

NUVEEN SENIOR INCOME FUND  
Form N-CSRS  
April 09, 2019

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

**FORM N-CSR**

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

Investment Company Act file number 811-09571

Nuveen Senior Income Fund

(Exact name of registrant as specified in charter)

Nuveen Investments

333 West Wacker Drive, Chicago, IL 60606

(Address of principal executive offices) (Zip code)

Gifford R. Zimmerman

Nuveen Investments

333 West Wacker Drive, Chicago, IL 60606

(Name and address of agent for service)

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

Date of fiscal year end: July 31

Date of reporting period: January 31, 2019

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

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

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

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

**ITEM 1. REPORTS TO STOCKHOLDERS.**

## Closed-End Funds

**31 January 2019**

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

Beginning on January 1, 2021, as permitted by regulations adopted by the Securities and Exchange Commission, paper copies of the Funds' annual and semi-annual shareholder reports will no longer be sent by mail, unless you specifically request paper copies of the reports. Instead, the reports will be made available on the Funds' website ([www.nuveen.com](http://www.nuveen.com)), and you will be notified by mail each time a report is posted and provided with a website link to access the report.

If you have already elected to receive shareholder reports electronically, you will not be affected by this change and you need not take any action. You may elect to receive shareholder reports and other communications from the Funds electronically anytime by contacting the financial intermediary (such as a broker-dealer or bank) through which you hold your Fund shares or, if you are a direct investor, by enrolling at [www.nuveen.com/e-reports](http://www.nuveen.com/e-reports).

You may elect to receive all future shareholder reports in paper free of charge at any time by contacting your financial intermediary or, if you are a direct investor, (i) by calling 800-257-8787 and selecting option #2 or (ii) by logging into your Investor Center account at [www.computershare.com/investor](http://www.computershare.com/investor) and clicking on Communication Preferences. Your election to receive reports in paper will apply to all funds held in your account with your financial intermediary or, if you are a direct investor, to all your directly held Nuveen Funds and any other directly held funds within the same group of related investment companies.

Semiannual Report

**Life is Complex**

Nuveen makes things e-simple.

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

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

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

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

**or**

[www.nuveen.com/client-access](http://www.nuveen.com/client-access)

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

NOT FDIC INSURED MAY LOSE VALUE NO BANK GUARANTEE

**Table of Contents**

|  |     |
|--|-----|
| <u>Chairman's Letter to Shareholders</u>               | 4   |
| <u>Portfolio Managers' Comments</u>                    | 5   |
| <u>Fund Leverage</u>                                   | 8   |
| <u>Common Share Information</u>                        | 10  |
| <u>Risk Considerations</u>                             | 13  |
| <u>Performance Overview and Holding Summaries</u>      | 16  |
| <u>Portfolios of Investments</u>                       | 26  |
| <u>Statement of Assets and Liabilities</u>             | 83  |
| <u>Statement of Operations</u>                         | 84  |
| <u>Statement of Changes in Net Assets</u>              | 85  |
| <u>Statement of Cash Flows</u>                         | 88  |
| <u>Financial Highlights</u>                            | 90  |
| <u>Notes to Financial Statements</u>                   | 98  |
| <u>Additional Fund Information</u>                     | 116 |
| <u>Glossary of Terms Used in this Report</u>           | 117 |
| <u>Reinvest Automatically, Easily and Conveniently</u> | 118 |

**Chairman's Letter to Shareholders**

**Dear Shareholders,**

The global economy seemed to reach a turning point in 2018. Deregulation and tax law changes, which lowered corporate and individual tax rates and encouraged companies to repatriate overseas profits, helped boost U.S. economic growth and amplify corporate earnings during 2018. However, economic growth in Europe, China and Japan slowed, with trade tensions, unpredictable politics and tightening financial conditions weighing on consumer and business spending. Corporate earnings provided more positive than negative surprises, although expectations were lower by the fourth quarter of 2018 and markets were more concerned about weaker profits in the future, leading to elevated market volatility.

Although downside risks appear to be rising, we believe the likelihood of a near-term recession remains low. Global growth is indeed slowing, but it's still positive. The U.S. economy remains strong, even in the face of late-cycle pressures. Low unemployment and firming wages should continue to support consumer spending, and the November mid-term elections resulted in change, but no major surprises. In China, the government remains committed to using fiscal stimulus to offset softening exports. Europe also remains vulnerable to trade policy as well as Brexit uncertainty, but underlying strengths in European economies, including low unemployment that drives domestic demand, remain supportive of a mild expansion. In a slower growth environment, there are opportunities for investors who seek them more selectively.

We expect volatility and challenging conditions to persist in 2019 but also think there is potential for upside. You can prepare your investment portfolio by working with your financial advisor to review your goals, timeline and risk tolerance. 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

March 25, 2019

## 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.*

*Here the team discusses their management strategies and the performance of the Funds for the six-month reporting period ended January 31, 2019.*

### **What strategies were used to manage the Funds during the six-month reporting period ended January 31, 2019?**

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.

**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)

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.

**What were the market conditions under which the Funds generated their performance during the six-month reporting period ended January 31, 2019?**

For the six-month reporting period ended January 31, 2019, the credit markets were fairly volatile. This was most pronounced during the fourth quarter of 2018. In the quarter, outflows from floating rate loan mutual funds and exchange-traded funds (ETFs) as well as open-end high yield funds caused a technically-driven performance drawdown across the levered credit market. Within loans, forced selling by these vehicles put acute downward pressure on prices.

The general risk off sentiment that caused the sell-off was sparked by, among other things, concerns over 1) increasingly negative U.S.-China trade rhetoric, 2) the strength, or lack thereof, of Chinese economic growth, and 3) the potential near term slowing of the U.S. economy. These three key factors shifted consensus views toward a more benign U.S. interest rate outlook, countering the initial premise for fear of rising U.S. interest rates.

Entering into 2019, negative investor sentiment reversed sharply. The January 2019 reversal in investor perspective and risk appetite was due to Fed Chair Jerome Powell communicating a more cautious (i.e., dovish) posture in regard to potential interest rates hikes that was more in-line with investor expectations; the appearance of positive progress in U.S.-China trade negotiations; and renewed conviction in the consensus view that the U.S. was not sliding toward recession in 2019. Due to these circumstances, capital markets broadly, including loans and high yield bonds, began to recover in price, although retail demand for loans remained muted.

**How did the Funds perform during this six-month reporting period ended January 31, 2019?**

The tables in the Performance Overview and Holding Summaries section of this report provide total return performance for each Fund for the six-month, one-year, five-year, ten-year and/or since inception periods ended January 31, 2019. The Fund's total returns at net asset value (NAV) are compared with the performance of a corresponding market index.

During the reporting period, four of the Funds declined by comparable amounts. JQC was an exception given its more differentiated mandate relative to the other Funds, which is covered in more detail in the section below. The Funds total returns at NAV for the reporting period are as follows: NSL -2.62%; JFR -2.47%; JRO -2.46%; JSD -2.79%;

JQC -1.41%. By comparison, the Credit Suisse Leveraged Loan Index returned 0.24%. However, the loan market underperformed the high yield bond market (as measured by the ICE BofAML U.S. High Yield Index) as it rose 1.02% over the same time period. Although it also declined meaningfully in the fourth quarter of 2018, the high yield bond market's performance was supported by relatively stronger returns in the first two months of the reporting period and in January 2019.

Despite the sell-off that occurred during the reporting period, we believed corporate defaults would and will continue to remain low (below the historical average of approximately 3%), as credit conditions remain benign and U.S. economic activity remains supportive of corporate financial results. While this is a positive fundamental backdrop for corporate credit, the recovery rally in January has led to a tempering of total return opportunities, most notably for loans, as prices of previously dislocated issues have generally moved back toward par.

### **What other Fund factors impacted the Funds' Performance?**

The major allocation and security selection performance factors were similar in NSL, JFR, JRO, and JSD.

In addition to the above market factors negatively impacting absolute and relative performance, security selection within these four Funds was disappointing, particularly within media, banks, and software & services where the Funds had exposure to higher beta issues. Within media, the loans of Catalina Marketing Corporation, which is engaged in the print coupon business, struggled amid secular changes that threaten the company's business model (i.e., shift to online distribution versus print), while the loans and bonds of iHeartCommunications, which is undergoing a restructuring, also hurt return comparisons. The loan of Ditech, a residential mortgage servicer, that emerged from restructuring in 2018 also detracted, as did the loans of Skillsoft Corporation. Skillsoft is an educational technology company that was downgraded during the reporting period and later announced earnings that were below expectations. We continue to hold the positions. Lastly, the Funds' energy sector exposures also contributed to underperformance, as company issues within the sector came under intense pressure as oil prices declined reflecting investor fears of lower consumption/demand due to weakening global economic growth.

Somewhat offsetting negative results were positive performance in the loans and bonds of Intelsat Jackson Holdings, S.A., which operates the world's largest satellite services operation. Intelsat has benefitted from strong market positioning with regard to the rollout of 5G wireless technology. In addition, the loans of Petco Animal Supplies, Inc., which recently announced a partnership with an independent pet food manufacturer, also aided return comparisons. Lastly, the loan of Albertson's LLC were additive to performance as this higher quality loan recovered swiftly following the market sell-off in the fourth quarter 2018.

JQC has a differentiated mandate (i.e., higher quality loans and larger high yield bond exposure) relative to the other Funds. Due to these circumstances, it had a different performance result during the reporting period. While the Fund still produced a negative return during the reporting period, its larger exposure to high yield bonds aided performance, particularly within the relatively stronger Health Care sector. In terms of key issuer/issue contributors, while Catalina Marketing Corporation and iHeartCommunications detracted from JQC's absolute return, it was to a lesser degree than the other Funds. Specifically, JQC did not have exposure to the lower quality second lien loan of Catalina Marketing and had less exposure to a non-rated lower quality loan of Clear Channel Communications, which falls under the iHeartCommunications corporate structure. However, tempering JQC's relative outperformance versus the other Funds at the issuer level was a modestly higher exposure to the equity of Cengage Learning. This reorganization equity was obtained through the company's formal restructuring process. Cengage Learning offers an online learning platform for higher education professionals. The company announced disappointing quarterly results during the reporting period. Due to these circumstances, Cengage was a top five detractor in JQC while this was not the case for the other Funds. We continue to hold the Cengage position.

On the positive side, as with the other Funds, the loans and bonds of Intelsat Jackson Holdings, S.A. were additive to JQC's performance. In addition, and different from the other Funds given position sizing, the loans of Serta Simmons Holdings LLC and Centene Corporation were particularly additive. Serta Simmons recently announced a partnership with a bedding manufacturer and has been the subject of potential acquisition rumors surrounding the bankruptcy of a major distributor, while managed care operator Centene Corporation quarterly revenue and earnings increased and

exceeded investor expectations.

## 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.

NSL, JFR, JRO and JSD's use of leverage had a negative impact on total return performance during this reporting period, while JQC's use of leverage had a negligible impact on total return performance.

During the current fiscal period, NSL, JFR, JRO and JSD used cancellable interest rate swaps in which each Fund received payments based upon pre-determined fixed rates and paid one-month LIBOR plus a fixed spread. After a non-callable period, the swap counterparty owns the right on future monthly dates to terminate the swap at par. The purpose of the cancellable interest rate swap is to convert a fixed rate Term Preferred Share issuance to floating rate, and the cancellation dates of the swap correspond to dates on which the Funds can call the Term Preferred Share issue. Collectively, these interest rate swap contracts had a negligible impact for NSL and JSD and a positive impact on JFR's and JRO's total return performance during the period.

As of January 31, 2019, the Funds' percentages of leverage are as shown in the accompanying table.

|                      | NSL    | JFR    | JRO    | JSD    | JQC    |
|----------------------|--------|--------|--------|--------|--------|
| Effective Leverage*  | 38.42% | 37.93% | 37.43% | 38.67% | 37.02% |
| Regulatory Leverage* | 38.42% | 37.93% | 37.43% | 38.67% | 29.57% |

\*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, 2018           | Draws         | Paydowns        | January 31, 2019 | Outstanding    | Draws   | Paydowns        | March 27, 2019 |
| NSL  | \$ 114,000,000           | \$            | \$              | \$ 114,000,000   | \$ 114,000,000 | \$  | \$              | \$ 114,000,000 |
| JFR  | \$ 254,300,000           | \$ 10,200,000 | \$              | \$ 264,500,000   | \$ 258,568,478 | \$  | \$              | \$ 264,500,000 |
| 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           | \$            | \$ (66,000,000) | \$ 495,000,000   | \$ 517,717,391 | \$  | \$ (40,000,000) | \$ 455,000,000 |

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, 2018           | Purchases    | Sales          | January 31, 2019 | Outstanding   | Purchases                                       | Sales | March 27, 2019 |
| JQC  | \$145,000,000            | \$55,000,000 | \$ (2,000,000) | \$198,000,000    | \$187,347,826 | \$  | \$    | \$198,000,000  |

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, 2018           | Issuance | Redemptions     | January 31, 2019 | Outstanding    | Issuance  | Redemptions | March 27, 2019 |
| NSL  | \$ 43,000,000            | \$       | \$              | \$ 43,000,000    | \$ 43,000,000  | \$  | \$          | \$ 43,000,000  |
| JFR  | \$ 125,200,000           | \$       | \$ (10,200,000) | \$ 115,000,000   | \$ 121,208,696 | \$  | \$          | \$ 115,000,000 |
| JRO  | \$ 84,000,000            | \$       | \$              | \$ 84,000,000    | \$ 84,000,000  | \$  | \$          | \$ 84,000,000  |



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

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

### NSL, JFR, JRO and JSD COMMON SHARE DISTRIBUTION INFORMATION

The following information regarding NSL s, JFR s, JRO s and JSD s distributions is current as of January 31, 2019. 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              |
| August 2018   | \$ 0.0335                | \$ 0.0575        | \$ 0.0580        | \$ 0.1005        |
| September   | 0.0355                   | 0.0600           | 0.0605           | 0.1035           |
| October   | 0.0355                   | 0.0600           | 0.0605           | 0.1035           |
| November  | 0.0355                   | 0.0600           | 0.0605           | 0.1035           |
| December  | 0.0355                   | 0.0600           | 0.0605           | 0.1035           |
| January 2019  | 0.0355                   | 0.0600           | 0.0605           | 0.1035           |
| <b>Total Distributions from Net Investment Income</b> | <b>\$ 0.2110</b>         | <b>\$ 0.3575</b> | <b>\$ 0.3605</b> | <b>\$ 0.6180</b> |
| Current Distribution Rate*                            | 7.42%                    | 7.42%            | 7.56%            | 7.97%            |

\*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.

NSL, JFR, JRO and JSD seek to pay regular monthly dividends out of its net investment income at a rate that reflects their 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. Distributions to shareholders are determined on a tax basis, which may differ from amounts recorded in the accounting records. In instances where the monthly dividend exceeds the earned net investment income, the Fund would report a negative undistributed net ordinary income. Refer to Note 6 Income Tax Information for additional information regarding the amounts of undistributed net ordinary income and undistributed net long-term capital gains and the character of the actual distributions paid by the Fund during the period.

All monthly dividends paid by NSL, JFR, JRO and JSD during the current reporting period were paid from net investment income. If a portion of the Fund s monthly distributions is sourced or comprised of elements other than net investment income, including capital gains and/or a return of capital, shareholders will be notified of those sources. For financial reporting purposes, the per share amounts of each Fund s distributions for the reporting period are presented in this report s Financial Highlights. 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.

### JQC DISTRIBUTION INFORMATION

The following information regarding JQC s distributions is current as of January 31, 2019.

Effective with JQC's January 2019 distribution, the Fund has implemented a capital return plan where a supplemental amount is expected to be included in the Fund's regular monthly distribution. Under this program, the Fund's regular monthly distribution is expected to include net investment income, return of capital and potentially capital gains for tax purposes.

The figures in the table below provide an estimate as of January 31, 2019 of the sources (for tax purposes) of the Fund's distributions. These source estimates include amounts currently estimated to be attributable to realized gains and/or returns of capital. The Fund attributes these non-income sources equally to each regular distribution throughout the fiscal year. The estimated information shown below is for the distributions paid on common shares for all prior months in the current fiscal year. These estimates should not be used for tax reporting purposes, and the distribution sources may differ for financial reporting than for tax reporting. The final determination of the tax characteristics of all distributions paid in 2019 will be made in early 2020 and reported to you on Form 1099-DIV. More details about the tax characteristics of the Fund's distributions are available on [www.nuveen.com/CEFdistributions](http://www.nuveen.com/CEFdistributions).

**Data as of January 31, 2019**

| Net Investment Income | Current Month<br>Estimated Percentage of<br>Distributions |                      |  | Total<br>Distributions | Calendar YTD<br>Estimated Per Share Amounts<br>Net |                   |                      |
|-----------------------|---|----------------------|--|------------------------|--|-------------------|----------------------|
|                       | Realized<br>Gains   | Return of<br>Capital |  |                        | Investment<br>Income                               | Realized<br>Gains | Return of<br>Capital |
| 43.1%                 | 0.0%  | 56.9%                |  | \$0.1015               | \$0.0438   | \$0.0000          | \$0.0577             |

The following table provides information regarding Fund distributions and total return performance over various time periods. This information is intended to help you better understand whether Fund returns for the specified time periods were sufficient to meet Fund distributions.

**Data as of January 31, 2019**

| Inception Date | Latest<br>Monthly<br>Per Share<br>Distribution | Annualized                        |                            |                            | Cumulative                              |                                  |
|----------------|--|-----------------------------------|----------------------------|----------------------------|---|----------------------------------|
|                |  | Current<br>Distribution on<br>NAV | 1-Year<br>Return on<br>NAV | 5-Year<br>Return on<br>NAV | Calendar YTD<br>Distributions on<br>NAV | Calendar<br>YTD Return<br>on NAV |
| 6/25/2003      | \$0.1015                                       | 14.02%                            | 1.17%                      | 2.92%                      | 1.20%                                   | 4.16%                            |

**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.

|                                     | JFR         | JRO        |
|-------------------------------------|-------------|------------|
| Additional authorized common shares | 12,900,000* | 8,500,000* |

\*Represents additional authorized common shares for the period August 1, 2018 through November 30, 2018.

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, 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.

**Common Share Information** (continued)

As of January 31, 2019, and since the inception of the Funds' repurchase programs, the Funds have cumulatively repurchased and retired their outstanding common shares as shown in the accompanying table.

|  | <b>NSL</b> | <b>JFR</b> | <b>JRO</b> | <b>JSD</b> | <b>JQC</b> |
|--|------------|------------|------------|------------|------------|
| Common shares cumulatively repurchased and retired | 15,400     | 147,593    | 39,400     |            | 5,473,400  |
| Common shares authorized for repurchase            | 3,860,000  | 5,690,000  | 4,055,000  | 1,010,000  | 13,575,000 |

During the current reporting period, the following Funds repurchased and retired their common shares at a weighted average price per share and a weighted average discount per share as shown in the following table.

|  | <b>NSL</b> | <b>JRO</b> | <b>JQC</b> |
|--|------------|------------|------------|
| Common shares repurchased and retired                              | 10,400     | 20,000     | 157,700    |
| Weighted average price per common share repurchased and retired    | \$5.41     | \$8.82     | \$7.43     |
| Weighted average discount per common share repurchased and retired | 15.29%     | 16.68%     | 16.16%     |

**OTHER COMMON SHARE INFORMATION**

As of January 31, 2019, 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.

|   | <b>NSL</b> | <b>JFR</b> | <b>JRO</b> | <b>JSD</b> | <b>JQC</b> |
|---|------------|------------|------------|------------|------------|
| Common share NAV                          | \$6.52     | \$10.91    | \$10.84    | \$16.81    | \$8.69     |
| Common share price                        | \$5.74     | \$9.71     | \$9.60     | \$15.59    | \$7.72     |
| Premium/(Discount) to NAV                 | (11.96)%   | (11.00)%   | (11.44)%   | (7.26)%    | (11.16)%   |
| 6-month average premium/(discount) to NAV | (11.75)%   | (11.47)%   | (11.32)%   | (8.39)%    | (13.31)%   |

## Risk Considerations

(Unaudited)

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

### Nuveen Senior Income Fund (NSL)

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

### Nuveen Floating Rate Income Fund (JFR)

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

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

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

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

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

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



**Risk Considerations** (continued)

(Unaudited)

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

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

THIS PAGE INTENTIONALLY LEFT BLANK

---

**NSL Nuveen Senior Income Fund**
**Performance Overview and Holding Summaries as of January 31, 2019**

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

**Average Annual Total Returns as of January 31, 2019**

|                                    | <b>Cumulative<br/>6-Month</b> | <b>1-Year</b> | <b>Average Annual</b> |                |
|------------------------------------|-------------------------------|---------------|-----------------------|----------------|
|                                    |                               |               | <b>5-Year</b>         | <b>10-Year</b> |
| NSL at Common Share NAV            | (2.62)%                       | 1.39%         | 3.36%                 | 13.29%         |
| NSL at Common Share Price          | (2.95)%                       | (4.31)%       | 2.38%                 | 12.73%         |
| Credit Suisse Leveraged Loan Index | 0.24%                         | 2.37%         | 3.65%                 | 7.94%          |

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   | 142.9%        |
| Corporate Bonds   | 15.0%         |
| Common Stocks   | 2.2%          |
| Common Stock Rights   | 0.1%          |
| Warrants  | 0.0%          |
| Short-Term Investment Companies   | 3.2%          |
| Other Assets Less Liabilities   | (1.2)%        |
| <b>Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs</b> | <b>162.2%</b> |
| Borrowings  | (45.3)%       |
| Term Preferred Shares, net of deferred offering costs                                       | (16.9)%       |
| <b>Net Assets</b>   | <b>100%</b>   |

### Top Five Issuers

(% of total long-term investments)

|                                 |      |
|---------------------------------|------|
| Intelsat Jackson Holdings, S.A. | 4.2% |
| Albertson's LLC                 | 2.7% |
| Dell International LLC          | 2.4% |
| Sprint Corporation              | 2.1% |
| Scientific Games Corp.          | 1.9% |

### Portfolio Composition

(% of total investments)

|       |       |
|-------|-------|
| Media | 10.9% |
|-------|-------|

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

|  |             |
|--|-------------|
| Software                                   | 9.2%        |
| Hotels, Restaurants & Leisure              | 8.5%        |
| Diversified Telecommunication Services     | 6.0%        |
| Health Care Providers & Services           | 4.6%        |
| Technology Hardware, Storage & Peripherals | 4.5%        |
| Food & Staples Retailing                   | 4.0%        |
| Communications Equipment                   | 3.9%        |
| Commercial Services & Supplies             | 3.6%        |
| IT Services                                | 3.4%        |
| Oil, Gas & Consumable Fuels                | 2.7%        |
| Wireless Telecommunication Services        | 2.3%        |
| Diversified Consumer Services              | 1.9%        |
| Diversified Financial Services             | 1.9%        |
| Road & Rail                                | 1.9%        |
| Aerospace & Defense                        | 1.8%        |
| Pharmaceuticals                            | 1.7%        |
| Energy Equipment & Services                | 1.5%        |
| Health Care Equipment & Supplies           | 1.5%        |
| Airlines                                   | 1.3%        |
| Equity Real Estate                         |             |
| Investment Trusts                          | 1.3%        |
| Other                                      | 19.7%       |
| Short-Term Investment Companies            | 1.9%        |
| <b>Total</b>                               | <b>100%</b> |

**Portfolio Credit Quality**

(% of total long-term fixed income investments)

|                 |             |
|-----------------|-------------|
| BBB             | 13.7%       |
| BB or Lower     | 85.7%       |
| N/R (not rated) | 0.6%        |
| <b>Total</b>    | <b>100%</b> |

**JFR Nuveen Floating Rate Income Fund****Performance Overview and Holding Summaries as of January 31, 2019**

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

**Average Annual Total Returns as of January 31, 2019**

|                                    | <b>Cumulative<br/>6-Month</b> | <b>1-Year</b> | <b>Average Annual</b> |                |
|------------------------------------|-------------------------------|---------------|-----------------------|----------------|
|                                    |                               |               | <b>5-Year</b>         | <b>10-Year</b> |
| JFR at Common Share NAV            | (2.47)%                       | 0.70%         | 3.38%                 | 12.25%         |
| JFR at Common Share Price          | (2.27)%                       | (6.08)%       | 2.52%                 | 11.12%         |
| Credit Suisse Leveraged Loan Index | 0.24%                         | 2.37%         | 3.65%                 | 7.94%          |

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   | 138.0%        |
| Corporate Bonds   | 15.8%         |
| Common Stocks   | 2.1%          |
| Long-Term Investment Companies  | 1.7%          |
| Asset-Backed Securities   | 1.4%          |
| Common Stock Rights   | 0.1%          |
| Warrants  | 0.0%          |
| Short-Term Investment Companies   | 2.6%          |
| Other Assets Less Liabilities   | (0.7)%        |
| <b>Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs</b> | <b>161.0%</b> |
| Borrowings  | (42.6)%       |
| Term Preferred Shares, net of deferred offering costs                                       | (18.4)%       |
| <b>Net Assets</b>   | <b>100%</b>   |

### Top Five Issuers

(% of total long-term investments)

|                                 |      |
|---------------------------------|------|
| Intelsat Jackson Holdings, S.A. | 3.4% |
| Albertson's LLC                 | 2.6% |
| Dell International LLC          | 2.5% |
| Sprint Corporation              | 2.3% |
| Burger King Corporation         | 2.2% |

### Portfolio Composition

(% of total investments)

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

|  |             |
|--|-------------|
| Media                                      | 10.8%       |
| Hotels, Restaurants & Leisure              | 8.5%        |
| Software                                   | 8.1%        |
| Diversified Telecommunication Services     | 5.9%        |
| Health Care Providers & Services           | 5.0%        |
| Technology Hardware, Storage & Peripherals | 4.3%        |
| Food & Staples Retailing                   | 4.1%        |
| Communications Equipment                   | 4.0%        |
| Diversified Consumer Services              | 3.9%        |
| IT Services                                | 3.6%        |
| Commercial Services & Supplies             | 3.3%        |
| Wireless Telecommunication Services        | 2.7%        |
| Oil, Gas & Consumable Fuels                | 2.1%        |
| Road & Rail                                | 1.7%        |
| Pharmaceuticals                            | 1.6%        |
| Real Estate Management & Development       | 1.5%        |
| Insurance                                  | 1.4%        |
| Aerospace & Defense                        | 1.4%        |
| Airlines                                   | 1.3%        |
| Health Care Equipment & Supplies           | 1.3%        |
| Other                                      | 19.9%       |
| Asset-Backed Securities                    | 0.9%        |
| Long-Term Investment Companies             | 1.1%        |
| Short-Term Investment Companies            | 1.6%        |
| <b>Total</b>                               | <b>100%</b> |

**Portfolio Credit Quality**

(% of total long-term fixed income investments)

|                 |             |
|-----------------|-------------|
| BBB             | 15.1%       |
| BB or Lower     | 83.4%       |
| N/R (not rated) | 1.5%        |
| <b>Total</b>    | <b>100%</b> |



**JRO Nuveen Floating Rate Income Opportunity Fund****Performance Overview and Holding Summaries as of January 31, 2019**

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

**Average Annual Total Returns as of January 31, 2019**

|                                    | <b>Cumulative<br/>6-Month</b> | <b>1-Year</b> | <b>Average Annual</b> |                |
|------------------------------------|-------------------------------|---------------|-----------------------|----------------|
|                                    |                               |               | <b>5-Year</b>         | <b>10-Year</b> |
| JRO at Common Share NAV            | (2.46)%                       | 0.94%         | 3.43%                 | 13.52%         |
| JRO at Common Share Price          | (2.65)%                       | (6.70)%       | 2.48%                 | 12.84%         |
| Credit Suisse Leveraged Loan Index | 0.24%                         | 2.37%         | 3.65%                 | 7.94%          |

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   | 137.9%        |
| Corporate Bonds   | 16.1%         |
| Common Stocks   | 2.3%          |
| Asset-Backed Securities   | 0.9%          |
| Common Stock Rights   | 0.1%          |
| Warrants  | 0.0%          |
| Short-Term Investment Companies   | 2.8%          |
| Other Assets Less Liabilities   | (0.5)%        |
| <b>Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs</b> | <b>159.6%</b> |
| Borrowings  | (40.7)%       |
| Term Preferred Shares, net of deferred offering costs                                       | (18.9)%       |
| <b>Net Assets</b>   | <b>100%</b>   |

### Top Five Issuers

(% of total long-term investments)

|                                 |      |
|---------------------------------|------|
| Intelsat Jackson Holdings, S.A. | 3.8% |
| Dell International LLC          | 2.6% |
| Burger King Corporation         | 2.5% |
| Albertson's LLC                 | 2.2% |
| Sprint Corporation              | 2.1% |

### Portfolio Composition

(% of total investments)

|       |       |
|-------|-------|
| Media | 11.3% |
|-------|-------|

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

|  |             |
|--|-------------|
| Software                                   | 9.0%        |
| Hotels, Restaurants & Leisure              | 9.0%        |
| Diversified Telecommunication Services     | 5.8%        |
| Health Care Providers & Services           | 5.0%        |
| Technology Hardware, Storage & Peripherals | 4.3%        |
| IT Services                                | 4.2%        |
| Communications Equipment                   | 3.9%        |
| Food & Staples Retailing                   | 3.6%        |
| Commercial Services & Supplies             | 3.5%        |
| Wireless Telecommunication Services        | 2.5%        |
| Oil, Gas & Consumable Fuels                | 2.4%        |
| Diversified Financial Services             | 2.2%        |
| Road & Rail                                | 1.7%        |
| Diversified Consumer Services              | 1.6%        |
| Capital Markets                            | 1.6%        |
| Aerospace & Defense                        | 1.5%        |
| Pharmaceuticals                            | 1.5%        |
| Health Care Equipment & Supplies           | 1.3%        |
| Energy Equipment & Services                | 1.2%        |
| Building Products                          | 1.2%        |
| Other                                      | 19.4%       |
| Asset-Backed Securities                    | 0.5%        |
| Short-Term Investment Companies            | 1.8%        |
| <b>Total</b>                               | <b>100%</b> |

**Portfolio Credit Quality**

(% of total long-term fixed income investments)

|                 |             |
|-----------------|-------------|
| BBB             | 14.6%       |
| BB or Lower     | 84.3%       |
| N/R (not rated) | 1.1%        |
| <b>Total</b>    | <b>100%</b> |

**JSD Nuveen Short Duration Credit Opportunities Fund****Performance Overview and Holding Summaries as of January 31, 2019**

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

**Average Annual Total Returns as of January 31, 2019**

|                                    | Cumulative |        | Average Annual |                 |
|------------------------------------|------------|--------|----------------|-----------------|
|                                    | 6-Month    | 1-Year | 5-Year         | Since Inception |
| JSD at Common Share NAV            | (2.79)%    | 1.76%  | 3.72%          | 5.78%           |
| JSD at Common Share Price          | (2.73)%    | 1.33%  | 3.87%          | 4.56%           |
| Credit Suisse Leveraged Loan Index | 0.24%      | 2.37%  | 3.65%          | 4.28%           |

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   | 142.5%        |
| Corporate Bonds   | 16.3%         |
| Common Stocks   | 1.9%          |
| Common Stock Rights   | 0.2%          |
| Warrants  | 0.0%          |
| Short-Term Investment Companies   | 2.2%          |
| Other Assets Less Liabilities   | (0.3)%        |
| <b>Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs</b> | <b>162.8%</b> |
| Borrowings  | (42.4)%       |
| Term Preferred Shares, net of deferred offering costs                                       | (20.4)%       |
| <b>Net Assets</b>   | <b>100%</b>   |

### Top Five Issuers

(% of total long-term investments)

|                                 |      |
|---------------------------------|------|
| Intelsat Jackson Holdings, S.A. | 4.5% |
| Albertson's LLC                 | 3.0% |
| Sprint Corporation              | 2.4% |
| Scientific Games Corp.          | 2.2% |
| Dell International LLC          | 1.9% |

### Portfolio Composition

(% of total investments)

|          |       |
|----------|-------|
| Media    | 10.0% |
| Software | 9.4%  |

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

|  |             |
|--|-------------|
| Hotels, Restaurants & Leisure              | 8.0%        |
| Diversified Telecommunication Services     | 5.9%        |
| Health Care Providers & Services           | 5.4%        |
| IT Services                                | 4.7%        |
| Technology Hardware, Storage & Peripherals | 4.4%        |
| Food & Staples Retailing                   | 4.1%        |
| Commercial Services & Supplies             | 4.0%        |
| Oil, Gas & Consumable Fuels                | 3.3%        |
| Communications Equipment                   | 3.1%        |
| Wireless Telecommunication Services        | 2.4%        |
| Health Care Equipment & Supplies           | 1.9%        |
| Aerospace & Defense                        | 1.7%        |
| Capital Markets                            | 1.6%        |
| Diversified Financial Services             | 1.5%        |
| Airlines                                   | 1.5%        |
| Road & Rail                                | 1.4%        |
| Pharmaceuticals                            | 1.4%        |
| Energy Equipment & Services                | 1.4%        |
| Diversified Consumer Services              | 1.4%        |
| Equity Real Estate Investment Trusts       | 1.2%        |
| Other                                      | 19.0%       |
| Short-Term Investment Companies            | 1.3%        |
| <b>Total</b>                               | <b>100%</b> |

**Portfolio Credit Quality**

(% of total long-term fixed income investments)

|                 |             |
|-----------------|-------------|
| BBB             | 11.0%       |
| BB or Lower     | 87.8%       |
| N/R (not rated) | 1.2%        |
| <b>Total</b>    | <b>100%</b> |

JQC

Nuveen Credit Strategies Income Fund

## Performance Overview and Holding Summaries as of January 31, 2019

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

## Average Annual Total Returns as of January 31, 2019

|                                    | <b>Cumulative<br/>6-Month</b> | <b>1-Year</b> | <b>Average Annual</b> |                |
|------------------------------------|-------------------------------|---------------|-----------------------|----------------|
|                                    |                               |               | <b>5-Year</b>         | <b>10-Year</b> |
| JQC at Common Share NAV            | (1.41)%                       | 1.17%         | 2.92%                 | 11.89%         |
| JQC at Common Share Price          | 1.60%                         | 2.01%         | 2.80%                 | 13.77%         |
| Credit Suisse Leveraged Loan Index | 0.24%                         | 2.37%         | 3.65%                 | 7.94%          |

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                                 | 121.7%        |
| Corporate Bonds   | 29.4%         |
| Exchange-Traded Funds   | 3.9%          |
| Common Stocks   | 1.1%          |
| Convertible Bonds   | 0.9%          |
| Common Stock Rights   | 0.1%          |
| Warrants  | 0.0%          |
| Short-Term Investment Companies                                     | 4.0%          |
| Other Assets Less Liabilities                                       | (2.3)%        |
| <b>Net Assets Plus Borrowings and Reverse Repurchase Agreements</b> | <b>158.8%</b> |
| Borrowings  | (42.0)%       |
| Reverse Repurchase Agreements                                       | (16.8)%       |
| <b>Net Assets</b>   | <b>100%</b>   |

### Top Five Issuers

(% of total long-term investments)

|                              |      |
|------------------------------|------|
| Invesco Senior Loan ETF      | 2.5% |
| American Airlines Group Inc. | 1.7% |
| First Data Corporation       | 1.5% |
| Tribune Media Company        | 1.4% |
| Dell International LLC       | 1.4% |

### Portfolio Composition

(% of total investments)



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

|  |             |
|--|-------------|
| Health Care Providers & Services           | 10.2%       |
| Media                                      | 9.6%        |
| Hotels, Restaurants & Leisure              | 8.3%        |
| Software                                   | 7.7%        |
| Diversified Financial Services             | 2.1%        |
| IT Services                                | 3.8%        |
| Diversified Telecommunication Services     | 3.4%        |
| Health Care Equipment & Supplies           | 3.4%        |
| Airlines                                   | 2.5%        |
| Pharmaceuticals                            | 2.4%        |
| Commercial Services & Supplies             | 2.3%        |
| Technology Hardware, Storage & Peripherals | 2.3%        |
| Wireless Telecommunication Services        | 2.2%        |
| Food & Staples Retailing                   | 2.2%        |
| Communications Equipment                   | 2.0%        |
| Capital Markets                            | 1.8%        |
| Semiconductors & Semiconductor Equipment   | 1.6%        |
| Interactive Media & Services               | 1.6%        |
| Trading Companies & Distributors           | 1.6%        |
| Household Products                         | 1.5%        |
| Food Products                              | 1.5%        |
| Professional Services                      | 1.4%        |
| Other                                      | 19.7%       |
| Exchange-Traded Funds                      | 2.4%        |
| Short-Term Investment Companies            | 2.5%        |
| <b>Total</b>                               | <b>100%</b> |

**Portfolio Credit Quality**

(% of total long-term fixed income investments)

|                 |             |
|-----------------|-------------|
| AA              | 0.2%        |
| BBB             | 16.1%       |
| BB or Lower     | 83.4%       |
| N/R (not rated) | 0.3%        |
| <b>Total</b>    | <b>100%</b> |

## NSL Nuveen Senior Income Fund

Portfolio of Investments January 31, 2019  
(Unaudited)

| Principal Amount (000)   | Description (1)                                      | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value      |
|--|--|------------|--------------------|------------|--------------|-------------|------------|
| <b>LONG-TERM INVESTMENTS 160.2% (98.1% of Total Investments)</b>                   |  |            |                    |            |              |             |            |
| <b>VARIABLE RATE SENIOR LOAN INTERESTS 142.9% (87.6% of Total Investments) (2)</b> |  |            |                    |            |              |             |            |
| <b>Aerospace &amp; Defense 2.8% (1.8% of Total Investments)</b>                    |  |            |                    |            |              |             |            |
| \$ 188   | Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien | 4.499%     | 1-Month LIBOR      | 2.000%     | 8/21/24      | BB+         | \$ 187,258 |
| 3,218  | Sequa Corporation, Term Loan B                       | 7.516%     | 3-Month LIBOR      | 5.000%     | 11/28/21     | B           | 3,169,263  |
| 1,152  | Sequa Corporation, Term Loan, Second Lien            | 11.751%    | 3-Month LIBOR      | 9.000%     | 4/28/22      | CCC         | 1,101,553  |
| 1,928  | Transdigm, Inc., Term Loan E                         | 4.999%     | 1-Month LIBOR      | 2.500%     | 5/30/25      | BB          | 1,884,150  |
| 488  | Transdigm, Inc., Term Loan F                         | 4.999%     | 1-Month LIBOR      | 2.500%     | 6/09/23      | BB          | 478,149    |
| 318  | Transdigm, Inc., Term Loan G, First Lien             | 4.999%     | 1-Month LIBOR      | 2.500%     | 8/22/24      | BB          | 311,458    |
| 7,292  | Total Aerospace & Defense                            |            |                    |            |              |             | 7,131,831  |
| <b>Air Freight &amp; Logistics 0.7% (0.5% of Total Investments)</b>                |  |            |                    |            |              |             |            |
| 814  | PAE Holding Corporation, Term Loan B                 | 8.119%     | 2-Month LIBOR      | 5.500%     | 10/20/22     | B+          | 810,161    |
| 1,083  | XPO Logistics, Inc., Term Loan B                     | 4.500%     | 1-Month LIBOR      | 2.000%     | 2/24/25      | BBB         | 1,068,524  |
| 1,897  | Total Air Freight & Logistics                        |            |                    |            |              |             | 1,878,685  |
| <b>Airlines 2.4% (1.3% of Total Investments)</b>                                   |  |            |                    |            |              |             |            |
| 1,920  | American Airlines, Inc., Replacement Term Loan       | 4.516%     | 1-Month LIBOR      | 2.000%     | 10/10/21     | BB+         | 1,898,102  |
| 933  | American Airlines, Inc., Term Loan 2025              | 4.252%     | 1-Month LIBOR      | 1.750%     | 6/27/25      | BB+         | 896,499    |
| 3,260  | American Airlines, Inc., Term Loan B                 | 4.509%     | 1-Month LIBOR      | 2.000%     | 12/14/23     | BB+         | 3,166,847  |
| 6,113  | Total Airlines                                       |            |                    |            |              |             | 5,961,448  |

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

| <b>Auto Components 0.7% (0.4% of Total Investments)</b>   |  |        |               |        |          |      |           |
|---|--|--------|---------------|--------|----------|------|-----------|
| 845   | DexKo Global, Inc.,<br>Term Loan B                         | 5.999% | 1-Month LIBOR | 3.500% | 7/24/24  | B+   | 833,936   |
| 985   | Superior Industries<br>International, Inc.,<br>Term Loan B | 6.499% | 1-Month LIBOR | 4.000% | 5/22/24  | B+   | 973,491   |
| 1,830   | Total Auto<br>Components                                   |        |               |        |          |      | 1,807,427 |
| <b>Automobiles 0.5% (0.3% of Total Investments)</b>       |  |        |               |        |          |      |           |
| 500   | Caliber Collision, Term<br>Loan B, (WI/DD)                 | TBD    | TBD           | TBD    | TBD      | B+   | 499,895   |
| 743   | Navistar, Inc., Tranche<br>B, Term Loan                    | 6.020% | 1-Month LIBOR | 3.500% | 11/06/24 | BB   | 732,758   |
| 1,243   | Total Automobiles  |        |               |        |          |      | 1,232,653 |
| <b>Beverages 0.9% (0.5% of Total Investments)</b>         |  |        |               |        |          |      |           |
| 2,219   | Jacobs Douwe Egberts,<br>Term Loan B                       | 4.563% | 3-Month LIBOR | 2.000% | 11/01/25 | BB   | 2,198,376 |
| <b>Biotechnology 1.1% (0.7% of Total Investments)</b>     |  |        |               |        |          |      |           |
| 2,948   | Grifols, Inc., Term<br>Loan B                              | 4.664% | 1-Week LIBOR  | 2.250% | 1/31/25  | BB+  | 2,914,960 |
| <b>Building Products 1.6% (1.0% of Total Investments)</b> |  |        |               |        |          |      |           |
| 537   | Fairmount, Initial Term<br>Loan                            | 6.553% | 3-Month LIBOR | 3.750% | 6/01/25  | BB   | 428,744   |
| 487   | Ply Gem Industries,<br>Inc., Term Loan B                   | 6.547% | 3-Month LIBOR | 3.750% | 4/12/25  | B+   | 465,088   |
| 3,181   | Quikrete Holdings,<br>Inc., Term Loan B                    | 5.249% | 1-Month LIBOR | 2.750% | 11/15/23 | BB   | 3,090,837 |
| 4,205   | Total Building Products                                    |        |               |        |          |      | 3,984,669 |
| <b>Capital Markets 1.5% (0.9% of Total Investments)</b>   |  |        |               |        |          |      |           |
| 1,741   | Capital Automotive LP,<br>Term Loan,<br>Second Lien        | 8.499% | 1-Month LIBOR | 6.000% | 3/24/25  | CCC+ | 1,739,201 |
| 2,038   | RPI Finance Trust,<br>Term Loan B6                         | 4.499% | 1-Month LIBOR | 2.000% | 3/27/23  | BBB  | 2,021,336 |
| 3,779   | Total Capital Markets                                      |        |               |        |          |      | 3,760,537 |
| <b>Chemicals 0.7% (0.4% of Total Investments)</b>         |  |        |               |        |          |      |           |
| 676   | Ineos US Finance LLC,<br>Term Loan                         | 4.499% | 1-Month LIBOR | 2.000% | 4/01/24  | BBB  | 658,343   |
| 898   | Mineral Technologies,<br>Inc., Term Loan B2                | 4.750% | N/A           | N/A    | 5/07/21  | BB+  | 891,519   |
| 300   | SI Group, Term Loan B                                      | 7.537% | 3-Month LIBOR | 4.750% | 10/15/25 | BB   | 297,750   |
| 1,874   | Total Chemicals  |        |               |        |          |      | 1,847,612 |

| Principal Amount (000)   | Description (1)   | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value        |
|--|---|------------|--------------------|------------|--------------|-------------|--------------|
| <b>Commercial Services &amp; Supplies 5.9% (3.6% of Total Investments)</b> |   |            |                    |            |              |             |              |
| \$ 1,894   | Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien | 6.957%     | 3-Month LIBOR      | 4.250%     | 6/16/24      | B           | \$ 1,819,091 |
| 110  | Education Management LLC, Tranche A, Term Loan, (5)                   | 0.000%     | N/A                | N/A        | 7/02/20      | N/R         | 4,128        |
| 248  | Education Management LLC, Tranche B, Term Loan, (5)                   | 0.000%     | N/A                | N/A        | 7/02/20      | N/R         | 311          |
| 3,618  | Formula One Group, Term Loan B  | 4.999%     | 1-Month LIBOR      | 2.500%     | 2/01/24      | B+          | 3,494,532    |
| 415  | Fort Dearborn Holding Company, Inc., Term Loan, First Lien            | 6.784%     | 1-Month LIBOR      | 4.000%     | 10/19/23     | B           | 396,996      |
| 1,463  | Getty Images, Inc., Term Loan B, First Lien                           | 5.999%     | 1-Month LIBOR      | 3.500%     | 10/18/19     | B           | 1,457,084    |
| 1,247  | GFL Environmental, Term Loan  | 5.499%     | 1-Month LIBOR      | 3.000%     | 5/31/25      | B+          | 1,205,995    |
| 2,250  | iQor US, Inc., Term Loan, First Lien, (DD1)                           | 7.797%     | 3-Month LIBOR      | 5.000%     | 4/01/21      | CCC+        | 2,028,798    |
| 250  | iQor US, Inc., Term Loan, Second Lien                                 | 11.547%    | 3-Month LIBOR      | 8.750%     | 4/01/22      | CCC         | 187,187      |
| 764  | KAR Auction Services, Inc., Term Loan B5                              | 5.313%     | 3-Month LIBOR      | 2.500%     | 3/09/23      | BB          | 759,323      |
| 705  | LSC Communications, Refinancing Term Loan                             | 7.999%     | 1-Month LIBOR      | 5.500%     | 9/30/22      | B+          | 702,356      |
| 481  | Monitronics International, Inc., Term Loan B2, First Lien             | 8.303%     | 3-Month LIBOR      | 5.500%     | 9/30/22      | CCC+        | 423,801      |
| 1,298  | Protection One, Inc., Term Loan                                       | 5.249%     | 1-Month LIBOR      | 2.750%     | 5/02/22      | BB          | 1,283,005    |
| 973  | Universal Services of America, Initial Term Loan, First Lien          | 6.249%     | 1-Month LIBOR      | 3.750%     | 7/28/22      | BB          | 931,412      |
| 170  |   | 5.999%     | 1-Month LIBOR      | 3.500%     | 10/10/24     | BB+         | 155,025      |

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

|        |  |             |                                    |        |          |     |            |
|--------|--|-------------|------------------------------------|--------|----------|-----|------------|
|        | West Corporation,<br>Incremental<br>Term Loan B1       |             |                                    |        |          |     |            |
| 15,886 | Total Commercial<br>Services & Supplies                |             |                                    |        |          |     | 14,849,044 |
|        | <b>Communications Equipment</b>                        | <b>3.2%</b> | <b>(2.0% of Total Investments)</b> |        |          |     |            |
| 2,574  | Avaya, Inc., Tranche<br>B Term Loan                    | 6.759%      | 1-Month LIBOR                      | 4.250% | 12/15/24 | BB  | 2,538,144  |
| 900    | Mitel US Holdings,<br>Inc., Term Loan,<br>First Lien   | 6.999%      | 1-Month LIBOR                      | 4.500% | 11/30/25 | B   | 888,975    |
| 329    | MultiPlan, Inc., Term<br>Loan B                        | 5.553%      | 3-Month LIBOR                      | 2.750% | 6/07/23  | B+  | 318,877    |
| 1,083  | Plantronics, Term<br>Loan B                            | 4.999%      | 1-Month LIBOR                      | 2.500% | 7/02/25  | BB+ | 1,057,095  |
| 3,461  | Univision<br>Communications, Inc.,<br>Term Loan C5     | 5.249%      | 1-Month LIBOR                      | 2.750% | 3/15/24  | B   | 3,235,584  |
| 8,347  | Total<br>Communications<br>Equipment                   |             |                                    |        |          |     | 8,038,675  |
|        | <b>Construction &amp; Engineering</b>                  | <b>0.9%</b> | <b>(0.6% of Total Investments)</b> |        |          |     |            |
| 995    | KBR, Inc., Term Loan<br>B                              | 6.249%      | 1-Month LIBOR                      | 3.750% | 4/25/25  | BB  | 993,761    |
| 1,326  | Traverse Midstream<br>Partners, Term Loan<br>B         | 6.600%      | 6-Month LIBOR                      | 4.000% | 9/27/24  | B+  | 1,323,974  |
| 2,321  | Total Construction &<br>Engineering                    |             |                                    |        |          |     | 2,317,735  |
|        | <b>Consumer Finance</b>                                | <b>0.6%</b> | <b>(0.4% of Total Investments)</b> |        |          |     |            |
| 495    | Vantiv LLC, Repriced<br>Term Loan B4                   | 4.222%      | 1-Month LIBOR                      | 1.750% | 8/09/24  | BBB | 492,880    |
| 1,132  | Verscend<br>Technologies, Tern<br>Loan B               | 6.999%      | 1-Month LIBOR                      | 4.500% | 8/27/25  | B+  | 1,125,391  |
| 1,627  | Total Consumer<br>Finance                              |             |                                    |        |          |     | 1,618,271  |
|        | <b>Containers &amp; Packaging</b>                      | <b>0.3%</b> | <b>(0.2% of Total Investments)</b> |        |          |     |            |
| 699    | Berry Global, Inc.,<br>Term Loan Q                     | 4.516%      | 1-Month LIBOR                      | 2.000% | 10/01/22 | BBB | 693,206    |
|        | <b>Distributors</b>                                    | <b>0.4%</b> | <b>(0.2% of Total Investments)</b> |        |          |     |            |
| 995    | SRS Distribution, Inc.,<br>Term Loan B                 | 5.749%      | 1-Month LIBOR                      | 3.250% | 5/23/25  | B   | 948,205    |
|        | <b>Diversified Consumer Services</b>                   | <b>3.0%</b> | <b>(1.9% of Total Investments)</b> |        |          |     |            |
| 3,532  | Cengage Learning<br>Acquisitions, Inc.,<br>Term Loan B | 6.769%      | 1-Month LIBOR                      | 4.250% | 6/07/23  | B   | 3,009,506  |

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

|       |   |             |                                    |        |          |     |           |
|-------|---|-------------|------------------------------------|--------|----------|-----|-----------|
| 2,377 | Houghton Mifflin, Term Loan B, First Lien       | 5.499%      | 1-Month LIBOR                      | 3.000% | 5/28/21  | B   | 2,249,708 |
| 967   | Laureate Education, Inc., Term Loan B           | 6.549%      | 1-Month LIBOR                      | 3.500% | 4/26/24  | B+  | 964,368   |
| 1,500 | Refinitiv, Term Loan B                          | 6.249%      | 1-Month LIBOR                      | 3.750% | 10/01/25 | BB+ | 1,443,165 |
| 8,376 | Total Diversified Consumer Services             |             |                                    |        |          |     | 7,666,747 |
|       | <b>Diversified Financial Services</b>           | <b>3.1%</b> | <b>(1.9% of Total Investments)</b> |        |          |     |           |
| 419   | Altisource Solutions S.A R.L., Term Loan B      | 6.803%      | 3-Month LIBOR                      | 4.000% | 4/03/24  | B+  | 409,476   |
| 565   | Freedom Mortgage Corporation, Initial Term Loan | 7.249%      | 1-Month LIBOR                      | 4.750% | 2/23/22  | BB  | 567,140   |
| 2,975 | Hilton Hotels, Term Loan B                      | 4.260%      | 1-Month LIBOR                      | 1.750% | 10/25/23 | BBB | 2,949,429 |
| 421   | Lions Gate Entertainment Corp., Term Loan B     | 4.749%      | 1-Month LIBOR                      | 2.250% | 3/24/25  | BB  | 414,644   |
| 528   | Travelport LLC, Term Loan B                     | 5.116%      | 3-Month LIBOR                      | 2.500% | 3/17/25  | B+  | 527,144   |
| 1,143 | Veritas US, Inc., Term Loan B1                  | 7.074%      | 1-Month LIBOR                      | 4.500% | 1/27/23  | B   | 1,002,420 |

NSL Nuveen Senior Income Fund (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| Principal Amount (000)   | Description (1)   | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value        |
|--|---|------------|--------------------|------------|--------------|------------|--------------|
| <b>Diversified Financial Services (continued)</b>                              |   |            |                    |            |              |            |              |
| \$ 2,716   | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (5) | 8.499%     | N/A                | N/A        | 6/30/22      | CCC        | \$ 1,846,536 |
| 8,767  | Total Diversified Financial Services  |            |                    |            |              |            | 7,716,789    |
| <b>Diversified Telecommunication Services 8.0% (4.9% of Total Investments)</b> |   |            |                    |            |              |            |              |
| 1,045  | CenturyLink, Inc., Initial Term Loan A  | 5.249%     | 1-Month LIBOR      | 2.750%     | 11/01/22     | BBB        | 1,026,712    |
| 5,556  | CenturyLink, Inc., Term Loan B, (DD1)   | 5.249%     | 1-Month LIBOR      | 2.750%     | 1/31/25      | BBB        | 5,323,249    |
| 2,909  | Frontier Communications Corporation, Term Loan B                                | 6.250%     | 1-Month LIBOR      | 3.750%     | 1/14/22      | BB         | 2,789,866    |
| 236  | Intelsat Jackson Holdings, S.A., Term Loan B4                                   | 7.002%     | 1-Month LIBOR      | 4.500%     | 1/02/24      | B+         | 240,318      |
| 378  | Intelsat Jackson Holdings, S.A., Term Loan B5                                   | 6.625%     | N/A                | N/A        | 1/02/24      | B+         | 379,858      |
| 1,802  | Level 3 Financing, Inc., Tranche B, Term Loan                                   | 4.756%     | 1-Month LIBOR      | 2.250%     | 2/22/24      | BBB        | 1,773,936    |
| 3,491  | Numericable Group S.A., Term Loan B13   | 6.509%     | 1-Month LIBOR      | 4.000%     | 8/14/26      | B          | 3,303,595    |
| 433  | Windstream Corporation, Term Loan B6, (5)                                       | 6.510%     | 1-Month LIBOR      | 4.000%     | 3/29/21      | BB         | 403,811      |
| 5,000  | Ziggo B.V., Term Loan E   | 5.009%     | 1-Month LIBOR      | 2.500%     | 4/15/25      | BB         | 4,845,900    |
| 20,850   | Total Diversified Telecommunication Services                                    |            |                    |            |              |            | 20,087,245   |
| <b>Electric Utilities 1.1% (0.7% of Total Investments)</b>                     |   |            |                    |            |              |            |              |
| 424  | EFS Cogen Holdings LLC, Term Loan B   | 5.980%     | 3-Month LIBOR      | 3.250%     | 6/28/23      | BB         | 418,258      |
| 1,596  |   | 4.499%     | 1-Month LIBOR      | 2.000%     | 8/01/23      | BBB        | 1,574,055    |

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

|        |   |             |                                    |        |          |      |            |
|--------|---|-------------|------------------------------------|--------|----------|------|------------|
|        | Texas Competitive<br>Electric Holdings LLC,<br>Exit Term Loan B |             |                                    |        |          |      |            |
| 821    | Vistra Operations Co.,<br>Term Loan B3                          | 4.505%      | 1-Month LIBOR                      | 2.000% | 12/31/25 | BBB  | 807,240    |
| 2,841  | Total Electric Utilities  |             |                                    |        |          |      | 2,799,553  |
|        | <b>Electrical Equipment</b>                                     | <b>0.4%</b> | <b>(0.3% of Total Investments)</b> |        |          |      |            |
| 1,184  | TTM Technologies,<br>Term Loan B, (DD1)                         | 5.020%      | 1-Month LIBOR                      | 2.500% | 9/28/24  | BB+  | 1,154,104  |
|        | <b>Energy Equipment &amp; Services</b>                          | <b>2.0%</b> | <b>(1.2% of Total Investments)</b> |        |          |      |            |
| 702    | Cypress Semiconductor<br>Corp, Term Loan B                      | 4.500%      | 1-Month LIBOR                      | 2.000% | 7/05/21  | BB+  | 696,882    |
| 2,481  | McDermott<br>International, Term<br>Loan                        | 7.499%      | 1-Month LIBOR                      | 5.000% | 5/12/25  | BB   | 2,386,479  |
| 2,355  | Seadrill Partners LLC,<br>Initial Term Loan                     | 8.803%      | 3-Month LIBOR                      | 6.000% | 2/21/21  | CCC+ | 1,904,566  |
| 5,538  | Total Energy<br>Equipment & Services                            |             |                                    |        |          |      | 4,987,927  |
|        | <b>Equity Real Estate Investment Trusts</b>                     | <b>2.2%</b> | <b>(1.3% of Total Investments)</b> |        |          |      |            |
| 3,985  | Communications<br>Sales & Leasing, Inc.,<br>Shortfall Term Loan | 5.499%      | 1-Month LIBOR                      | 3.000% | 10/24/22 | B    | 3,747,194  |
| 736    | Realogy Group LLC,<br>Term Loan A                               | 4.758%      | 1-Month LIBOR                      | 2.250% | 2/08/23  | BB+  | 724,898    |
| 986    | Realogy Group LLC,<br>Term Loan B                               | 4.758%      | 1-Month LIBOR                      | 2.250% | 2/08/25  | BB+  | 963,671    |
| 5,707  | Total Equity Real<br>Estate Investment<br>Trusts                |             |                                    |        |          |      | 5,435,763  |
|        | <b>Food &amp; Staples Retailing</b>                             | <b>6.5%</b> | <b>(4.0% of Total Investments)</b> |        |          |      |            |
| 941    | Albertson's LLC, Term<br>Loan B6                                | 5.691%      | 3-Month LIBOR                      | 3.000% | 6/22/23  | BB   | 928,428    |
| 10,137 | Albertson's LLC, Term<br>Loan B7                                | 5.499%      | 1-Month LIBOR                      | 3.000% | 11/17/25 | BB   | 9,943,871  |
| 831    | Hearthside Group<br>Holdings LLC,<br>Term Loan B                | 6.186%      | 1-Month LIBOR                      | 3.688% | 5/23/25  | B    | 802,357    |
| 367    | Save-A-Lot, Term<br>Loan B                                      | 8.803%      | 3-Month LIBOR                      | 6.000% | 12/05/23 | CCC+ | 204,643    |
| 4,495  | US Foods, Inc., Term<br>Loan B                                  | 4.499%      | 1-Month LIBOR                      | 2.000% | 6/27/23  | BBB  | 4,429,724  |
| 16,771 | Total Food & Staples<br>Retailing                               |             |                                    |        |          |      | 16,309,023 |
|        | <b>Food Products</b>  | <b>0.2%</b> | <b>(0.1% of Total Investments)</b> |        |          |      |            |
| 598    | American Seafoods<br>Group LLC,<br>Term Loan B                  | 5.250%      | 1-Month LIBOR                      | 2.750% | 8/21/23  | BB   | 592,518    |



**Health Care Equipment & Supplies 2.4% (1.5% of Total Investments)**

|       |  |         |               |        |          |    |           |
|-------|--|---------|---------------|--------|----------|----|-----------|
| 1,441 | Acelity, Term Loan B                               | 6.053%  | 3-Month LIBOR | 3.250% | 2/02/24  | B+ | 1,434,041 |
| 350   | Air Methods Term Loan, First Lien, (WI/DD)         | TBD     | TBD           | TBD    | TBD      | B  | 287,389   |
| 617   | Greatbatch, New Term Loan B                        | 5.510%  | 1-Month LIBOR | 3.000% | 10/27/22 | B+ | 612,623   |
| 500   | LifeScan, Term Loan B                              | 8.797%  | 3-Month LIBOR | 6.000% | 10/01/24 | B+ | 481,253   |
| 1,856 | Onex Carestream Finance LP, Term Loan, First Lien  | 8.249%  | 1-Month LIBOR | 5.750% | 2/28/21  | B+ | 1,814,306 |
| 938   | Onex Carestream Finance LP, Term Loan, Second Lien | 11.999% | 1-Month LIBOR | 9.500% | 6/07/21  | B  | 923,741   |
| 498   | Vyaire Medical, Inc., Term Loan B                  | 7.547%  | 3-Month LIBOR | 4.750% | 4/16/25  | B  | 470,138   |
| 6,200 | Total Health Care Equipment & Supplies             |         |               |        |          |    | 6,023,491 |

| Principal Amount (000)   | Description (1)  | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value      |
|--|--|------------|--------------------|------------|--------------|-------------|------------|
| <b>Health Care Providers &amp; Services 7.2% (4.4% of Total Investments)</b> |  |            |                    |            |              |             |            |
| \$ 603   | Air Medical Group Holdings, Inc., Term Loan B                | 6.769%     | 1-Month LIBOR      | 4.250%     | 3/14/25      | B+          | \$ 567,792 |
| 1,086  | Air Medical Group Holdings, Inc., Term Loan B                | 5.764%     | 1-Month LIBOR      | 3.250%     | 4/28/22      | B+          | 1,024,217  |
| 747  | Ardent Health, Term Loan, First Lien                         | 6.999%     | 1-Month LIBOR      | 4.500%     | 6/30/25      | B+          | 743,916    |
| 707  | Catalent Pharma Solutions, Inc., Term Loan B                 | 4.749%     | 1-Month LIBOR      | 2.250%     | 5/20/24      | BB          | 704,064    |
| 458  | Community Health Systems, Inc., Term Loan H                  | 5.957%     | 3-Month LIBOR      | 3.250%     | 1/27/21      | BB          | 451,077    |
| 949  | Concentra, Inc., Term Loan B                                 | 5.270%     | 1-Month LIBOR      | 2.750%     | 6/01/22      | B+          | 943,480    |
| 430  | ConvaTec Healthcare, Term Loan B                             | 5.053%     | 3-Month LIBOR      | 2.250%     | 10/25/23     | BB          | 426,709    |
| 350  | HCA, Inc., Term Loan B11, (WI/DD)                            | TBD        | TBD                | TBD        | TBD          | BBB         | 348,835    |
| 752  | Healogics, Inc., Term Loan, First Lien                       | 7.010%     | 3-Month LIBOR      | 4.250%     | 7/01/21      | B           | 679,711    |
| 40   | Heartland Dental Care, Inc., Delay Draw Facility, (6)        | 3.750%     | N/A                | N/A        | 4/30/25      | B           | 38,473     |
| 432  | Heartland Dental Care, Inc., Term Loan, First Lien           | 6.249%     | 1-Month LIBOR      | 3.750%     | 4/30/25      | B           | 420,347    |
| 1,706  | Kindred at Home Hospice, Term Loan B                         | 6.250%     | 1-Month LIBOR      | 3.750%     | 7/02/25      | B+          | 1,697,601  |
| 500  | Kindred at Home Hospice, Term Loan, Second Lien              | 9.500%     | 1-Month LIBOR      | 7.000%     | 6/21/26      | CCC+        | 507,813    |
| 1,500  | Lifepoint Health, Inc., Term Loan                            | 7.129%     | 3-Month LIBOR      | 4.500%     | 11/16/25     | B+          | 1,467,000  |
| 1,391  | Millennium Laboratories, Inc., Term Loan B, First Lien       | 8.999%     | 1-Month LIBOR      | 6.500%     | 12/21/20     | CCC+        | 783,895    |
| 3,351  | Pharmaceutical Product Development, Inc., Term Loan B, (DD1) | 4.999%     | 1-Month LIBOR      | 2.500%     | 8/18/22      | BB          | 3,290,609  |
| 744  | PharMerica, Term Loan, First Lien                            | 6.008%     | 1-Month LIBOR      | 3.500%     | 12/06/24     | B+          | 743,329    |

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

|  |  |        |               |        |          |     |            |
|--|--|--------|---------------|--------|----------|-----|------------|
| 744  | Prospect Medical Holdings, Term Loan B1                    | 8.063% | 1-Month LIBOR | 5.500% | 2/22/24  | B+  | 740,653    |
| 119  | Quorum Health Corp., Term Loan B                           | 9.249% | 1-Month LIBOR | 6.750% | 4/29/22  | B+  | 118,447    |
| 1,669  | Select Medical Corporation, Term Loan B                    | 5.012% | 1-Month LIBOR | 2.500% | 3/06/25  | BB  | 1,654,672  |
| 612  | Team Health, Initial Term Loan, (WI/DD)                    | TBD    | TBD           | TBD    | TBD      | B+  | 552,014    |
| 148  | Vizient, Inc., Term Loan B                                 | 5.249% | 1-Month LIBOR | 2.750% | 2/13/23  | BB  | 147,739    |
| 19,038   | Total Health Care Providers & Services                     |        |               |        |          |     | 18,052,393 |
| <b>Health Care Technology 1.1% (0.7% of Total Investments)</b>             |  |        |               |        |          |     |            |
| 2,888  | Emdeon, Inc., Term Loan                                    | 5.249% | 1-Month LIBOR | 2.750% | 3/01/24  | B+  | 2,830,111  |
| <b>Hotels, Restaurants &amp; Leisure 12.7% (7.8% of Total Investments)</b> |  |        |               |        |          |     |            |
| 1,021  | 24 Hour Fitness Worldwide, Inc., Term Loan B               | 5.999% | 1-Month LIBOR | 3.500% | 5/30/25  | BB  | 1,012,349  |
| 700  | Aramark Corporation, Term Loan                             | 4.249% | 1-Month LIBOR | 1.750% | 3/11/25  | BBB | 695,999    |
| 5,938  | Burger King Corporation, Term Loan B3                      | 4.749% | 1-Month LIBOR | 2.250% | 2/16/24  | BB  | 5,851,041  |
| 2,346  | Caesars Entertainment Operating Company, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 10/06/24 | BB  | 2,305,026  |
| 1,980  | Caesars Resort Collection, Term Loan, First Lien           | 5.249% | 1-Month LIBOR | 2.750% | 12/23/24 | BB  | 1,956,002  |
| 1,146  | CCM Merger, Inc., Term Loan B                              | 4.749% | 1-Month LIBOR | 2.250% | 8/09/21  | BB  | 1,137,631  |
| 2,168  | CityCenter Holdings LLC, Term Loan B                       | 4.749% | 1-Month LIBOR | 2.250% | 4/18/24  | BB  | 2,133,225  |
| 991  | Equinox Holdings, Inc., Term Loan B1                       | 5.499% | 1-Month LIBOR | 3.000% | 3/08/24  | B+  | 979,587    |
| 490  | Four Seasons Holdings, Inc., Term Loan B                   | 4.499% | 1-Month LIBOR | 2.000% | 11/30/23 | BB+ | 483,008    |
| 2,298  | Intrawest Resorts Holdings, Inc., Term Loan B              | 5.499% | 1-Month LIBOR | 3.000% | 7/31/24  | B   | 2,271,957  |
| 1,667  | Life Time Fitness, Inc., Term Loan B                       | 5.457% | 3-Month LIBOR | 2.750% | 6/10/22  | BB  | 1,646,873  |
| 500  | MGM Growth Properties, Term Loan A, (WI/DD)                | TBD    | TBD           | TBD    | TBD      | BB+ | 495,000    |
| 1,070  |  | 4.414% | 1-Month LIBOR | 2.000% | 3/21/25  | BBB | 1,054,458  |

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

|        |  |             |                                    |        |          |     |            |
|--------|--|-------------|------------------------------------|--------|----------|-----|------------|
|        | MGM Growth Properties, Term Loan B                   |             |                                    |        |          |     |            |
| 4,893  | Scientific Games Corp., Initial Term Loan B5         | 5.249%      | 1-Month LIBOR                      | 2.750% | 8/14/24  | BB  | 4,750,498  |
| 882    | Seaworld Parks and Entertainment, Inc., Term Loan B5 | 5.499%      | 1-Month LIBOR                      | 3.000% | 4/01/24  | B   | 867,394    |
| 1,692  | Stars Group Holdings, Term Loan B                    | 6.303%      | 3-Month LIBOR                      | 3.500% | 7/10/25  | B+  | 1,679,392  |
| 1,722  | Station Casino LLC, Term Loan B                      | 5.000%      | 1-Month LIBOR                      | 2.500% | 6/08/23  | BB  | 1,704,797  |
| 998    | Wyndham International, Inc., Term Loan B             | 4.249%      | 1-Month LIBOR                      | 1.750% | 5/30/25  | BBB | 982,892    |
| 32,502 | Total Hotels, Restaurants & Leisure                  |             |                                    |        |          |     | 32,007,129 |
|        | <b>Household Durables</b>                            | <b>0.5%</b> | <b>(0.3% of Total Investments)</b> |        |          |     |            |
| 1,355  | Serta Simmons Holdings LLC, Term Loan, First Lien    | 6.013%      | 1-Month LIBOR                      | 3.500% | 11/08/23 | B   | 1,161,563  |
|        | <b>Household Products</b>                            | <b>0.3%</b> | <b>(0.2% of Total Investments)</b> |        |          |     |            |
| 737    | Reynolds Group Holdings, Inc., Term Loan, First Lien | 5.249%      | 1-Month LIBOR                      | 2.750% | 2/05/23  | B+  | 727,797    |
|        | <b>Industrial Conglomerates</b>                      | <b>0.3%</b> | <b>(0.2% of Total Investments)</b> |        |          |     |            |
| 744    | Education Advisory Board, Term Loan, First Lien      | 6.408%      | 2-Month LIBOR                      | 3.750% | 11/15/24 | B   | 723,905    |

NSL Nuveen Senior Income Fund (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| Principal Amount (000)   | Description (1)  | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value      |
|--|--|------------|--------------------|------------|--------------|-------------|------------|
| <b>Insurance 2.1% (1.3% of Total Investments)</b>                            |  |            |                    |            |              |             |            |
| \$ 491   | Acrisure LLC, Term Loan B                                    | 6.749%     | 1-Month LIBOR      | 4.250%     | 11/22/23     | B           | \$ 483,146 |
| 2,681  | Alliant Holdings I LLC, Term Loan B                          | 5.258%     | 1-Month LIBOR      | 2.750%     | 5/09/25      | B           | 2,586,318  |
| 727  | Asurion LLC, Term Loan B6                                    | 5.499%     | 1-Month LIBOR      | 3.000%     | 11/03/23     | BB          | 716,663    |
| 1,650  | Hub International Holdings, Inc., Term Loan B                | 5.514%     | 3-Month LIBOR      | 2.750%     | 4/25/25      | B           | 1,594,685  |
| 5,549  | Total Insurance  |            |                    |            |              |             | 5,380,812  |
| <b>Interactive Media &amp; Services 0.7% (0.4% of Total Investments)</b>     |  |            |                    |            |              |             |            |
| 883  | Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien | 5.582%     | 3-Month LIBOR      | 3.000%     | 11/03/23     | BB+         | 820,904    |
| 1,000  | WeddingWire, Inc., Term Loan                                 | 7.290%     | 3-Month LIBOR      | 4.500%     | 12/19/25     | B+          | 998,440    |
| 1,883  | Total Interactive Media & Services                           |            |                    |            |              |             | 1,819,344  |
| <b>Internet and Direct Marketing Retail 1.0% (0.6% of Total Investments)</b> |  |            |                    |            |              |             |            |
| 2,491  | Uber Technologies, Inc., Term Loan                           | 6.516%     | 1-Month LIBOR      | 4.000%     | 4/04/25      | N/R         | 2,479,569  |
| <b>Internet Software &amp; Services 0.8% (0.5% of Total Investments)</b>     |  |            |                    |            |              |             |            |
| 973  | Ancestry.com, Inc., Term Loan, First Lien                    | 5.750%     | 1-Month LIBOR      | 3.250%     | 10/19/23     | B           | 957,913    |
| 556  | Dynatrace, Term Loan, First Lien                             | 5.749%     | 1-Month LIBOR      | 3.250%     | 8/22/25      | B+          | 550,761    |
| 56   | Dynatrace, Term Loan, Second Lien                            | 9.499%     | 1-Month LIBOR      | 7.000%     | 8/21/26      | CCC+        | 56,183     |
| 1,109  | SkillSoft Corporation, Term Loan, Second Lien                | 10.749%    | 1-Month LIBOR      | 8.250%     | 4/28/22      | CCC         | 587,714    |
| 2,694  | Total Internet Software & Services                           |            |                    |            |              |             | 2,152,571  |
| <b>IT Services 5.6% (3.4% of Total Investments)</b>                          |  |            |                    |            |              |             |            |
| 563  | DTI Holdings, Inc., Replacement Term Loan B1                 | 7.494%     | 3-Month LIBOR      | 4.750%     | 9/29/23      | B           | 529,994    |
| 1,442  |  | 4.519%     | 1-Month LIBOR      | 2.000%     | 7/10/22      | BB+         | 1,438,145  |

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

|        |   |         |               |        |          |      |   |
|--------|---|---------|---------------|--------|----------|------|---|
|        | First Data Corporation, Term Loan, First Lien, (DD1)        |         |               |        |          |      |   |
| 3,212  | First Data Corporation, Term Loan, First Lien               | 4.519%  | 1-Month LIBOR | 2.000% | 4/26/24  | BB+  | 3,203,886                               |
| 649    | Gartner, Inc., Term Loan A                                  | 3.999%  | 1-Month LIBOR | 1.500% | 3/21/22  | BB+  | 644,409                                 |
| 627    | GTT Communications, Inc., Term Loan, First Lien             | 5.250%  | 1-Month LIBOR | 2.750% | 6/02/25  | BB   | 590,110                                 |
| 1,098  | Sabre, Inc., Term Loan B                                    | 4.499%  | 1-Month LIBOR | 2.000% | 2/22/24  | BB   | 1,084,740                               |
| 429    | Science Applications International Corporation, Term Loan B | 4.249%  | 1-Month LIBOR | 1.750% | 10/31/25 | BB+  | 423,469                                 |
| 2,000  | Syniverse Holdings, Inc., Initial Term Loan, Second Lien    | 11.509% | 1-Month LIBOR | 9.000% | 3/11/24  | CCC+ | 1,720,000                               |
| 1,569  | Syniverse Holdings, Inc., Tranche Term Loan C               | 7.509%  | 1-Month LIBOR | 5.000% | 3/09/23  | B    | 1,427,363                               |
| 1,231  | Tempo Acquisition LLC, Term Loan B                          | 5.499%  | 1-Month LIBOR | 3.000% | 5/01/24  | B+   | 1,211,464                               |
| 1,237  | West Corporation, Term Loan B                               | 6.499%  | 1-Month LIBOR | 4.000% | 10/10/24 | BB+  | 1,139,416                               |
| 731    | WEX, Inc., Term Loan B                                      | 4.749%  | 1-Month LIBOR | 2.250% | 7/01/23  | BB   | 721,978                                 |
| 14,788 | Total IT Services   |         |               |        |          |      | 14,134,974                              |
|        | <b>Life Sciences Tools &amp; Services</b>                   |         |               |        |          |      | <b>0.3% (0.2% of Total Investments)</b> |
| 297    | Inventiv Health, Inc., Term Loan B                          | 4.499%  | 1-Month LIBOR | 2.000% | 8/01/24  | BB   | 293,227                                 |
| 399    | Parexel International Corp., Term Loan B, (WI/DD)           | TBD     | TBD           | TBD    | TBD      | B+   | 379,090                                 |
| 696    | Total Life Sciences Tools & Services                        |         |               |        |          |      | 672,317                                 |
|        | <b>Machinery</b>  |         |               |        |          |      | <b>1.3% (0.8% of Total Investments)</b> |
| 734    | BJ's Wholesale Club, Inc., Term Loan B                      | 5.514%  | 1-Month LIBOR | 3.000% | 2/01/24  | B+   | 729,016                                 |
| 1,001  | Gardner Denver, Inc., Term Loan B                           | 5.249%  | 1-Month LIBOR | 2.750% | 7/30/24  | BB+  | 997,055                                 |
| 834    | Gates Global LLC, Term Loan B                               | 5.249%  | 1-Month LIBOR | 2.750% | 4/01/24  | B+   | 818,125                                 |
| 496    | TNT Crane and Rigging Inc., Initial Term Loan, First Lien   | 7.303%  | 3-Month LIBOR | 4.500% | 11/27/20 | CCC+ | 455,420                                 |
| 500    |   | 11.803% | 3-Month LIBOR | 9.000% | 11/26/21 | CCC  | 417,500                                 |

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

|       |  |         |               |        |          |      |  |           |
|-------|--|---------|---------------|--------|----------|------|--|-----------|
|       | TNT Crane and Rigging, Inc., Term Loan, Second Lien    |         |               |        |          |      |  |           |
| 3,565 | Total Machinery  |         |               |        |          |      |  | 3,417,116 |
|       | <b>Marine 0.6% (0.4% of Total Investments)</b>         |         |               |        |          |      |  |           |
| 647   | American Commercial Lines LLC, Term Loan B, First Lien | 11.249% | 1-Month LIBOR | 8.750% | 11/12/20 | CCC+ |  | 462,516   |
| 1,024 | Harvey Gulf International Marine, Inc., Exit Term Loan | 8.508%  | 6-Month LIBOR | 6.000% | 7/02/23  | B    |  | 1,020,596 |
| 1,671 | Total Marine   |         |               |        |          |      |  | 1,483,112 |

| Principal Amount (000) | Description (1)   | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value        |
|------------------------|---|------------|--------------------|------------|--------------|-------------|--------------|
|                        | <b>Media 13.9% (8.5% of Total Investments)</b>                              |            |                    |            |              |             |              |
| \$ 1,245               | Advantage Sales & Marketing, Inc., Term Loan, First Lien                    | 5.749%     | 1-Month LIBOR      | 3.250%     | 7/23/21      | B+          | \$ 1,100,359 |
| 381                    | Affinion Group Holdings, Inc., Term Loan, First Lien                        | 10.390%    | 3-Month LIBOR      | 7.750%     | 5/10/22      | CCC+        | 373,258      |
| 70                     | Catalina Marketing Corporation, Delayed Draw Term Loan, First Lien, (WI/DD) | TBD        | TBD                | TBD        | TBD          | B3          | 70,346       |
| 263                    | Catalina Marketing Corporation, DIP Term Loan, First Lien                   | 8.008%     | 3-Month LIBOR      | 5.500%     | 6/14/19      | Caa2        | 226,959      |
| 105                    | Catalina Marketing Corporation, Term Loan A                                 | 12.514%    | 1-Month LIBOR      | 10.000%    | 6/14/19      | B3          | 105,519      |
| 114                    | Catalina Marketing Corporation, Term Loan B, (WI/DD)                        | TBD        | TBD                | TBD        | TBD          | B3          | 114,313      |
| 1,592                  | Catalina Marketing Corporation, Term Loan, First Lien, (5)                  | 0.000%     | N/A                | N/A        | 4/09/21      | D           | 143,320      |
| 1,000                  | Catalina Marketing Corporation, Term Loan, Second Lien, (5)                 | 9.457%     | N/A                | N/A        | 4/11/22      | D           | 18,500       |
| 350                    | CBS Radio, Inc., Term Loan B, (WI/DD)                                       | TBD        | TBD                | TBD        | TBD          | BB          | 340,813      |
| 2,894                  | Cequel Communications LLC, Term Loan B                                      | 4.759%     | 1-Month LIBOR      | 2.250%     | 1/10/26      | BB          | 2,795,844    |
| 3,025                  | Charter Communications Operating Holdings LLC, Term Loan B                  | 4.500%     | 1-Month LIBOR      | 2.000%     | 4/30/25      | BBB         | 2,989,457    |
| 1,488                  | Cineworld Group PLC, Term Loan B  | 4.999%     | 1-Month LIBOR      | 2.500%     | 2/28/25      | BB          | 1,455,525    |
| 3,064                  | Clear Channel Communications, Inc., Tranche D, Term Loan, (5)               | 0.000%     | N/A                | N/A        | 1/30/19      | CCC         | 2,078,907    |
| 4,961                  | Clear Channel Communications, Inc., Term Loan E, (5)                        | 0.000%     | N/A                | N/A        | 7/30/19      | CCC         | 3,366,640    |
| 993                    | CSC Holdings LLC, Term Loan B   | 5.009%     | 1-Month LIBOR      | 2.500%     | 1/25/26      | BB+         | 972,650      |
| 3,969                  | Cumulus Media, Inc., Exit Term Loan   | 7.000%     | 1-Month LIBOR      | 4.500%     | 5/13/22      | B           | 3,841,995    |



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

|        |   |         |               |         |          |     |            |
|--------|---|---------|---------------|---------|----------|-----|------------|
| 415    | Gray Television, Inc.,<br>Term Loan B2                                      | 4.770%  | 1-Month LIBOR | 2.250%  | 2/07/24  | BB+ | 408,431    |
| 919    | IMG Worldwide, Inc.,<br>Term Loan B   | 5.250%  | 1-Month LIBOR | 2.750%  | 5/18/25  | B   | 868,816    |
| 2,042  | Intelsat Jackson<br>Holdings, S.A.,<br>Term Loan B                          | 6.252%  | 1-Month LIBOR | 3.750%  | 11/30/23 | B+  | 2,030,158  |
| 2,377  | McGraw-Hill Education<br>Holdings LLC, Term<br>Loan B                       | 6.499%  | 1-Month LIBOR | 4.000%  | 5/02/22  | BB+ | 2,171,150  |
| 1,137  | Meredith Corporation,<br>Tranche Term Loan B1                               | 5.249%  | 1-Month LIBOR | 2.750%  | 1/31/25  | BB  | 1,131,607  |
| 998    | Metro-Goldwyn-Mayer,<br>Inc., Term Loan, First<br>Lien                      | 5.000%  | 1-Month LIBOR | 2.500%  | 7/03/25  | BB  | 985,660    |
| 750    | Metro-Goldwyn-Mayer,<br>Inc., Term Loan,<br>Second Lien                     | 7.000%  | 1-Month LIBOR | 4.500%  | 7/03/26  | B   | 725,629    |
| 257    | Nexstar Broadcasting,<br>Inc., Term Loan B3                                 | 4.756%  | 1-Month LIBOR | 2.250%  | 1/17/24  | BB+ | 249,491    |
| 1,487  | Nexstar Broadcasting,<br>Inc., Term Loan B3                                 | 4.752%  | 1-Month LIBOR | 2.250%  | 1/17/24  | BB+ | 1,443,146  |
| 846    | Sinclair Television<br>Group, Term Loan B2,<br>(DD1)                        | 4.750%  | 1-Month LIBOR | 2.250%  | 1/31/24  | BB+ | 841,616    |
| 1,083  | Springer Science &<br>Business Media, Inc.,<br>Term Loan B13, First<br>Lien | 5.999%  | 1-Month LIBOR | 3.500%  | 8/15/22  | B   | 1,079,981  |
| 767    | UPC Financing<br>Partnership, Term Loan<br>AR1, First Lien                  | 5.009%  | 1-Month LIBOR | 2.500%  | 1/15/26  | BB+ | 756,759    |
| 2,364  | WideOpenWest Finance<br>LLC, Term Loan B                                    | 5.753%  | 1-Month LIBOR | 3.250%  | 8/18/23  | B   | 2,264,738  |
| 40,956 | Total Media   |         |               |         |          |     | 34,951,587 |
|        | <b>Multiline Retail 1.2% (0.7% of Total Investments)</b>                    |         |               |         |          |     |            |
| 1,152  | Belk, Inc., Term Loan<br>B, First Lien, (DD1)                               | 7.365%  | 2-Month LIBOR | 4.750%  | 12/12/22 | B   | 920,940    |
| 868    | EG America LLC, Term<br>Loan, First Lien                                    | 6.813%  | 3-Month LIBOR | 4.000%  | 2/07/25  | B   | 841,083    |
| 449    | Hudson's Bay Company,<br>Term Loan B, First Lien                            | 5.752%  | 1-Month LIBOR | 3.250%  | 9/30/22  | BB  | 440,464    |
| 827    | Neiman Marcus Group,<br>Inc., Term Loan                                     | 5.763%  | 1-Month LIBOR | 3.250%  | 10/25/20 | CCC | 735,969    |
| 3,296  | Total Multiline Retail  |         |               |         |          |     | 2,938,456  |
|        | <b>Oil, Gas &amp; Consumable Fuels 2.7% (1.6% of Total Investments)</b>     |         |               |         |          |     |            |
| 1,085  | BCP Renaissance<br>Parent, Term Loan B                                      | 6.244%  | 3-Month LIBOR | 3.500%  | 10/31/24 | BB  | 1,076,972  |
| 750    | California Resources<br>Corporation, Term Loan                              | 12.874% | 1-Month LIBOR | 10.375% | 12/31/21 | B   | 786,563    |

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

|   |   |        |               |        |          |    |           |
|---|---|--------|---------------|--------|----------|----|-----------|
| 2,130   | California Resources Corporation, Term Loan B     | 7.252% | 1-Month LIBOR | 4.750% | 12/31/22 | B  | 2,093,609 |
| 1,546   | Fieldwood Energy LLC, Exit Term Loan              | 7.749% | 1-Month LIBOR | 5.250% | 4/11/22  | BB | 1,423,642 |
| 610   | Fieldwood Energy LLC, Exit Term Loan, second Lien | 9.749% | 1-Month LIBOR | 7.250% | 4/11/23  | B+ | 527,581   |
| 824   | Peabody Energy Corporation, Term Loan B           | 5.249% | 1-Month LIBOR | 2.750% | 3/31/25  | BB | 809,916   |
| 6,945   | Total Oil, Gas & Consumable Fuels                 |        |               |        |          |    | 6,718,283 |
| <b>Personal Products 1.4% (0.8% of Total Investments)</b> |   |        |               |        |          |    |           |
| 975   | Coty, Inc., Term Loan A                           | 4.271% | 1-Month LIBOR | 1.750% | 4/05/23  | BB | 948,188   |
| 995   | Coty, Inc., Term Loan B                           | 4.771% | 1-Month LIBOR | 2.250% | 4/07/25  | BB | 947,116   |

NSL Nuveen Senior Income Fund (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| Principal Amount (000)   | Description (1)  | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value        |
|--|--|------------|--------------------|------------|--------------|------------|--------------|
| <b>Personal Products (continued)</b>   |  |            |                    |            |              |            |              |
| \$ 2,185   | Revlon Consumer Products Corporation, Term Loan B, First Lien      | 6.207%     | 3-Month LIBOR      | 3.500%     | 11/16/20     | B          | \$ 1,566,871 |
| 4,155  | Total Personal Products  |            |                    |            |              |            | 3,462,175    |
| <b>Pharmaceuticals 2.1% (1.3% of Total Investments)</b>                          |  |            |                    |            |              |            |              |
| 586  | Alphabet Holding Company, Inc., Initial Term Loan, First Lien      | 5.999%     | 1-Month LIBOR      | 3.500%     | 9/26/24      | B          | 533,954      |
| 2,115  | Concordia Healthcare Corp, Exit Term Loan                          | 8.016%     | 1-Month LIBOR      | 5.500%     | 9/06/24      | B          | 2,017,431    |
| 662  | Valeant Pharmaceuticals International, Inc., Term Loan B, (DD1)    | 5.263%     | 1-Month LIBOR      | 2.750%     | 11/15/25     | BB         | 653,853      |
| 1,992  | Valeant Pharmaceuticals International, Inc., Term Loan, First Lien | 5.513%     | 1-Month LIBOR      | 3.000%     | 6/02/25      | BB         | 1,973,914    |
| 5,355  | Total Pharmaceuticals  |            |                    |            |              |            | 5,179,152    |
| <b>Professional Services 2.0% (1.2% of Total Investments)</b>                    |  |            |                    |            |              |            |              |
| 1,190  | Ceridian HCM Holding, Inc., Term Loan B                            | 5.749%     | 1-Month LIBOR      | 3.250%     | 4/30/25      | B          | 1,178,658    |
| 1,256  | Nielsen Finance LLC, Term Loan B4                                  | 4.511%     | 1-Month LIBOR      | 2.000%     | 10/04/23     | BBB        | 1,238,074    |
| 718  | On Assignment, Inc., Term Loan B                                   | 4.499%     | 1-Month LIBOR      | 2.000%     | 4/02/25      | BB         | 710,325      |
| 2,218  | Skillsoft Corporation, Initial Term Loan, First Lien               | 7.249%     | 1-Month LIBOR      | 4.750%     | 4/28/21      | B          | 1,821,721    |
| 5,382  | Total Professional Services  |            |                    |            |              |            | 4,948,778    |
| <b>Real Estate Management &amp; Development 0.9% (0.6% of Total Investments)</b> |  |            |                    |            |              |            |              |
| 1,421  | GGP, Term Loan B   | 4.999%     | 1-Month LIBOR      | 2.500%     | 8/27/25      | BB+        | 1,363,564    |
| 981  | Trico Group LLC, Term Loan, First Lien                             | 9.207%     | 3-Month LIBOR      | 6.500%     | 2/02/24      | B          | 961,625      |
| 2,402  | Total Real Estate Management & Development                         |            |                    |            |              |            | 2,325,189    |
| <b>Road &amp; Rail 3.0% (1.9% of Total Investments)</b>                          |  |            |                    |            |              |            |              |
| 5,750  | Avolon LLC, Term Loan B  | 4.503%     | 1-Month LIBOR      | 2.000%     | 1/15/25      | BBB        | 5,700,666    |

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

|       |   |         |               |  |          |     |           |
|-------|---|---------|---------------|--|----------|-----|-----------|
| 970   | Quality Distribution, Incremental Term Loan, First Lien     | 8.303%  | 3-Month LIBOR | 5.500%                                   | 8/18/22  | B   | 955,450   |
| 960   | Savage Enterprises LLC, Term Loan B                         | 7.020%  | 1-Month LIBOR | 4.500%                                   | 8/01/25  | B+  | 960,832   |
| 7,680 | Total Road & Rail   |         |               |  |          |     | 7,616,948 |
|       | <b>Semiconductors &amp; Semiconductor Equipment</b>         |         |               | <b>1.5% (0.9% of Total Investments)</b>  |          |     |           |
| 500   | Cabot Microelectronics, Term Loan B                         | 4.750%  | 1-Month LIBOR | 2.250%                                   | 11/14/25 | BB+ | 496,875   |
| 453   | Lumileds, Term Loan B                                       | 6.205%  | 3-Month LIBOR | 3.500%                                   | 6/30/24  | B+  | 344,199   |
| 1,130 | Microchip Technology, Inc., Term Loan B                     | 4.500%  | 1-Month LIBOR | 2.000%                                   | 5/29/25  | BBB | 1,114,873 |
| 775   | Micron Technology, Inc., Term Loan B                        | 4.250%  | 1-Month LIBOR | 1.750%                                   | 4/10/22  | BBB | 769,029   |
| 1,070 | ON Semiconductor Corporation, Term Loan B3                  | 4.249%  | 1-Month LIBOR | 1.750%                                   | 3/31/23  | BBB | 1,059,012 |
| 3,928 | Total Semiconductors & Semiconductor Equipment              |         |               |  |          |     | 3,783,988 |
|       | <b>Software</b>   |         |               | <b>13.7% (8.4% of Total Investments)</b> |          |     |           |
| 1,597 | Blackboard, Inc., Term Loan B4                              | 7.780%  | 3-Month LIBOR | 5.000%                                   | 6/30/21  | B   | 1,503,267 |
| 351   | Compuware Corporation, Term Loan, First Lien                | 6.002%  | 1-Month LIBOR | 3.500%                                   | 8/25/25  | B+  | 351,496   |
| 900   | DiscoverOrg LLC, Term Loan B, (WI/DD)                       | TBD     | TBD           | TBD                                      | TBD      | B   | 895,500   |
| 1,580 | Ellucian, Term Loan B, First Lien                           | 6.053%  | 3-Month LIBOR | 3.250%                                   | 9/30/22  | B   | 1,549,564 |
| 2,450 | Greeneden U.S. Holdings II LLC, Term Loan B                 | 5.749%  | 1-Month LIBOR | 3.250%                                   | 12/01/23 | B   | 2,399,774 |
| 5,267 | Infor (US), Inc., Term Loan B                               | 5.249%  | 1-Month LIBOR | 2.750%                                   | 2/01/22  | B+  | 5,245,075 |
| 1,548 | Informatica, Term Loan B                                    | 5.749%  | 1-Month LIBOR | 3.250%                                   | 8/05/22  | B+  | 1,546,252 |
| 973   | Kronos Incorporated, Term Loan B                            | 5.541%  | 3-Month LIBOR | 3.000%                                   | 11/20/23 | B   | 955,673   |
| 458   | McAfee Holdings International, Inc., Term Loan, Second Lien | 11.000% | 1-Month LIBOR | 8.500%                                   | 9/29/25  | B   | 466,354   |
| 1,992 | McAfee LLC, Term Loan B                                     | 6.250%  | 1-Month LIBOR | 3.750%                                   | 9/30/24  | B+  | 1,984,088 |
| 638   | Micro Focus International PLC, New Term Loan                | 4.999%  | 1-Month LIBOR | 2.500%                                   | 6/21/24  | BB  | 619,021   |
| 4,312 | Micro Focus International PLC, Term Loan B                  | 4.999%  | 1-Month LIBOR | 2.500%                                   | 6/21/24  | BB  | 4,180,400 |
| 1,873 |   | 4.749%  | 1-Month LIBOR | 2.250%                                   | 11/19/21 | BB  | 1,846,279 |

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

| Micro Focus International PLC, Term Loan B2 |  |         |               |        |          |     |         |
|---|--|---------|---------------|--------|----------|-----|---------|
| 429   | Misys, New Term Loan, Second Lien                            | 10.053% | 3-Month LIBOR | 7.250% | 6/13/25  | BB  | 406,927 |
| 253   | Mitchell International, Inc., Initial Term Loan, First Lien  | 5.749%  | 1-Month LIBOR | 3.250% | 11/29/24 | B   | 243,436 |
| 300   | Mitchell International, Inc., Initial Term Loan, Second Lien | 9.749%  | 1-Month LIBOR | 7.250% | 12/01/25 | CCC | 294,600 |

| Principal Amount (000)   | Description (1)   | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value      |
|--|---|------------|--------------------|------------|--------------|-------------|------------|
| <b>Software (continued)</b>  |   |            |                    |            |              |             |            |
| \$ 980   | RP Crown Parent LLC, Term Loan B  | 5.249%     | 1-Month LIBOR      | 2.750%     | 10/15/23     | B+          | \$ 965,300 |
| 3,913  | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3, (DD1) | 4.749%     | 1-Month LIBOR      | 2.250%     | 4/16/25      | BB          | 3,839,794  |
| 1,505  | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4, (DD1) | 4.749%     | 1-Month LIBOR      | 2.250%     | 4/16/25      | BB          | 1,476,911  |
| 3,635  | TIBCO Software, Inc., Term Loan, First Lien                                 | 6.010%     | 1-Month LIBOR      | 3.500%     | 12/04/20     | B+          | 3,614,633  |
| 34,954   | Total Software  |            |                    |            |              |             | 34,384,344 |
| <b>Specialty Retail 1.8% (1.1% of Total Investments)</b>                               |   |            |                    |            |              |             |            |
| 1,009  | Academy, Ltd., Term Loan B  | 6.514%     | 1-Month LIBOR      | 4.000%     | 7/01/22      | CCC+        | 701,241    |
| 2,676  | Petco Animal Supplies, Inc., Term Loan B1                                   | 5.994%     | 3-Month LIBOR      | 3.250%     | 1/26/23      | B           | 2,063,230  |
| 1,780  | Petsmart Inc., Term Loan B, First Lien                                      | 5.520%     | 1-Month LIBOR      | 3.000%     | 3/11/22      | B           | 1,496,803  |
| 470  | Serta Simmons Holdings LLC, Term Loan, Second Lien, (DD1)                   | 10.514%    | 1-Month LIBOR      | 8.000%     | 11/08/24     | CCC         | 337,936    |
| 5,935  | Total Specialty Retail  |            |                    |            |              |             | 4,599,210  |
| <b>Technology Hardware, Storage &amp; Peripherals 7.3% (4.5% of Total Investments)</b> |   |            |                    |            |              |             |            |
| 3,066  | BMC Software, Inc., Term Loan B   | 7.053%     | 3-Month LIBOR      | 4.250%     | 10/02/25     | B           | 2,999,320  |
| 7,731  | Dell International LLC, Refinancing Term Loan B                             | 4.500%     | 1-Month LIBOR      | 2.000%     | 9/07/23      | BBB         | 7,636,543  |
| 2,138  | Dell International LLC, Replacement Term Loan A2                            | 4.250%     | 1-Month LIBOR      | 1.750%     | 9/07/21      | BBB         | 2,116,791  |
| 5,698  | Western Digital, Term Loan B  | 4.260%     | 1-Month LIBOR      | 1.750%     | 4/29/23      | BBB         | 5,569,886  |
| 18,633   | Total Technology Hardware, Storage & Peripherals                            |            |                    |            |              |             | 18,322,540 |

**Trading Companies & Distributors 0.5% (0.3% of Total Investments)**

|   |  |        |               |        |          |     |             |
|---|--|--------|---------------|--------|----------|-----|-------------|
| 1,254   | Univar, Inc., Term Loan B                                      | 4.749% | 1-Month LIBOR | 2.250% | 7/01/24  | BB  | 1,231,088   |
| <b>Transportation Infrastructure 0.9% (0.5% of Total Investments)</b>       |  |        |               |        |          |     |             |
| 500   | Atlantic Aviation FBO Inc., Term Loan                          | 6.270% | 1-Month LIBOR | 3.750% | 12/06/25 | BB  | 503,125     |
| 998   | Ceva Group PLC, Term Loan, First Lien                          | 6.553% | 3-Month LIBOR | 3.750% | 8/04/25  | BB  | 988,772     |
| 262   | Standard Aero, Canadien Term Loan, (WI/DD)                     | TBD    | TBD           | TBD    | TBD      | B   | 261,535     |
| 488   | Standard Aero, USD Term Loan B, (WI/DD)                        | TBD    | TBD           | TBD    | TBD      | BB  | 486,455     |
| 2,248   | Total Transportation Infrastructure                            |        |               |        |          |     | 2,239,887   |
| <b>Wireless Telecommunication Services 2.4% (1.5% of Total Investments)</b> |  |        |               |        |          |     |             |
| 729   | Asurion LLC, Term Loan B4                                      | 5.499% | 1-Month LIBOR | 3.000% | 8/04/22  | BB  | 719,277     |
| 5,404   | Sprint Corporation, Term Loan, First Lien                      | 5.000% | 1-Month LIBOR | 2.500% | 2/02/24  | BB+ | 5,288,920   |
| 6,133   | Total Wireless Telecommunication Services                      |        |               |        |          |     | 6,008,197   |
| \$ 379,964  | Total Variable Rate Senior Loan Interests (cost \$376,033,564) |        |               |        |          |     | 359,709,029 |

| Principal Amount (000)   | Description (1)                            | Coupon  | Maturity | Ratings (4) | Value     |
|--|--|---------|----------|-------------|-----------|
| <b>CORPORATE BONDS 15.0% (9.2% of Total Investments)</b>           |  |         |          |             |           |
| <b>Communications Equipment 3.1% (1.9% of Total Investments)</b>   |  |         |          |             |           |
| \$ 115   | Avaya Holdings Corporation, 144A, (5), (7) | 7.000%  | 4/01/19  | N/R         | \$        |
| 2,895  | Avaya Holdings Corporation, 144A, (5), (7) | 10.500% | 3/01/21  | N/R         |           |
| 3,995  | Intelsat Jackson Holdings SA               | 5.500%  | 8/01/23  | CCC+        | 3,630,456 |
| 4,050  | Intelsat Jackson Holdings SA, 144A         | 9.750%  | 7/15/25  | CCC+        | 4,217,062 |
| 11,055   | Total Communications Equipment             |         |          |             | 7,847,518 |
| <b>Containers &amp; Packaging 0.9% (0.5% of Total Investments)</b> |  |         |          |             |           |
| 2,277  | Reynolds Group Issuer Inc.                 | 5.750%  | 10/15/20 | B+          | 2,286,057 |

**Diversified Telecommunication Services 1.8% (1.1% of Total Investments)**

|       |  |         |         |    |           |
|-------|--|---------|---------|----|-----------|
| 295   | CSC Holdings LLC,<br>144A                    | 10.125% | 1/15/23 | B+ | 317,494   |
| 4,309 | Intelsat<br>Luxembourg SA                    | 7.750%  | 6/01/21 | CC | 4,136,640 |
| 4,604 | Total Diversified Telecommunication Services |         |         |    | 4,454,134 |



NSL Nuveen Senior Income Fund (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount (000)</b>  | <b>Description (1)</b>                 | <b>Coupon</b> | <b>Maturity</b> | <b>Ratings (4)</b> | <b>Value</b> |
|--|--|---------------|-----------------|--------------------|--------------|
| <b>Health Care Providers &amp; Services 0.3% (0.2% of Total Investments)</b>         |  |               |                 |                    |              |
| \$ 510   | Tenet Healthcare Corporation           | 4.750%        | 6/01/20         | BB                 | \$ 513,825   |
| 350  | Tenet Healthcare Corporation           | 6.000%        | 10/01/20        | BB                 | 361,480      |
| 860  | Total Health Care Providers & Services |               |                 |                    | 875,305      |
| <b>Hotels, Restaurants &amp; Leisure 1.1% (0.7% of Total Investments)</b>            |  |               |                 |                    |              |
| 2,650  | Scientific Games International Inc.    | 10.000%       | 12/01/22        | B                  | 2,785,813    |
| <b>Media 3.5% (2.1% of Total Investments)</b>  |  |               |                 |                    |              |
| 100  | Charter Communications Operating LLC   | 3.579%        | 7/23/20         | BBB                | 100,258      |
| 347  | DISH DBS Corporation                   | 5.125%        | 5/01/20         | BB                 | 347,867      |
| 1,000  | DISH DBS Corporation                   | 5.875%        | 11/15/24        | BB                 | 828,750      |
| 2,122  | iHeartCommunications Inc., (5)         | 9.000%        | 12/15/19        | CCC                | 1,421,740    |
| 9,172  | iHeartCommunications Inc., (5)         | 5.340%        | 2/01/21         | CC                 | 1,109,797    |
| 2,430  | iHeartCommunications Inc., (5)         | 9.000%        | 3/01/21         | CCC                | 1,622,025    |
| 1,524  | iHeartCommunications Inc., 144A, (5)   | 11.250%       | 3/01/21         | C                  | 960,120      |
| 2,830  | Intelsat Luxembourg SA                 | 8.125%        | 6/01/23         | CCC                | 2,354,206    |
| 19,525   | Total Media                            |               |                 |                    | 8,744,763    |
| <b>Oil, Gas &amp; Consumable Fuels 1.6% (1.0% of Total Investments)</b>              |  |               |                 |                    |              |
| 2,735  | California Resources Corporation, 144A | 8.000%        | 12/15/22        | B                  | 2,194,838    |
| 400  | Denbury Resources Inc.                 | 6.375%        | 8/15/21         | CCC+               | 330,000      |
| 1,404  | Denbury Resources Inc., 144A           | 9.250%        | 3/31/22         | B+                 | 1,379,430    |
| 115  | EP Energy LLC, 144A                    | 9.375%        | 5/01/24         | CCC                | 61,238       |
| 4,654  | Total Oil, Gas & Consumable Fuels      |               |                 |                    | 3,965,506    |
| <b>Pharmaceuticals 0.6% (0.4% of Total Investments)</b>                              |  |               |                 |                    |              |
| 1,000  | Bausch Health Companies Inc., 144A     | 6.500%        | 3/15/22         | BB                 | 1,033,750    |
| 437  | Concordia International Corporation    | 8.000%        | 9/06/24         | B                  | 415,150      |
| 1,437  | Total Pharmaceuticals                  |               |                 |                    | 1,448,900    |
| <b>Semiconductors &amp; Semiconductor Equipment 0.3% (0.2% of Total Investments)</b> |  |               |                 |                    |              |
| 761  | Advanced Micro Devices Inc.            | 7.500%        | 8/15/22         | B+                 | 825,685      |
| <b>Software 0.5% (0.3% of Total Investments)</b>                                     |  |               |                 |                    |              |

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

|   |   |        |         |    |            |
|---|---|--------|---------|----|------------|
| 1,275   | Infor US Inc., 144A                       | 5.750% | 8/15/20 | B+ | 1,293,870  |
| <b>Wireless Telecommunication Services 1.3% (0.8% of Total Investments)</b> |   |        |         |    |            |
| 500   | Sprint Capital Corporation                | 7.875% | 9/15/23 | B+ | 531,250    |
| 2,000   | Sprint Capital Corporation                | 7.125% | 6/15/24 | B+ | 2,055,000  |
| 550   | Sprint Communications Inc.                | 7.000% | 8/15/20 | B+ | 570,625    |
| 3,050   | Total Wireless Telecommunication Services |        |         |    | 3,156,875  |
| \$ 52,148   | Total Corporate Bonds (cost \$42,974,563) |        |         |    | 37,684,426 |

**Shares Description (1)**

**Value**

|  |   |  |  |  |            |
|--|---|--|--|--|------------|
| <b>COMMON STOCKS 2.2% (1.2% of Total Investments)</b>                        |   |  |  |  |            |
| <b>Diversified Consumer Services 0.1% (0.0% of Total Investments)</b>        |   |  |  |  |            |
| 37,172   | Cengage Learning Holdings II Inc., (8), (9) |  |  |  | \$ 144,042 |
| <b>Energy Equipment &amp; Services 0.4% (0.3% of Total Investments)</b>      |   |  |  |  |            |
| 19,407   | C&J Energy Services Inc., (8)               |  |  |  | 311,870    |
| 40,007   | Transocean Ltd                              |  |  |  | 342,860    |
| 1,961  | Vantage Drilling International, (8), (9)    |  |  |  | 454,952    |
|  | Total Energy Equipment & Services           |  |  |  | 1,109,682  |
| <b>Health Care Providers &amp; Services 0.1% (0.0% of Total Investments)</b> |   |  |  |  |            |
| 35,750   | Millennium Health LLC, (7), (8)             |  |  |  | 69,285     |
| 33,563   | Millennium Health LLC, (7), (8)             |  |  |  | 65,018     |

| Shares  | Description (1)   |             | Value              |
|---|---|-------------|--------------------|
| <b>Health Care Providers &amp; Services (continued)</b>                 |   |             |                    |
| 38,382  | Millennium Health LLC, (8), (9)                         | \$          | 2,111              |
|   | Total Health Care Providers & Services                  |             | 136,414            |
| <b>Marine 0.2% (0.1% of Total Investments)</b>                          |   |             |                    |
| 10,768  | HGIM Corporation, (9)                                   |             | 409,184            |
| 2,409   | HGIM Corporation, (8), (9)                              |             | 91,542             |
|   | Total Marine  |             | 500,726            |
| <b>Media 0.5% (0.3% of Total Investments)</b>                           |   |             |                    |
| 50,775  | Cumulus Media Inc., (8)                                 |             | 611,839            |
| 775,233   | Hibu PLC, (8), (9)                                      |             | 202,336            |
| 6,268   | Metro-Goldwyn-Mayer Inc., (8), (9)                      |             | 489,531            |
| 14,825  | Tribune Media Company, (9)                              |             | 9,636              |
|   | Total Media   |             | 1,313,342          |
| <b>Pharmaceuticals 0.1% (0.0% of Total Investments)</b>                 |   |             |                    |
| 11,982  | Advanz Pharma Corporation, (8)                          |             | 226,699            |
| <b>Software 0.8% (0.5% of Total Investments)</b>                        |   |             |                    |
| 118,613   | Avaya Holdings Corporation, (8)                         |             | 2,005,746          |
| <b>Specialty Retail 0.0% (0.0% of Total Investments)</b>                |   |             |                    |
| 14,849  | Gymboree Holding Corporation, (8), (9)                  |             | 29,698             |
| 5,454   | Gymboree Holding Corporation, (8), (9)                  |             | 10,908             |
|   | Total Specialty Retail                                  |             | 40,606             |
|   | Total Common Stocks (cost \$10,452,719)                 |             | 5,477,257          |
| Shares  | Description (1)   |             | Value              |
| <b>COMMON STOCK RIGHTS 0.1% (0.1% of Total Investments)</b>             |   |             |                    |
| <b>Oil, Gas &amp; Consumable Fuels 0.1% (0.1% of Total Investments)</b> |   |             |                    |
| 7,052   | Fieldwood Energy LLC, (7), (8)                          | \$          | 221,558            |
| 1,425   | Fieldwood Energy LLC, (8), (9)                          |             | 47,025             |
|   | Total Common Stock Rights (cost \$201,310)              |             | 268,583            |
| Shares  | Description (1)   |             | Value              |
| <b>WARRANTS 0.0% (0.0% of Total Investments)</b>                        |   |             |                    |
| 11,806  | Avaya Holdings Corporation, (9)                         | \$          | 14,758             |
|   | Total Warrants (cost \$1,103,821)                       |             | 14,758             |
|   | <b>Total Long-Term Investments (cost \$430,765,977)</b> |             | <b>403,154,053</b> |
| Shares  | Description (1)   | Coupon      | Value              |
| <b>SHORT-TERM INVESTMENTS 3.2% (1.9% of Total Investments)</b>          |   |             |                    |
| <b>INVESTMENT COMPANIES 3.2% (1.9% of Total Investments)</b>            |   |             |                    |
| 8,014,761   | BlackRock Liquidity Funds T-Fund Portfolio, (10)        | 2.290% (11) | \$ 8,014,761       |

|   |                       |
|---|-----------------------|
| <b>Total Short-Term Investments (cost \$8,014,761)</b>                    | <b>8,014,761</b>      |
| <b>Total Investments (cost \$438,780,738) 163.4%</b>                      | <b>411,168,814</b>    |
| <b>Borrowings (45.3)% (12), (13)</b>                                      | <b>(114,000,000)</b>  |
| <b>Term Preferred Shares, net of deferred offering costs (16.9)% (14)</b> | <b>(42,494,344)</b>   |
| <b>Other Assets Less Liabilities (1.2)% (15)</b>                          | <b>(2,982,953)</b>    |
| <b>Net Assets Applicable to Common Shares 100%</b>                        | <b>\$ 251,691,517</b> |

NSL Nuveen Senior Income Fund (continued)  
 Portfolio of Investments January 31, 2019  
 (Unaudited)

Investments in Derivatives

Interest Rate Swaps OTC Uncleared

| Counterparty                        | Fund<br>Notional | Pay/Receive | Floating Rate | Fixed<br>Rate<br>(Annualized) | Fixed Rate<br>Payment<br>Frequency | Maturity<br>Date | Value       | Unrealized<br>Appreciation<br>(Depreciation) |
|-------------------------------------|------------------|-------------|---------------|-------------------------------|------------------------------------|------------------|-------------|--|
| Morgan Stanley Capital Services LLC | \$43,000,000     | Pay         | 1-Month LIBOR | 2.000%                        | (16) Monthly                       | 11/01/21(17)     | \$(665,341) | \$(665,341)                                  |

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.

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

- (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) 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.
- (8) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (9) 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.
- (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 27.7%.
- (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 10.3%.
- (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.
- (16) Effective November 1, 2019, the fixed rate paid by the Fund increased 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

TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

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

*See accompanying notes to financial statements.*

**JFR Nuveen Floating Rate Income Fund**
**Portfolio of Investments January 31, 2019**

(Unaudited)

| <b>Principal Amount (000)</b>  | <b>Description (1)</b>                               | <b>Coupon (2)</b> | <b>Reference Rate (2)</b> | <b>Spread (2)</b> | <b>Maturity (3)</b> | <b>Ratings (4)</b> | <b>Value</b> |
|--|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| <b>LONG-TERM INVESTMENTS 159.1% (98.4% of Total Investments)</b>                   |  |                   |                           |                   |                     |                    |              |
| <b>VARIABLE RATE SENIOR LOAN INTERESTS 138.0% (85.3% of Total Investments) (2)</b> |  |                   |                           |                   |                     |                    |              |
| <b>Aerospace &amp; Defense 2.2% (1.4% of Total Investments)</b>                    |  |                   |                           |                   |                     |                    |              |
| \$ 693   | Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien | 4.499%            | 1-Month LIBOR             | 2.000%            | 8/21/24             | BB+                | \$ 688,942   |
| 5,963  | Sequa Corporation, Term Loan B                       | 7.516%            | 3-Month LIBOR             | 5.000%            | 11/28/21            | B                  | 5,872,410    |
| 2,134  | Sequa Corporation, Term Loan, Second Lien            | 11.751%           | 3-Month LIBOR             | 9.000%            | 4/28/22             | CCC                | 2,041,095    |
| 2,892  | Transdigm, Inc., Term Loan E                         | 4.999%            | 1-Month LIBOR             | 2.500%            | 5/30/25             | BB                 | 2,826,226    |
| 975  | Transdigm, Inc., Term Loan F                         | 4.999%            | 1-Month LIBOR             | 2.500%            | 6/09/23             | BB                 | 956,299      |
| 1,303  | Transdigm, Inc., Term Loan G, First Lien             | 4.999%            | 1-Month LIBOR             | 2.500%            | 8/22/24             | BB                 | 1,274,555    |
| 13,960   | Total Aerospace & Defense                            |                   |                           |                   |                     |                    | 13,659,527   |
| <b>Air Freight &amp; Logistics 0.6% (0.4% of Total Investments)</b>                |  |                   |                           |                   |                     |                    |              |
| 1,628  | PAE Holding Corporation, Term Loan B                 | 8.119%            | 2-Month LIBOR             | 5.500%            | 10/20/22            | B+                 | 1,620,322    |
| 2,167  | XPO Logistics, Inc., Term Loan B                     | 4.500%            | 1-Month LIBOR             | 2.000%            | 2/24/25             | BBB                | 2,137,047    |
| 3,795  | Total Air Freight & Logistics                        |                   |                           |                   |                     |                    | 3,757,369    |
| <b>Airlines 2.2% (1.3% of Total Investments)</b>                                   |  |                   |                           |                   |                     |                    |              |
| 4,056  | American Airlines, Inc., Replacement Term Loan       | 4.516%            | 1-Month LIBOR             | 2.000%            | 10/10/21            | BB+                | 4,009,257    |
| 2,131  | American Airlines, Inc., Term Loan 2025              | 4.252%            | 1-Month LIBOR             | 1.750%            | 6/27/25             | BB+                | 2,046,972    |
| 7,534  | American Airlines, Inc., Term Loan B                 | 4.509%            | 1-Month LIBOR             | 2.000%            | 12/14/23            | BB+                | 7,319,208    |



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

|        |  |             |                                    |        |          |      |            |
|--------|--|-------------|------------------------------------|--------|----------|------|------------|
| 13,721 | Total Airlines   |             |                                    |        |          |      | 13,375,437 |
|        | <b>Auto Components</b>                                     | <b>0.5%</b> | <b>(0.3% of Total Investments)</b> |        |          |      |            |
| 1,408  | DexKo Global, Inc.,<br>Term Loan B                         | 5.999%      | 1-Month LIBOR                      | 3.500% | 7/24/24  | B+   | 1,389,893  |
| 1,970  | Superior Industries<br>International, Inc.,<br>Term Loan B | 6.499%      | 1-Month LIBOR                      | 4.000% | 5/22/24  | B+   | 1,946,983  |
| 3,378  | Total Auto<br>Components                                   |             |                                    |        |          |      | 3,336,876  |
|        | <b>Automobiles</b>   | <b>0.4%</b> | <b>(0.2% of Total Investments)</b> |        |          |      |            |
| 1,000  | Caliber Collision,<br>Term Loan B,<br>(WI/DD)              | TBD         | TBD                                | TBD    | TBD      | B+   | 999,790    |
| 1,485  | Navistar, Inc.,<br>Tranche B, Term<br>Loan                 | 6.020%      | 1-Month LIBOR                      | 3.500% | 11/06/24 | BB   | 1,465,517  |
| 2,485  | Total Automobiles  |             |                                    |        |          |      | 2,465,307  |
|        | <b>Beverages</b>   | <b>0.7%</b> | <b>(0.4% of Total Investments)</b> |        |          |      |            |
| 4,108  | Jacobs Douwe<br>Egberts, Term Loan<br>B                    | 4.563%      | 3-Month LIBOR                      | 2.000% | 11/01/25 | BB   | 4,070,096  |
|        | <b>Biotechnology</b>                                       | <b>0.9%</b> | <b>(0.5% of Total Investments)</b> |        |          |      |            |
| 5,404  | Grifols, Inc., Term<br>Loan B                              | 4.664%      | 1-Week LIBOR                       | 2.250% | 1/31/25  | BB+  | 5,344,093  |
|        | <b>Building Products</b>                                   | <b>1.5%</b> | <b>(0.9% of Total Investments)</b> |        |          |      |            |
| 767    | Fairmount, Initial<br>Term Loan                            | 6.553%      | 3-Month LIBOR                      | 3.750% | 6/01/25  | BB   | 612,492    |
| 649    | Ply Gem Industries,<br>Inc., Term Loan B                   | 6.547%      | 3-Month LIBOR                      | 3.750% | 4/12/25  | B+   | 620,118    |
| 8,260  | Quikrete Holdings,<br>Inc., Term Loan B                    | 5.249%      | 1-Month LIBOR                      | 2.750% | 11/15/23 | BB   | 8,026,310  |
| 9,676  | Total Building<br>Products                                 |             |                                    |        |          |      | 9,258,920  |
|        | <b>Capital Markets</b>                                     | <b>1.8%</b> | <b>(1.1% of Total Investments)</b> |        |          |      |            |
| 3,482  | Capital Automotive<br>LP, Term Loan,<br>Second Lien        | 8.499%      | 1-Month LIBOR                      | 6.000% | 3/24/25  | CCC+ | 3,478,402  |
| 7,844  | RPI Finance Trust,<br>Term Loan B6                         | 4.499%      | 1-Month LIBOR                      | 2.000% | 3/27/23  | BBB  | 7,781,278  |
| 11,326 | Total Capital<br>Markets                                   |             |                                    |        |          |      | 11,259,680 |
|        | <b>Chemicals</b>   | <b>0.4%</b> | <b>(0.3% of Total Investments)</b> |        |          |      |            |
| 1,206  | Ineos US Finance<br>LLC, Term Loan                         | 4.499%      | 1-Month LIBOR                      | 2.000% | 4/01/24  | BBB  | 1,173,395  |
| 782    | Mineral<br>Technologies, Inc.,<br>Term Loan B2             | 4.750%      | N/A                                | N/A    | 5/07/21  | BB+  | 776,561    |

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

|       |                          |        |               |        |          |    |           |
|-------|--------------------------|--------|---------------|--------|----------|----|-----------|
| 600   | SI Group, Term<br>Loan B | 7.537% | 3-Month LIBOR | 4.750% | 10/15/25 | BB | 595,500   |
| 2,588 | Total Chemicals          |        |               |        |          |    | 2,545,456 |

**JFR Nuveen Floating Rate Income Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount (000)</b>  | <b>Description (1)</b>  | <b>Coupon (2)</b> | <b>Reference Rate (2)</b> | <b>Spread (2)</b> | <b>Maturity (3)</b> | <b>Ratings (4)</b> | <b>Value</b> |
|--|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| <b>Commercial Services &amp; Supplies 5.3% (3.3% of Total Investments)</b> |   |                   |                           |                   |                     |                    |              |
| \$ 697   | ADS Waste Holdings, Inc., Term Loan B                                 | 4.664%            | 1-Week LIBOR              | 2.250%            | 11/10/23            | BB+                | \$ 690,887   |
| 3,453  | Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien | 6.957%            | 3-Month LIBOR             | 4.250%            | 6/16/24             | B                  | 3,316,385    |
| 696  | Education Management LLC, Tranche A, Term Loan, (6)                   | 0.000%            | N/A                       | N/A               | 7/02/20             | N/R                | 26,101       |
| 1,567  | Education Management LLC, Tranche B, Term Loan, (6)                   | 0.000%            | N/A                       | N/A               | 7/02/20             | N/R                | 1,967        |
| 8,273  | Formula One Group, Term Loan B  | 4.999%            | 1-Month LIBOR             | 2.500%            | 2/01/24             | B+                 | 7,990,666    |
| 829  | Fort Dearborn Holding Company, Inc., Term Loan, First Lien            | 6.784%            | 1-Month LIBOR             | 4.000%            | 10/19/23            | B                  | 793,993      |
| 2,769  | Getty Images, Inc., Term Loan B, First Lien                           | 5.999%            | 1-Month LIBOR             | 3.500%            | 10/18/19            | B                  | 2,756,925    |
| 2,494  | GFL Environmental, Term Loan  | 5.499%            | 1-Month LIBOR             | 3.000%            | 5/31/25             | B+                 | 2,411,990    |
| 4,500  | iQor US, Inc., Term Loan, First Lien, (DD1)                           | 7.797%            | 3-Month LIBOR             | 5.000%            | 4/01/21             | CCC+               | 4,057,596    |
| 500  | iQor US, Inc., Term Loan, Second Lien                                 | 11.547%           | 3-Month LIBOR             | 8.750%            | 4/01/22             | CCC                | 374,375      |
| 1,146  | KAR Auction Services, Inc., Term Loan B5                              | 5.313%            | 3-Month LIBOR             | 2.500%            | 3/09/23             | BB                 | 1,138,985    |
| 1,234  | LSC Communications, Refinancing Term Loan                             | 7.999%            | 1-Month LIBOR             | 5.500%            | 9/30/22             | B+                 | 1,229,123    |
| 963  | Monitronics International, Inc.,                                      | 8.303%            | 3-Month LIBOR             | 5.500%            | 9/30/22             | CCC+               | 847,601      |

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

|        |  |             |                                    |        |          |     |            |
|--------|--|-------------|------------------------------------|--------|----------|-----|------------|
|        | Term Loan B2, First Lien                                     |             |                                    |        |          |     |            |
| 3,281  | Protection One, Inc., Term Loan                              | 5.249%      | 1-Month LIBOR                      | 2.750% | 5/02/22  | BB  | 3,242,952  |
| 1,945  | Universal Services of America, Initial Term Loan, First Lien | 6.249%      | 1-Month LIBOR                      | 3.750% | 7/28/22  | BB  | 1,862,824  |
| 1,750  | Universal Services of America, Term Loan, Second Lien        | 10.999%     | 1-Month LIBOR                      | 8.500% | 7/28/23  | CCC | 1,677,078  |
| 340    | West Corporation, Incremental Term Loan B1                   | 5.999%      | 1-Month LIBOR                      | 3.500% | 10/10/24 | BB+ | 310,051    |
| 36,437 | Total Commercial Services & Supplies                         |             |                                    |        |          |     | 32,729,499 |
|        | <b>Communications Equipment</b>                              | <b>4.1%</b> | <b>(2.5% of Total Investments)</b> |        |          |     |            |
| 6,292  | Avaya, Inc., Tranche B Term Loan                             | 6.759%      | 1-Month LIBOR                      | 4.250% | 12/15/24 | BB  | 6,204,462  |
| 1,600  | Mitel US Holdings, Inc., Term Loan, First Lien               | 6.999%      | 1-Month LIBOR                      | 4.500% | 11/30/25 | B   | 1,580,400  |
| 734    | MultiPlan, Inc., Term Loan B                                 | 5.553%      | 3-Month LIBOR                      | 2.750% | 6/07/23  | B+  | 711,754    |
| 2,167  | Plantronics, Term Loan B                                     | 4.999%      | 1-Month LIBOR                      | 2.500% | 7/02/25  | BB+ | 2,114,190  |
| 15,920 | Univision Communications, Inc., Term Loan C5                 | 5.249%      | 1-Month LIBOR                      | 2.750% | 3/15/24  | B   | 14,883,686 |
| 26,713 | Total Communications Equipment                               |             |                                    |        |          |     | 25,494,492 |
|        | <b>Construction &amp; Engineering</b>                        | <b>0.6%</b> | <b>(0.4% of Total Investments)</b> |        |          |     |            |
| 1,990  | KBR, Inc., Term Loan B                                       | 6.249%      | 1-Month LIBOR                      | 3.750% | 4/25/25  | BB  | 1,987,522  |
| 1,756  | Traverse Midstream Partners, Term Loan B                     | 6.600%      | 6-Month LIBOR                      | 4.000% | 9/27/24  | B+  | 1,752,472  |
| 3,746  | Total Construction & Engineering                             |             |                                    |        |          |     | 3,739,994  |
|        | <b>Consumer Finance</b>                                      | <b>0.8%</b> | <b>(0.4% of Total Investments)</b> |        |          |     |            |
| 2,486  | Vantiv LLC, Repriced Term Loan B4                            | 4.222%      | 1-Month LIBOR                      | 1.750% | 8/09/24  | BBB | 2,475,572  |
| 2,265  | Verscend Technologies, Term Loan B                           | 6.999%      | 1-Month LIBOR                      | 4.500% | 8/27/25  | B+  | 2,250,783  |
| 4,751  | Total Consumer Finance                                       |             |                                    |        |          |     | 4,726,355  |
|        | <b>Containers &amp; Packaging</b>                            | <b>0.2%</b> | <b>(0.1% of Total Investments)</b> |        |          |     |            |

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

|   |  |        |               |        |          |     |            |
|---|--|--------|---------------|--------|----------|-----|------------|
| 1,397   | Berry Global, Inc.,<br>Term Loan Q                     | 4.516% | 1-Month LIBOR | 2.000% | 10/01/22 | BBB | 1,386,412  |
| <b>Distributors 0.3% (0.2% of Total Investments)</b>                  |  |        |               |        |          |     |            |
| 1,990   | SRS Distribution,<br>Inc., Term Loan B                 | 5.749% | 1-Month LIBOR | 3.250% | 5/23/25  | B   | 1,896,410  |
| <b>Diversified Consumer Services 6.4% (3.9% of Total Investments)</b> |  |        |               |        |          |     |            |
| 5,805   | Cengage Learning<br>Acquisitions, Inc.,<br>Term Loan B | 6.769% | 1-Month LIBOR | 4.250% | 6/07/23  | B   | 4,946,380  |
| 4,853   | Houghton Mifflin,<br>Term Loan B, First<br>Lien        | 5.499% | 1-Month LIBOR | 3.000% | 5/28/21  | B   | 4,594,079  |
| 2,321   | Laureate Education,<br>Inc., Term Loan B               | 6.549% | 1-Month LIBOR | 3.500% | 4/26/24  | B+  | 2,314,484  |
| 3,000   | Refinitiv, Term Loan<br>B                              | 6.249% | 1-Month LIBOR | 3.750% | 10/01/25 | BB+ | 2,886,330  |
| 839   | Altisource Solutions<br>S.A R.L., Term Loan<br>B       | 6.803% | 3-Month LIBOR | 4.000% | 4/03/24  | B+  | 818,952    |
| 1,695   | Freedom Mortgage<br>Corporation, Initial<br>Term Loan  | 7.249% | 1-Month LIBOR | 4.750% | 2/23/22  | BB  | 1,701,420  |
| 13,942  | Hilton Hotels, Term<br>Loan B, (DD1)                   | 4.260% | 1-Month LIBOR | 1.750% | 10/25/23 | BBB | 13,820,666 |
| 842   | Lions Gate<br>Entertainment Corp.,<br>Term Loan B      | 4.749% | 1-Month LIBOR | 2.250% | 3/24/25  | BB  | 829,287    |
| 1,408   | Travelport LLC,<br>Term Loan B                         | 5.116% | 3-Month LIBOR | 2.500% | 3/17/25  | B+  | 1,404,746  |
| 2,287   | Veritas US, Inc.,<br>Term Loan B1                      | 7.074% | 1-Month LIBOR | 4.500% | 1/27/23  | B   | 2,004,841  |

| Principal Amount (000)   | Description (1)   | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value        |
|--|---|------------|--------------------|------------|--------------|------------|--------------|
| <b>Diversified Consumer Services (continued)</b>                               |   |            |                    |            |              |            |              |
| \$ 6,093   | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (6) | 8.499%     | N/A                | N/A        | 6/30/22      | CCC        | \$ 4,143,346 |
| 43,085   | Total Diversified Consumer Services   |            |                    |            |              |            | 39,464,531   |
| <b>Diversified Telecommunication Services 7.2% (4.5% of Total Investments)</b> |   |            |                    |            |              |            |              |
| 2,138  | CenturyLink, Inc., Initial Term Loan A  | 5.249%     | 1-Month LIBOR      | 2.750%     | 11/01/22     | BBB        | 2,100,094    |
| 11,450   | CenturyLink, Inc., Term Loan B, (DD1)   | 5.249%     | 1-Month LIBOR      | 2.750%     | 1/31/25      | BBB        | 10,971,701   |
| 5,782  | Frontier Communications Corporation, Term Loan B                                | 6.250%     | 1-Month LIBOR      | 3.750%     | 1/14/22      | BB         | 5,544,933    |
| 465  | Intelsat Jackson Holdings, S.A., Term Loan B4                                   | 7.002%     | 1-Month LIBOR      | 4.500%     | 1/02/24      | B+         | 472,649      |
| 744  | Intelsat Jackson Holdings, S.A., Term Loan B5                                   | 6.625%     | N/A                | N/A        | 1/02/24      | B+         | 747,093      |
| 6,283  | Level 3 Financing, Inc., Tranche B, Term Loan                                   | 4.756%     | 1-Month LIBOR      | 2.250%     | 2/22/24      | BBB        | 6,183,653    |
| 6,983  | Numericable Group S.A., Term Loan B13   | 6.509%     | 1-Month LIBOR      | 4.000%     | 8/14/26      | B          | 6,607,191    |
| 722  | Windstream Corporation, Term Loan B6, (6)                                       | 6.510%     | 1-Month LIBOR      | 4.000%     | 3/29/21      | BB         | 673,019      |
| 12,000   | Ziggo B.V., Term Loan E   | 5.009%     | 1-Month LIBOR      | 2.500%     | 4/15/25      | BB         | 11,630,160   |
| 46,567   | Total Diversified Telecommunication Services                                    |            |                    |            |              |            | 44,930,493   |
| <b>Electric Utilities 0.9% (0.6% of Total Investments)</b>                     |   |            |                    |            |              |            |              |
| 849  | EFS Cogen Holdings LLC, Term Loan B   | 5.980%     | 3-Month LIBOR      | 3.250%     | 6/28/23      | BB         | 836,515      |
| 3,192  | Texas Competitive Electric Holdings LLC, Exit Term Loan B                       | 4.499%     | 1-Month LIBOR      | 2.000%     | 8/01/23      | BBB        | 3,148,110    |
| 1,709  | Vistra Operations Co., Term Loan B3   | 4.505%     | 1-Month LIBOR      | 2.000%     | 12/31/25     | BBB        | 1,680,447    |
| 5,750  | Total Electric Utilities  |            |                    |            |              |            | 5,665,072    |

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

**Electrical Equipment 0.4% (0.2% of Total Investments)**

|       |                                      |        |               |        |         |     |           |
|-------|--------------------------------------|--------|---------------|--------|---------|-----|-----------|
| 2,329 | TTM Technologies, Term Loan B, (DD1) | 5.020% | 1-Month LIBOR | 2.500% | 9/28/24 | BB+ | 2,271,122 |
|-------|--------------------------------------|--------|---------------|--------|---------|-----|-----------|

**Energy Equipment & Services 1.4% (0.9% of Total Investments)**

|       |  |        |               |        |         |      |           |
|-------|--|--------|---------------|--------|---------|------|-----------|
| 4,963 | McDermott International, Term Loan       | 7.499% | 1-Month LIBOR | 5.000% | 5/12/25 | BB   | 4,772,957 |
| 4,693 | Seadrill Partners LLC, Initial Term Loan | 8.803% | 3-Month LIBOR | 6.000% | 2/21/21 | CCC+ | 3,795,086 |
| 9,656 | Total Energy Equipment & Services        |        |               |        |         |      | 8,568,043 |

**Equity Real Estate Investment Trusts 1.8% (1.1% of Total Investments)**

|        |   |        |               |        |          |     |            |
|--------|---|--------|---------------|--------|----------|-----|------------|
| 8,223  | Communications Sales & Leasing, Inc., Shortfall Term Loan | 5.499% | 1-Month LIBOR | 3.000% | 10/24/22 | B   | 7,733,433  |
| 1,472  | Realogy Group LLC, Term Loan A                            | 4.758% | 1-Month LIBOR | 2.250% | 2/08/23  | BB+ | 1,449,797  |
| 1,844  | Realogy Group LLC, Term Loan B                            | 4.758% | 1-Month LIBOR | 2.250% | 2/08/25  | BB+ | 1,801,583  |
| 11,539 | Total Equity Real Estate Investment Trusts                |        |               |        |          |     | 10,984,813 |

**Food & Staples Retailing 6.6% (4.1% of Total Investments)**

|        |  |        |               |        |          |      |            |
|--------|--|--------|---------------|--------|----------|------|------------|
| 2,933  | Albertson's LLC, Term Loan B5                  | 5.822% | 3-Month LIBOR | 3.000% | 12/21/22 | BB   | 2,899,165  |
| 1,882  | Albertson's LLC, Term Loan B6                  | 5.691% | 3-Month LIBOR | 3.000% | 6/22/23  | BB   | 1,856,855  |
| 21,519 | Albertson's LLC, Term Loan B7                  | 5.499% | 1-Month LIBOR | 3.000% | 11/17/25 | BB   | 21,109,063 |
| 713    | Del Monte Foods Company, Term Loan, First Lien | 5.903% | 3-Month LIBOR | 3.250% | 2/18/21  | CCC+ | 591,599    |
| 1,663  | Hearthside Group Holdings LLC, Term Loan B     | 6.186% | 1-Month LIBOR | 3.688% | 5/23/25  | B    | 1,604,714  |
| 733    | Save-A-Lot, Term Loan B                        | 8.803% | 3-Month LIBOR | 6.000% | 12/05/23 | CCC+ | 409,287    |
| 12,568 | US Foods, Inc., Term Loan B                    | 4.499% | 1-Month LIBOR | 2.000% | 6/27/23  | BBB  | 12,385,951 |
| 42,011 | Total Food & Staples Retailing                 |        |               |        |          |      | 40,856,634 |

**Food Products 0.2% (0.1% of Total Investments)**

|       |  |        |               |        |         |    |           |
|-------|--|--------|---------------|--------|---------|----|-----------|
| 1,315 | American Seafoods Group LLC, Term Loan B | 5.250% | 1-Month LIBOR | 2.750% | 8/21/23 | BB | 1,303,539 |
|-------|--|--------|---------------|--------|---------|----|-----------|

**Health Care Equipment & Supplies 2.1% (1.3% of Total Investments)**

|       |                      |        |               |        |         |    |           |
|-------|----------------------|--------|---------------|--------|---------|----|-----------|
| 3,296 | Acelity, Term Loan B | 6.053% | 3-Month LIBOR | 3.250% | 2/02/24 | B+ | 3,280,498 |
| 800   |                      | TBD    | TBD           | TBD    | TBD     | B  | 656,888   |

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

Air Methods Term  
Loan, First Lien,  
(WI/DD)

|       |  |         |               |        |          |    |           |
|-------|--|---------|---------------|--------|----------|----|-----------|
| 1,234 | Greatbatch, New Term<br>Loan B                           | 5.510%  | 1-Month LIBOR | 3.000% | 10/27/22 | B+ | 1,225,247 |
| 1,000 | LifeScan, Term Loan B                                    | 8.797%  | 3-Month LIBOR | 6.000% | 10/01/24 | B+ | 962,505   |
| 3,483 | Onex Carestream<br>Finance LP, Term<br>Loan, First Lien  | 8.249%  | N/A           | N/A    | 2/28/21  | B+ | 3,405,545 |
| 2,351 | Onex Carestream<br>Finance LP, Term<br>Loan, Second Lien | 11.999% | 1-Month LIBOR | 9.500% | 6/07/21  | B  | 2,315,696 |



**JFR Nuveen Floating Rate Income Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount (000)</b>  | <b>Description (1)</b>                                 | <b>Coupon (2)</b> | <b>Reference Rate (2)</b> | <b>Spread (2)</b> | <b>Maturity (3)</b> | <b>Ratings (4)</b> | <b>Value</b> |
|--|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| <b>Health Care Equipment &amp; Supplies</b> (continued)                      |  |                   |                           |                   |                     |                    |              |
| \$ 995   | Vyaire Medical, Inc., Term Loan B                      | 7.547%            | 3-Month LIBOR             | 4.750%            | 4/16/25             | B                  | \$ 940,275   |
| 13,159   | Total Health Care Equipment & Supplies                 |                   |                           |                   |                     |                    | 12,786,654   |
| <b>Health Care Providers &amp; Services 7.7% (4.7% of Total Investments)</b> |  |                   |                           |                   |                     |                    |              |
| 1,874  | Acadia Healthcare, Inc., Term Loan B3                  | 4.999%            | 1-Month LIBOR             | 2.500%            | 2/11/22             | BB                 | 1,850,169    |
| 2,316  | Air Medical Group Holdings, Inc., Term Loan B          | 5.764%            | 1-Month LIBOR             | 3.250%            | 4/28/22             | B+                 | 2,184,996    |
| 1,206  | Air Medical Group Holdings, Inc., Term Loan B          | 6.769%            | 1-Month LIBOR             | 4.250%            | 3/14/25             | B+                 | 1,135,583    |
| 1,494  | Ardent Health, Term Loan, First Lien                   | 6.999%            | 1-Month LIBOR             | 4.500%            | 6/30/25             | B+                 | 1,487,832    |
| 2,735  | Catalent Pharma Solutions, Inc., Term Loan B           | 4.749%            | 1-Month LIBOR             | 2.250%            | 5/20/24             | BB                 | 2,723,253    |
| 1,510  | Community Health Systems, Inc., Term Loan H            | 5.957%            | 3-Month LIBOR             | 3.250%            | 1/27/21             | BB                 | 1,488,370    |
| 1,424  | Concentra, Inc., Term Loan B                           | 5.270%            | 1-Month LIBOR             | 2.750%            | 6/01/22             | B+                 | 1,415,219    |
| 1,074  | ConvaTec Healthcare, Term Loan B                       | 5.053%            | 3-Month LIBOR             | 2.250%            | 10/25/23            | BB                 | 1,066,771    |
| 672  | DaVita HealthCare Partners, Inc., Tranche B, Term Loan | 5.249%            | 1-Month LIBOR             | 2.750%            | 6/24/21             | BBB                | 670,659      |
| 1,247  | HCA, Inc., Term Loan B10                               | 4.499%            | 1-Month LIBOR             | 2.000%            | 3/13/25             | BBB                | 1,244,852    |
| 4,085  | HCA, Inc., Term Loan B11, (DD1)                        | 4.249%            | 1-Month LIBOR             | 1.750%            | 3/17/23             | BBB                | 4,070,498    |
| 1,881  | Healogics, Inc., Term Loan, First Lien                 | 7.010%            | 3-Month LIBOR             | 4.250%            | 7/01/21             | B                  | 1,699,277    |
| 84   | Heartland Dental Care Inc., Delay                      | 3.750%            | N/A                       | N/A               | 4/30/25             | B                  | 82,062       |

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

|        |  |              |                                    |        |          |      |            |
|--------|--|--------------|------------------------------------|--------|----------|------|------------|
|        | Draw Facility, (5)   |              |                                    |        |          |      |            |
| 922    | Heartland Dental Care, Inc., Term Loan, First Lien           | 6.249%       | 1-Month LIBOR                      | 3.750% | 4/30/25  | B    | 896,584    |
| 3,412  | Kindred at Home Hospice, Term Loan B                         | 6.250%       | 1-Month LIBOR                      | 3.750% | 7/02/25  | B+   | 3,395,201  |
| 1,000  | Kindred at Home Hospice, Term Loan, Second Lien              | 9.500%       | 1-Month LIBOR                      | 7.000% | 6/21/26  | CCC+ | 1,015,625  |
| 3,000  | Lifepoint Health, Inc., Term Loan                            | 7.129%       | 3-Month LIBOR                      | 4.500% | 11/16/25 | B+   | 2,934,000  |
| 3,147  | Millennium Laboratories, Inc., Term Loan B, First Lien       | 8.999%       | 1-Month LIBOR                      | 6.500% | 12/21/20 | CCC+ | 1,773,781  |
| 9,194  | Pharmaceutical Product Development, Inc., Term Loan B, (DD1) | 4.999%       | 1-Month LIBOR                      | 2.500% | 8/18/22  | BB   | 9,027,685  |
| 1,489  | PharMerica, Term Loan, First Lien                            | 6.008%       | 1-Month LIBOR                      | 3.500% | 12/06/24 | B+   | 1,486,658  |
| 1,489  | Prospect Medical Holdings, Term Loan B1                      | 8.063%       | 1-Month LIBOR                      | 5.500% | 2/22/24  | B+   | 1,481,306  |
| 269    | Quorum Health Corp., Term Loan B                             | 9.249%       | 1-Month LIBOR                      | 6.750% | 4/29/22  | B+   | 269,114    |
| 2,867  | Select Medical Corporation, Term Loan B                      | 5.012%       | 1-Month LIBOR                      | 2.500% | 3/06/25  | BB   | 2,842,289  |
| 1,223  | Team Health, Initial Term Loan, (WI/DD)                      | TBD          | TBD                                | TBD    | TBD      | B+   | 1,104,027  |
| 371    | Vizient, Inc., Term Loan B                                   | 5.249%       | 1-Month LIBOR                      | 2.750% | 2/13/23  | Ba3  | 369,348    |
| 49,985 | Total Health Care Providers & Services                       |              |                                    |        |          |      | 47,715,159 |
|        | <b>Health Care Technology</b>                                | <b>1.1%</b>  | <b>(0.7% of Total Investments)</b> |        |          |      |            |
| 6,738  | Emdeon, Inc., Term Loan                                      | 5.249%       | 1-Month LIBOR                      | 2.750% | 3/01/24  | B+   | 6,603,592  |
|        | <b>Hotels, Restaurants &amp; Leisure</b>                     | <b>12.8%</b> | <b>(7.9% of Total Investments)</b> |        |          |      |            |
| 2,552  | 24 Hour Fitness Worldwide, Inc., Term Loan B                 | 5.999%       | 1-Month LIBOR                      | 3.500% | 5/30/25  | BB   | 2,530,873  |
| 1,166  | Aramark Corporation, Term Loan                               | 4.249%       | 1-Month LIBOR                      | 1.750% | 3/11/25  | BBB  | 1,159,999  |
| 993    |  | 5.764%       | 1-Month LIBOR                      | 3.250% | 2/05/25  | B    | 968,511    |

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

|        |  |        |               |        |          |     |            |
|--------|--|--------|---------------|--------|----------|-----|------------|
|        | Arby's Restaurant Group, Inc., Term Loan B                 |        |               |        |          |     |            |
| 22,291 | Burger King Corporation, Term Loan B3                      | 4.749% | 1-Month LIBOR | 2.250% | 2/16/24  | BB  | 21,964,683 |
| 4,412  | Caesars Entertainment Operating Company, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 10/06/24 | BB  | 4,335,252  |
| 4,950  | Caesars Resort Collection, Term Loan, First Lien           | 5.249% | 1-Month LIBOR | 2.750% | 12/23/24 | BB  | 4,890,006  |
| 989    | CCM Merger, Inc., Term Loan B                              | 4.749% | 1-Month LIBOR | 2.250% | 8/09/21  | BB  | 981,556    |
| 4,583  | CityCenter Holdings LLC, Term Loan B                       | 4.749% | 1-Month LIBOR | 2.250% | 4/18/24  | BB  | 4,508,534  |
| 2,684  | Equinox Holdings, Inc., Term Loan B1                       | 5.499% | 1-Month LIBOR | 3.000% | 3/08/24  | B+  | 2,653,049  |
| 980    | Four Seasons Holdings, Inc., Term Loan B                   | 4.499% | 1-Month LIBOR | 2.000% | 11/30/23 | BB+ | 966,015    |
| 3,830  | Intrawest Resorts Holdings, Inc., Term Loan B              | 5.499% | 1-Month LIBOR | 3.000% | 7/31/24  | B   | 3,786,595  |
| 2,501  | Life Time Fitness, Inc., Term Loan B                       | 5.457% | 3-Month LIBOR | 2.750% | 6/10/22  | BB  | 2,470,309  |
| 1,250  | MGM Growth Properties, Term Loan A, (WI/DD)                | TBD    | TBD           | TBD    | TBD      | BB+ | 1,237,500  |
| 3,321  | MGM Growth Properties, Term Loan B                         | 4.414% | 1-Month LIBOR | 2.000% | 3/21/25  | BBB | 3,273,795  |
| 12,440 | Scientific Games Corp., Initial Term Loan B5               | 5.249% | 1-Month LIBOR | 2.750% | 8/14/24  | BB  | 12,078,147 |
| 3,174  | Seaworld Parks and Entertainment, Inc., Term Loan B5       | 5.499% | 1-Month LIBOR | 3.000% | 4/01/24  | B   | 3,123,188  |
| 3,385  | Stars Group Holdings, Term Loan B                          | 6.303% | 3-Month LIBOR | 3.500% | 7/10/25  | B+  | 3,358,785  |
| 3,444  | Station Casino LLC, Term Loan B                            | 5.000% | 1-Month LIBOR | 2.500% | 6/08/23  | BB  | 3,409,594  |
| 1,995  | Wyndham International, Inc., Term Loan B                   | 4.249% | 1-Month LIBOR | 1.750% | 5/30/25  | BBB | 1,965,783  |
| 80,940 | Total Hotels, Restaurants & Leisure                        |        |               |        |          |     | 79,662,174 |



| Principal Amount (000)  | Description (1)  | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value        |
|---|--|------------|--------------------|------------|--------------|-------------|--------------|
| <b>Household Durables 1.3% (0.8% of Total Investments)</b>                                      |  |            |                    |            |              |             |              |
| \$ 3,583  | Serta Simmons Holdings LLC, Term Loan, First Lien            | 6.013%     | 1-Month LIBOR      | 3.500%     | 11/08/23     | B           | \$ 3,072,578 |
| 1,000   | Energizer Holdings, Term Loan B                              | 4.758%     | 1-Month LIBOR      | 2.250%     | 12/17/25     | BB+         | 994,375      |
| 3,784   | Reynolds Group Holdings, Inc., Term Loan, First Lien         | 5.249%     | 1-Month LIBOR      | 2.750%     | 2/05/23      | B+          | 3,737,191    |
| 8,367   | Total Household Durables                                     |            |                    |            |              |             | 7,804,144    |
| <b>Independent Power &amp; Renewable Electricity Producers 0.8% (0.5% of Total Investments)</b> |  |            |                    |            |              |             |              |
| 5,019   | NRG Energy, Inc., Term Loan B                                | 4.249%     | 1-Month LIBOR      | 1.750%     | 6/30/23      | BBB         | 4,947,225    |
| <b>Industrial Conglomerates 0.2% (0.1% of Total Investments)</b>                                |  |            |                    |            |              |             |              |
| 1,489   | Education Advisory Board, Term Loan, First Lien              | 6.408%     | 2-Month LIBOR      | 3.750%     | 11/15/24     | B           | 1,447,809    |
| <b>Insurance 2.3% (1.4% of Total Investments)</b>   |  |            |                    |            |              |             |              |
| 983   | Acrisure LLC, Term Loan B                                    | 6.749%     | 1-Month LIBOR      | 4.250%     | 11/22/23     | B           | 966,291      |
| 6,119   | Alliant Holdings I LLC, Term Loan B                          | 5.258%     | 1-Month LIBOR      | 2.750%     | 5/09/25      | B           | 5,902,681    |
| 3,996   | Asurion LLC, Term Loan B6                                    | 5.499%     | 1-Month LIBOR      | 3.000%     | 11/03/23     | BB          | 3,941,648    |
| 3,352   | Hub International Holdings, Inc., Term Loan B                | 5.514%     | 3-Month LIBOR      | 2.750%     | 4/25/25      | B           | 3,238,577    |
| 14,450  | Total Insurance  |            |                    |            |              |             | 14,049,197   |
| <b>Interactive Media &amp; Services 0.5% (0.3% of Total Investments)</b>                        |  |            |                    |            |              |             |              |
| 1,412   | Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien | 5.582%     | 3-Month LIBOR      | 3.000%     | 11/03/23     | BB+         | 1,313,447    |
| 2,000   | WeddingWire, Inc., Term Loan                                 | 7.290%     | 3-Month LIBOR      | 4.500%     | 12/19/25     | B+          | 1,996,880    |
| 3,412   | Total Interactive Media & Services                           |            |                    |            |              |             | 3,310,327    |
| <b>Internet and Direct Marketing Retail 0.9% (0.6% of Total Investments)</b>                    |  |            |                    |            |              |             |              |
| 4,983   | Uber Technologies, Inc., Term Loan                           | 6.516%     | 1-Month LIBOR      | 4.000%     | 4/04/25      | N/R         | 4,959,138    |
| 744   | Uber Technologies, Inc., Term Loan                           | 6.008%     | 1-Month LIBOR      | 3.500%     | 7/13/23      | N/R         | 736,474      |
| 5,727   | Total Internet and Direct Marketing Retail                   |            |                    |            |              |             | 5,695,612    |

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

|       |   |             |                                    |        |          |      |           |
|-------|---|-------------|------------------------------------|--------|----------|------|-----------|
|       | Total Internet and Direct Marketing Retail                  |             |                                    |        |          |      |           |
|       | <b>Internet Software &amp; Services</b>                     | <b>0.7%</b> | <b>(0.4% of Total Investments)</b> |        |          |      |           |
| 1,945 | Ancestry.com, Inc., Term Loan, First Lien                   | 5.750%      | 1-Month LIBOR                      | 3.250% | 10/19/23 | B    | 1,915,825 |
| 1,083 | Dynatrace, Term Loan, First Lien                            | 5.749%      | 1-Month LIBOR                      | 3.250% | 8/22/25  | B+   | 1,073,520 |
| 110   | Dynatrace, Term Loan, Second Lien                           | 9.499%      | 1-Month LIBOR                      | 7.000% | 8/21/26  | CCC+ | 109,510   |
| 2,448 | SkillSoft Corporation, Term Loan, Second Lien               | 10.749%     | 1-Month LIBOR                      | 8.250% | 4/28/22  | CCC  | 1,297,413 |
| 5,586 | Total Internet Software & Services                          |             |                                    |        |          |      | 4,396,268 |
|       | <b>IT Services</b>  | <b>5.8%</b> | <b>(3.6% of Total Investments)</b> |        |          |      |           |
| 1,127 | DTI Holdings, Inc., Replacement Term Loan B1                | 7.494%      | 3-Month LIBOR                      | 4.750% | 9/29/23  | B    | 1,059,987 |
| 8,276 | First Data Corporation, Term Loan, First Lien               | 4.519%      | 1-Month LIBOR                      | 2.000% | 4/26/24  | BB+  | 8,256,549 |
| 4,194 | First Data Corporation, Term Loan, First Lien, (DD1)        | 4.519%      | 1-Month LIBOR                      | 2.000% | 7/10/22  | BB+  | 4,182,265 |
| 1,667 | Gartner, Inc., Term Loan A                                  | 3.999%      | 1-Month LIBOR                      | 1.500% | 3/21/22  | Ba1  | 1,654,564 |
| 2,506 | GTT Communications, Inc., Term Loan, First Lien             | 5.250%      | 1-Month LIBOR                      | 2.750% | 6/02/25  | BB   | 2,360,441 |
| 679   | Presidio, Inc., Term Loan B                                 | 5.543%      | 3-Month LIBOR                      | 2.750% | 2/02/24  | B+   | 671,491   |
| 3,623 | Sabre, Inc., Term Loan B                                    | 4.499%      | 1-Month LIBOR                      | 2.000% | 2/22/24  | BB   | 3,581,232 |
| 858   | Science Applications International Corporation, Term Loan B | 4.249%      | 1-Month LIBOR                      | 1.750% | 10/31/25 | BB+  | 846,938   |
| 3,500 | Syniverse Holdings, Inc., Initial Term Loan, Second Lien    | 11.509%     | 1-Month LIBOR                      | 9.000% | 3/11/24  | CCC+ | 3,010,000 |
| 4,337 | Syniverse Holdings, Inc., Tranche Term Loan C               | 7.509%      | 1-Month LIBOR                      | 5.000% | 3/09/23  | B    | 3,946,239 |
| 2,463 | Tempo Acquisition LLC, Term Loan B                          | 5.499%      | 1-Month LIBOR                      | 3.000% | 5/01/24  | B+   | 2,422,928 |
| 2,724 | West Corporation, Term Loan B                               | 6.499%      | 1-Month LIBOR                      | 4.000% | 10/10/24 | BB+  | 2,509,088 |
| 1,463 |   | 4.749%      | 1-Month LIBOR                      | 2.250% | 7/01/23  | BB   | 1,443,956 |

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

|        |   |        |               |        |         |    |   |
|--------|---|--------|---------------|--------|---------|----|---|
|        | WEX, Inc., Term<br>Loan B                   |        |               |        |         |    |   |
| 37,417 | Total IT Services                           |        |               |        |         |    | 35,945,678                              |
|        | <b>Life Sciences Tools &amp; Services</b>   |        |               |        |         |    | <b>0.5% (0.3% of Total Investments)</b> |
| 595    | Inventiv Health, Inc.,<br>Term Loan B       | 4.499% | 1-Month LIBOR | 2.000% | 8/01/24 | BB | 586,454                                 |
| 2,479  | Parexel International<br>Corp., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 9/27/24 | B+ | 2,355,098                               |
| 3,074  | Total Life Sciences<br>Tools & Services     |        |               |        |         |    | 2,941,552                               |

**JFR Nuveen Floating Rate Income Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount (000)</b>                     | <b>Description (1)</b>  | <b>Coupon (2)</b> | <b>Reference Rate (2)</b> | <b>Spread (2)</b> | <b>Maturity (3)</b> | <b>Ratings (4)</b> | <b>Value</b> |
|---|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| <b>Machinery 1.0% (0.6% of Total Investments)</b> |   |                   |                           |                   |                     |                    |              |
| \$ 1,008  | BJ's Wholesale Club, Inc., Term Loan B                                      | 5.514%            | 1-Month LIBOR             | 3.000%            | 2/01/24             | B+                 | \$ 1,001,069 |
| 2,412   | Gardner Denver, Inc., Term Loan B   | 5.249%            | 1-Month LIBOR             | 2.750%            | 7/30/24             | BB+                | 2,402,834    |
| 1,459   | Gates Global LLC, Term Loan B   | 5.249%            | 1-Month LIBOR             | 2.750%            | 4/01/24             | B+                 | 1,431,718    |
| 893   | TNT Crane and Rigging Inc., Initial Term Loan, First Lien                   | 7.303%            | 3-Month LIBOR             | 4.500%            | 11/27/20            | CCC+               | 819,754      |
| 850   | TNT Crane and Rigging, Inc., Term Loan, Second Lien                         | 11.803%           | 3-Month LIBOR             | 9.000%            | 11/26/21            | CCC                | 709,750      |
| 6,622   | Total Machinery   |                   |                           |                   |                     |                    | 6,365,125    |
| <b>Marine 0.6% (0.4% of Total Investments)</b>    |   |                   |                           |                   |                     |                    |              |
| 1,294   | American Commercial Lines LLC, Term Loan B, First Lien                      | 11.249%           | 1-Month LIBOR             | 8.750%            | 11/12/20            | CCC+               | 925,031      |
| 3,119   | Harvey Gulf International Marine, Inc., Exit Term Loan                      | 8.508%            | 6-Month LIBOR             | 6.000%            | 7/02/23             | B                  | 3,107,735    |
| 4,413   | Total Marine  |                   |                           |                   |                     |                    | 4,032,766    |
| <b>Media 13.3% (8.2% of Total Investments)</b>    |   |                   |                           |                   |                     |                    |              |
| 2,051   | Advantage Sales & Marketing, Inc., Term Loan, First Lien                    | 5.749%            | 1-Month LIBOR             | 3.250%            | 7/23/21             | B+                 | 1,813,428    |
| 763   | Affinion Group Holdings, Inc., Term Loan, First Lien                        | 10.390%           | 3-Month LIBOR             | 7.750%            | 5/10/22             | CCC+               | 746,516      |
| 241   | Catalina Marketing Corporation, Delayed Draw Term Loan, First Lien, (WI/DD) | TBD               | TBD                       | TBD               | TBD                 | N/R                | 241,117      |
| 902   | Catalina Marketing Corporation, DIP Term Loan, First Lien                   | 8.008%            | 3-Month LIBOR             | 5.500%            | 6/14/19             | N/R                | 777,919      |
| 361   | Catalina Marketing Corporation, Term Loan A                                 | 12.514%           | 1-Month LIBOR             | 10.000%           | 6/14/19             | N/R                | 361,676      |
| 391   | Catalina Marketing Corporation, Term Loan                                   | TBD               | TBD                       | TBD               | TBD                 | N/R                | 391,815      |



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

|       |   |        |               |        |          |     |           |
|-------|---|--------|---------------|--------|----------|-----|-----------|
|       | B, (WI/DD)  |        |               |        |          |     |           |
| 5,458 | Catalina Marketing Corporation, Term Loan, First Lien, (6)    | 0.000% | N/A           | N/A    | 4/09/21  | D   | 491,239   |
| 2,000 | Catalina Marketing Corporation, Term Loan, Second Lien, (6)   | 9.457% | N/A           | N/A    | 4/11/22  | D   | 37,000    |
| 850   | CBS Radio, Inc., Term Loan B, (WI/DD)                         | TBD    | TBD           | TBD    | TBD      | BB  | 827,688   |
| 6,159 | Cequel Communications LLC, Term Loan B                        | 4.759% | 1-Month LIBOR | 2.250% | 1/10/26  | BB  | 5,950,798 |
| 5,473 | Charter Communications Operating Holdings LLC, Term Loan B    | 4.500% | 1-Month LIBOR | 2.000% | 4/30/25  | BBB | 5,409,468 |
| 2,975 | Cineworld Group PLC, Term Loan B                              | 4.999% | 1-Month LIBOR | 2.500% | 2/28/25  | BB  | 2,911,050 |
| 6,896 | Clear Channel Communications, Inc., Tranche D, Term Loan, (6) | 0.000% | N/A           | N/A    | 1/30/19  | N/R | 4,679,887 |
| 9,866 | Clear Channel Communications, Inc., Term Loan E, (6)          | 0.000% | N/A           | N/A    | 7/30/19  | CCC | 6,696,027 |
| 2,233 | CSC Holdings LLC, Term Loan B                                 | 5.009% | 1-Month LIBOR | 2.500% | 1/25/26  | BB+ | 2,188,463 |
| 9,314 | Cumulus Media, Inc., Exit Term Loan                           | 7.000% | 1-Month LIBOR | 4.500% | 5/13/22  | B   | 9,016,065 |
| 830   | Gray Television, Inc., Term Loan B2                           | 4.770% | 1-Month LIBOR | 2.250% | 2/07/24  | BB+ | 816,861   |
| 1,000 | Gray Television, Inc., Term Loan C                            | 5.020% | 1-Month LIBOR | 2.500% | 1/02/26  | BB+ | 988,335   |
| 2,757 | IMG Worldwide, Inc., Term Loan B                              | 5.250% | 1-Month LIBOR | 2.750% | 5/18/25  | B   | 2,606,449 |
| 4,033 | Intelsat Jackson Holdings, S.A., Term Loan B                  | 6.252% | 1-Month LIBOR | 3.750% | 11/30/23 | B+  | 4,009,367 |
| 4,904 | McGraw-Hill Education Holdings LLC, Term Loan B               | 6.499% | 1-Month LIBOR | 4.000% | 5/02/22  | BB+ | 4,479,307 |
| 2,728 | Meredith Corporation, Tranche Term Loan B1                    | 5.249% | 1-Month LIBOR | 2.750% | 1/31/25  | BB  | 2,715,857 |
| 1,995 | Metro-Goldwyn-Mayer, Inc., Term Loan, First Lien              | 5.000% | 1-Month LIBOR | 2.500% | 7/03/25  | BB  | 1,971,319 |
| 1,250 | Metro-Goldwyn-Mayer, Inc., Term Loan, Second Lien             | 7.000% | 1-Month LIBOR | 4.500% | 7/03/26  | B   | 1,209,381 |
| 3,694 | Nexstar Broadcasting, Inc., Term Loan B3                      | 4.752% | 1-Month LIBOR | 2.250% | 1/17/24  | BB+ | 3,586,132 |
| 639   |   | 4.756% | 1-Month LIBOR | 2.250% | 1/17/24  | BB+ | 619,970   |

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

|        |  |        |               |        |          |     |            |
|--------|--|--------|---------------|--------|----------|-----|------------|
|        | Nexstar Broadcasting, Inc., Term Loan B3                           |        |               |        |          |     |            |
| 532    | Red Ventures, Term Loan B  | 5.499% | 1-Month LIBOR | 3.000% | 11/08/24 | BB  | 527,665    |
| 3,529  | Sinclair Television Group, Term Loan B2, (DD1)                     | 4.750% | 1-Month LIBOR | 2.250% | 1/31/24  | BB+ | 3,509,986  |
| 2,166  | Springer Science & Business Media, Inc., Term Loan B13, First Lien | 5.999% | 1-Month LIBOR | 3.500% | 8/15/22  | B   | 2,159,963  |
| 3,066  | UPC Financing Partnership, Term Loan AR1, First Lien               | 5.009% | 1-Month LIBOR | 2.500% | 1/15/26  | BB+ | 3,027,035  |
| 8,229  | WideOpenWest Finance LLC, Term Loan B                              | 5.753% | 1-Month LIBOR | 3.250% | 8/18/23  | B   | 7,883,355  |
| 97,285 | Total Media  |        |               |        |          |     | 82,651,138 |

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

| Principal Amount (000)                 | Description (1)   | Coupon (2)                              | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value        |
|--|---|---|--------------------|------------|--------------|-------------|--------------|
| <b>Multiline Retail</b>                |   | <b>1.4% (0.9% of Total Investments)</b> |                    |            |              |             |              |
| \$ 3,101                               | 99 Cents Only Stores, Tranche B2, Term Loan, Second Lien, (cash 8.853%, PIK 1.500%) | 8.432%                                  | 3-Month LIBOR      | 6.500%     | 1/13/22      | CCC+        | \$ 2,790,965 |
| 2,310                                  | Belk, Inc., Term Loan B, First Lien, (DD1)  | 7.365%                                  | 2-Month LIBOR      | 4.750%     | 12/12/22     | B           | 1,847,307    |
| 1,985                                  | EG America LLC, Term Loan, First Lien   | 6.813%                                  | 3-Month LIBOR      | 4.000%     | 2/07/25      | B           | 1,922,475    |
| 899                                    | Hudson's Bay Company, Term Loan B, First Lien                                       | 5.752%                                  | 1-Month LIBOR      | 3.250%     | 9/30/22      | BB          | 880,928      |
| 1,748                                  | Neiman Marcus Group, Inc., Term Loan  | 5.763%                                  | 1-Month LIBOR      | 3.250%     | 10/25/20     | CCC         | 1,554,987    |
| 10,043                                 | Total Multiline Retail  |   |                    |            |              |             | 8,996,662    |
| <b>Oil, Gas &amp; Consumable Fuels</b> |   | <b>2.2% (1.4% of Total Investments)</b> |                    |            |              |             |              |
| 1,447                                  | BCP Renaissance Parent, Term Loan B   | 6.244%                                  | 3-Month LIBOR      | 3.500%     | 10/31/24     | BB          | 1,435,962    |
| 1,750                                  | California Resources Corporation, Term Loan   | 12.874%                                 | 1-Month LIBOR      | 10.375%    | 12/31/21     | B           | 1,835,313    |
| 5,041                                  | California Resources Corporation, Term Loan B                                       | 7.252%                                  | 1-Month LIBOR      | 4.750%     | 12/31/22     | B           | 4,953,892    |
| 3,333                                  | Fieldwood Energy LLC, Exit Term Loan  | 7.749%                                  | 1-Month LIBOR      | 5.250%     | 4/11/22      | BB          | 3,068,618    |
| 1,099                                  | Fieldwood Energy LLC, Exit Term Loan, second Lien                                   | 9.749%                                  | 1-Month LIBOR      | 7.250%     | 4/11/23      | B+          | 950,345      |
| 1,450                                  | Peabody Energy Corporation, Term Loan B   | 5.249%                                  | 1-Month LIBOR      | 2.750%     | 3/31/25      | BB          | 1,424,354    |
| 14,120                                 | Total Oil, Gas & Consumable Fuels   |   |                    |            |              |             | 13,668,484   |
| <b>Personal Products</b>               |   | <b>1.8% (1.1% of Total Investments)</b> |                    |            |              |             |              |
| 6,094                                  | Coty, Inc., Term Loan A   | 4.271%                                  | 1-Month LIBOR      | 1.750%     | 4/05/23      | BB          | 5,926,172    |
| 1,990                                  | Coty, Inc., Term Loan B   | 4.771%                                  | 1-Month LIBOR      | 2.250%     | 4/07/25      | BB          | 1,894,231    |
| 4,369                                  | Revlon Consumer Products Corporation, Term Loan B, First Lien                       | 6.207%                                  | 3-Month LIBOR      | 3.500%     | 11/16/20     | B           | 3,133,742    |
| 12,453                                 |   |   |                    |            |              |             | 10,954,145   |

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

Total Personal  
Products

**Pharmaceuticals 1.9% (1.2% of Total Investments)**

|        |  |        |               |        |          |    |            |
|--------|--|--------|---------------|--------|----------|----|------------|
| 1,310  | Alphabet Holding Company, Inc., Initial Term Loan, First Lien      | 5.999% | 1-Month LIBOR | 3.500% | 9/26/24  | B  | 1,194,609  |
| 5,031  | Concordia Healthcare Corp, Exit Term Loan                          | 8.016% | 1-Month LIBOR | 5.500% | 9/06/24  | B  | 4,798,937  |
| 1,470  | Valeant Pharmaceuticals International, Inc., Term Loan B, (DD1)    | 5.263% | 1-Month LIBOR | 2.750% | 11/15/25 | BB | 1,452,116  |
| 4,215  | Valeant Pharmaceuticals International, Inc., Term Loan, First Lien | 5.513% | 1-Month LIBOR | 3.000% | 6/02/25  | BB | 4,176,346  |
| 12,026 | Total Pharmaceuticals  |        |               |        |          |    | 11,622,008 |

**Professional Services 1.6% (1.0% of Total Investments)**

|        |  |        |               |        |          |     |            |
|--------|--|--------|---------------|--------|----------|-----|------------|
| 2,251  | Ceridian HCM Holding, Inc., Term Loan B              | 5.749% | 1-Month LIBOR | 3.250% | 4/30/25  | B   | 2,230,153  |
| 2,948  | Nielsen Finance LLC, Term Loan B4                    | 4.511% | 1-Month LIBOR | 2.000% | 10/04/23 | BBB | 2,905,822  |
| 1,197  | On Assignment, Inc., Term Loan B                     | 4.499% | 1-Month LIBOR | 2.000% | 4/02/25  | BB  | 1,183,875  |
| 4,730  | Skillsoft Corporation, Initial Term Loan, First Lien | 7.249% | 1-Month LIBOR | 4.750% | 4/28/21  | B   | 3,886,268  |
| 11,126 | Total Professional Services                          |        |               |        |          |     | 10,206,118 |

**Real Estate Management & Development 1.7% (1.1% of Total Investments)**

|        |  |        |               |        |         |     |            |
|--------|--|--------|---------------|--------|---------|-----|------------|
| 4,362  | Capital Automotive LP, Term Loan, First Lien | 5.000% | 1-Month LIBOR | 2.500% | 3/25/24 | B+  | 4,257,918  |
| 4,737  | GGP, Term Loan B                             | 4.999% | 1-Month LIBOR | 2.500% | 8/27/25 | BB+ | 4,545,212  |
| 1,963  | Trico Group LLC, Term Loan, First Lien       | 9.207% | 3-Month LIBOR | 6.500% | 2/02/24 | B   | 1,923,250  |
| 11,062 | Total Real Estate Management & Development   |        |               |        |         |     | 10,726,380 |

**Road & Rail 2.7% (1.7% of Total Investments)**

|        |   |        |               |        |         |     |            |
|--------|---|--------|---------------|--------|---------|-----|------------|
| 13,313 | Avolon LLC, Term Loan B                                 | 4.503% | 1-Month LIBOR | 2.000% | 1/15/25 | BBB | 13,198,454 |
| 1,940  | Quality Distribution, Incremental Term Loan, First Lien | 8.303% | 3-Month LIBOR | 5.500% | 8/18/22 | B   | 1,910,900  |
| 1,920  | Savage Enterprises                                      | 7.020% | 1-Month LIBOR | 4.500% | 8/01/25 | B+  | 1,921,664  |

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

|        |   |        |               |        |          |     |   |
|--------|---|--------|---------------|--------|----------|-----|---|
|        | LLC, Term Loan B                                    |        |               |        |          |     |   |
| 17,173 | Total Road & Rail                                   |        |               |        |          |     | 17,031,018                              |
|        | <b>Semiconductors &amp; Semiconductor Equipment</b> |        |               |        |          |     | <b>1.5% (0.9% of Total Investments)</b> |
| 1,000  | Cabot<br>Microelectronics,<br>Term Loan B           | 4.750% | 1-Month LIBOR | 2.250% | 11/14/25 | BB+ | 993,750                                 |
| 1,405  | Cypress<br>Semiconductor Corp,<br>Term Loan B       | 4.500% | 1-Month LIBOR | 2.000% | 7/05/21  | BB+ | 1,393,763                               |
| 1,227  | Lumileds, Term Loan<br>B                            | 6.205% | 3-Month LIBOR | 3.500% | 6/30/24  | B+  | 931,984                                 |
| 2,713  | Microchip<br>Technology., Inc.,<br>Term Loan B      | 4.500% | 1-Month LIBOR | 2.000% | 5/29/25  | BBB | 2,675,696                               |

**JFR Nuveen Floating Rate Income Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount (000)</b>                                   | <b>Description (1)</b>                                      | <b>Coupon (2)</b> | <b>Reference Rate (2)</b> | <b>Spread (2)</b> | <b>Maturity (3)</b> | <b>Ratings (4)</b> | <b>Value</b> |
|---|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| <b>Semiconductors &amp; Semiconductor Equipment</b> (continued) |   |                   |                           |                   |                     |                    |              |
| \$ 1,306  | Micron Technology, Inc., Term Loan B                        | 4.250%            | 1-Month LIBOR             | 1.750%            | 4/10/22             | BBB                | \$ 1,296,185 |
| 2,021   | ON Semiconductor Corporation, Term Loan B3                  | 4.249%            | 1-Month LIBOR             | 1.750%            | 3/31/23             | BBB                | 2,000,357    |
| 9,672   | Total Semiconductors & Semiconductor Equipment              |                   |                           |                   |                     |                    | 9,291,735    |
| <b>Software 12.0% (7.4% of Total Investments)</b>               |   |                   |                           |                   |                     |                    |              |
| 3,944   | Blackboard, Inc., Term Loan B4                              | 7.780%            | 3-Month LIBOR             | 5.000%            | 6/30/21             | B                  | 3,712,729    |
| 685   | Compuware Corporation, Term Loan, First Lien                | 6.002%            | 1-Month LIBOR             | 3.500%            | 8/25/25             | B+                 | 685,121      |
| 2,150   | DiscoverOrg LLC, Term Loan B, (WI/DD)                       | TBD               | TBD                       | TBD               | TBD                 | N/R                | 2,139,250    |
| 3,613   | Ellucian, Term Loan B, First Lien                           | 6.053%            | 3-Month LIBOR             | 3.250%            | 9/30/22             | B                  | 3,544,555    |
| 4,411   | Greeneden U.S. Holdings II LLC, Term Loan B                 | 5.749%            | 1-Month LIBOR             | 3.250%            | 12/01/23            | B                  | 4,319,594    |
| 12,044  | Infor (US), Inc., Term Loan B                               | 5.249%            | 1-Month LIBOR             | 2.750%            | 2/01/22             | B+                 | 11,993,698   |
| 3,647   | Informatica, Term Loan B                                    | 5.749%            | 1-Month LIBOR             | 3.250%            | 8/05/22             | B+                 | 3,644,184    |
| 1,460   | Kronos Incorporated, Term Loan B                            | 5.541%            | 3-Month LIBOR             | 3.000%            | 11/20/23            | B                  | 1,433,510    |
| 917   | McAfee Holdings International, Inc., Term Loan, Second Lien | 11.000%           | 1-Month LIBOR             | 8.500%            | 9/29/25             | B                  | 932,708      |
| 4,268   | McAfee LLC, Term Loan B                                     | 6.250%            | 1-Month LIBOR             | 3.750%            | 9/30/24             | B+                 | 4,251,617    |
| 1,149   | Micro Focus International PLC, New Term Loan                | 4.999%            | 1-Month LIBOR             | 2.500%            | 6/21/24             | BB                 | 1,114,237    |
| 7,761   | Micro Focus International PLC, Term Loan B                  | 4.999%            | 1-Month LIBOR             | 2.500%            | 6/21/24             | BB                 | 7,524,720    |
| 5,435   | Micro Focus International PLC,                              | 4.749%            | 1-Month LIBOR             | 2.250%            | 11/19/21            | BB                 | 5,357,026    |

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

|        |  |         |               |        |          |      |            |
|--------|--|---------|---------------|--------|----------|------|------------|
|        | <b>Term Loan B2</b>  |         |               |        |          |      |            |
| 893    | Misys, New Term Loan, Second Lien  | 10.053% | 3-Month LIBOR | 7.250% | 6/13/25  | BB   | 846,814    |
| 506    | Mitchell International, Inc., Initial Term Loan, First Lien                            | 5.749%  | 1-Month LIBOR | 3.250% | 11/29/24 | B    | 486,873    |
| 667    | Mitchell International, Inc., Initial Term Loan, Second Lien                           | 9.749%  | 1-Month LIBOR | 7.250% | 12/01/25 | CCC  | 654,667    |
| 1,960  | RP Crown Parent LLC, Term Loan B   | 5.249%  | 1-Month LIBOR | 2.750% | 10/15/23 | B+   | 1,930,600  |
| 7,976  | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3, (DD1)            | 4.749%  | 1-Month LIBOR | 2.250% | 4/16/25  | BB   | 7,826,657  |
| 3,068  | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4, (DD1)            | 4.749%  | 1-Month LIBOR | 2.250% | 4/16/25  | BB   | 3,010,390  |
| 9,232  | TIBCO Software, Inc., Term Loan, First Lien  | 6.010%  | 1-Month LIBOR | 3.500% | 12/04/20 | B+   | 9,181,454  |
| 75,786 | Total Software   |         |               |        |          |      | 74,590,404 |
|        | <b>Specialty Retail 1.7% (1.1% of Total Investments)</b>                               |         |               |        |          |      |            |
| 2,059  | Academy, Ltd., Term Loan B   | 6.514%  | 1-Month LIBOR | 4.000% | 7/01/22  | CCC+ | 1,430,202  |
| 6,383  | Petco Animal Supplies, Inc., Term Loan B1  | 5.994%  | 3-Month LIBOR | 3.250% | 1/26/23  | B    | 4,920,766  |
| 3,845  | Petsmart Inc., Term Loan B, First Lien   | 5.520%  | 1-Month LIBOR | 3.000% | 3/11/22  | B    | 3,233,948  |
| 1,534  | Serta Simmons Holdings LLC, Term Loan, Second Lien, (DD1)                              | 10.514% | 1-Month LIBOR | 8.000% | 11/08/24 | CCC  | 1,103,923  |
| 13,821 | Total Specialty Retail   |         |               |        |          |      | 10,688,839 |
|        | <b>Technology Hardware, Storage &amp; Peripherals 6.8% (4.3% of Total Investments)</b> |         |               |        |          |      |            |
| 7,340  | BMC Software, Inc., Term Loan B  | 7.053%  | 3-Month LIBOR | 4.250% | 10/02/25 | B    | 7,181,861  |
| 19,499 | Dell International LLC, Refinancing Term Loan B  | 4.500%  | 1-Month LIBOR | 2.000% | 9/07/23  | BBB  | 19,260,222 |
| 5,558  | Dell International LLC, Replacement Term Loan A2                                       | 4.250%  | 1-Month LIBOR | 1.750% | 9/07/21  | BBB  | 5,502,508  |
| 10,580 |  | 4.260%  | 1-Month LIBOR | 1.750% | 4/29/23  | BBB  | 10,341,794 |

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

Western Digital,  
Term Loan B

|  |  |        |               |        |          |     |            |
|--|--|--------|---------------|--------|----------|-----|------------|
| 42,977   | Total Technology Hardware, Storage & Peripherals |        |               |        |          |     | 42,286,385 |
| <b>Trading Companies &amp; Distributors 0.6% (0.4% of Total Investments)</b> |  |        |               |        |          |     |            |
| 284  | HD Supply<br>Waterworks, Ltd.,<br>Term Loan B    | 5.721% | 3-Month LIBOR | 3.000% | 8/01/24  | B+  | 281,316    |
| 3,392  | Univar, Inc., Term<br>Loan B                     | 4.749% | 1-Month LIBOR | 2.250% | 7/01/24  | BB  | 3,329,677  |
| 3,676  | Total Trading<br>Companies &<br>Distributors     |        |               |        |          |     | 3,610,993  |
| <b>Transportation Infrastructure 0.7% (0.4% of Total Investments)</b>        |  |        |               |        |          |     |            |
| 1,000  | Atlantic Aviation<br>FBO Inc., Term Loan         | 6.270% | 1-Month LIBOR | 3.750% | 12/06/25 | BB  | 1,006,250  |
| 1,995  | Ceva Group PLC,<br>Term Loan, First<br>Lien      | 6.553% | 3-Month LIBOR | 3.750% | 8/04/25  | BB  | 1,977,544  |
| 524  | Standard Aero,<br>Canadien Term Loan,<br>(WI/DD) | TBD    | TBD           | TBD    | TBD      | N/R | 523,070    |
| 976  | Standard Aero, USD<br>Term Loan B,<br>(WI/DD)    | TBD    | TBD           | TBD    | TBD      | BB  | 972,910    |
| 4,495  | Total Transportation<br>Infrastructure           |        |               |        |          |     | 4,479,774  |



| Principal Amount (000)  | Description (1)  | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value        |
|---|--|------------|--------------------|------------|--------------|-------------|--------------|
| <b>Wireless Telecommunication Services 2.4% (1.5% of Total Investments)</b> |  |            |                    |            |              |             |              |
| \$ 4,011  | Asurion LLC, Term Loan B4                                      | 5.499%     | 1-Month LIBOR      | 3.000%     | 8/04/22      | BB          | \$ 3,956,022 |
| 11,299  | Sprint Corporation, Term Loan, First Lien                      | 5.000%     | 1-Month LIBOR      | 2.500%     | 2/02/24      | BB+         | 11,058,652   |
| 15,310  | Total Wireless Telecommunication Services                      |            |                    |            |              |             | 15,014,674   |
| \$ 905,150  | Total Variable Rate Senior Loan Interests (cost \$892,785,213) |            |                    |            |              |             | 856,612,209  |

| Principal Amount (000)   | Description (1)                              | Coupon  | Maturity | Ratings (4) | Value      |
|--|--|---------|----------|-------------|------------|
| <b>CORPORATE BONDS 15.8% (9.8% of Total Investments)</b>                       |  |         |          |             |            |
| <b>Communications Equipment 2.5% (1.5% of Total Investments)</b>               |  |         |          |             |            |
| \$ 210   | Avaya Holdings Corporation, 144A, (6), (7)   | 7.000%  | 4/01/19  | N/R         | \$         |
| 5,150  | Avaya Holdings Corporation, 144A, (6), (7)   | 10.500% | 3/01/21  | N/R         |            |
| 8,702  | Intelsat Jackson Holdings SA                 | 5.500%  | 8/01/23  | CCC+        | 7,907,942  |
| 7,080  | Intelsat Jackson Holdings SA, 144A           | 9.750%  | 7/15/25  | CCC+        | 7,372,050  |
| 21,142   | Total Communications Equipment               |         |          |             | 15,279,992 |
| <b>Containers &amp; Packaging 0.9% (0.6% of Total Investments)</b>             |  |         |          |             |            |
| 5,718  | Reynolds Group Issuer Inc.                   | 5.750%  | 10/15/20 | B+          | 5,739,463  |
| <b>Diversified Telecommunication Services 2.2% (1.4% of Total Investments)</b> |  |         |          |             |            |
| 619  | CSC Holdings LLC, 144A                       | 10.125% | 1/15/23  | B+          | 666,199    |
| 3,350  | CSC Holdings LLC, 144A                       | 10.875% | 10/15/25 | B+          | 3,860,875  |
| 9,529  | Intelsat Luxembourg SA                       | 7.750%  | 6/01/21  | CC          | 9,147,840  |
| 13,498   | Total Diversified Telecommunication Services |         |          |             | 13,674,914 |
| <b>Health Care Providers &amp; Services 0.5% (0.3% of Total Investments)</b>   |  |         |          |             |            |
| 1,260  | Tenet Healthcare Corporation                 | 4.750%  | 6/01/20  | BB          | 1,269,450  |
| 830  | Tenet Healthcare Corporation                 | 6.000%  | 10/01/20 | BB          | 857,224    |
| 1,200  | Tenet Healthcare Corporation                 | 4.500%  | 4/01/21  | BB          | 1,202,400  |
| 3,290  | Total Health Care Providers & Services       |         |          |             | 3,329,074  |

**Hotels, Restaurants & Leisure 0.9% (0.6% of Total Investments)**

|       |                                     |         |          |   |           |
|-------|-------------------------------------|---------|----------|---|-----------|
| 5,500 | Scientific Games International Inc. | 10.000% | 12/01/22 | B | 5,781,875 |
|-------|-------------------------------------|---------|----------|---|-----------|

**Media 3.5% (2.2% of Total Investments)**

|        |                                      |         |          |     |            |
|--------|--------------------------------------|---------|----------|-----|------------|
| 1,000  | CCO Holdings LLC                     | 5.750%  | 9/01/23  | BB+ | 1,020,000  |
| 200    | Charter Communications Operating LLC | 3.579%  | 7/23/20  | BBB | 200,516    |
| 645    | DISH DBS Corporation                 | 5.125%  | 5/01/20  | BB  | 646,612    |
| 2,000  | DISH DBS Corporation                 | 5.875%  | 7/15/22  | BB  | 1,900,000  |
| 2,500  | DISH DBS Corporation                 | 5.875%  | 11/15/24 | BB  | 2,071,875  |
| 4,812  | iHeartCommunications Inc., (6)       | 9.000%  | 12/15/19 | CCC | 3,224,040  |
| 16,459 | iHeartCommunications Inc., (6)       | 5.340%  | 2/01/21  | CC  | 1,991,579  |
| 8,250  | iHeartCommunications Inc., (6)       | 9.000%  | 3/01/21  | CCC | 5,506,875  |
| 1,762  | iHeartCommunications Inc., 144A, (6) | 11.250% | 3/01/21  | C   | 1,110,060  |
| 4,960  | Intelsat Luxembourg SA               | 8.125%  | 6/01/23  | CCC | 4,126,100  |
| 42,588 | Total Media                          |         |          |     | 21,797,657 |

**Oil, Gas & Consumable Fuels 1.2% (0.7% of Total Investments)**

|       |  |        |          |      |           |
|-------|--|--------|----------|------|-----------|
| 5,015 | California Resources Corporation, 144A | 8.000% | 12/15/22 | B    | 4,024,538 |
| 700   | Denbury Resources Inc.                 | 6.375% | 8/15/21  | CCC+ | 577,500   |
| 2,547 | Denbury Resources Inc., 144A           | 9.250% | 3/31/22  | B+   | 2,502,428 |
| 225   | EP Energy LLC, 144A                    | 9.375% | 5/01/24  | CCC  | 119,813   |
| 8,487 | Total Oil, Gas & Consumable Fuels      |        |          |      | 7,224,279 |

**Pharmaceuticals 0.5% (0.3% of Total Investments)**

|       |                                     |        |         |    |           |
|-------|-------------------------------------|--------|---------|----|-----------|
| 2,000 | Bausch Health Companies Inc., 144A  | 6.500% | 3/15/22 | BB | 2,067,500 |
| 1,165 | Concordia International Corporation | 8.000% | 9/06/24 | B  | 1,106,750 |
| 3,165 | Total Pharmaceuticals               |        |         |    | 3,174,250 |

**JFR Nuveen Floating Rate Income Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount (000)</b>  | <b>Description (1)</b>                         | <b>Coupon</b> | <b>Maturity</b> | <b>Ratings (4)</b> | <b>Value</b> |
|--|--|---------------|-----------------|--------------------|--------------|
| <b>Real Estate Management &amp; Development 0.7% (0.4% of Total Investments)</b>     |  |               |                 |                    |              |
| \$ 4,250   | Realogy Group LLC, 144A                        | 5.250%        | 12/01/21        | B+                 | \$ 4,248,385 |
| <b>Semiconductors &amp; Semiconductor Equipment 0.4% (0.3% of Total Investments)</b> |  |               |                 |                    |              |
| 1,564  | Advanced Micro Devices Inc.                    | 7.500%        | 8/15/22         | B+                 | 1,696,940    |
| 930  | Advanced Micro Devices Inc.                    | 7.000%        | 7/01/24         | B+                 | 972,780      |
| 2,494  | Total Semiconductors & Semiconductor Equipment |               |                 |                    | 2,669,720    |
| <b>Software 0.5% (0.3% of Total Investments)</b>                                     |  |               |                 |                    |              |
| 3,200  | Infor US Inc., 144A                            | 5.750%        | 8/15/20         | B+                 | 3,247,360    |
| <b>Wireless Telecommunication Services 2.0% (1.2% of Total Investments)</b>          |  |               |                 |                    |              |
| 750  | Level 3 Financing Inc.                         | 5.375%        | 8/15/22         | BB                 | 755,850      |
| 1,400  | Sprint Communications Inc.                     | 7.000%        | 8/15/20         | B+                 | 1,452,500    |
| 7,750  | Sprint Capital Corporation                     | 7.875%        | 9/15/23         | B+                 | 8,234,375    |
| 1,750  | Sprint Capital Corporation                     | 7.125%        | 6/15/24         | B+                 | 1,798,125    |
| 11,650   | Total Wireless Telecommunication Services      |               |                 |                    | 12,240,850   |
| \$ 124,982   | Total Corporate Bonds (cost \$107,652,121)     |               |                 |                    | 98,407,819   |
| <b>Shares</b>  | <b>Description (1)</b>                         |               |                 |                    | <b>Value</b> |
| <b>COMMON STOCKS 2.1% (1.3% of Total Investments)</b>                                |  |               |                 |                    |              |
| <b>Diversified Consumer Services 0.0% (0.0% of Total Investments)</b>                |  |               |                 |                    |              |
| 54,521   | Cengage Learning Holdings II Inc., (8), (9)    |               |                 |                    | \$ 211,269   |
| <b>Energy Equipment &amp; Services 0.3% (0.2% of Total Investments)</b>              |  |               |                 |                    |              |
| 39,026   | C&J Energy Services Inc., (8)                  |               |                 |                    | 627,148      |
| 83,230   | Transocean Ltd                                 |               |                 |                    | 713,281      |
| 2,712  | Vantage Drilling International, (8), (9)       |               |                 |                    | 629,184      |
|  | Total Energy Equipment & Services              |               |                 |                    | 1,969,613    |
| <b>Health Care Providers &amp; Services 0.0% (0.0% of Total Investments)</b>         |  |               |                 |                    |              |
| 68,990   | Millennium Health LLC, (7), (8)                |               |                 |                    | 133,705      |
| 64,762   | Millennium Health LLC, (7), (8)                |               |                 |                    | 125,457      |
| 74,059   | Millennium Health LLC, (8), (9)                |               |                 |                    | 4,073        |
|  | Total Health Care Providers & Services         |               |                 |                    | 263,235      |
| <b>Marine 0.3% (0.2% of Total Investments)</b>                                       |  |               |                 |                    |              |
| 32,786   | HGIM Corporation, (9)                          |               |                 |                    | 1,245,868    |
| 7,338  | HGIM Corporation, (8), (9)                     |               |                 |                    | 278,844      |
|  | Total Marine                                   |               |                 |                    | 1,524,712    |

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

|           |                                    |                  |
|-----------|------------------------------------|------------------|
| 119,154   | Cumulus Media Inc., (8)            | 1,435,806        |
| 1,973,746 | Hibu PLC, (8), (9)                 | 515,148          |
| 26,045    | Metro-Goldwyn-Mayer Inc., (8), (9) | 2,034,114        |
| 45,942    | Tribune Media Company, (9)         | 29,862           |
|           | <b>Total Media</b>                 | <b>4,014,930</b> |

**Pharmaceuticals 0.1% (0.1% of Total Investments)**

|        |                                |         |
|--------|--------------------------------|---------|
| 34,292 | Advanz Pharma Corporation, (8) | 648,804 |
|--------|--------------------------------|---------|

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

|         |                                 |           |
|---------|---------------------------------|-----------|
| 254,188 | Avaya Holdings Corporation, (8) | 4,298,319 |
|---------|---------------------------------|-----------|

**Specialty Retail 0.0% (0.0% of Total Investments)**

|        |  |                   |
|--------|--|-------------------|
| 29,698 | Gymboree Holding Corporation, (8),<br>(9)      | 59,396            |
| 10,908 | Gymboree Holding Corporation, (8),<br>(9)      | 21,816            |
|        | <b>Total Specialty Retail</b>                  | <b>81,212</b>     |
|        | <b>Total Common Stocks (cost \$22,144,419)</b> | <b>13,012,094</b> |

| Shares   | Description (1), (10)                          |    | Value      |
|--|--|----|------------|
| <b>INVESTMENT COMPANIES 1.7% (1.1% of Total Investments)</b> |  |    |            |
| 353,668  | Eaton Vance Floating-Rate Income Trust Fund    | \$ | 4,696,711  |
| 968,586  | Eaton Vance Senior Income Trust                |    | 5,898,689  |
|  | Total Investment Companies (cost \$11,981,509) |    | 10,595,400 |

| Principal Amount (000)  | Description (1)  | Coupon  | Maturity | Ratings (4) | Value        |
|---|--|---------|----------|-------------|--------------|
| <b>ASSET-BACKED SECURITIES 1.4% (0.9% of Total Investments)</b> |  |         |          |             |              |
| \$ 1,200  | Bristol Park CLO LTD, Series 2016-1A, 144A, (3-Month LIBOR reference rate + 7.250% spread), (11)   | 10.037% | 4/15/29  | BB          | \$ 1,196,480 |
| 500   | Carlyle Global Market Strategies Collateralized Loan Obligations, Series 2013-2A, 144A, (3-Month LIBOR reference rate + 5.250% spread), (11) | 8.030%  | 1/18/29  | BB          | 472,981      |
| 1,200   | Dryden 50 Senior Loan Fund, Series 2017-50A, 144A, (3-Month LIBOR reference rate + 6.260% spread), (11)                                      | 9.047%  | 7/15/30  | BB          | 1,164,046    |
| 1,250   | Gilbert Park CLO LTD, Series 2017-1A, 144A, (3-Month LIBOR reference rate + 6.400% spread), (11)   | 9.187%  | 10/15/30 | BB          | 1,219,342    |
| 2,750   | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-10A, 144A, (3-Month LIBOR reference rate + 5.500% spread), (11)   | 8.261%  | 4/20/26  | BB          | 2,711,046    |
| 1,500   | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2015-16A, 144A, (3-Month LIBOR reference rate + 7.620% spread), (11)   | 10.381% | 1/20/29  | BB          | 1,502,793    |
| 600   | Neuberger Berman Loan Advisers CLO 28 Limited, Series 2018-28A, 144A, (3-Month LIBOR reference rate + 5.600% spread), (11)                   | 8.361%  | 4/20/30  | BB          | 554,264      |
| \$ 9,000  | Total Asset-Backed Securities (cost \$8,815,683)   |         |          |             | 8,820,952    |

| Shares  | Description (1)                            |    | Value   |
|---|--|----|---------|
| <b>COMMON STOCK RIGHTS 0.1% (0.0% of Total Investments)</b>             |  |    |         |
| <b>Oil, Gas &amp; Consumable Fuels 0.1% (0.0% of Total Investments)</b> |  |    |         |
| 13,053  | Fieldwood Energy LLC, (7), (8)             | \$ | 410,097 |
| 2,637   | Fieldwood Energy LLC, (8), (9)             |    | 87,021  |
|   | Total Common Stock Rights (cost \$372,582) |    | 497,118 |

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

| Shares   | Description (1)   |               | Value                 |
|--|---|---------------|-----------------------|
| <b>WARRANTS 0.0% (0.0% of Total Investments)</b>               |   |               |                       |
| 21,002   | Avaya Holdings Corporation, (9)   |               | \$ 26,252             |
|  | Total Warrants (cost \$1,915,310)   |               | 26,252                |
|  | <b>Total Long-Term Investments (cost \$1,045,666,837)</b>                 |               | <b>987,971,844</b>    |
| Shares   | Description (1)   | Coupon        | Value                 |
| <b>SHORT-TERM INVESTMENTS 2.6% (1.6% of Total Investments)</b> |   |               |                       |
| <b>INVESTMENT COMPANIES 2.6% (1.6% of Total Investments)</b>   |   |               |                       |
| 16,339,538   | BlackRock Liquidity Funds T-Fund Portfolio, (10)                          | 2.290% (12)   | \$ 16,339,538         |
|  | <b>Total Short-Term Investments (cost \$16,339,538)</b>                   |               | <b>16,339,538</b>     |
|  | <b>Total Investments (cost \$1,062,006,375)</b>                           | <b>161.7%</b> | <b>1,004,311,382</b>  |
|  | <b>Borrowings (42.6)% (13), (14)</b>                                      |               | <b>(264,500,000)</b>  |
|  | <b>Term Preferred Shares, net of deferred offering costs (18.4)% (15)</b> |               | <b>(113,985,173)</b>  |
|  | <b>Other Assets Less Liabilities (0.7)% (16)</b>                          |               | <b>(4,779,892)</b>    |
|  | <b>Net Assets Applicable to Common Shares 100%</b>                        |               | <b>\$ 621,046,317</b> |

**JFR Nuveen Floating Rate Income Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

**Investments in Derivatives**

**Interest Rate Swaps OTC Uncleared**

| Counterparty  | Fund<br>Notional      | Pay/Receive | Floating Rate | Fixed Rate<br>(Annualized) | Fixed Rate<br>Payment<br>Frequency | Maturity<br>Date | Unrealized<br>Appreciation<br>Value<br>(Depreciation) |                       |
|---|-----------------------|-------------|---------------|----------------------------|------------------------------------|------------------|---|-----------------------|
| Morgan Stanley Capital Services LLC                         | \$ 25,000,000         | Pay         | 1-Month LIBOR | 3.350%                     | Monthly                            | 1/01/22(18)      | \$ (153,687)  | \$ (153,687)          |
| Morgan Stanley Capital Services LLC                         | 35,000,000            | Pay         | 1-Month LIBOR | 5.750                      | Monthly                            | 6/01/24(19)      | 45,189  | 45,189                |
| Morgan Stanley Capital Services LLC                         | 55,000,000            | Pay         | 1-Month LIBOR | 4.000                      | Monthly                            | 1/01/27(20)      | (847,739)   | (847,739)             |
| <b>Total</b>  | <b>\$ 115,000,000</b> |             |               |                            |                                    |                  | <b>\$ (956,237)</b>                                   | <b>\$ (956,237)</b>   |
| <b>Total unrealized appreciation on interest rate swaps</b> |                       |             |               |                            |                                    |                  | <b>\$ 45,189</b>                                      | <b>\$ 45,189</b>      |
| <b>Total unrealized depreciation on interest rate swaps</b> |                       |             |               |                            |                                    |                  | <b>\$ (1,001,426)</b>                                 | <b>\$ (1,001,426)</b> |

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate (Reference Rate) plus an assigned fixed rate (Spread). These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ( LIBOR ), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.
- (3) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (4) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group ( Standard & Poor's ), Moody's Investors Service, Inc. ( Moody's ) or Fitch, Inc. ( Fitch ) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (5) 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) 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.
- (8) Non-income producing; issuer has not declared a dividend within the past twelve months.



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

- (9) 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.
- (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 26.3%.
- (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 11.3%.
- (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 increased 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.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those

transactions with qualified institutional buyers.

DD1 Portion of investment purchased on a delayed delivery basis.

LIBOR London Inter-Bank Offered Rate

N/A Not Applicable

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

TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

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

*See accompanying notes to financial statements.*

**JRO Nuveen Floating Rate Income  
Opportunity Fund**

**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal<br/>Amount (000)</b>  | <b>Description (1)</b>                                     | <b>Coupon (2)</b> | <b>Reference<br/>Rate (2)</b> | <b>Spread (2)</b> | <b>Maturity (3)</b> | <b>Ratings (4)</b> | <b>Value</b> |
|--|--|-------------------|-------------------------------|-------------------|---------------------|--------------------|--------------|
| <b>LONG-TERM INVESTMENTS 157.3% (98.2% of Total Investments)</b>                   |  |                   |                               |                   |                     |                    |              |
| <b>VARIABLE RATE SENIOR LOAN INTERESTS 137.9% (86.1% of Total Investments) (2)</b> |  |                   |                               |                   |                     |                    |              |
| <b>Aerospace &amp; Defense 2.4% (1.5% of Total Investments)</b>                    |  |                   |                               |                   |                     |                    |              |
| \$ 376   | Rexnord LLC/ RBS<br>Global, Inc., Term<br>Loan, First Lien | 4.499%            | 1-Month LIBOR                 | 2.000%            | 8/21/24             | BB+                | \$ 373,237   |
| 4,460  | Sequa Corporation,<br>Term Loan B                          | 7.516%            | 3-Month LIBOR                 | 5.000%            | 11/28/21            | B                  | 4,393,601    |
| 1,597  | Sequa Corporation,<br>Term Loan, Second<br>Lien            | 11.751%           | 3-Month LIBOR                 | 9.000%            | 4/28/22             | CCC                | 1,527,100    |
| 3,292  | Transdigm, Inc., Term<br>Loan E                            | 4.999%            | 1-Month LIBOR                 | 2.500%            | 5/30/25             | BB                 | 3,216,631    |
| 731  | Transdigm, Inc., Term<br>Loan F                            | 4.999%            | 1-Month LIBOR                 | 2.500%            | 6/09/23             | BB                 | 717,224      |
| 397  | Transdigm, Inc., Term<br>Loan G, First Lien                | 4.999%            | 1-Month LIBOR                 | 2.500%            | 8/22/24             | BB                 | 388,098      |
| 10,853   | Total Aerospace &<br>Defense                               |                   |                               |                   |                     |                    | 10,615,891   |
| <b>Air Freight &amp; Logistics 0.6% (0.4% of Total Investments)</b>                |  |                   |                               |                   |                     |                    |              |
| 1,086  | PAE Holding<br>Corporation, Term<br>Loan B                 | 8.119%            | 2-Month LIBOR                 | 5.500%            | 10/20/22            | B+                 | 1,080,215    |
| 1,444  | XPO Logistics, Inc.,<br>Term Loan B                        | 4.500%            | 1-Month LIBOR                 | 2.000%            | 2/24/25             | BBB                | 1,424,698    |
| 2,530  | Total Air Freight &<br>Logistics                           |                   |                               |                   |                     |                    | 2,504,913    |
| <b>Airlines 1.9% (1.2% of Total Investments)</b>                                   |  |                   |                               |                   |                     |                    |              |
| 2,704  | American Airlines,<br>Inc., Replacement<br>Term Loan       | 4.516%            | 1-Month LIBOR                 | 2.000%            | 10/10/21            | BB+                | 2,672,838    |
| 1,594  | American Airlines,<br>Inc., Term Loan 2025                 | 4.252%            | 1-Month LIBOR                 | 1.750%            | 6/27/25             | BB+                | 1,530,831    |
| 4,180  | American Airlines,<br>Inc., Term Loan B                    | 4.509%            | 1-Month LIBOR                 | 2.000%            | 12/14/23            | BB+                | 4,061,296    |
| 8,478  | Total Airlines   |                   |                               |                   |                     |                    | 8,264,965    |

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

| <b>Auto Components 0.6% (0.4% of Total Investments)</b>   |  |        |               |        |          |      |            |
|---|--|--------|---------------|--------|----------|------|------------|
| 1,127   | DexKo Global, Inc.,<br>Term Loan B                         | 5.999% | 1-Month LIBOR | 3.500% | 7/24/24  | B+   | 1,111,914  |
| 1,477   | Superior Industries<br>International, Inc.,<br>Term Loan B | 6.499% | 1-Month LIBOR | 4.000% | 5/22/24  | B+   | 1,460,237  |
| 2,604   | Total Auto<br>Components                                   |        |               |        |          |      | 2,572,151  |
| <b>Automobiles 0.4% (0.2% of Total Investments)</b>       |  |        |               |        |          |      |            |
| 750   | Caliber Collision,<br>Term Loan B,<br>(WI/DD)              | TBD    | TBD           | TBD    | TBD      | B+   | 749,842    |
| 990   | Navistar, Inc.,<br>Tranche B, Term<br>Loan                 | 6.020% | 1-Month LIBOR | 3.500% | 11/06/24 | BB   | 977,011    |
| 1,740   | Total Automobiles  |        |               |        |          |      | 1,726,853  |
| <b>Beverages 0.8% (0.5% of Total Investments)</b>         |  |        |               |        |          |      |            |
| 3,378   | Jacobs Douwe<br>Egberts, Term Loan B                       | 4.563% | 3-Month LIBOR | 2.000% | 11/01/25 | BB   | 3,347,106  |
| <b>Biotechnology 0.9% (0.6% of Total Investments)</b>     |  |        |               |        |          |      |            |
| 3,930   | Grifols, Inc., Term<br>Loan B                              | 4.664% | 1-Week LIBOR  | 2.250% | 1/31/25  | BB+  | 3,886,613  |
| <b>Building Products 1.9% (1.2% of Total Investments)</b> |  |        |               |        |          |      |            |
| 767   | Fairmount, Initial<br>Term Loan                            | 6.553% | 3-Month LIBOR | 3.750% | 6/01/25  | BB   | 612,492    |
| 649   | Ply Gem Industries,<br>Inc., Term Loan B                   | 6.547% | 3-Month LIBOR | 3.750% | 4/12/25  | B+   | 620,118    |
| 7,422   | Quikrete Holdings,<br>Inc., Term Loan B                    | 5.249% | 1-Month LIBOR | 2.750% | 11/15/23 | BB   | 7,211,330  |
| 8,838   | Total Building<br>Products                                 |        |               |        |          |      | 8,443,940  |
| <b>Capital Markets 2.6% (1.6% of Total Investments)</b>   |  |        |               |        |          |      |            |
| 2,008   | Capital Automotive<br>LP, Term Loan, First<br>Lien         | 5.000% | 1-Month LIBOR | 2.500% | 3/25/24  | B+   | 1,960,280  |
| 2,321   | Capital Automotive<br>LP, Term Loan,<br>Second Lien        | 8.499% | 1-Month LIBOR | 6.000% | 3/24/25  | CCC+ | 2,318,935  |
| 2,000   | Distributed Power,<br>Term Loan B                          | 5.809% | 2-Month LIBOR | 3.250% | 10/05/25 | B    | 1,930,000  |
| 5,306   | RPI Finance Trust,<br>Term Loan B6                         | 4.499% | 1-Month LIBOR | 2.000% | 3/27/23  | BBB  | 5,262,910  |
| 11,635  | Total Capital Markets                                      |        |               |        |          |      | 11,472,125 |

| Principal Amount (000)   | Description (1)   | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value      |
|--|---|------------|--------------------|------------|--------------|-------------|------------|
| <b>Chemicals 0.4% (0.2% of Total Investments)</b>                          |   |            |                    |            |              |             |            |
| \$ 888   | Ineos US Finance LLC, Term Loan                                       | 4.499%     | 1-Month LIBOR      | 2.000%     | 4/01/24      | BBB         | \$ 864,364 |
| 434  | Mineral Technologies, Inc., Term Loan B2                              | 4.750%     | N/A                | N/A        | 5/07/21      | BB+         | 430,484    |
| 450  | SI Group, Term Loan B   | 7.537%     | 3-Month LIBOR      | 4.750%     | 10/15/25     | BB          | 446,625    |
| 1,772  | Total Chemicals   |            |                    |            |              |             | 1,741,473  |
| <b>Commercial Services &amp; Supplies 5.6% (3.5% of Total Investments)</b> |   |            |                    |            |              |             |            |
| 699  | ADS Waste Holdings, Inc., Term Loan B                                 | 4.664%     | 1-Week LIBOR       | 2.250%     | 11/10/23     | BB+         | 692,627    |
| 1,986  | Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien | 6.957%     | 3-Month LIBOR      | 4.250%     | 6/16/24      | B           | 1,907,973  |
| 220  | Education Management LLC, Tranche A, Term Loan, (6)                   | 0.000%     | N/A                | N/A        | 7/02/20      | N/R         | 8,257      |
| 496  | Education Management LLC, Tranche B, Term Loan, (6)                   | 0.000%     | N/A                | N/A        | 7/02/20      | N/R         | 622        |
| 5,846  | Formula One Group, Term Loan B  | 4.999%     | 1-Month LIBOR      | 2.500%     | 2/01/24      | B+          | 5,646,015  |
| 553  | Fort Dearborn Holding Company, Inc., Term Loan, First Lien            | 6.784%     | 1-Month LIBOR      | 4.000%     | 10/19/23     | B           | 529,328    |
| 1,000  | Fort Dearborn Holding Company, Inc., Term Loan, Second Lien           | 11.294%    | 3-Month LIBOR      | 8.500%     | 10/07/24     | CCC         | 922,500    |
| 1,879  | Getty Images, Inc., Term Loan B, First Lien                           | 5.999%     | 1-Month LIBOR      | 3.500%     | 10/18/19     | B           | 1,871,141  |
| 1,746  | GFL Environmental, Term Loan  | 5.499%     | 1-Month LIBOR      | 3.000%     | 5/31/25      | B+          | 1,688,393  |
| 3,150  | iQor US, Inc., Term Loan, First Lien, (DD1)                           | 7.797%     | 3-Month LIBOR      | 5.000%     | 4/01/21      | CCC+        | 2,840,317  |
| 333  | iQor US, Inc., Term Loan, Second Lien                                 | 11.547%    | 3-Month LIBOR      | 8.750%     | 4/01/22      | CCC         | 249,583    |
| 955  | KAR Auction Services, Inc., Term Loan B5                              | 5.313%     | 3-Month LIBOR      | 2.500%     | 3/09/23      | BB          | 949,154    |
| 881  | LSC Communications,   | 7.999%     | 1-Month LIBOR      | 5.500%     | 9/30/22      | B+          | 877,945    |

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

|        |  |             |                                    |        |          |      |            |
|--------|--|-------------|------------------------------------|--------|----------|------|------------|
|        | Refinancing Term Loan  |             |                                    |        |          |      |            |
| 825    | Monitronics International, Inc., Term Loan B2, First Lien    | 8.303%      | 3-Month LIBOR                      | 5.500% | 9/30/22  | CCC+ | 726,515    |
| 2,247  | Protection One, Inc., Term Loan                              | 5.249%      | 1-Month LIBOR                      | 2.750% | 5/02/22  | BB   | 2,220,837  |
| 1,459  | Universal Services of America, Initial Term Loan, First Lien | 6.249%      | 1-Month LIBOR                      | 3.750% | 7/28/22  | BB   | 1,397,118  |
| 1,750  | Universal Services of America, Term Loan, Second Lien        | 10.999%     | 1-Month LIBOR                      | 8.500% | 7/28/23  | CCC  | 1,677,077  |
| 255    | West Corporation, Incremental Term Loan B1                   | 5.999%      | 1-Month LIBOR                      | 3.500% | 10/10/24 | BB+  | 232,538    |
| 26,280 | Total Commercial Services & Supplies                         |             |                                    |        |          |      | 24,437,940 |
|        | <b>Communications Equipment</b>                              | <b>3.5%</b> | <b>(2.2% of Total Investments)</b> |        |          |      |            |
| 5,302  | Avaya, Inc., Tranche B Term Loan                             | 6.759%      | 1-Month LIBOR                      | 4.250% | 12/15/24 | BB   | 5,228,252  |
| 1,400  | Mitel US Holdings, Inc., Term Loan, First Lien               | 6.999%      | 1-Month LIBOR                      | 4.500% | 11/30/25 | B    | 1,382,850  |
| 252    | MultiPlan, Inc., Term Loan B                                 | 5.553%      | 3-Month LIBOR                      | 2.750% | 6/07/23  | B+   | 244,876    |
| 1,625  | Plantronics, Term Loan B                                     | 4.999%      | 1-Month LIBOR                      | 2.500% | 7/02/25  | BB+  | 1,585,643  |
| 7,615  | Univision Communications, Inc., Term Loan C5                 | 5.249%      | 1-Month LIBOR                      | 2.750% | 3/15/24  | B    | 7,118,284  |
| 16,194 | Total Communications Equipment                               |             |                                    |        |          |      | 15,559,905 |
|        | <b>Construction &amp; Engineering</b>                        | <b>0.7%</b> | <b>(0.5% of Total Investments)</b> |        |          |      |            |
| 1,493  | KBR, Inc., Term Loan B                                       | 6.249%      | 1-Month LIBOR                      | 3.750% | 4/25/25  | BB   | 1,490,642  |
| 1,755  | Traverse Midstream Partners, Term Loan B                     | 6.600%      | 6-Month LIBOR                      | 4.000% | 9/27/24  | B+   | 1,752,472  |
| 3,248  | Total Construction & Engineering                             |             |                                    |        |          |      | 3,243,114  |
|        | <b>Consumer Finance</b>                                      | <b>0.6%</b> | <b>(0.4% of Total Investments)</b> |        |          |      |            |
| 993    | Vantiv LLC, Repriced Term Loan B4                            | 4.222%      | 1-Month LIBOR                      | 1.750% | 8/09/24  | BBB  | 988,242    |
| 1,698  | Verscend Technologies, Term Loan B                           | 6.999%      | 1-Month LIBOR                      | 4.500% | 8/27/25  | B+   | 1,688,087  |
| 2,691  | Total Consumer Finance                                       |             |                                    |        |          |      | 2,676,329  |

**Containers & Packaging 0.2% (0.1% of Total Investments)**

|       |                                    |        |               |        |          |     |           |
|-------|------------------------------------|--------|---------------|--------|----------|-----|-----------|
| 1,048 | Berry Global, Inc.,<br>Term Loan Q | 4.516% | 1-Month LIBOR | 2.000% | 10/01/22 | BBB | 1,039,809 |
|-------|------------------------------------|--------|---------------|--------|----------|-----|-----------|

**Distributors 0.3% (0.2% of Total Investments)**

|       |  |        |               |        |         |   |           |
|-------|--|--------|---------------|--------|---------|---|-----------|
| 1,244 | SRS Distribution, Inc.,<br>Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 5/23/25 | B | 1,185,256 |
|-------|--|--------|---------------|--------|---------|---|-----------|

**Diversified Consumer Services 2.6% (1.6% of Total Investments)**

|       |  |        |               |        |         |   |           |
|-------|--|--------|---------------|--------|---------|---|-----------|
| 4,960 | Cengage Learning<br>Acquisitions, Inc.,<br>Term Loan B | 6.769% | 1-Month LIBOR | 4.250% | 6/07/23 | B | 4,226,407 |
|-------|--|--------|---------------|--------|---------|---|-----------|

|       |   |        |               |        |         |   |           |
|-------|---|--------|---------------|--------|---------|---|-----------|
| 3,978 | Houghton Mifflin,<br>Term Loan B, First<br>Lien | 5.499% | 1-Month LIBOR | 3.000% | 5/28/21 | B | 3,765,291 |
|-------|---|--------|---------------|--------|---------|---|-----------|

**JRO Nuveen Floating Rate Income Opportunity Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount (000)</b>  | <b>Description (1)</b>  | <b>Coupon (2)</b> | <b>Reference Rate (2)</b> | <b>Spread (2)</b> | <b>Maturity (3)</b> | <b>Ratings (4)</b> | <b>Value</b> |
|--|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| <b>Diversified Consumer Services</b> (continued)                               |   |                   |                           |                   |                     |                    |              |
| \$ 1,354   | Laureate Education, Inc., Term Loan B   | 6.549%            | 1-Month LIBOR             | 3.500%            | 4/26/24             | B+                 | \$ 1,350,115 |
| 2,250  | Refinitiv, Term Loan B  | 6.249%            | 1-Month LIBOR             | 3.750%            | 10/01/25            | BB+                | 2,164,747    |
| 12,542   | Total Diversified Consumer Services   |                   |                           |                   |                     |                    | 11,506,560   |
| <b>Diversified Financial Services 3.5% (2.2% of Total Investments)</b>         |   |                   |                           |                   |                     |                    |              |
| 629  | Altisource Solutions S.A R.L., Term Loan B                                      | 6.803%            | 3-Month LIBOR             | 4.000%            | 4/03/24             | B+                 | 614,214      |
| 1,130  | Freedom Mortgage Corporation, Initial Term Loan                                 | 7.249%            | 1-Month LIBOR             | 4.750%            | 2/23/22             | BB                 | 1,134,280    |
| 7,877  | Hilton Hotels, Term Loan B, (DD1)   | 4.260%            | 1-Month LIBOR             | 1.750%            | 10/25/23            | BBB                | 7,807,445    |
| 631  | Lions Gate Entertainment Corp., Term Loan B                                     | 4.749%            | 1-Month LIBOR             | 2.250%            | 3/24/25             | BB                 | 621,966      |
| 823  | Travelport LLC, Term Loan B   | 5.116%            | 3-Month LIBOR             | 2.500%            | 3/17/25             | B+                 | 821,272      |
| 1,715  | Veritas US, Inc., Term Loan B1  | 7.074%            | 1-Month LIBOR             | 4.500%            | 1/27/23             | B                  | 1,503,630    |
| 4,252  | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (6) | 8.499%            | N/A                       | N/A               | 6/30/22             | CCC                | 2,891,519    |
| 17,057   | Total Diversified Financial Services  |                   |                           |                   |                     |                    | 15,394,326   |
| <b>Diversified Telecommunication Services 7.3% (4.5% of Total Investments)</b> |   |                   |                           |                   |                     |                    |              |
| 1,425  | CenturyLink, Inc., Initial Term Loan A  | 5.249%            | 1-Month LIBOR             | 2.750%            | 11/01/22            | BBB                | 1,400,062    |
| 8,581  | CenturyLink, Inc., Term Loan B, (DD1)   | 5.249%            | 1-Month LIBOR             | 2.750%            | 1/31/25             | BBB                | 8,220,699    |
| 4,436  | Frontier Communications Corporation, Term Loan B                                | 6.250%            | 1-Month LIBOR             | 3.750%            | 1/14/22             | BB                 | 4,254,524    |
| 383  | Intelsat Jackson Holdings, S.A., Term Loan B4                                   | 7.002%            | 1-Month LIBOR             | 4.500%            | 1/02/24             | B+                 | 389,870      |
| 614  |   | 6.625%            | N/A                       | N/A               | 1/02/24             | B+                 | 616,249      |



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

|        |  |        |               |        |          |      |            |
|--------|--|--------|---------------|--------|----------|------|------------|
|        | Intelsat Jackson Holdings, S.A., Term Loan B5                                |        |               |        |          |      |            |
| 3,643  | Level 3 Financing, Inc., Tranche B, Term Loan                                | 4.756% | 1-Month LIBOR | 2.250% | 2/22/24  | BBB  | 3,585,342  |
| 4,489  | Numericable Group S.A., Term Loan B13  | 6.509% | 1-Month LIBOR | 4.000% | 8/14/26  | B    | 4,247,480  |
| 577    | Windstream Corporation, Term Loan B6, (6)                                    | 6.510% | 1-Month LIBOR | 4.000% | 3/29/21  | BB   | 538,415    |
| 9,000  | Ziggo B.V., Term Loan E  | 5.009% | 1-Month LIBOR | 2.500% | 4/15/25  | BB   | 8,722,620  |
| 33,148 | Total Diversified Telecommunication Services                                 |        |               |        |          |      | 31,975,261 |
|        | <b>Electric Utilities 1.0% (0.6% of Total Investments)</b>                   |        |               |        |          |      |            |
| 636    | EFS Cogen Holdings LLC, Term Loan B  | 5.980% | 3-Month LIBOR | 3.250% | 6/28/23  | BB   | 627,386    |
| 2,394  | Texas Competitive Electric Holdings LLC, Exit Term Loan B                    | 4.499% | 1-Month LIBOR | 2.000% | 8/01/23  | BBB  | 2,361,083  |
| 1,366  | Vistra Operations Co., Term Loan B3  | 4.505% | 1-Month LIBOR | 2.000% | 12/31/25 | BBB  | 1,342,793  |
| 4,396  | Total Electric Utilities   |        |               |        |          |      | 4,331,262  |
|        | <b>Electrical Equipment 0.4% (0.2% of Total Investments)</b>                 |        |               |        |          |      |            |
| 1,668  | TTM Technologies, Term Loan B, (DD1)   | 5.020% | 1-Month LIBOR | 2.500% | 9/28/24  | BB+  | 1,626,346  |
|        | <b>Energy Equipment &amp; Services 1.6% (1.0% of Total Investments)</b>      |        |               |        |          |      |            |
| 1,054  | Cypress Semiconductor Corp, Term Loan B                                      | 4.500% | 1-Month LIBOR | 2.000% | 7/05/21  | BB+  | 1,045,322  |
| 2,978  | McDermott International, Term Loan   | 7.499% | 1-Month LIBOR | 5.000% | 5/12/25  | BB   | 2,863,774  |
| 3,739  | Seadrill Partners LLC, Initial Term Loan                                     | 8.803% | 3-Month LIBOR | 6.000% | 2/21/21  | CCC+ | 3,024,312  |
| 7,771  | Total Energy Equipment & Services  |        |               |        |          |      | 6,933,408  |
|        | <b>Equity Real Estate Investment Trusts 1.7% (1.1% of Total Investments)</b> |        |               |        |          |      |            |
| 5,792  | Communications Sales & Leasing, Inc., Shortfall Term Loan                    | 5.499% | 1-Month LIBOR | 3.000% | 10/24/22 | B    | 5,446,357  |
| 981    | Realogy Group LLC, Term Loan A   | 4.758% | 1-Month LIBOR | 2.250% | 2/08/23  | BB+  | 966,531    |
| 1,254  | Realogy Group LLC, Term Loan B   | 4.758% | 1-Month LIBOR | 2.250% | 2/08/25  | BB+  | 1,225,523  |
| 8,027  | Total Equity Real Estate Investment Trusts                                   |        |               |        |          |      | 7,638,411  |

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

**Food & Staples Retailing 5.8% (3.6% of Total Investments)**

|   |  |        |               |        |          |      |            |
|---|--|--------|---------------|--------|----------|------|------------|
| 1,318   | Albertson's LLC, Term Loan B6              | 5.691% | 3-Month LIBOR | 3.000% | 6/22/23  | BB   | 1,299,985  |
| 14,328  | Albertson's LLC, Term Loan B7              | 5.499% | 1-Month LIBOR | 3.000% | 11/17/25 | BB   | 14,055,418 |
| 1,247   | Hearthside Group Holdings LLC, Term Loan B | 6.186% | 1-Month LIBOR | 3.688% | 5/23/25  | B    | 1,203,535  |
| 489   | Save-A-Lot, Term Loan B                    | 8.803% | 3-Month LIBOR | 6.000% | 12/05/23 | CCC+ | 272,858    |
| 8,806   | US Foods, Inc., Term Loan B                | 4.499% | 1-Month LIBOR | 2.000% | 6/27/23  | BBB  | 8,678,483  |
| 26,188  | Total Food & Staples Retailing             |        |               |        |          |      | 25,510,279 |
| <b>Food Products 0.2% (0.1% of Total Investments)</b> |  |        |               |        |          |      |            |
| 956   | American Seafoods Group LLC, Term Loan B   | 5.250% | 1-Month LIBOR | 2.750% | 8/21/23  | BB   | 948,029    |

| Principal Amount (000)   | Description (1)                                    | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value        |
|--|--|------------|--------------------|------------|--------------|-------------|--------------|
| <b>Health Care Equipment &amp; Supplies 2.1% (1.3% of Total Investments)</b> |  |            |                    |            |              |             |              |
| \$ 1,724   | Acelity, Term Loan B                               | 6.053%     | 3-Month LIBOR      | 3.250%     | 2/02/24      | B+          | \$ 1,716,117 |
| 600  | Air Methods Term Loan, First Lien, (WI/DD)         | TBD        | TBD                | TBD        | TBD          | B           | 492,666      |
| 925  | Greatbatch, New Term Loan B                        | 5.510%     | 1-Month LIBOR      | 3.000%     | 10/27/22     | B+          | 918,935      |
| 750  | LifeScan, Term Loan B                              | 8.797%     | 3-Month LIBOR      | 6.000%     | 10/01/24     | B+          | 721,879      |
| 2,671  | Onex Carestream Finance LP, Term Loan, First Lien  | 8.249%     | N/A                | N/A        | 2/28/21      | B+          | 2,609,926    |
| 2,262  | Onex Carestream Finance LP, Term Loan, Second Lien | 11.999%    | 1-Month LIBOR      | 9.500%     | 6/07/21      | B           | 2,228,397    |
| 746  | Vyaire Medical, Inc., Term Loan B                  | 7.547%     | 3-Month LIBOR      | 4.750%     | 4/16/25      | B           | 705,206      |
| 9,678  | Total Health Care Equipment & Supplies             |            |                    |            |              |             | 9,393,126    |
| <b>Health Care Providers &amp; Services 7.6% (4.7% of Total Investments)</b> |  |            |                    |            |              |             |              |
| 1,665  | Air Medical Group Holdings, Inc., Term Loan B      | 5.764%     | 1-Month LIBOR      | 3.250%     | 4/28/22      | B+          | 1,570,466    |
| 861  | Air Medical Group Holdings, Inc., Term Loan B      | 6.769%     | 1-Month LIBOR      | 4.250%     | 3/14/25      | B+          | 811,131      |
| 1,245  | Ardent Health, Term Loan, First Lien               | 6.999%     | 1-Month LIBOR      | 4.500%     | 6/30/25      | B+          | 1,240,067    |
| 1,128  | Catalent Pharma Solutions, Inc., Term Loan B       | 4.749%     | 1-Month LIBOR      | 2.250%     | 5/20/24      | BB          | 1,123,636    |
| 1,208  | Community Health Systems, Inc., Term Loan H        | 5.957%     | 3-Month LIBOR      | 3.250%     | 1/27/21      | BB          | 1,190,696    |
| 1,424  | Concentra, Inc., Term Loan B                       | 5.270%     | 1-Month LIBOR      | 2.750%     | 6/01/22      | B+          | 1,415,219    |
| 859  | ConvaTec Healthcare, Term Loan B                   | 5.053%     | 3-Month LIBOR      | 2.250%     | 10/25/23     | BB          | 853,417      |
| 1,000  | Envision Healthcare Corporation, Initial Term Loan | 6.249%     | 1-Month LIBOR      | 3.750%     | 10/10/25     | B+          | 944,750      |
| 748  | HCA, Inc., Term Loan B10                           | 4.499%     | 1-Month LIBOR      | 2.000%     | 3/13/25      | BBB         | 746,911      |

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

|        |  |             |                                    |        |          |      |            |
|--------|--|-------------|------------------------------------|--------|----------|------|------------|
| 2,249  | HCA, Inc., Term Loan B11, (DD1)                              | 4.249%      | 1-Month LIBOR                      | 1.750% | 3/17/23  | BBB  | 2,241,229  |
| 1,129  | Healogics, Inc., Term Loan, First Lien                       | 7.010%      | 3-Month LIBOR                      | 4.250% | 7/01/21  | B    | 1,019,566  |
| 51     | Heartland Dental Care, Inc., Delay Draw Facility, (5)        | 3.750%      | N/A                                | N/A    | 4/30/25  | B    | 49,371     |
| 555    | Heartland Dental Care, Inc., Term Loan, First Lien           | 6.249%      | 1-Month LIBOR                      | 3.750% | 4/30/25  | B    | 539,406    |
| 2,437  | Kindred at Home Hospice, Term Loan B                         | 6.250%      | 1-Month LIBOR                      | 3.750% | 7/02/25  | B+   | 2,425,144  |
| 1,750  | Kindred at Home Hospice, Term Loan, Second Lien              | 9.500%      | 1-Month LIBOR                      | 7.000% | 6/21/26  | CCC+ | 1,777,344  |
| 2,000  | Lifepoint Health, Inc., Term Loan                            | 7.129%      | 3-Month LIBOR                      | 4.500% | 11/16/25 | B+   | 1,956,000  |
| 2,173  | Millennium Laboratories, Inc., Term Loan B, First Lien       | 8.999%      | 1-Month LIBOR                      | 6.500% | 12/21/20 | CCC+ | 1,224,876  |
| 6,248  | Pharmaceutical Product Development, Inc., Term Loan B, (DD1) | 4.999%      | 1-Month LIBOR                      | 2.500% | 8/18/22  | BB   | 6,136,497  |
| 1,241  | PharMerica, Term Loan, First Lien                            | 6.008%      | 1-Month LIBOR                      | 3.500% | 12/06/24 | B+   | 1,238,882  |
| 993    | Prospect Medical Holdings, Term Loan B1                      | 8.063%      | 1-Month LIBOR                      | 5.500% | 2/22/24  | B+   | 987,538    |
| 205    | Quorum Health Corp., Term Loan B                             | 9.249%      | 1-Month LIBOR                      | 6.750% | 4/29/22  | B+   | 204,666    |
| 2,389  | Select Medical Corporation, Term Loan B                      | 5.012%      | 1-Month LIBOR                      | 2.500% | 3/06/25  | BB   | 2,368,575  |
| 1,049  | Team Health, Initial Term Loan, (WI/DD)                      | TBD         | TBD                                | TBD    | TBD      | B+   | 946,309    |
| 223    | Vizient, Inc., Term Loan B                                   | 5.249%      | 1-Month LIBOR                      | 2.750% | 2/13/23  | N/R  | 221,609    |
| 34,830 | Total Health Care Providers & Services                       |             |                                    |        |          |      | 33,233,305 |
|        | <b>Health Care Technology</b>                                | <b>1.2%</b> | <b>(0.7% of Total Investments)</b> |        |          |      |            |
| 4,813  | Emdeon, Inc., Term Loan                                      | 5.249%      | 1-Month LIBOR                      | 2.750% | 3/01/24  | B+   | 4,716,852  |
| 449    | Press Ganey Holdings, Inc., Term Loan, Second Lien           | 8.999%      | 1-Month LIBOR                      | 6.500% | 10/21/24 | CCC+ | 448,879    |
| 5,262  | Total Health Care Technology                                 |             |                                    |        |          |      | 5,165,731  |

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

**Hotels, Restaurants & Leisure 13.4% (8.4% of Total Investments)**

|        |  |        |               |        |          |     |            |
|--------|--|--------|---------------|--------|----------|-----|------------|
| 1,531  | 24 Hour Fitness Worldwide, Inc., Term Loan B               | 5.999% | 1-Month LIBOR | 3.500% | 5/30/25  | BB  | 1,518,524  |
| 933    | Aramark Corporation, Term Loan                             | 4.249% | 1-Month LIBOR | 1.750% | 3/11/25  | BBB | 927,999    |
| 744    | Arby's Restaurant Group, Inc., Term Loan B                 | 5.764% | 1-Month LIBOR | 3.250% | 2/05/25  | B   | 726,383    |
| 17,397 | Burger King Corporation, Term Loan B3                      | 4.749% | 1-Month LIBOR | 2.250% | 2/16/24  | BB  | 17,142,131 |
| 5,163  | Caesars Entertainment Operating Company, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 10/06/24 | BB  | 5,072,238  |
| 2,970  | Caesars Resort Collection, Term Loan, First Lien           | 5.249% | 1-Month LIBOR | 2.750% | 12/23/24 | BB  | 2,934,004  |
| 886    | CCM Merger, Inc., Term Loan B                              | 4.749% | 1-Month LIBOR | 2.250% | 8/09/21  | BB  | 879,800    |
| 3,257  | CityCenter Holdings LLC, Term Loan B                       | 4.749% | 1-Month LIBOR | 2.250% | 4/18/24  | BB  | 3,204,483  |
| 1,817  | Equinox Holdings, Inc., Term Loan B1                       | 5.499% | 1-Month LIBOR | 3.000% | 3/08/24  | B+  | 1,795,910  |
| 980    | Four Seasons Holdings, Inc., Term Loan B                   | 4.499% | 1-Month LIBOR | 2.000% | 11/30/23 | BB+ | 966,015    |
| 3,064  | Intrawest Resorts Holdings, Inc., Term Loan B              | 5.499% | 1-Month LIBOR | 3.000% | 7/31/24  | B   | 3,029,276  |
| 1,945  | Life Time Fitness, Inc., Term Loan B                       | 5.457% | 3-Month LIBOR | 2.750% | 6/10/22  | BB  | 1,921,352  |
| 900    | MGM Growth Properties, Term Loan A, (WI/DD)                | TBD    | TBD           | TBD    | TBD      | BB+ | 891,000    |
| 2,247  | MGM Growth Properties, Term Loan B                         | 4.414% | 1-Month LIBOR | 2.000% | 3/21/25  | BBB | 2,214,483  |
| 8,401  | Scientific Games Corp., Initial Term Loan B5               | 5.249% | 1-Month LIBOR | 2.750% | 8/14/24  | BB  | 8,156,381  |

**JRO Nuveen Floating Rate Income Opportunity Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount (000)</b>   | <b>Description (1)</b>                               | <b>Coupon (2)</b> | <b>Reference Rate (2)</b> | <b>Spread (2)</b> | <b>Maturity (3)</b> | <b>Ratings (4)</b> | <b>Value</b> |
|---|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| <b>Hotels, Restaurants &amp; Leisure</b> (continued)  |  |                   |                           |                   |                     |                    |              |
| \$ 3,484  | Stars Group Holdings, Term Loan B                    | 6.303%            | 3-Month LIBOR             | 3.500%            | 7/10/25             | B+                 | \$ 3,456,903 |
| 2,583   | Station Casino LLC, Term Loan B                      | 5.000%            | 1-Month LIBOR             | 2.500%            | 6/08/23             | BB                 | 2,557,195    |
| 1,496   | Wyndham International, Inc., Term Loan B             | 4.249%            | 1-Month LIBOR             | 1.750%            | 5/30/25             | BBB                | 1,474,337    |
| 59,798  | Total Hotels, Restaurants & Leisure                  |                   |                           |                   |                     |                    | 58,868,414   |
| <b>Household Durables 0.4% (0.3% of Total Investments)</b>                                      |  |                   |                           |                   |                     |                    |              |
| 2,080   | Serta Simmons Holdings LLC, Term Loan, First Lien    | 6.013%            | 1-Month LIBOR             | 3.500%            | 11/08/23            | B                  | 1,783,489    |
| <b>Household Products 0.2% (0.1% of Total Investments)</b>                                      |  |                   |                           |                   |                     |                    |              |
| 982   | Reynolds Group Holdings, Inc., Term Loan, First Lien | 5.249%            | 1-Month LIBOR             | 2.750%            | 2/05/23             | B+                 | 970,396      |
| <b>Independent Power &amp; Renewable Electricity Producers 0.9% (0.6% of Total Investments)</b> |  |                   |                           |                   |                     |                    |              |
| 4,056   | NRG Energy, Inc., Term Loan B                        | 4.249%            | 1-Month LIBOR             | 1.750%            | 6/30/23             | BBB                | 3,997,776    |
| <b>Industrial Conglomerates 0.2% (0.1% of Total Investments)</b>                                |  |                   |                           |                   |                     |                    |              |
| 993   | Education Advisory Board, Term Loan, First Lien      | 6.408%            | 2-Month LIBOR             | 3.750%            | 11/15/24            | B                  | 965,206      |
| <b>Insurance 1.9% (1.2% of Total Investments)</b>   |  |                   |                           |                   |                     |                    |              |
| 737   | Acrisure LLC, Term Loan B                            | 6.749%            | 1-Month LIBOR             | 4.250%            | 11/22/23            | B                  | 724,718      |
| 3,815   | Alliant Holdings I LLC, Term Loan B                  | 5.258%            | 1-Month LIBOR             | 2.750%            | 5/09/25             | B                  | 3,681,386    |
| 1,817   | Asurion LLC, Term Loan B6                            | 5.499%            | 1-Month LIBOR             | 3.000%            | 11/03/23            | BB                 | 1,791,658    |
| 2,214   | Hub International Holdings, Inc., Term Loan B        | 5.514%            | 3-Month LIBOR             | 2.750%            | 4/25/25             | B                  | 2,139,038    |
| 8,583   | Total Insurance                                      |                   |                           |                   |                     |                    | 8,336,800    |
| <b>Interactive Media &amp; Services 0.6% (0.4% of Total Investments)</b>                        |  |                   |                           |                   |                     |                    |              |
| 1,059   | Rackspace Hosting,                                   | 5.582%            | 3-Month LIBOR             | 3.000%            | 11/03/23            | BB+                | 985,085      |

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

|  |   |         |               |        |          |      |           |
|--|---|---------|---------------|--------|----------|------|-----------|
|  | Inc., Refinancing<br>Term B Loan, First<br>Lien               |         |               |        |          |      |           |
| 1,500  | WeddingWire, Inc.,<br>Term Loan                               | 7.290%  | 3-Month LIBOR | 4.500% | 12/19/25 | B+   | 1,497,660 |
| 2,559  | Total Interactive<br>Media & Services                         |         |               |        |          |      | 2,482,745 |
| <b>Internet and Direct Marketing Retail 1.0% (0.6% of Total Investments)</b> |   |         |               |        |          |      |           |
| 3,488  | Uber Technologies,<br>Inc., Term Loan                         | 6.516%  | 1-Month LIBOR | 4.000% | 4/04/25  | N/R  | 3,471,149 |
| 744  | Uber Technologies,<br>Inc., Term Loan                         | 6.008%  | 1-Month LIBOR | 3.500% | 7/13/23  | N/R  | 736,474   |
| 4,232  | Total Internet and<br>Direct Marketing<br>Retail              |         |               |        |          |      | 4,207,623 |
| <b>Internet Software &amp; Services 0.8% (0.5% of Total Investments)</b>     |   |         |               |        |          |      |           |
| 1,459  | Ancestry.com, Inc.,<br>Term Loan, First Lien                  | 5.750%  | 1-Month LIBOR | 3.250% | 10/19/23 | B    | 1,436,869 |
| 953  | Dynatrace, Term<br>Loan, First Lien                           | 5.749%  | 1-Month LIBOR | 3.250% | 8/22/25  | B+   | 943,941   |
| 97   | Dynatrace, Term<br>Loan, Second Lien                          | 9.499%  | 1-Month LIBOR | 7.000% | 8/21/26  | CCC+ | 96,291    |
| 1,912  | SkillSoft Corporation,<br>Term Loan, Second<br>Lien           | 10.749% | 1-Month LIBOR | 8.250% | 4/28/22  | CCC  | 1,013,807 |
| 4,421  | Total Internet<br>Software & Services                         |         |               |        |          |      | 3,490,908 |
| <b>IT Services 6.8% (4.2% of Total Investments)</b>                          |   |         |               |        |          |      |           |
| 751  | DTI Holdings, Inc.,<br>Replacement Term<br>Loan B1            | 7.494%  | 3-Month LIBOR | 4.750% | 9/29/23  | B    | 706,658   |
| 6,320  | First Data<br>Corporation, Term<br>Loan, First Lien           | 4.519%  | 1-Month LIBOR | 2.000% | 4/26/24  | BB+  | 6,303,406 |
| 3,023  | First Data<br>Corporation, Term<br>Loan, First Lien,<br>(DD1) | 4.519%  | 1-Month LIBOR | 2.000% | 7/10/22  | BB+  | 3,014,600 |
| 1,158  | Gartner, Inc., Term<br>Loan A                                 | 3.999%  | 1-Month LIBOR | 1.500% | 3/21/22  | Ba1  | 1,149,487 |
| 1,671  | GTT<br>Communications, Inc.,<br>Term Loan, First Lien         | 5.250%  | 1-Month LIBOR | 2.750% | 6/02/25  | BB   | 1,573,628 |
| 2,500  | Optiv Security, Inc.,<br>Term Loan, Second<br>Lien            | 9.749%  | 1-Month LIBOR | 7.250% | 1/31/25  | CCC+ | 2,321,875 |
| 651  | Presidio, Inc., Term<br>Loan B                                | 5.543%  | 3-Month LIBOR | 2.750% | 2/02/24  | B+   | 644,632   |
| 3,623  |   | 4.499%  | 1-Month LIBOR | 2.000% | 2/22/24  | BB   | 3,581,232 |

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

|        |  |         |               |        |          |      |            |
|--------|--|---------|---------------|--------|----------|------|------------|
|        | Sabre, Inc., Term<br>Loan B  |         |               |        |          |      |            |
| 715    | Science Applications<br>International<br>Corporation, Term<br>Loan B | 4.249%  | 1-Month LIBOR | 1.750% | 10/31/25 | BB+  | 705,781    |
| 3,500  | Syniverse Holdings,<br>Inc., Initial Term<br>Loan, Second Lien       | 11.509% | 1-Month LIBOR | 9.000% | 3/11/24  | CCC+ | 3,010,000  |
| 2,583  | Syniverse Holdings,<br>Inc., Tranche Term<br>Loan C                  | 7.509%  | 1-Month LIBOR | 5.000% | 3/09/23  | B    | 2,350,951  |
| 1,724  | Tempo Acquisition<br>LLC, Term Loan B                                | 5.499%  | 1-Month LIBOR | 3.000% | 5/01/24  | B+   | 1,696,049  |
| 2,006  | West Corporation,<br>Term Loan B                                     | 6.499%  | 1-Month LIBOR | 4.000% | 10/10/24 | BB+  | 1,847,277  |
| 975    | WEX, Inc., Term<br>Loan B  | 4.749%  | 1-Month LIBOR | 2.250% | 7/01/23  | BB   | 962,637    |
| 31,200 | Total IT Services  |         |               |        |          |      | 29,868,213 |



| Principal Amount (000)   | Description (1)   | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value      |
|--|---|------------|--------------------|------------|--------------|------------|------------|
| <b>Life Sciences Tools &amp; Services 0.4% (0.3% of Total Investments)</b> |   |            |                    |            |              |            |            |
| \$ 446   | Inventiv Health, Inc., Term Loan B  | 4.499%     | 1-Month LIBOR      | 2.000%     | 8/01/24      | BB         | \$ 439,840 |
| 1,586  | Parexel International Corp., Term Loan B                                    | 5.249%     | 1-Month LIBOR      | 2.750%     | 9/27/24      | B+         | 1,506,884  |
| 2,032  | Total Life Sciences Tools & Services  |            |                    |            |              |            | 1,946,724  |
| <b>Machinery 1.1% (0.7% of Total Investments)</b>                          |   |            |                    |            |              |            |            |
| 1,025  | BJ's Wholesale Club, Inc., Term Loan B                                      | 5.514%     | 1-Month LIBOR      | 3.000%     | 2/01/24      | B+         | 1,017,300  |
| 1,784  | Gardner Denver, Inc., Term Loan B   | 5.249%     | 1-Month LIBOR      | 2.750%     | 7/30/24      | BB+        | 1,777,495  |
| 1,042  | Gates Global LLC, Term Loan B   | 5.249%     | 1-Month LIBOR      | 2.750%     | 4/01/24      | B+         | 1,022,656  |
| 695  | TNT Crane and Rigging Inc., Initial Term Loan, First Lien                   | 7.303%     | 3-Month LIBOR      | 4.500%     | 11/27/20     | CCC+       | 637,586    |
| 650  | TNT Crane and Rigging, Inc., Term Loan, Second Lien                         | 11.803%    | 3-Month LIBOR      | 9.000%     | 11/26/21     | CCC        | 542,750    |
| 5,196  | Total Machinery   |            |                    |            |              |            | 4,997,787  |
| <b>Marine 0.6% (0.4% of Total Investments)</b>                             |   |            |                    |            |              |            |            |
| 863  | American Commercial Lines LLC, Term Loan B, First Lien                      | 11.249%    | 1-Month LIBOR      | 8.750%     | 11/12/20     | CCC+       | 616,688    |
| 2,007  | Harvey Gulf International Marine, Inc., Exit Term Loan                      | 8.508%     | 6-Month LIBOR      | 6.000%     | 7/02/23      | B          | 1,999,701  |
| 2,870  | Total Marine  |            |                    |            |              |            | 2,616,389  |
| <b>Media 13.7% (8.6% of Total Investments)</b>                             |   |            |                    |            |              |            |            |
| 1,142  | Advantage Sales & Marketing, Inc., Term Loan, First Lien                    | 5.749%     | 1-Month LIBOR      | 3.250%     | 7/23/21      | B+         | 1,009,320  |
| 572  | Affinion Group Holdings, Inc., Term Loan, First Lien                        | 10.390%    | 3-Month LIBOR      | 7.750%     | 5/10/22      | CCC+       | 559,887    |
| 164  | Catalina Marketing Corporation, Delayed Draw Term Loan, First Lien, (WI/DD) | TBD        | TBD                | TBD        | TBD          | N/R        | 164,141    |
| 614  | Catalina Marketing Corporation, DIP Term Loan, First Lien                   | 8.008%     | 3-Month LIBOR      | 5.500%     | 6/14/19      | N/R        | 529,571    |
| 246  | Catalina Marketing Corporation, Term Loan                                   | 12.514%    | 1-Month LIBOR      | 10.000%    | 6/14/19      | N/R        | 246,212    |

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

| A     |   |        |               |        |     |          |     |           |
|-------|---|--------|---------------|--------|-----|----------|-----|-----------|
| 266   | Catalina Marketing Corporation, Term Loan B, (WI/DD)          | TBD    |               | TBD    | TBD | TBD      | N/R | 266,730   |
| 3,716 | Catalina Marketing Corporation, Term Loan, First Lien, (6)    | 0.000% |               | N/A    | N/A | 4/09/21  | D   | 334,412   |
| 1,500 | Catalina Marketing Corporation, Term Loan, Second Lien, (6)   | 9.457% |               | N/A    | N/A | 4/11/22  | D   | 27,750    |
| 550   | CBS Radio, Inc., Term Loan B, (WI/DD)                         | TBD    |               | TBD    | TBD | TBD      | BB  | 535,563   |
| 4,537 | Cequel Communications LLC, Term Loan B                        | 4.759% | 1-Month LIBOR | 2.250% |     | 1/10/26  | BB  | 4,384,170 |
| 4,199 | Charter Communications Operating Holdings LLC, Term Loan B    | 4.500% | 1-Month LIBOR | 2.000% |     | 4/30/25  | BBB | 4,150,169 |
| 1,983 | Cineworld Group PLC, Term Loan B                              | 4.999% | 1-Month LIBOR | 2.500% |     | 2/28/25  | BB  | 1,939,889 |
| 5,014 | Clear Channel Communications, Inc., Tranche D, Term Loan, (6) | 0.000% |               | N/A    | N/A | 1/30/19  | CCC | 3,402,502 |
| 7,295 | Clear Channel Communications, Inc., Term Loan E, (6)          | 0.000% |               | N/A    | N/A | 7/30/19  | CCC | 4,950,824 |
| 1,489 | CSC Holdings LLC, Term Loan B                                 | 5.009% | 1-Month LIBOR | 2.500% |     | 1/25/26  | BB+ | 1,458,975 |
| 6,620 | Cumulus Media, Inc., Exit Term Loan                           | 7.000% | 1-Month LIBOR | 4.500% |     | 5/13/22  | B   | 6,408,346 |
| 553   | Gray Television, Inc., Term Loan B2                           | 4.770% | 1-Month LIBOR | 2.250% |     | 2/07/24  | BB+ | 544,574   |
| 750   | Gray Television, Inc., Term Loan C                            | 5.020% | 1-Month LIBOR | 2.500% |     | 1/02/26  | BB+ | 741,251   |
| 1,838 | IMG Worldwide, Inc., Term Loan B                              | 5.250% | 1-Month LIBOR | 2.750% |     | 5/18/25  | B   | 1,737,633 |
| 3,252 | Intelsat Jackson Holdings, S.A., Term Loan B                  | 6.252% | 1-Month LIBOR | 3.750% |     | 11/30/23 | B+  | 3,232,754 |
| 5,806 | McGraw-Hill Education Holdings LLC, Term Loan B               | 6.499% | 1-Month LIBOR | 4.000% |     | 5/02/22  | BB+ | 5,302,742 |
| 1,591 | Meredith Corporation, Tranche Term Loan B1                    | 5.249% | 1-Month LIBOR | 2.750% |     | 1/31/25  | BB  | 1,584,250 |
| 1,496 | Metro-Goldwyn-Mayer, Inc., Term Loan, First Lien              | 5.000% | 1-Month LIBOR | 2.500% |     | 7/03/25  | BB  | 1,478,490 |
| 1,000 | Metro-Goldwyn-Mayer, Inc., Term Loan, Second Lien             | 7.000% | 1-Month LIBOR | 4.500% |     | 7/03/26  | B   | 967,505   |
| 2,738 |   | 4.752% | 1-Month LIBOR | 2.250% |     | 1/17/24  | BB+ | 2,657,479 |

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

|       |  |        |               |        |          |     |           |
|-------|--|--------|---------------|--------|----------|-----|-----------|
|       | Nexstar Broadcasting, Inc., Term Loan B3                           |        |               |        |          |     |           |
| 473   | Nexstar Broadcasting, Inc., Term Loan B3                           | 4.756% | 1-Month LIBOR | 2.250% | 1/17/24  | BB+ | 459,425   |
| 399   | Red Ventures, Term Loan B  | 5.499% | 1-Month LIBOR | 3.000% | 11/08/24 | BB  | 395,749   |
| 2,337 | Sinclair Television Group, Term Loan B2, (DD1)                     | 4.750% | 1-Month LIBOR | 2.250% | 1/31/24  | BB+ | 2,324,044 |
| 1,444 | Springer Science & Business Media, Inc., Term Loan B13, First Lien | 5.999% | 1-Month LIBOR | 3.500% | 8/15/22  | B   | 1,439,975 |
| 1,533 | UPC Financing Partnership, Term Loan AR1, First Lien               | 5.009% | 1-Month LIBOR | 2.500% | 1/15/26  | BB+ | 1,513,518 |

**JRO Nuveen Floating Rate Income Opportunity Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount (000)</b>   | <b>Description (1)</b>  | <b>Coupon (2)</b> | <b>Reference Rate (2)</b> | <b>Spread (2)</b> | <b>Maturity (3)</b> | <b>Ratings (4)</b> | <b>Value</b> |
|---|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| <b>Media</b> (continued)  |   |                   |                           |                   |                     |                    |              |
| \$ 5,726  | WideOpenWest Finance LLC, Term Loan B   | 5.753%            | 1-Month LIBOR             | 3.250%            | 8/18/23             | B                  | \$ 5,487,806 |
| 70,843  | Total Media   |                   |                           |                   |                     |                    | 60,235,656   |
| <b>Multiline Retail 1.4% (0.9% of Total Investments)</b>                |   |                   |                           |                   |                     |                    |              |
| 2,054   | 99 Cents Only Stores, Tranche B2, Term Loan, Second Lien, (cash 8.853%, PIK 1.500%) | 8.432%            | 3-Month LIBOR             | 6.500%            | 1/13/22             | CCC+               | 1,848,816    |
| 1,573   | Belk, Inc., Term Loan B, First Lien, (DD1)  | 7.365%            | 2-Month LIBOR             | 4.750%            | 12/12/22            | B                  | 1,257,681    |
| 1,489   | EG America LLC, Term Loan, First Lien   | 6.813%            | 3-Month LIBOR             | 4.000%            | 2/07/25             | B                  | 1,441,857    |
| 599   | Hudson's Bay Company, Term Loan B, First Lien                                       | 5.752%            | 1-Month LIBOR             | 3.250%            | 9/30/22             | BB                 | 587,285      |
| 1,324   | Neiman Marcus Group, Inc., Term Loan  | 5.763%            | 1-Month LIBOR             | 3.250%            | 10/25/20            | CCC                | 1,177,550    |
| 7,039   | Total Multiline Retail  |                   |                           |                   |                     |                    | 6,313,189    |
| <b>Oil, Gas &amp; Consumable Fuels 2.5% (1.6% of Total Investments)</b> |   |                   |                           |                   |                     |                    |              |
| 1,447   | BCP Renaissance Parent, Term Loan B   | 6.244%            | 3-Month LIBOR             | 3.500%            | 10/31/24            | BB                 | 1,435,962    |
| 1,250   | California Resources Corporation, Term Loan   | 12.874%           | 1-Month LIBOR             | 10.375%           | 12/31/21            | B                  | 1,310,938    |
| 3,414   | California Resources Corporation, Term Loan B                                       | 7.252%            | 1-Month LIBOR             | 4.750%            | 12/31/22            | B                  | 3,356,655    |
| 2,551   | Fieldwood Energy LLC, Exit Term Loan  | 7.749%            | 1-Month LIBOR             | 5.250%            | 4/11/22             | BB                 | 2,348,314    |
| 1,574   | Fieldwood Energy LLC, Exit Term Loan, second Lien                                   | 9.749%            | 1-Month LIBOR             | 7.250%            | 4/11/23             | B+                 | 1,360,262    |
| 1,206   | Peabody Energy Corporation, Term Loan B   | 5.249%            | 1-Month LIBOR             | 2.750%            | 3/31/25             | BB                 | 1,184,629    |
| 11,442  | Total Oil, Gas & Consumable Fuels   |                   |                           |                   |                     |                    | 10,996,760   |

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

**Personal Products 1.2% (0.8% of Total Investments)**

|       |   |        |               |        |          |    |           |
|-------|---|--------|---------------|--------|----------|----|-----------|
| 1,706 | Coty, Inc., Term Loan A                                       | 4.271% | 1-Month LIBOR | 1.750% | 4/05/23  | BB | 1,659,328 |
| 1,493 | Coty, Inc., Term Loan B                                       | 4.771% | 1-Month LIBOR | 2.250% | 4/07/25  | BB | 1,420,673 |
| 3,147 | Revlon Consumer Products Corporation, Term Loan B, First Lien | 6.207% | 3-Month LIBOR | 3.500% | 11/16/20 | B  | 2,257,440 |
| 6,346 | Total Personal Products                                       |        |               |        |          |    | 5,337,441 |

**Pharmaceuticals 1.8% (1.1% of Total Investments)**

|       |  |        |               |        |          |    |           |
|-------|--|--------|---------------|--------|----------|----|-----------|
| 963   | Alphabet Holding Company, Inc., Initial Term Loan, First Lien      | 5.999% | 1-Month LIBOR | 3.500% | 9/26/24  | B  | 877,856   |
| 3,232 | Concordia Healthcare Corp, Exit Term Loan                          | 8.016% | 1-Month LIBOR | 5.500% | 9/06/24  | B  | 3,083,494 |
| 986   | Valeant Pharmaceuticals International, Inc., Term Loan B, (DD1)    | 5.263% | 1-Month LIBOR | 2.750% | 11/15/25 | BB | 973,760   |
| 2,847 | Valeant Pharmaceuticals International, Inc., Term Loan, First Lien | 5.513% | 1-Month LIBOR | 3.000% | 6/02/25  | BB | 2,821,165 |
| 8,028 | Total Pharmaceuticals  |        |               |        |          |    | 7,756,275 |

**Professional Services 1.5% (0.9% of Total Investments)**

|       |  |        |               |        |          |     |           |
|-------|--|--------|---------------|--------|----------|-----|-----------|
| 1,064 | Ceridian HCM Holding, Inc., Term Loan B              | 5.749% | 1-Month LIBOR | 3.250% | 4/30/25  | B   | 1,054,069 |
| 1,965 | Nielsen Finance LLC, Term Loan B4                    | 4.511% | 1-Month LIBOR | 2.000% | 10/04/23 | BBB | 1,937,215 |
| 957   | On Assignment, Inc., Term Loan B                     | 4.499% | 1-Month LIBOR | 2.000% | 4/02/25  | BB  | 947,100   |
| 3,141 | Skillsoft Corporation, Initial Term Loan, First Lien | 7.249% | 1-Month LIBOR | 4.750% | 4/28/21  | B   | 2,579,824 |
| 7,127 | Total Professional Services                          |        |               |        |          |     | 6,518,208 |

**Real Estate Management & Development 1.0% (0.6% of Total Investments)**

|       |  |        |               |        |         |     |           |
|-------|--|--------|---------------|--------|---------|-----|-----------|
| 2,843 | GGP, Term Loan B                           | 4.999% | 1-Month LIBOR | 2.500% | 8/27/25 | BB+ | 2,727,127 |
| 1,472 | Trico Group LLC, Term Loan, First Lien     | 9.207% | 3-Month LIBOR | 6.500% | 2/02/24 | B   | 1,442,438 |
| 4,315 | Total Real Estate Management & Development |        |               |        |         |     | 4,169,565 |

**Road & Rail 2.8% (1.7% of Total Investments)**

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

|        |   |        |               |             |          |     |                                    |
|--------|---|--------|---------------|-------------|----------|-----|------------------------------------|
| 9,725  | Avolon LLC, Term Loan B                                 | 4.503% | 1-Month LIBOR | 2.000%      | 1/15/25  | BBB | 9,641,923                          |
| 1,455  | Quality Distribution, Incremental Term Loan, First Lien | 8.303% | 3-Month LIBOR | 5.500%      | 8/18/22  | B   | 1,433,175                          |
| 1,200  | Savage Enterprises LLC, Term Loan B                     | 7.020% | 1-Month LIBOR | 4.500%      | 8/01/25  | B+  | 1,201,040                          |
| 12,380 | Total Road & Rail                                       |        |               |             |          |     | 12,276,138                         |
|        | <b>Semiconductors &amp; Semiconductor Equipment</b>     |        |               | <b>1.1%</b> |          |     | <b>(0.7% of Total Investments)</b> |
| 750    | Cabot Microelectronics, Term Loan B                     | 4.750% | 1-Month LIBOR | 2.250%      | 11/14/25 | BB+ | 745,313                            |

| Principal Amount (000)  | Description (1)   | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value      |
|---|---|------------|--------------------|------------|--------------|-------------|------------|
| <b>Semiconductors &amp; Semiconductor Equipment (continued)</b> |   |            |                    |            |              |             |            |
| \$ 209  | Lumileds, Term Loan B                                       | 6.205%     | 3-Month LIBOR      | 3.500%     | 6/30/24      | B+          | \$ 158,872 |
| 1,808   | Microchip Technology, Inc., Term Loan B                     | 4.500%     | 1-Month LIBOR      | 2.000%     | 5/29/25      | BBB         | 1,783,798  |
| 919   | Micron Technology, Inc., Term Loan B                        | 4.250%     | 1-Month LIBOR      | 1.750%     | 4/10/22      | BBB         | 911,671    |
| 1,427   | ON Semiconductor Corporation, Term Loan B3                  | 4.249%     | 1-Month LIBOR      | 1.750%     | 3/31/23      | BBB         | 1,412,017  |
| 5,113   | Total Semiconductors & Semiconductor Equipment              |            |                    |            |              |             | 5,011,671  |
| <b>Software 13.0% (8.1% of Total Investments)</b>               |   |            |                    |            |              |             |            |
| 3,021   | Blackboard, Inc., Term Loan B4                              | 7.780%     | 3-Month LIBOR      | 5.000%     | 6/30/21      | B           | 2,843,167  |
| 602   | Compuware Corporation, Term Loan, First Lien                | 6.002%     | 1-Month LIBOR      | 3.500%     | 8/25/25      | B+          | 602,424    |
| 1,500   | DiscoverOrg LLC, Term Loan B, (WI/DD)                       | TBD        | TBD                | TBD        | TBD          | N/R         | 1,492,500  |
| 2,140   | Ellucian, Term Loan B, First Lien                           | 6.053%     | 3-Month LIBOR      | 3.250%     | 9/30/22      | B           | 2,099,032  |
| 2,940   | Greeneden U.S. Holdings II LLC, Term Loan B                 | 5.749%     | 1-Month LIBOR      | 3.250%     | 12/01/23     | B           | 2,879,729  |
| 10,794  | Infor (US), Inc., Term Loan B                               | 5.249%     | 1-Month LIBOR      | 2.750%     | 2/01/22      | B+          | 10,749,904 |
| 2,514   | Informatica, Term Loan B                                    | 5.749%     | 1-Month LIBOR      | 3.250%     | 8/05/22      | B+          | 2,511,460  |
| 1,216   | Kronos Incorporated, Term Loan B                            | 5.541%     | 3-Month LIBOR      | 3.000%     | 11/20/23     | B           | 1,194,591  |
| 688   | McAfee Holdings International, Inc., Term Loan, Second Lien | 11.000%    | 1-Month LIBOR      | 8.500%     | 9/29/25      | B           | 699,531    |
| 3,130   | McAfee LLC, Term Loan B                                     | 6.250%     | 1-Month LIBOR      | 3.750%     | 9/30/24      | B+          | 3,117,853  |
| 894   | Micro Focus International PLC, New Term Loan                | 4.999%     | 1-Month LIBOR      | 2.500%     | 6/21/24      | BB          | 866,629    |
| 6,036   | Micro Focus International PLC,                              | 4.999%     | 1-Month LIBOR      | 2.500%     | 6/21/24      | BB          | 5,852,560  |

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

|        |  |         |               |        |          |      |            |
|--------|--|---------|---------------|--------|----------|------|------------|
|        | Term Loan B  |         |               |        |          |      |            |
| 2,914  | Micro Focus International PLC, Term Loan B2  | 4.749%  | 1-Month LIBOR | 2.250% | 11/19/21 | BB   | 2,871,989  |
| 636    | Misys, New Term Loan, Second Lien  | 10.053% | 3-Month LIBOR | 7.250% | 6/13/25  | BB   | 602,773    |
| 380    | Mitchell International, Inc., Initial Term Loan, First Lien                            | 5.749%  | 1-Month LIBOR | 3.250% | 11/29/24 | B    | 365,155    |
| 667    | Mitchell International, Inc., Initial Term Loan, Second Lien                           | 9.749%  | 1-Month LIBOR | 7.250% | 12/01/25 | CCC  | 654,667    |
| 1,470  | RP Crown Parent LLC, Term Loan B   | 5.249%  | 1-Month LIBOR | 2.750% | 10/15/23 | B+   | 1,447,950  |
| 5,736  | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3, (DD1)            | 4.749%  | 1-Month LIBOR | 2.250% | 4/16/25  | BB   | 5,628,505  |
| 2,206  | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4, (DD1)            | 4.749%  | 1-Month LIBOR | 2.250% | 4/16/25  | BB   | 2,164,909  |
| 8,387  | TIBCO Software, Inc., Term Loan, First Lien  | 6.010%  | 1-Month LIBOR | 3.500% | 12/04/20 | B+   | 8,340,961  |
| 57,871 | Total Software   |         |               |        |          |      | 56,986,289 |
|        | <b>Specialty Retail 1.6% (1.0% of Total Investments)</b>                               |         |               |        |          |      |            |
| 1,594  | Academy, Ltd., Term Loan B   | 6.514%  | 1-Month LIBOR | 4.000% | 7/01/22  | CCC+ | 1,107,369  |
| 3,849  | Petco Animal Supplies, Inc., Term Loan B1  | 5.994%  | 3-Month LIBOR | 3.250% | 1/26/23  | B    | 2,967,904  |
| 2,705  | Petsmart Inc., Term Loan B, First Lien   | 5.520%  | 1-Month LIBOR | 3.000% | 3/11/22  | B    | 2,274,560  |
| 1,204  | Serta Simmons Holdings LLC, Term Loan, Second Lien, (DD1)                              | 10.514% | 1-Month LIBOR | 8.000% | 11/08/24 | CCC  | 865,932    |
| 9,352  | Total Specialty Retail   |         |               |        |          |      | 7,215,765  |
|        | <b>Technology Hardware, Storage &amp; Peripherals 6.9% (4.3% of Total Investments)</b> |         |               |        |          |      |            |
| 5,680  | BMC Software, Inc., Term Loan B  | 7.053%  | 3-Month LIBOR | 4.250% | 10/02/25 | B    | 5,557,520  |
| 13,778 | Dell International LLC, Refinancing Term Loan B  | 4.500%  | 1-Month LIBOR | 2.000% | 9/07/23  | BBB  | 13,609,892 |
| 4,171  | Dell International LLC, Replacement Term Loan A2                                       | 4.250%  | 1-Month LIBOR | 1.750% | 9/07/21  | BBB  | 4,128,873  |
| 6,998  | Western Digital, Term Loan B   | 4.260%  | 1-Month LIBOR | 1.750% | 4/29/23  | BBB  | 6,840,267  |
| 30,627 |  |         |               |        |          |      | 30,136,552 |



|  |  |        |               |        |          |     |           |
|--|--|--------|---------------|--------|----------|-----|-----------|
| Total Technology<br>Hardware, Storage &<br>Peripherals                       |  |        |               |        |          |     |           |
| <b>Trading Companies &amp; Distributors 0.1% (0.1% of Total Investments)</b> |  |        |               |        |          |     |           |
| 571  | Univar, Inc., Term<br>Loan B                     | 4.749% | 1-Month LIBOR | 2.250% | 7/01/24  | BB  | 560,617   |
| <b>Transportation Infrastructure 0.7% (0.4% of Total Investments)</b>        |  |        |               |        |          |     |           |
| 750  | Atlantic Aviation FBO<br>Inc., Term Loan         | 6.270% | 1-Month LIBOR | 3.750% | 12/06/25 | BB  | 754,688   |
| 1,247  | Ceva Group PLC,<br>Term Loan, First Lien         | 6.553% | 3-Month LIBOR | 3.750% | 8/04/25  | BB  | 1,235,965 |
| 350  | Standard Aero,<br>Canadien Term Loan,<br>(WI/DD) | TBD    | TBD           | TBD    | TBD      | N/R | 348,713   |
| 650  | Standard Aero, USD<br>Term Loan B,<br>(WI/DD)    | TBD    | TBD           | TBD    | TBD      | BB  | 648,607   |
| 2,997  | Total Transportation<br>Infrastructure           |        |               |        |          |     | 2,987,973 |
| <b>Wireless Telecommunication Services 1.9% (1.2% of Total Investments)</b>  |  |        |               |        |          |     |           |
| 1,823  | Asurion LLC, Term<br>Loan B4                     | 5.499% | 1-Month LIBOR | 3.000% | 8/04/22  | BB  | 1,798,192 |

**JRO Nuveen Floating Rate Income Opportunity Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount (000)</b>                          | <b>Description (1)</b>   | <b>Coupon (2)</b> | <b>Reference Rate (2)</b> | <b>Spread (2)</b> | <b>Maturity (3)</b> | <b>Ratings (4)</b> | <b>Value</b> |
|--|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| <b>Wireless Telecommunication Services</b> (continued) |  |                   |                           |                   |                     |                    |              |
| \$ 6,878   | Sprint Corporation, Term Loan, First Lien                      | 5.000%            | 1-Month LIBOR             | 2.500%            | 2/02/24             | BB+                | \$ 6,731,353 |
| 8,701  | Total Wireless Telecommunication Services                      |                   |                           |                   |                     |                    | 8,529,545    |
| \$ 639,740   | Total Variable Rate Senior Loan Interests (cost \$630,597,427) |                   |                           |                   |                     |                    | 605,938,541  |

| <b>Principal Amount (000)</b>  | <b>Description (1)</b>                       | <b>Coupon</b> | <b>Maturity</b> | <b>Ratings (4)</b> | <b>Value</b> |
|--|--|---------------|-----------------|--------------------|--------------|
| <b>CORPORATE BONDS 16.1% (10.2% of Total Investments)</b>                      |  |               |                 |                    |              |
| <b>Communications Equipment 2.7% (1.7% of Total Investments)</b>               |  |               |                 |                    |              |
| \$ 155   | Avaya Holdings Corporation, 144A, (6), (7)   | 7.000%        | 4/01/19         | N/R                | \$           |
| 3,830  | Avaya Holdings Corporation, 144A, (6), (7)   | 10.500%       | 3/01/21         | N/R                |              |
| 6,472  | Intelsat Jackson Holdings SA                 | 5.500%        | 8/01/23         | CCC+               | 5,881,430    |
| 5,580  | Intelsat Jackson Holdings SA, 144A           | 9.750%        | 7/15/25         | CCC+               | 5,810,175    |
| 16,037   | Total Communications Equipment               |               |                 |                    | 11,691,605   |
| <b>Containers &amp; Packaging 0.9% (0.6% of Total Investments)</b>             |  |               |                 |                    |              |
| 4,070  | Reynolds Group Issuer Inc.                   | 5.750%        | 10/15/20        | B+                 | 4,085,719    |
| <b>Diversified Telecommunication Services 2.1% (1.3% of Total Investments)</b> |  |               |                 |                    |              |
| 489  | CSC Holdings LLC, 144A                       | 10.125%       | 1/15/23         | B+                 | 526,286      |
| 1,650  | CSC Holdings LLC, 144A                       | 10.875%       | 10/15/25        | B+                 | 1,901,625    |
| 6,902  | Intelsat Luxembourg SA                       | 7.750%        | 6/01/21         | CC                 | 6,625,920    |
| 9,041  | Total Diversified Telecommunication Services |               |                 |                    | 9,053,831    |
| <b>Health Care Providers &amp; Services 0.5% (0.3% of Total Investments)</b>   |  |               |                 |                    |              |
| 880  | Tenet Healthcare Corporation                 | 4.750%        | 6/01/20         | BB                 | 886,600      |
| 590  |  | 6.000%        | 10/01/20        | BB                 | 609,352      |

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

|  |  |         |          |      |            |
|--|--|---------|----------|------|------------|
|  | Tenet Healthcare Corporation           |         |          |      |            |
| 800  | Tenet Healthcare Corporation           | 4.500%  | 4/01/21  | BB   | 801,600    |
| 2,270  | Total Health Care Providers & Services |         |          |      | 2,297,552  |
| <b>Hotels, Restaurants &amp; Leisure 1.0% (0.6% of Total Investments)</b>        |  |         |          |      |            |
| 4,200  | Scientific Games International Inc.    | 10.000% | 12/01/22 | B    | 4,415,250  |
| <b>Media 3.5% (2.2% of Total Investments)</b>                                    |  |         |          |      |            |
| 150  | Charter Communications Operating LLC   | 3.579%  | 7/23/20  | BBB  | 150,387    |
| 495  | DISH DBS Corporation                   | 5.125%  | 5/01/20  | BB   | 496,238    |
| 1,000  | DISH DBS Corporation                   | 5.875%  | 11/15/24 | BB   | 828,750    |
| 4,662  | iHeartCommunications Inc., (6)         | 9.000%  | 12/15/19 | CCC  | 3,123,540  |
| 14,960   | iHeartCommunications Inc., (6)         | 5.340%  | 2/01/21  | CC   | 1,810,186  |
| 6,250  | iHeartCommunications Inc., (6)         | 9.000%  | 3/01/21  | CCC  | 4,171,875  |
| 1,714  | iHeartCommunications Inc., 144A, (6)   | 11.250% | 3/01/21  | C    | 1,079,820  |
| 4,370  | Intelsat Luxembourg SA                 | 8.125%  | 6/01/23  | CCC  | 3,635,294  |
| 33,601   | Total Media                            |         |          |      | 15,296,090 |
| <b>Oil, Gas &amp; Consumable Fuels 1.2% (0.8% of Total Investments)</b>          |  |         |          |      |            |
| 3,755  | California Resources Corporation, 144A | 8.000%  | 12/15/22 | B    | 3,013,388  |
| 500  | Denbury Resources Inc.                 | 6.375%  | 8/15/21  | CCC+ | 412,500    |
| 1,814  | Denbury Resources Inc., 144A           | 9.250%  | 3/31/22  | B+   | 1,782,255  |
| 180  | EP Energy LLC, 144A                    | 9.375%  | 5/01/24  | CCC  | 95,850     |
| 6,249  | Total Oil, Gas & Consumable Fuels      |         |          |      | 5,303,993  |
| <b>Pharmaceuticals 0.5% (0.3% of Total Investments)</b>                          |  |         |          |      |            |
| 1,500  | Bausch Health Companies Inc., 144A     | 6.500%  | 3/15/22  | BB   | 1,550,625  |
| 733  | Concordia International Corporation    | 8.000%  | 9/06/24  | B    | 696,350    |
| 2,233  | Total Pharmaceuticals                  |         |          |      | 2,246,975  |
| <b>Real Estate Management &amp; Development 0.7% (0.5% of Total Investments)</b> |  |         |          |      |            |
| 3,250  | Realogy Group LLC, 144A                | 5.250%  | 12/01/21 | B+   | 3,248,765  |



| <b>Principal Amount (000)</b> | <b>Description (1)</b>                              | <b>Coupon</b> | <b>Maturity</b>                    | <b>Ratings (4)</b> | <b>Value</b> |
|-------------------------------|---|---------------|------------------------------------|--------------------|--------------|
|                               | <b>Semiconductors &amp; Semiconductor Equipment</b> | <b>0.3%</b>   | <b>(0.2% of Total Investments)</b> |                    |              |
| \$ 1,394                      | Advanced Micro Devices Inc.                         | 7.500%        | 8/15/22                            | B+                 | \$ 1,512,490 |
|                               | <b>Software</b>                                     | <b>0.7%</b>   | <b>(0.4% of Total Investments)</b> |                    |              |
| 3,050                         | Infor US Inc., 144A                                 | 5.750%        | 8/15/20                            | B+                 | 3,095,140    |
|                               | <b>Wireless Telecommunication Services</b>          | <b>2.0%</b>   | <b>(1.3% of Total Investments)</b> |                    |              |
| 750                           | Level 3 Financing Inc.                              | 5.375%        | 8/15/22                            | BB                 | 755,850      |
| 6,000                         | Sprint Capital Corporation                          | 7.875%        | 9/15/23                            | B+                 | 6,375,000    |
| 500                           | Sprint Capital Corporation                          | 7.125%        | 6/15/24                            | B+                 | 513,750      |
| 900                           | Sprint Communications Inc.                          | 7.000%        | 8/15/20                            | B+                 | 933,750      |
| 8,150                         | Total Wireless Telecommunication Services           |               |                                    |                    | 8,578,350    |
| \$ 93,545                     | Total Corporate Bonds (cost \$80,407,541)           |               |                                    |                    | 70,825,760   |
|                               | <b>Shares</b>                                       |               |                                    |                    | <b>Value</b> |
|                               | <b>COMMON STOCKS</b>                                | <b>2.3%</b>   | <b>(1.4% of Total Investments)</b> |                    |              |
|                               | <b>Diversified Consumer Services</b>                | <b>0.1%</b>   | <b>(0.0% of Total Investments)</b> |                    |              |
| 49,978                        | Cengage Learning Holdings II Inc., (8), (9)         |               |                                    |                    | \$ 193,665   |
|                               | <b>Energy Equipment &amp; Services</b>              | <b>0.4%</b>   | <b>(0.2% of Total Investments)</b> |                    |              |
| 29,321                        | C&J Energy Services Inc., (8)                       |               |                                    |                    | 471,189      |
| 63,862                        | Transocean Ltd                                      |               |                                    |                    | 547,297      |
| 2,534                         | Vantage Drilling International, (8), (9)            |               |                                    |                    | 587,888      |
|                               | Total Energy Equipment & Services                   |               |                                    |                    | 1,606,374    |
|                               | <b>Health Care Providers &amp; Services</b>         | <b>0.0%</b>   | <b>(0.0% of Total Investments)</b> |                    |              |
| 50,560                        | Millennium Health LLC, (7), (8)                     |               |                                    |                    | 97,987       |
| 47,462                        | Millennium Health LLC, (7), (8)                     |               |                                    |                    | 91,943       |
| 54,276                        | Millennium Health LLC, (8), (9)                     |               |                                    |                    | 2,985        |
|                               | Total Health Care Providers & Services              |               |                                    |                    | 192,915      |
|                               | <b>Marine</b>                                       | <b>0.2%</b>   | <b>(0.1% of Total Investments)</b> |                    |              |
| 21,097                        | HGIM Corporation, (9)                               |               |                                    |                    | 801,686      |
| 4,721                         | HGIM Corporation, (8), (9)                          |               |                                    |                    | 179,398      |
|                               | Total Marine  |               |                                    |                    | 981,084      |
|                               | <b>Media</b>  | <b>0.7%</b>   | <b>(0.5% of Total Investments)</b> |                    |              |
| 84,691                        | Cumulus Media Inc., (8)                             |               |                                    |                    | 1,020,527    |
| 1,318,561                     | Hibu PLC, (8), (9)                                  |               |                                    |                    | 344,144      |
| 23,363                        | Metro-Goldwyn-Mayer Inc., (8), (9)                  |               |                                    |                    | 1,824,650    |
| 36,087                        | Tribune Media Company, (9)                          |               |                                    |                    | 23,457       |
|                               | Total Media   |               |                                    |                    | 3,212,778    |

**Pharmaceuticals 0.1% (0.1% of Total Investments)**

|        |                                |         |
|--------|--------------------------------|---------|
| 22,941 | Advanz Pharma Corporation, (8) | 434,044 |
|--------|--------------------------------|---------|

**Software 0.8% (0.5% of Total Investments)**

|         |                                 |           |
|---------|---------------------------------|-----------|
| 206,112 | Avaya Holdings Corporation, (8) | 3,485,354 |
|---------|---------------------------------|-----------|

**Specialty Retail 0.0% (0.0% of Total Investments)**

|        |   |        |
|--------|---|--------|
| 22,273 | Gymboree Holding Corporation,<br>(8), (9) | 44,546 |
|--------|---|--------|

|       |   |        |
|-------|---|--------|
| 8,181 | Gymboree Holding Corporation,<br>(8), (9) | 16,362 |
|-------|---|--------|

|  |                        |        |
|--|------------------------|--------|
|  | Total Specialty Retail | 60,908 |
|--|------------------------|--------|

|  |  |            |
|--|--|------------|
|  | Total Common Stocks (cost<br>\$17,251,932) | 10,167,122 |
|--|--|------------|

**JRO Nuveen Floating Rate Income Opportunity Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount</b> | <b>(000)</b> | <b>Description (1)</b>   | <b>Coupon</b> | <b>Maturity</b>                    | <b>Ratings (4)</b> | <b>Value</b>       |
|-------------------------|--------------|--|---------------|------------------------------------|--------------------|--------------------|
|                         |              | <b>ASSET-BACKED SECURITIES</b>   | <b>0.9%</b>   | <b>(0.5% of Total Investments)</b> |                    |                    |
| \$                      | 675          | Bristol Park CLO LTD, Series 2016-1A, 144A, (3-Month LIBOR reference rate + 7.250% spread), (10)   | 10.037%       | 4/15/29                            | BB                 | \$ 673,020         |
|                         | 800          | Dryden 50 Senior Loan Fund, Series 2017-50A, 144A, (3-Month LIBOR reference rate + 6.260% spread), (10)                                    | 9.047%        | 7/15/30                            | BB                 | 776,030            |
|                         | 750          | Gilbert Park CLO LTD, Series 2017-1A, 144A, (3-Month LIBOR reference rate + 6.400% spread), (10)   | 9.187%        | 10/15/30                           | BB                 | 731,606            |
|                         | 1,250        | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-10A, 144A, (3-Month LIBOR reference rate + 5.500% spread), (10) | 8.261%        | 4/20/26                            | BB                 | 1,232,294          |
|                         | 400          | Neuberger Berman Loan Advisers CLO 28 Limited, Series 2018-28A, 144A, (3-Month LIBOR reference rate + 5.600% spread), (10)                 | 8.361%        | 4/20/30                            | BB                 | 369,509            |
| \$                      | 3,875        | Total Asset-Backed Securities (cost \$3,796,610)   |               |                                    |                    | 3,782,459          |
|                         |              | <b>Shares</b>  |               |                                    |                    | <b>Value</b>       |
|                         |              | <b>COMMON STOCK RIGHTS</b>   | <b>0.1%</b>   | <b>(0.0% of Total Investments)</b> |                    |                    |
|                         |              | <b>Oil, Gas &amp; Consumable Fuels</b>   | <b>0.1%</b>   | <b>(0.0% of Total Investments)</b> |                    |                    |
|                         | 13,466       | Fieldwood Energy LLC, (7), (8)   |               |                                    |                    | \$ 423,072         |
|                         | 2,721        | Fieldwood Energy LLC, (8), (9)   |               |                                    |                    | 89,793             |
|                         |              | Total Common Stock Rights (cost \$384,387)   |               |                                    |                    | 512,865            |
|                         |              | <b>Shares</b>  |               |                                    |                    | <b>Value</b>       |
|                         |              | <b>WARRANTS</b>  | <b>0.0%</b>   | <b>(0.0% of Total Investments)</b> |                    |                    |
|                         | 15,619       | Avaya Holdings Corporation, (9)  |               |                                    |                    | \$ 19,524          |
|                         |              | Total Warrants (cost \$1,460,830)  |               |                                    |                    | 19,524             |
|                         |              | <b>Total Long-Term Investments (cost \$733,898,727)</b>  |               |                                    |                    | <b>691,246,271</b> |

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

| Shares  | Description (1)                                     | Coupon                                  | Value                 |
|---|---|---|-----------------------|
| <b>SHORT-TERM INVESTMENTS</b>   |   | <b>2.8% (1.8% of Total Investments)</b> |                       |
| <b>INVESTMENT COMPANIES</b>   |   | <b>2.8% (1.8% of Total Investments)</b> |                       |
| 12,312,629  | BlackRock Liquidity Funds<br>T-Fund Portfolio, (11) | 2.290% (12)                             | \$ 12,312,629         |
| <b>Total Short-Term Investments (cost \$12,312,629)</b>                   |   |   | <b>12,312,629</b>     |
| <b>Total Investments (cost \$746,211,356)</b>                             |   | <b>160.1%</b>                           | <b>703,558,900</b>    |
| <b>Borrowings (40.7)% (13), (14)</b>                                      |   |   | <b>(178,800,000)</b>  |
| <b>Term Preferred Shares, net of deferred offering costs (18.9)% (15)</b> |   |   | <b>(82,966,686)</b>   |
| <b>Other Assets Less Liabilities (0.5)% (16)</b>                          |   |   | <b>(2,443,496)</b>    |
| <b>Net Assets Applicable to Common Shares</b>                             |   | <b>100%</b>                             | <b>\$ 439,348,718</b> |

**Investments in Derivatives**

**Interest Rate Swaps OTC Uncleared**

| Counterparty  | No. of Swaps         | Fund<br>Pay/Receive | Floating Rate | Fixed Rate<br>(Annualized) | Fixed Rate<br>Payment<br>Frequency | Maturity<br>Date | Value                 | Unrealized<br>Appreciation<br>(Depreciation) |
|---|----------------------|---------------------|---------------|----------------------------|------------------------------------|------------------|-----------------------|--|
| Morgan Stanley Capital Services LLC                         | \$ 8,000,000         | Pay                 | 1-Month LIBOR | 3.000%(17)                 | Monthly                            | 12/01/23(18)     | \$ (52,046)           | \$ (52,046)                                  |
| Morgan Stanley Capital Services LLC                         | 10,000,000           | Pay                 | 1-Month LIBOR | 2.500(19)                  | Monthly                            | 1/01/22(20)      | (80,145)              | (80,145)                                     |
| Morgan Stanley Capital Services LLC                         | 21,000,000           | Pay                 | 1-Month LIBOR | 2.500(21)                  | Monthly                            | 4/01/22(22)      | (237,039)             | (237,039)                                    |
| Morgan Stanley Capital Services LLC                         | 45,000,000           | Pay                 | 1-Month LIBOR | 4.000                      | Monthly                            | 1/01/27(23)      | (693,605)             | (693,605)                                    |
| <b>Total</b>  | <b>\$ 84,000,000</b> |                     |               |                            |                                    |                  | <b>\$ (1,062,835)</b> | <b>\$ (1,062,835)</b>                        |
| <b>Total unrealized appreciation on interest rate swaps</b> |                      |                     |               |                            |                                    |                  |                       | <b>\$</b>                                    |
| <b>Total unrealized depreciation on interest rate swaps</b> |                      |                     |               |                            |                                    |                  |                       | <b>\$ (1,062,835)</b>                        |



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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate (Reference Rate) plus an assigned fixed rate (Spread). These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ( LIBOR ), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of senior loan. The rate shown is the coupon as of the end of the reporting period.
- (3) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (4) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group ( Standard & Poor's ), Moody's Investors Service, Inc. ( Moody's ) or Fitch, Inc. ( Fitch ) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (5) 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) 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.
- (8) Non-income producing; issuer has not declared a dividend within the past twelve months.

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

- (9) 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.
- (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 25.4%.
- (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 December 1, 2018, the fixed rate paid by the Fund increased 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 increased 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.
- (21)

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

Effective April 1, 2020, the fixed rate paid by the Fund increased 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 January 31, 2019**  
(Unaudited)

| <b>Principal Amount (000)</b>  | <b>Description (1)</b>                         | <b>Coupon (2)</b> | <b>Reference Rate (2)</b> | <b>Spread (2)</b> | <b>Maturity (3)</b> | <b>Ratings (4)</b> | <b>Value</b> |
|--|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| <b>LONG-TERM INVESTMENTS 160.9% (98.7% of Total Investments)</b>                   |  |                   |                           |                   |                     |                    |              |
| <b>VARIABLE RATE SENIOR LOAN INTERESTS 142.5% (87.4% of Total Investments) (2)</b> |  |                   |                           |                   |                     |                    |              |
| <b>Aerospace &amp; Defense 2.8% (1.7% of Total Investments)</b>                    |  |                   |                           |                   |                     |                    |              |
| \$ 2,386   | Sequa Corporation, Term Loan B                 | 7.516%            | 3-Month LIBOR             | 5.000%            | 11/28/21            | B                  | \$ 2,349,791 |
| 854  | Sequa Corporation, Term Loan, Second Lien      | 11.751%           | 3-Month LIBOR             | 9.000%            | 4/28/22             | CCC                | 816,725      |
| 1,650  | Transdigm, Inc., Term Loan F                   | 4.999%            | 1-Month LIBOR             | 2.500%            | 6/09/23             | BB                 | 1,618,410    |
| 4,890  | Total Aerospace & Defense                      |                   |                           |                   |                     |                    | 4,784,926    |
| <b>Air Freight &amp; Logistics 0.9% (0.5% of Total Investments)</b>                |  |                   |                           |                   |                     |                    |              |
| 814  | PAE Holding Corporation, Term Loan B           | 8.119%            | 2-Month LIBOR             | 5.500%            | 10/20/22            | B+                 | 810,161      |
| 722  | XPO Logistics, Inc., Term Loan B               | 4.500%            | 1-Month LIBOR             | 2.000%            | 2/24/25             | BBB                | 712,349      |
| 1,536  | Total Air Freight & Logistics                  |                   |                           |                   |                     |                    | 1,522,510    |
| <b>Airlines 2.4% (1.5% of Total Investments)</b>                                   |  |                   |                           |                   |                     |                    |              |
| 1,680  | American Airlines, Inc., Replacement Term Loan | 4.516%            | 1-Month LIBOR             | 2.000%            | 10/10/21            | BB+                | 1,660,840    |
| 660  | American Airlines, Inc., Term Loan 2025        | 4.252%            | 1-Month LIBOR             | 1.750%            | 6/27/25             | BB+                | 634,331      |
| 500  | American Airlines, Inc., Term Loan B           | 4.500%            | 1-Month LIBOR             | 2.000%            | 4/28/23             | BB+                | 485,705      |
| 1,305  | American Airlines, Inc., Term Loan B           | 4.509%            | 1-Month LIBOR             | 2.000%            | 12/14/23            | BB+                | 1,267,456    |
| 4,145  | Total Airlines                                 |                   |                           |                   |                     |                    | 4,048,332    |
| <b>Auto Components 0.8% (0.5% of Total Investments)</b>                            |  |                   |                           |                   |                     |                    |              |
| 845  | DexKo Global, Inc., Term Loan B                | 5.999%            | 1-Month LIBOR             | 3.500%            | 7/24/24             | B+                 | 833,936      |
| 492  |  | 6.499%            | 1-Month LIBOR             | 4.000%            | 5/22/24             | B+                 | 486,746      |

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

Superior Industries  
International, Inc.,  
Term Loan B

|       |                       |  |  |  |  |  |           |
|-------|-----------------------|--|--|--|--|--|-----------|
| 1,337 | Total Auto Components |  |  |  |  |  | 1,320,682 |
|-------|-----------------------|--|--|--|--|--|-----------|

**Beverages 0.8% (0.5% of Total Investments)**

|       |                                   |        |               |        |          |    |           |
|-------|-----------------------------------|--------|---------------|--------|----------|----|-----------|
| 1,439 | Jacobs Douwe Egberts, Term Loan B | 4.563% | 3-Month LIBOR | 2.000% | 11/01/25 | BB | 1,425,846 |
|-------|-----------------------------------|--------|---------------|--------|----------|----|-----------|

**Biotechnology 1.2% (0.7% of Total Investments)**

|       |                            |        |              |        |         |     |           |
|-------|----------------------------|--------|--------------|--------|---------|-----|-----------|
| 1,965 | Grifols, Inc., Term Loan B | 4.664% | 1-Week LIBOR | 2.250% | 1/31/25 | BB+ | 1,943,306 |
|-------|----------------------------|--------|--------------|--------|---------|-----|-----------|

**Building Products 1.3% (0.8% of Total Investments)**

|       |                                       |        |               |        |          |    |           |
|-------|---------------------------------------|--------|---------------|--------|----------|----|-----------|
| 307   | Fairmount, Initial Term Loan          | 6.553% | 3-Month LIBOR | 3.750% | 6/01/25  | BB | 244,997   |
| 324   | Ply Gem Industries, Inc., Term Loan B | 6.547% | 3-Month LIBOR | 3.750% | 4/12/25  | B+ | 310,059   |
| 1,699 | Quikrete Holdings, Inc., Term Loan B  | 5.249% | 1-Month LIBOR | 2.750% | 11/15/23 | BB | 1,650,963 |
| 2,330 | Total Building Products               |        |               |        |          |    | 2,206,019 |

**Capital Markets 2.7% (1.6% of Total Investments)**

|       |   |        |               |        |         |      |           |
|-------|---|--------|---------------|--------|---------|------|-----------|
| 1,082 | Capital Automotive LP, Term Loan, First Lien  | 5.000% | 1-Month LIBOR | 2.500% | 3/25/24 | B+   | 1,056,023 |
| 1,741 | Capital Automotive LP, Term Loan, Second Lien | 8.499% | 1-Month LIBOR | 6.000% | 3/24/25 | CCC+ | 1,739,201 |
| 1,701 | RPI Finance Trust, Term Loan B6               | 4.499% | 1-Month LIBOR | 2.000% | 3/27/23 | BBB  | 1,687,738 |
| 4,524 | Total Capital Markets                         |        |               |        |         |      | 4,482,962 |

**Chemicals 0.4% (0.3% of Total Investments)**

|     |                                 |        |               |        |          |     |         |
|-----|---------------------------------|--------|---------------|--------|----------|-----|---------|
| 423 | Ineos US Finance LLC, Term Loan | 4.499% | 1-Month LIBOR | 2.000% | 4/01/24  | BBB | 412,042 |
| 300 | SI Group, Term Loan B           | 7.537% | 3-Month LIBOR | 4.750% | 10/15/25 | BB  | 297,750 |
| 723 | Total Chemicals                 |        |               |        |          |     | 709,792 |

**Commercial Services & Supplies 6.5% (4.0% of Total Investments)**

|       |   |        |               |        |          |    |           |
|-------|---|--------|---------------|--------|----------|----|-----------|
| 1,337 | Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien | 6.957% | 3-Month LIBOR | 4.250% | 6/16/24  | B  | 1,283,869 |
| 2,748 | Formula One Group, Term Loan B  | 4.999% | 1-Month LIBOR | 2.500% | 2/01/24  | B+ | 2,653,987 |
| 276   | Fort Dearborn Holding Company, Inc., Term Loan, First Lien            | 6.784% | 1-Month LIBOR | 4.000% | 10/19/23 | B  | 264,664   |



| Principal Amount (000)   | Description (1)  | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value        |
|--|--|------------|--------------------|------------|--------------|-------------|--------------|
| <b>Commercial Services &amp; Supplies (continued)</b>                  |  |            |                    |            |              |             |              |
| \$ 1,047   | Getty Images, Inc., Term Loan B, First Lien                  | 5.999%     | 1-Month LIBOR      | 3.500%     | 10/18/19     | B           | \$ 1,043,026 |
| 499  | GFL Environmental, Term Loan                                 | 5.499%     | 1-Month LIBOR      | 3.000%     | 5/31/25      | B+          | 482,398      |
| 1,800  | iQor US, Inc., Term Loan, First Lien, (DD1)                  | 7.797%     | 3-Month LIBOR      | 5.000%     | 4/01/21      | CCC+        | 1,623,039    |
| 167  | iQor US, Inc., Term Loan, Second Lien                        | 11.547%    | 3-Month LIBOR      | 8.750%     | 4/01/22      | CCC         | 124,792      |
| 764  | KAR Auction Services, Inc., Term Loan B5                     | 5.313%     | 3-Month LIBOR      | 2.500%     | 3/09/23      | BB          | 759,323      |
| 705  | LSC Communications, Refinancing Term Loan                    | 7.999%     | 1-Month LIBOR      | 5.500%     | 9/30/22      | B+          | 702,356      |
| 413  | Monitronics International, Inc., Term Loan B2, First Lien    | 8.303%     | 3-Month LIBOR      | 5.500%     | 9/30/22      | CCC+        | 363,258      |
| 579  | Protection One, Inc., Term Loan                              | 5.249%     | 1-Month LIBOR      | 2.750%     | 5/02/22      | BB          | 571,813      |
| 972  | Universal Services of America, Initial Term Loan, First Lien | 6.249%     | 1-Month LIBOR      | 3.750%     | 7/28/22      | BB          | 931,412      |
| 170  | West Corporation, Incremental Term Loan B1                   | 5.999%     | 1-Month LIBOR      | 3.500%     | 10/10/24     | BB+         | 155,025      |
| 11,477   | Total Commercial Services & Supplies                         |            |                    |            |              |             | 10,958,962   |
| <b>Communications Equipment 2.2% (1.3% of Total Investments)</b>       |  |            |                    |            |              |             |              |
| 2,281  | Avaya, Inc., Tranche B Term Loan                             | 6.759%     | 1-Month LIBOR      | 4.250%     | 12/15/24     | BB          | 2,248,970    |
| 900  | Mitel US Holdings, Inc., Term Loan, First Lien               | 6.999%     | 1-Month LIBOR      | 4.500%     | 11/30/25     | B           | 888,975      |
| 542  | Plantronics, Term Loan B                                     | 4.999%     | 1-Month LIBOR      | 2.500%     | 7/02/25      | BB+         | 528,548      |
| 3,723  | Total Communications Equipment                               |            |                    |            |              |             | 3,666,493    |
| <b>Construction &amp; Engineering 1.2% (0.7% of Total Investments)</b> |  |            |                    |            |              |             |              |
| 746  | KBR, Inc., Term Loan B                                       | 6.249%     | 1-Month LIBOR      | 3.750%     | 4/25/25      | BB          | 745,321      |
| 1,326  |  | 6.600%     | 6-Month LIBOR      | 4.000%     | 9/27/24      | B+          | 1,323,974    |

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

|       |  |             |                                    |        |          |     |           |
|-------|--|-------------|------------------------------------|--------|----------|-----|-----------|
|       | Traverse Midstream Partners, Term Loan B         |             |                                    |        |          |     |           |
| 2,072 | Total Construction & Engineering                 |             |                                    |        |          |     | 2,069,295 |
|       | <b>Consumer Finance</b>                          | <b>0.8%</b> | <b>(0.5% of Total Investments)</b> |        |          |     |           |
| 744   | Vantiv LLC, Repriced Term Loan B4                | 4.222%      | 1-Month LIBOR                      | 1.750% | 8/09/24  | BBB | 741,182   |
| 566   | Verscend Technologies, Tern Loan B               | 6.999%      | 1-Month LIBOR                      | 4.500% | 8/27/25  | B+  | 562,696   |
| 1,310 | Total Consumer Finance                           |             |                                    |        |          |     | 1,303,878 |
|       | <b>Containers &amp; Packaging</b>                | <b>0.4%</b> | <b>(0.3% of Total Investments)</b> |        |          |     |           |
| 699   | Berry Global, Inc., Term Loan Q                  | 4.516%      | 1-Month LIBOR                      | 2.000% | 10/01/22 | BBB | 693,206   |
|       | <b>Distributors</b>                              | <b>0.4%</b> | <b>(0.3% of Total Investments)</b> |        |          |     |           |
| 746   | SRS Distribution, Inc., Term Loan B              | 5.749%      | 1-Month LIBOR                      | 3.250% | 5/23/25  | B   | 711,154   |
|       | <b>Diversified Consumer Services</b>             | <b>2.1%</b> | <b>(1.3% of Total Investments)</b> |        |          |     |           |
| 1,824 | Cengage Learning Acquisitions, Inc., Term Loan B | 6.769%      | 1-Month LIBOR                      | 4.250% | 6/07/23  | B   | 1,554,263 |
| 838   | Houghton Mifflin, Term Loan B, First Lien        | 5.499%      | 1-Month LIBOR                      | 3.000% | 5/28/21  | B   | 793,099   |
| 580   | Laureate Education, Inc., Term Loan B            | 6.549%      | N/A                                | N/A    | 4/26/24  | B+  | 578,621   |
| 750   | Refinitiv, Term Loan B                           | 6.249%      | 1-Month LIBOR                      | 3.750% | 10/01/25 | BB+ | 721,582   |
| 3,992 | Total Diversified Consumer Services              |             |                                    |        |          |     | 3,647,565 |
|       | <b>Diversified Financial Services</b>            | <b>2.5%</b> | <b>(1.5% of Total Investments)</b> |        |          |     |           |
| 419   | Altisource Solutions S.A R.L., Term Loan B       | 6.803%      | 3-Month LIBOR                      | 4.000% | 4/03/24  | B+  | 409,476   |
| 565   | Freedom Mortgage Corporation, Initial Term Loan  | 7.249%      | 1-Month LIBOR                      | 4.750% | 2/23/22  | BB  | 567,140   |
| 377   | Hilton Hotels, Term Loan B                       | 4.260%      | 1-Month LIBOR                      | 1.750% | 10/25/23 | BBB | 374,000   |
| 421   | Lions Gate Entertainment Corp., Term Loan B      | 4.749%      | 1-Month LIBOR                      | 2.250% | 3/24/25  | BB  | 414,644   |
| 1,143 | Veritas US, Inc., Term Loan B1                   | 7.074%      | 1-Month LIBOR                      | 4.500% | 1/27/23  | B   | 1,002,420 |
| 2,200 | Walter Investment Management                     | 8.499%      | N/A                                | N/A    | 6/30/22  | CCC | 1,496,234 |



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

Corporation, Tranche  
B, Term Loan, First  
Lien, (5)

|  |   |        |               |        |          |     |           |
|--|---|--------|---------------|--------|----------|-----|-----------|
| 5,125  | Total Diversified<br>Financial Services                   |        |               |        |          |     | 4,263,914 |
| <b>Diversified Telecommunication Services 7.3% (4.5% of Total Investments)</b> |   |        |               |        |          |     |           |
| 713  | CenturyLink, Inc.,<br>Initial Term Loan A                 | 5.249% | 1-Month LIBOR | 2.750% | 11/01/22 | BBB | 700,031   |
| 4,255  | CenturyLink, Inc.,<br>Term Loan B, (DD1)                  | 5.249% | 1-Month LIBOR | 2.750% | 1/31/25  | BBB | 4,076,708 |
| 421  | CommScope, Inc.,<br>Term Loan B                           | 4.499% | 1-Month LIBOR | 2.000% | 12/29/22 | BBB | 420,232   |
| 2,527  | Frontier<br>Communications<br>Corporation, Term<br>Loan B | 6.250% | 1-Month LIBOR | 3.750% | 1/14/22  | BB  | 2,423,562 |
| 195  | Intelsat Jackson<br>Holdings, S.A., Term<br>Loan B4       | 7.002% | 1-Month LIBOR | 4.500% | 1/02/24  | B+  | 198,206   |
| 312  | Intelsat Jackson<br>Holdings, S.A., Term<br>Loan B5       | 6.625% | N/A           | N/A    | 1/02/24  | B+  | 313,294   |
| 200  | Level 3 Financing,<br>Inc., Tranche B, Term<br>Loan       | 4.756% | 1-Month LIBOR | 2.250% | 2/22/24  | BBB | 196,844   |

**JSD Nuveen Short Duration Credit Opportunities Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount (000)</b>  | <b>Description (1)</b>                                    | <b>Coupon (2)</b> | <b>Reference Rate (2)</b> | <b>Spread (2)</b> | <b>Maturity (3)</b> | <b>Ratings (4)</b> | <b>Value</b> |
|--|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| <b>Diversified Telecommunication Services</b> (continued)                    |   |                   |                           |                   |                     |                    |              |
| \$ 1,995   | Numericable Group S.A., Term Loan B13                     | 6.509%            | 1-Month LIBOR             | 4.000%            | 8/14/26             | B                  | \$ 1,887,769 |
| 289  | Windstream Corporation, Term Loan B6, (5)                 | 6.510%            | 1-Month LIBOR             | 4.000%            | 3/29/21             | BB                 | 269,207      |
| 2,000  | Ziggo B.V., Term Loan E                                   | 5.009%            | 1-Month LIBOR             | 2.500%            | 4/15/25             | BB                 | 1,938,360    |
| 12,907   | Total Diversified Telecommunication Services              |                   |                           |                   |                     |                    | 12,424,213   |
| <b>Electric Utilities 1.5% (1.0% of Total Investments)</b>                   |   |                   |                           |                   |                     |                    |              |
| 424  | EFS Cogen Holdings LLC, Term Loan B                       | 5.980%            | 3-Month LIBOR             | 3.250%            | 6/28/23             | BB                 | 418,258      |
| 1,596  | Texas Competitive Electric Holdings LLC, Exit Term Loan B | 4.499%            | 1-Month LIBOR             | 2.000%            | 8/01/23             | BBB                | 1,574,055    |
| 687  | Vistra Operations Co., Term Loan B3                       | 4.505%            | 1-Month LIBOR             | 2.000%            | 12/31/25            | BBB                | 675,307      |
| 2,707  | Total Electric Utilities                                  |                   |                           |                   |                     |                    | 2,667,620    |
| <b>Electrical Equipment 0.5% (0.3% of Total Investments)</b>                 |   |                   |                           |                   |                     |                    |              |
| 830  | TTM Technologies, Term Loan B, (DD1)                      | 5.020%            | 1-Month LIBOR             | 2.500%            | 9/28/24             | BB+                | 809,142      |
| <b>Energy Equipment &amp; Services 1.8% (1.1% of Total Investments)</b>      |   |                   |                           |                   |                     |                    |              |
| 1,985  | McDermott International, Term Loan                        | 7.499%            | 1-Month LIBOR             | 5.000%            | 5/12/25             | BB                 | 1,909,183    |
| 1,404  | Seadrill Partners LLC, Initial Term Loan                  | 8.803%            | 3-Month LIBOR             | 6.000%            | 2/21/21             | CCC+               | 1,134,946    |
| 3,389  | Total Energy Equipment & Services                         |                   |                           |                   |                     |                    | 3,044,129    |
| <b>Equity Real Estate Investment Trusts 1.9% (1.2% of Total Investments)</b> |   |                   |                           |                   |                     |                    |              |
| 2,919  | Communications Sales & Leasing, Inc., Shortfall Term Loan | 5.499%            | 1-Month LIBOR             | 3.000%            | 10/24/22            | B                  | 2,745,314    |
| 491  | Realogy Group LLC, Term Loan A                            | 4.758%            | 1-Month LIBOR             | 2.250%            | 2/08/23             | BB+                | 483,266      |
| 3,410  | Total Equity Real Estate Investment Trusts                |                   |                           |                   |                     |                    | 3,228,580    |

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

**Food & Staples Retailing 6.7% (4.1% of Total Investments)**

|        |  |        |               |        |          |      |            |
|--------|--|--------|---------------|--------|----------|------|------------|
| 941    | Albertson's LLC, Term Loan B6                  | 5.691% | 3-Month LIBOR | 3.000% | 6/22/23  | BB   | 928,428    |
| 7,377  | Albertson's LLC, Term Loan B7                  | 5.499% | 1-Month LIBOR | 3.000% | 11/17/25 | BB   | 7,236,116  |
| 950    | Del Monte Foods Company, Term Loan, First Lien | 5.903% | 3-Month LIBOR | 3.250% | 2/18/21  | CCC+ | 788,799    |
| 367    | Save-A-Lot, Term Loan B                        | 8.803% | 3-Month LIBOR | 6.000% | 12/05/23 | CCC+ | 204,643    |
| 2,222  | US Foods, Inc., Term Loan B                    | 4.499% | 1-Month LIBOR | 2.000% | 6/27/23  | BBB  | 2,189,453  |
| 11,857 | Total Food & Staples Retailing                 |        |               |        |          |      | 11,347,439 |

**Food Products 0.4% (0.2% of Total Investments)**

|     |  |        |               |        |         |    |         |
|-----|--|--------|---------------|--------|---------|----|---------|
| 598 | American Seafoods Group LLC, Term Loan B | 5.250% | 1-Month LIBOR | 2.750% | 8/21/23 | BB | 592,518 |
|-----|--|--------|---------------|--------|---------|----|---------|

**Health Care Equipment & Supplies 3.1% (1.9% of Total Investments)**

|       |  |         |               |        |          |    |           |
|-------|--|---------|---------------|--------|----------|----|-----------|
| 1,047 | Acelity, Term Loan B                               | 6.053%  | 3-Month LIBOR | 3.250% | 2/02/24  | B+ | 1,042,249 |
| 250   | Air Methods Term Loan, First Lien, (WI/DD)         | TBD     | TBD           | TBD    | TBD      | B  | 205,277   |
| 617   | Greatbatch, New Term Loan B                        | 5.510%  | 1-Month LIBOR | 3.000% | 10/27/22 | B+ | 612,623   |
| 500   | LifeScan, Term Loan B                              | 8.797%  | 3-Month LIBOR | 6.000% | 10/01/24 | B+ | 481,252   |
| 1,682 | Onex Carestream Finance LP, Term Loan, First Lien  | 8.249%  | N/A           | N/A    | 2/28/21  | B+ | 1,644,525 |
| 849   | Onex Carestream Finance LP, Term Loan, Second Lien | 11.999% | 1-Month LIBOR | 9.500% | 6/07/21  | B  | 836,442   |
| 498   | Vyaire Medical, Inc., Term Loan B                  | 7.547%  | 3-Month LIBOR | 4.750% | 4/16/25  | B  | 470,137   |
| 5,443 | Total Health Care Equipment & Supplies             |         |               |        |          |    | 5,292,505 |

**Health Care Providers & Services 8.5% (5.2% of Total Investments)**

|     |   |        |               |        |         |    |         |
|-----|---|--------|---------------|--------|---------|----|---------|
| 724 | Air Medical Group Holdings, Inc., Term Loan B | 5.764% | 1-Month LIBOR | 3.250% | 4/28/22 | B+ | 682,811 |
| 517 | Air Medical Group Holdings, Inc., Term Loan B | 6.769% | 1-Month LIBOR | 4.250% | 3/14/25 | B+ | 486,678 |
| 498 | Ardent Health, Term Loan, First Lien          | 6.999% | 1-Month LIBOR | 4.500% | 6/30/25 | B+ | 495,530 |
| 421 | Catalent Pharma                               | 4.749% | 1-Month LIBOR | 2.250% | 5/20/24 | BB | 419,572 |

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

|       |   |        |               |        |          |      |           |
|-------|---|--------|---------------|--------|----------|------|-----------|
|       | Solutions, Inc., Term<br>Loan B                             |        |               |        |          |      |           |
| 494   | Community Health<br>Systems, Inc., Term<br>Loan H           | 5.957% | 3-Month LIBOR | 3.250% | 1/27/21  | BB   | 486,440   |
| 769   | ConvaTec<br>Healthcare, Term<br>Loan B                      | 5.053% | 3-Month LIBOR | 2.250% | 10/25/23 | BB   | 763,889   |
| 250   | HCA, Inc., Term<br>Loan B11, (WI/DD)                        | TBD    | TBD           | TBD    | TBD      | BBB- | 249,167   |
| 40    | Heartland Dental<br>Care, Inc., Delay<br>Draw Facility, (6) | 3.750% | N/A           | N/A    | 4/30/25  | B    | 38,473    |
| 432   | Heartland Dental<br>Care, Inc., Term<br>Loan, First Lien    | 6.249% | 1-Month LIBOR | 3.750% | 4/30/25  | B    | 420,347   |
| 1,462 | Kindred at Home<br>Hospice, Term Loan<br>B                  | 6.250% | 1-Month LIBOR | 3.750% | 7/02/25  | B+   | 1,455,086 |
| 400   | Kindred at Home<br>Hospice, Term Loan,<br>Second Lien       | 9.500% | 1-Month LIBOR | 7.000% | 6/21/26  | CCC+ | 406,250   |
| 1,500 | Lifepoint Health, Inc.,<br>Term Loan                        | 7.129% | 3-Month LIBOR | 4.500% | 11/16/25 | B+   | 1,467,000 |

| Principal Amount (000)   | Description (1)  | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value      |
|--|--|------------|--------------------|------------|--------------|-------------|------------|
| <b>Health Care Providers &amp; Services (continued)</b>                    |  |            |                    |            |              |             |            |
| \$ 649   | Millennium Laboratories, Inc., Term Loan B, First Lien       | 8.999%     | 1-Month LIBOR      | 6.500%     | 12/21/20     | CCC+        | \$ 365,937 |
| 2,799  | Pharmaceutical Product Development, Inc., Term Loan B, (DD1) | 4.999%     | 1-Month LIBOR      | 2.500%     | 8/18/22      | BB          | 2,748,245  |
| 744  | PharMerica, Term Loan, First Lien                            | 6.008%     | 1-Month LIBOR      | 3.500%     | 12/06/24     | B+          | 743,329    |
| 744  | Prospect Medical Holdings, Term Loan B1                      | 8.063%     | 1-Month LIBOR      | 5.500%     | 2/22/24      | B+          | 740,653    |
| 118  | Quorum Health Corp., Term Loan B                             | 9.249%     | 1-Month LIBOR      | 6.750%     | 4/29/22      | B+          | 118,446    |
| 1,669  | Select Medical Corporation, Term Loan B                      | 5.012%     | 1-Month LIBOR      | 2.500%     | 3/06/25      | BB          | 1,654,672  |
| 524  | Team Health, Initial Term Loan, (WI/DD)                      | TBD        | TBD                | TBD        | TBD          | B+          | 473,155    |
| 148  | Vizient, Inc., Term Loan B                                   | 5.249%     | 1-Month LIBOR      | 2.750%     | 2/13/23      | N/R         | 147,739    |
| 14,902   | Total Health Care Providers & Services                       |            |                    |            |              |             | 14,363,419 |
| <b>Health Care Technology 0.8% (0.5% of Total Investments)</b>             |  |            |                    |            |              |             |            |
| 1,444  | Emdeon, Inc., Term Loan                                      | 5.249%     | 1-Month LIBOR      | 2.750%     | 3/01/24      | B+          | 1,415,055  |
| <b>Hotels, Restaurants &amp; Leisure 11.8% (7.2% of Total Investments)</b> |  |            |                    |            |              |             |            |
| 1,021  | 24 Hour Fitness Worldwide, Inc., Term Loan B                 | 5.999%     | 1-Month LIBOR      | 3.500%     | 5/30/25      | BB          | 1,012,349  |
| 2,697  | Burger King Corporation, Term Loan B3                        | 4.749%     | 1-Month LIBOR      | 2.250%     | 2/16/24      | BB          | 2,657,590  |
| 1,208  | Caesars Entertainment Operating Company, Inc., Term Loan B   | 4.499%     | 1-Month LIBOR      | 2.000%     | 10/06/24     | BB          | 1,186,617  |
| 1,980  | Caesars Resort Collection, Term Loan, First Lien             | 5.249%     | 1-Month LIBOR      | 2.750%     | 12/23/24     | BB          | 1,956,002  |
| 1,310  | CCM Merger, Inc., Term Loan B                                | 4.749%     | 1-Month LIBOR      | 2.250%     | 8/09/21      | BB          | 1,300,852  |
| 1,629  | CityCenter Holdings LLC, Term Loan B                         | 4.749%     | 1-Month LIBOR      | 2.250%     | 4/18/24      | BB          | 1,602,335  |
| 1,239  | Equinox Holdings, Inc., Term Loan B1                         | 5.499%     | 1-Month LIBOR      | 3.000%     | 3/08/24      | B+          | 1,224,484  |

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

|        |  |             |                                    |        |          |     |            |
|--------|--|-------------|------------------------------------|--------|----------|-----|------------|
| 1,112  | Life Time Fitness, Inc., Term Loan B                         | 5.457%      | 3-Month LIBOR                      | 2.750% | 6/10/22  | BB  | 1,097,915  |
| 350    | MGM Growth Properties, Term Loan A, (W/DD)                   | TBD         | TBD                                | TBD    | TBD      | BB+ | 346,500    |
| 1,000  | Penn National Gaming, Inc., Term Loan B                      | 4.758%      | 1-Month LIBOR                      | 2.250% | 10/15/25 | BB  | 989,375    |
| 3,812  | Scientific Games Corp., Initial Term Loan B5                 | 5.249%      | 1-Month LIBOR                      | 2.750% | 8/14/24  | BB  | 3,700,869  |
| 1,144  | Stars Group Holdings, Term Loan B                            | 6.303%      | 3-Month LIBOR                      | 3.500% | 7/10/25  | B+  | 1,135,474  |
| 1,722  | Station Casino LLC, Term Loan B                              | 5.000%      | 1-Month LIBOR                      | 2.500% | 6/08/23  | BB  | 1,704,797  |
| 20,224 | Total Hotels, Restaurants & Leisure                          |             |                                    |        |          |     | 19,915,159 |
|        | <b>Household Durables</b>                                    | <b>0.3%</b> | <b>(0.2% of Total Investments)</b> |        |          |     |            |
| 643    | Serta Simmons Holdings LLC, Term Loan, First Lien            | 6.013%      | 1-Month LIBOR                      | 3.500% | 11/08/23 | B   | 551,558    |
|        | <b>Household Products</b>                                    | <b>0.9%</b> | <b>(0.6% of Total Investments)</b> |        |          |     |            |
| 1,632  | Reynolds Group Holdings, Inc., Term Loan, First Lien         | 5.249%      | 1-Month LIBOR                      | 2.750% | 2/05/23  | B+  | 1,611,551  |
|        | <b>Industrial Conglomerates</b>                              | <b>0.4%</b> | <b>(0.3% of Total Investments)</b> |        |          |     |            |
| 744    | Education Advisory Board, Term Loan, First Lien              | 6.408%      | 2-Month LIBOR                      | 3.750% | 11/15/24 | B   | 723,905    |
|        | <b>Insurance</b>   | <b>0.9%</b> | <b>(0.5% of Total Investments)</b> |        |          |     |            |
| 491    | Acrisure LLC, Term Loan B                                    | 6.749%      | 1-Month LIBOR                      | 4.250% | 11/22/23 | B   | 483,146    |
| 1,009  | Hub International Holdings, Inc., Term Loan B                | 5.514%      | 3-Month LIBOR                      | 2.750% | 4/25/25  | B   | 974,852    |
| 1,500  | Total Insurance  |             |                                    |        |          |     | 1,457,998  |
|        | <b>Interactive Media &amp; Services</b>                      | <b>1.0%</b> | <b>(0.6% of Total Investments)</b> |        |          |     |            |
| 706    | Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien | 5.582%      | 3-Month LIBOR                      | 3.000% | 11/03/23 | BB+ | 656,724    |
| 1,000  | WeddingWire, Inc., Term Loan                                 | 7.290%      | 3-Month LIBOR                      | 4.500% | 12/19/25 | B+  | 998,440    |
| 1,706  | Total Interactive Media & Services                           |             |                                    |        |          |     | 1,655,164  |
|        | <b>Internet and Direct Marketing Retail</b>                  | <b>1.0%</b> | <b>(0.6% of Total Investments)</b> |        |          |     |            |
| 1,744  | Uber Technologies, Inc., Term Loan                           | 6.516%      | 1-Month LIBOR                      | 4.000% | 4/04/25  | N/R | 1,735,574  |
|        | <b>Internet Software &amp; Services</b>                      | <b>1.2%</b> | <b>(0.7% of Total Investments)</b> |        |          |     |            |

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

|     |  |        |               |        |          |      |         |
|-----|--|--------|---------------|--------|----------|------|---------|
| 973 | Ancestry.com, Inc.,<br>Term Loan, First Lien | 5.750% | 1-Month LIBOR | 3.250% | 10/19/23 | B    | 957,912 |
| 369 | Dynatrace, Term<br>Loan, First Lien          | 5.749% | 1-Month LIBOR | 3.250% | 8/22/25  | B+   | 365,179 |
| 37  | Dynatrace, Term<br>Loan, Second Lien         | 9.499% | 1-Month LIBOR | 7.000% | 8/21/26  | CCC+ | 37,252  |

**JSD Nuveen Short Duration Credit Opportunities Fund (continued)**  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount (000)</b>                       | <b>Description (1)</b>                                   | <b>Coupon (2)</b> | <b>Reference Rate (2)</b> | <b>Spread (2)</b> | <b>Maturity (3)</b> | <b>Ratings (4)</b> | <b>Value</b> |
|---|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| <b>Internet Software &amp; Services (continued)</b> |  |                   |                           |                   |                     |                    |              |
| \$ 1,109  | SkillSoft Corporation, Term Loan, Second Lien            | 10.749%           | 1-Month LIBOR             | 8.250%            | 4/28/22             | CCC                | \$ 587,714   |
| 2,488   | Total Internet Software & Services                       |                   |                           |                   |                     |                    | 1,948,057    |
| <b>IT Services 7.6% (4.7% of Total Investments)</b> |  |                   |                           |                   |                     |                    |              |
| 376   | DTI Holdings, Inc., Replacement Term Loan B1             | 7.494%            | 3-Month LIBOR             | 4.750%            | 9/29/23             | B                  | 353,329      |
| 4,550   | First Data Corporation, Term Loan, First Lien            | 4.519%            | 1-Month LIBOR             | 2.000%            | 4/26/24             | BB+                | 4,537,818    |
| 707   | First Data Corporation, Term Loan, First Lien, (DD1)     | 4.519%            | 1-Month LIBOR             | 2.000%            | 7/10/22             | BB+                | 704,780      |
| 649   | Gartner, Inc., Term Loan A                               | 3.999%            | 1-Month LIBOR             | 1.500%            | 3/21/22             | NR                 | 644,409      |
| 418   | GTT Communications, Inc., Term Loan, First Lien          | 5.250%            | 1-Month LIBOR             | 2.750%            | 6/02/25             | BB                 | 393,407      |
| 1,266   | Sabre, Inc., Term Loan B                                 | 4.499%            | 1-Month LIBOR             | 2.000%            | 2/22/24             | BB                 | 1,251,609    |
| 1,500   | Syniverse Holdings, Inc., Initial Term Loan, Second Lien | 11.509%           | 1-Month LIBOR             | 9.000%            | 3/11/24             | CCC+               | 1,290,000    |
| 1,199   | Syniverse Holdings, Inc., Tranche Term Loan C            | 7.509%            | 1-Month LIBOR             | 5.000%            | 3/09/23             | B                  | 1,091,513    |
| 985   | Tempo Acquisition LLC, Term Loan B                       | 5.499%            | 1-Month LIBOR             | 3.000%            | 5/01/24             | B+                 | 969,171      |
| 1,037   | West Corporation, Term Loan B                            | 6.499%            | 1-Month LIBOR             | 4.000%            | 10/10/24            | BB+                | 955,212      |
| 731   | WEX, Inc., Term Loan B                                   | 4.749%            | 1-Month LIBOR             | 2.250%            | 7/01/23             | BB                 | 721,978      |
| 13,418  | Total IT Services  |                   |                           |                   |                     |                    | 12,913,226   |
| <b>Machinery 1.5% (0.9% of Total Investments)</b>   |  |                   |                           |                   |                     |                    |              |
| 154   | BJ's Wholesale Club, Inc., Term Loan B                   | 5.514%            | 1-Month LIBOR             | 3.000%            | 2/01/24             | B+                 | 152,449      |
| 712   |  | 5.249%            | 1-Month LIBOR             | 2.750%            | 7/30/24             | BB+                | 709,245      |



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

|       |  |         |               |         |          |      |           |
|-------|--|---------|---------------|---------|----------|------|-----------|
|       | Gardner Denver, Inc.,<br>Term Loan B   |         |               |         |          |      |           |
| 625   | Gates Global LLC,<br>Term Loan B   | 5.249%  | 1-Month LIBOR | 2.750%  | 4/01/24  | B+   | 613,594   |
| 824   | TNT Crane and<br>Rigging Inc., Initial<br>Term Loan, First Lien                      | 7.303%  | 3-Month LIBOR | 4.500%  | 11/27/20 | CCC+ | 756,258   |
| 400   | TNT Crane and<br>Rigging, Inc., Term<br>Loan, Second Lien                            | 11.803% | 3-Month LIBOR | 9.000%  | 11/26/21 | CCC  | 334,000   |
| 2,715 | Total Machinery  |         |               |         |          |      | 2,565,546 |
|       | <b>Marine 0.9% (0.5% of Total Investments)</b>                                       |         |               |         |          |      |           |
| 647   | American<br>Commercial Lines<br>LLC, Term Loan B,<br>First Lien                      | 11.249% | 1-Month LIBOR | 8.750%  | 11/12/20 | CCC+ | 462,516   |
| 969   | Harvey Gulf<br>International Marine,<br>Inc., Exit Term Loan                         | 8.508%  | 6-Month LIBOR | 6.000%  | 7/02/23  | B    | 965,352   |
| 1,616 | Total Marine   |         |               |         |          |      | 1,427,868 |
|       | <b>Media 12.5% (7.7% of Total Investments)</b>                                       |         |               |         |          |      |           |
| 828   | Advantage Sales &<br>Marketing, Inc., Term<br>Loan, First Lien                       | 5.749%  | 1-Month LIBOR | 3.250%  | 7/23/21  | B+   | 732,162   |
| 381   | Affinion Group<br>Holdings, Inc., Term<br>Loan, First Lien                           | 10.390% | 3-Month LIBOR | 7.750%  | 5/10/22  | CCC+ | 373,258   |
| 23    | Catalina Marketing<br>Corporation, Delayed<br>Draw Term Loan,<br>First Lien, (WI/DD) | TBD     | TBD           | TBD     | TBD      | N/R  | 23,449    |
| 88    | Catalina Marketing<br>Corporation, DIP<br>Term Loan, First Lien                      | 8.008%  | 3-Month LIBOR | 5.500%  | 6/14/19  | N/R  | 75,653    |
| 35    | Catalina Marketing<br>Corporation, Term<br>Loan A                                    | 12.514% | 1-Month LIBOR | 10.000% | 6/14/19  | N/R  | 35,173    |
| 38    | Catalina Marketing<br>Corporation, Term<br>Loan B, (WI/DD)                           | TBD     | TBD           | TBD     | TBD      | N/R  | 38,104    |
| 531   | Catalina Marketing<br>Corporation, Term<br>Loan, First Lien, (5)                     | 0.000%  | N/A           | N/A     | 4/09/21  | D    | 47,773    |
| 500   | Catalina Marketing<br>Corporation, Term<br>Loan, Second Lien,<br>(5)                 | 9.457%  | N/A           | N/A     | 4/11/22  | D    | 9,250     |
| 250   | CBS Radio, Inc.,<br>Term Loan B,<br>(WI/DD)  | TBD     | TBD           | TBD     | TBD      | BB   | 243,437   |

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

|       |   |        |               |        |          |     |           |
|-------|---|--------|---------------|--------|----------|-----|-----------|
| 496   | Cineworld Group PLC, Term Loan B                              | 4.999% | 1-Month LIBOR | 2.500% | 2/28/25  | BB  | 485,581   |
| 2,998 | Clear Channel Communications, Inc., Tranche D, Term Loan, (5) | 0.000% | N/A           | N/A    | 1/30/19  | CCC | 2,034,647 |
| 3,945 | Clear Channel Communications, Inc., Term Loan E, (5)          | 0.000% | N/A           | N/A    | 7/30/19  | CCC | 2,677,269 |
| 496   | CSC Holdings LLC, Term Loan B                                 | 5.009% | 1-Month LIBOR | 2.500% | 1/25/26  | BB+ | 486,325   |
| 2,015 | Cumulus Media, Inc., Exit Term Loan                           | 7.000% | 1-Month LIBOR | 4.500% | 5/13/22  | B   | 1,950,699 |
| 415   | Gray Television, Inc., Term Loan B2                           | 4.770% | 1-Month LIBOR | 2.250% | 2/07/24  | BB+ | 408,431   |
| 689   | IMG Worldwide, Inc., Term Loan B                              | 5.250% | 1-Month LIBOR | 2.750% | 5/18/25  | B   | 651,612   |
| 1,772 | Intelsat Jackson Holdings, S.A., Term Loan B                  | 6.252% | 1-Month LIBOR | 3.750% | 11/30/23 | B+  | 1,761,507 |
| 2,708 | McGraw-Hill Education Holdings LLC, Term Loan B               | 6.499% | 1-Month LIBOR | 4.000% | 5/02/22  | BB+ | 2,472,968 |

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

| Principal Amount (000)  | Description (1)  | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value      |
|---|--|------------|--------------------|------------|--------------|------------|------------|
| <b>Media (continued)</b>  |  |            |                    |            |              |            |            |
| \$ 682  | Meredith Corporation, Tranche Term Loan B1                         | 5.249%     | 1-Month LIBOR      | 2.750%     | 1/31/25      | BB         | \$ 678,964 |
| 748   | Metro-Goldwyn-Mayer, Inc., Term Loan, First Lien                   | 5.000%     | 1-Month LIBOR      | 2.500%     | 7/03/25      | BB         | 739,245    |
| 400   | Metro-Goldwyn-Mayer, Inc., Term Loan, Second Lien                  | 7.000%     | 1-Month LIBOR      | 4.500%     | 7/03/26      | B          | 387,002    |
| 257   | Nexstar Broadcasting, Inc., Term Loan B3                           | 4.756%     | 1-Month LIBOR      | 2.250%     | 1/17/24      | BB+        | 249,491    |
| 1,487   | Nexstar Broadcasting, Inc., Term Loan B3                           | 4.752%     | 1-Month LIBOR      | 2.250%     | 1/17/24      | BB+        | 1,443,146  |
| 133   | Red Ventures, Term Loan B  | 5.499%     | 1-Month LIBOR      | 3.000%     | 11/08/24     | BB         | 131,916    |
| 250   | Sinclair Television Group, Term Loan B2, (W/DD)                    | TBD        | TBD                | TBD        | TBD          | BB+        | 248,645    |
| 722   | Springer Science & Business Media, Inc., Term Loan B13, First Lien | 5.999%     | 1-Month LIBOR      | 3.500%     | 8/15/22      | B          | 719,988    |
| 2,224   | WideOpenWest Finance LLC, Term Loan B                              | 5.753%     | 1-Month LIBOR      | 3.250%     | 8/18/23      | B          | 2,131,149  |
| 25,111  | Total Media  |            |                    |            |              |            | 21,236,844 |
| <b>Multiline Retail 1.4% (0.9% of Total Investments)</b>                |  |            |                    |            |              |            |            |
| 1,086   | Belk, Inc., Term Loan B, First Lien, (DD1)                         | 7.365%     | 2-Month LIBOR      | 4.750%     | 12/12/22     | B          | 868,252    |
| 620   | EG America LLC, Term Loan, First Lien                              | 6.813%     | 3-Month LIBOR      | 4.000%     | 2/07/25      | B          | 600,774    |
| 300   | Hudson's Bay Company, Term Loan B, First Lien                      | 5.752%     | 1-Month LIBOR      | 3.250%     | 9/30/22      | BB         | 293,643    |
| 709   | Neiman Marcus Group, Inc., Term Loan                               | 5.763%     | 1-Month LIBOR      | 3.250%     | 10/25/20     | CCC        | 630,300    |
| 2,715   | Total Multiline Retail   |            |                    |            |              |            | 2,392,969  |
| <b>Oil, Gas &amp; Consumable Fuels 3.4% (2.1% of Total Investments)</b> |  |            |                    |            |              |            |            |
| 1,085   | BCP Renaissance Parent, Term Loan B                                | 6.244%     | 3-Month LIBOR      | 3.500%     | 10/31/24     | BB         | 1,076,972  |
| 750   | California Resources Corporation, Term Loan                        | 12.874%    | 1-Month LIBOR      | 10.375%    | 12/31/21     | B          | 786,563    |
| 1,665   | California Resources Corporation, Term Loan B                      | 7.252%     | 1-Month LIBOR      | 4.750%     | 12/31/22     | B          | 1,636,553  |
| 923   | Fieldwood Energy LLC, Exit Term Loan                               | 7.749%     | 1-Month LIBOR      | 5.250%     | 4/11/22      | BB         | 850,181    |
| 1,091   |  | 9.749%     | 1-Month LIBOR      | 7.250%     | 4/11/23      | B+         | 943,331    |

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

|       |  |        |               |        |          |     |           |
|-------|--|--------|---------------|--------|----------|-----|-----------|
|       | Fieldwood Energy LLC, Exit Term Loan, second Lien                                |        |               |        |          |     |           |
| 522   | Peabody Energy Corporation, Term Loan B  | 5.249% | 1-Month LIBOR | 2.750% | 3/31/25  | BB  | 512,878   |
| 6,036 | Total Oil, Gas & Consumable Fuels  |        |               |        |          |     | 5,806,478 |
|       | <b>Personal Products 1.4% (0.8% of Total Investments)</b>                        |        |               |        |          |     |           |
| 995   | Coty, Inc., Term Loan B  | 4.771% | 1-Month LIBOR | 2.250% | 4/07/25  | BB  | 947,116   |
| 1,926 | Revlon Consumer Products Corporation, Term Loan B, First Lien                    | 6.207% | 3-Month LIBOR | 3.500% | 11/16/20 | B   | 1,381,138 |
| 2,921 | Total Personal Products  |        |               |        |          |     | 2,328,254 |
|       | <b>Pharmaceuticals 1.7% (1.1% of Total Investments)</b>                          |        |               |        |          |     |           |
| 1,463 | Concordia Healthcare Corp, Exit Term Loan  | 8.016% | 1-Month LIBOR | 5.500% | 9/06/24  | B   | 1,395,576 |
| 355   | Valeant Pharmaceuticals International, Inc., Term Loan B, (DD1)                  | 5.263% | 1-Month LIBOR | 2.750% | 11/15/25 | BB  | 350,995   |
| 1,183 | Valeant Pharmaceuticals International, Inc., Term Loan, First Lien               | 5.513% | 1-Month LIBOR | 3.000% | 6/02/25  | BB  | 1,171,765 |
| 3,001 | Total Pharmaceuticals  |        |               |        |          |     | 2,918,336 |
|       | <b>Professional Services 1.8% (1.1% of Total Investments)</b>                    |        |               |        |          |     |           |
| 988   | Ceridian HCM Holding, Inc., Term Loan B  | 5.749% | 1-Month LIBOR | 3.250% | 4/30/25  | B   | 978,888   |
| 983   | Nielsen Finance LLC, Term Loan B4  | 4.511% | 1-Month LIBOR | 2.000% | 10/04/23 | BBB | 968,607   |
| 1,380 | Skillsoft Corporation, Initial Term Loan, First Lien                             | 7.249% | 1-Month LIBOR | 4.750% | 4/28/21  | B   | 1,133,359 |
| 3,351 | Total Professional Services  |        |               |        |          |     | 3,080,854 |
|       | <b>Real Estate Management &amp; Development 0.8% (0.5% of Total Investments)</b> |        |               |        |          |     |           |
| 1,421 | GGP, Term Loan B   | 4.999% | 1-Month LIBOR | 2.500% | 8/27/25  | BB+ | 1,363,564 |
|       | <b>Road &amp; Rail 2.2% (1.4% of Total Investments)</b>                          |        |               |        |          |     |           |
| 2,160 | Avolon LLC, Term Loan B  | 4.503% | 1-Month LIBOR | 2.000% | 1/15/25  | BBB | 2,141,613 |
| 970   | Quality Distribution, Incremental Term Loan, First Lien                          | 8.303% | 3-Month LIBOR | 5.500% | 8/18/22  | B   | 955,450   |
| 720   | Savage Enterprises LLC, Term Loan B  | 7.020% | 1-Month LIBOR | 4.500% | 8/01/25  | B+  | 720,624   |
| 3,850 | Total Road & Rail  |        |               |        |          |     | 3,817,687 |

**JSD Nuveen Short Duration Credit Opportunities Fund (continued)**  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount (000)</b>  | <b>Description (1)</b>                                      | <b>Coupon (2)</b> | <b>Reference Rate (2)</b> | <b>Spread (2)</b> | <b>Maturity (3)</b> | <b>Ratings (4)</b> | <b>Value</b> |
|--|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| <b>Semiconductors &amp; Semiconductor Equipment 1.7% (1.0% of Total Investments)</b> |   |                   |                           |                   |                     |                    |              |
| \$ 500   | Cabot Microelectronics, Term Loan B                         | 4.750%            | 1-Month LIBOR             | 2.250%            | 11/14/25            | BB+                | \$ 496,875   |
| 453  | Lumileds, Term Loan B                                       | 6.205%            | 3-Month LIBOR             | 3.500%            | 6/30/24             | B+                 | 344,199      |
| 452  | Microchip Technology., Inc., Term Loan B                    | 4.500%            | 1-Month LIBOR             | 2.000%            | 5/29/25             | BBB                | 445,949      |
| 875  | Micron Technology, Inc., Term Loan B                        | 4.250%            | 1-Month LIBOR             | 1.750%            | 4/10/22             | BBB                | 868,258      |
| 713  | ON Semiconductor Corporation, Term Loan B3                  | 4.249%            | 1-Month LIBOR             | 1.750%            | 3/31/23             | BBB                | 706,008      |
| 2,993  | Total Semiconductors & Semiconductor Equipment              |                   |                           |                   |                     |                    | 2,861,289    |
| <b>Software 14.2% (8.7% of Total Investments)</b>                                    |   |                   |                           |                   |                     |                    |              |
| 967  | Blackboard, Inc., Term Loan B4                              | 7.780%            | 3-Month LIBOR             | 5.000%            | 6/30/21             | B                  | 909,976      |
| 233  | Compuware Corporation, Term Loan, First Lien                | 6.002%            | 1-Month LIBOR             | 3.500%            | 8/25/25             | B+                 | 233,058      |
| 600  | DiscoverOrg LLC, Term Loan B, (WI/DD)                       | TBD               | TBD                       | TBD               | TBD                 | N/R                | 597,000      |
| 676  | Ellucian, Term Loan B, First Lien                           | 6.053%            | 3-Month LIBOR             | 3.250%            | 9/30/22             | B                  | 663,436      |
| 1,960  | Greeneden U.S. Holdings II LLC, Term Loan B                 | 5.749%            | 1-Month LIBOR             | 3.250%            | 12/01/23            | B                  | 1,919,819    |
| 2,331  | Infor (US), Inc., Term Loan B                               | 5.249%            | 1-Month LIBOR             | 2.750%            | 2/01/22             | B+                 | 2,320,812    |
| 1,448  | Informatica, Term Loan B                                    | 5.749%            | 1-Month LIBOR             | 3.250%            | 8/05/22             | B+                 | 1,446,335    |
| 973  | Kronos Incorporated, Term Loan B                            | 5.541%            | 3-Month LIBOR             | 3.000%            | 11/20/23            | B                  | 955,673      |
| 458  | McAfee Holdings International, Inc., Term Loan, Second Lien | 11.000%           | 1-Month LIBOR             | 8.500%            | 9/29/25             | B                  | 466,354      |
| 1,423  | McAfee LLC, Term Loan B                                     | 6.250%            | 1-Month LIBOR             | 3.750%            | 9/30/24             | B+                 | 1,417,206    |

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

|        |  |         |               |        |          |      |            |
|--------|--|---------|---------------|--------|----------|------|------------|
| 319    | Micro Focus International PLC, New Term Loan   | 4.999%  | 1-Month LIBOR | 2.500% | 6/21/24  | BB   | 309,510    |
| 2,156  | Micro Focus International PLC, Term Loan B   | 4.999%  | 1-Month LIBOR | 2.500% | 6/21/24  | BB   | 2,090,200  |
| 1,249  | Micro Focus International PLC, Term Loan B2  | 4.749%  | 1-Month LIBOR | 2.250% | 11/19/21 | BB   | 1,230,852  |
| 371    | Misys, New Term Loan, Second Lien  | 10.053% | 3-Month LIBOR | 7.250% | 6/13/25  | BB   | 352,025    |
| 127    | Mitchell International, Inc., Initial Term Loan, First Lien                            | 5.749%  | 1-Month LIBOR | 3.250% | 11/29/24 | B    | 121,718    |
| 133    | Mitchell International, Inc., Initial Term Loan, Second Lien                           | 9.749%  | 1-Month LIBOR | 7.250% | 12/01/25 | CCC  | 130,933    |
| 735    | RP Crown Parent LLC, Term Loan B   | 5.249%  | 1-Month LIBOR | 2.750% | 10/15/23 | B+   | 723,975    |
| 2,731  | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3, (DD1)            | 4.749%  | 1-Month LIBOR | 2.250% | 4/16/25  | BB   | 2,680,050  |
| 1,050  | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4, (DD1)            | 4.749%  | 1-Month LIBOR | 2.250% | 4/16/25  | BB   | 1,030,836  |
| 997    | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B5                   | 4.749%  | 1-Month LIBOR | 2.250% | 4/16/25  | BB   | 980,219    |
| 3,480  | TIBCO Software, Inc., Term Loan, First Lien  | 6.010%  | 1-Month LIBOR | 3.500% | 12/04/20 | B+   | 3,461,154  |
| 24,417 | Total Software   |         |               |        |          |      | 24,041,141 |
|        | <b>Specialty Retail 1.8% (1.1% of Total Investments)</b>                               |         |               |        |          |      |            |
| 622    | Academy, Ltd., Term Loan B   | 6.514%  | 1-Month LIBOR | 4.000% | 7/01/22  | CCC+ | 432,123    |
| 1,967  | Petco Animal Supplies, Inc., Term Loan B1  | 5.994%  | 3-Month LIBOR | 3.250% | 1/26/23  | B    | 1,516,302  |
| 1,239  | Petsmart Inc., Term Loan B, First Lien   | 5.520%  | 1-Month LIBOR | 3.000% | 3/11/22  | B    | 1,041,639  |
| 157    | Serta Simmons Holdings LLC, Term Loan, Second Lien, (DD1)                              | 10.514% | 1-Month LIBOR | 8.000% | 11/08/24 | CCC  | 112,645    |
| 3,985  | Total Specialty Retail   |         |               |        |          |      | 3,102,709  |
|        | <b>Technology Hardware, Storage &amp; Peripherals 7.2% (4.4% of Total Investments)</b> |         |               |        |          |      |            |
| 2,680  | BMC Software, Inc., Term Loan B  | 7.053%  | 3-Month LIBOR | 4.250% | 10/02/25 | B    | 2,622,141  |

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

|  |  |        |               |        |          |     |            |
|--|--|--------|---------------|--------|----------|-----|------------|
| 3,531  | Dell International LLC, Refinancing Term Loan B  | 4.500% | 1-Month LIBOR | 2.000% | 9/07/23  | BBB | 3,487,475  |
| 1,781  | Dell International LLC, Replacement Term Loan A2 | 4.250% | 1-Month LIBOR | 1.750% | 9/07/21  | BBB | 1,762,819  |
| 4,474  | Western Digital, Term Loan B                     | 4.260% | 1-Month LIBOR | 1.750% | 4/29/23  | BBB | 4,372,919  |
| 12,466   | Total Technology Hardware, Storage & Peripherals |        |               |        |          |     | 12,245,354 |
| <b>Trading Companies &amp; Distributors 0.4% (0.3% of Total Investments)</b> |  |        |               |        |          |     |            |
| 750  | Univar, Inc., Term Loan B                        | 4.749% | 1-Month LIBOR | 2.250% | 7/01/24  | BB  | 736,301    |
| <b>Transportation Infrastructure 0.9% (0.5% of Total Investments)</b>        |  |        |               |        |          |     |            |
| 500  | Atlantic Aviation FBO Inc., Term Loan            | 6.270% | 1-Month LIBOR | 3.750% | 12/06/25 | BB  | 503,125    |
| 998  | Ceva Group PLC, Term Loan, First Lien            | 6.553% | 3-Month LIBOR | 3.750% | 8/04/25  | BB  | 988,772    |
| 1,498  | Total Transportation Infrastructure              |        |               |        |          |     | 1,491,897  |

| Principal Amount (000)   | Description (1)  | Coupon (2) | Reference Rate (2) | Spread (2)  | Maturity (3) | Ratings (4) | Value        |
|--|--|------------|--------------------|-------------|--------------|-------------|--------------|
| <b>Wireless Telecommunication Services 1.7% (1.0% of Total Investments)</b>    |  |            |                    |             |              |             |              |
| \$ 2,948   | Sprint Corporation, Term Loan, First Lien                      | 5.000%     | 1-Month LIBOR      | 2.500%      | 2/02/24      | BB+         | \$ 2,884,866 |
| \$ 255,413   | Total Variable Rate Senior Loan Interests (cost \$251,209,232) |            |                    |             |              |             | 241,757,611  |
| Principal Amount (000)   | Description (1)  | Coupon     | Maturity           | Ratings (4) | Value        |             |              |
| <b>CORPORATE BONDS 16.3% (10.0% of Total Investments)</b>                      |  |            |                    |             |              |             |              |
| <b>Communications Equipment 3.0% (1.8% of Total Investments)</b>               |  |            |                    |             |              |             |              |
| \$ 85  | Avaya Holdings Corporation, 144A, (5), (7)                     | 7.000%     | 4/01/19            | N/R         | \$           |             |              |
| 2,085  | Avaya Holdings Corporation, 144A, (5), (7)                     | 10.500%    | 3/01/21            | N/R         |              |             |              |
| 3,509  | Intelsat Jackson Holdings SA                                   | 5.500%     | 8/01/23            | CCC+        | 3,188,804    |             |              |
| 1,790  | Intelsat Jackson Holdings SA, 144A                             | 9.750%     | 7/15/25            | CCC+        | 1,863,837    |             |              |
| 7,469  | Total Communications Equipment                                 |            |                    |             |              |             | 5,052,641    |
| <b>Containers &amp; Packaging 0.9% (0.6% of Total Investments)</b>             |  |            |                    |             |              |             |              |
| 1,502  | Reynolds Group Issuer Inc.                                     | 5.750%     | 10/15/20           | B+          | 1,507,825    |             |              |
| <b>Diversified Telecommunication Services 2.2% (1.4% of Total Investments)</b> |  |            |                    |             |              |             |              |
| 582  | CSC Holdings LLC, 144A   | 10.125%    | 1/15/23            | B+          | 626,377      |             |              |
| 3,310  | Intelsat Luxembourg SA   | 7.750%     | 6/01/21            | CC          | 3,177,600    |             |              |
| 3,892  | Total Diversified Telecommunication Services                   |            |                    |             |              |             | 3,803,977    |
| <b>Health Care Providers &amp; Services 0.3% (0.2% of Total Investments)</b>   |  |            |                    |             |              |             |              |
| 350  | Tenet Healthcare Corporation                                   | 4.750%     | 6/01/20            | BB          | 352,625      |             |              |
| 230  | Tenet Healthcare Corporation                                   | 6.000%     | 10/01/20           | BB          | 237,544      |             |              |
| 580  | Total Health Care Providers & Services                         |            |                    |             |              |             | 590,169      |
| <b>Hotels, Restaurants &amp; Leisure 1.3% (0.8% of Total Investments)</b>      |  |            |                    |             |              |             |              |
| 2,150  | Scientific Games International Inc.                            | 10.000%    | 12/01/22           | B           | 2,260,188    |             |              |
| <b>Media 3.6% (2.2% of Total Investments)</b>                                  |  |            |                    |             |              |             |              |
| 100  | Charter Communications   | 3.579%     | 7/23/20            | BBB         | 100,258      |             |              |



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

|  |  |        |          |      |           |
|--|--|--------|----------|------|-----------|
| <b>Operating LLC</b>   |  |        |          |      |           |
| 345  | DISH DBS Corporation                   | 5.125% | 5/01/20  | BB   | 345,862   |
| 1,000  | DISH DBS Corporation                   | 5.875% | 11/15/24 | BB   | 828,750   |
| 2,835  | iHeartCommunications Inc., (5)         | 9.000% | 12/15/19 | CCC  | 1,899,450 |
| 6,046  | iHeartCommunications Inc., (5)         | 5.340% | 2/01/21  | CC   | 731,618   |
| 795  | iHeartCommunications Inc., (5)         | 9.000% | 3/01/21  | CCC  | 530,663   |
| 1,985  | Intelsat Luxembourg SA                 | 8.125% | 6/01/23  | CCC  | 1,651,272 |
| 13,106   | Total Media                            |        |          |      | 6,087,873 |
| <b>Oil, Gas &amp; Consumable Fuels 1.8% (1.1% of Total Investments)</b>              |  |        |          |      |           |
| 1,760  | California Resources Corporation, 144A | 8.000% | 12/15/22 | B    | 1,412,400 |
| 400  | Denbury Resources Inc.                 | 6.375% | 8/15/21  | CCC+ | 330,000   |
| 1,340  | Denbury Resources Inc., 144A           | 9.250% | 3/31/22  | B+   | 1,316,550 |
| 115  | EP Energy LLC, 144A                    | 9.375% | 5/01/24  | CCC  | 61,238    |
| 3,615  | Total Oil, Gas & Consumable Fuels      |        |          |      | 3,120,188 |
| <b>Pharmaceuticals 0.5% (0.3% of Total Investments)</b>                              |  |        |          |      |           |
| 500  | Bausch Health Companies Inc., 144A     | 6.500% | 3/15/22  | BB   | 516,875   |
| 310  | Concordia International Corporation    | 8.000% | 9/06/24  | B    | 294,500   |
| 810  | Total Pharmaceuticals                  |        |          |      | 811,375   |
| <b>Semiconductors &amp; Semiconductor Equipment 0.1% (0.0% of Total Investments)</b> |  |        |          |      |           |
| 106  | Advanced Micro Devices Inc.            | 7.500% | 8/15/22  | B+   | 115,010   |
| <b>Software 0.4% (0.2% of Total Investments)</b>                                     |  |        |          |      |           |
| 625  | Infor US Inc., 144A                    | 5.750% | 8/15/20  | B+   | 634,250   |

**JSD Nuveen Short Duration Credit Opportunities Fund (continued)**  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount</b> | <b>Description (1)</b>                     | <b>Coupon</b> | <b>Maturity</b>                    | <b>Ratings (4)</b> | <b>Value</b> |
|-------------------------|--|---------------|------------------------------------|--------------------|--------------|
| <b>(000)</b>            |  |               |                                    |                    |              |
|                         | <b>Wireless Telecommunication Services</b> | <b>2.2%</b>   | <b>(1.4% of Total Investments)</b> |                    |              |
| \$ 2,750                | Sprint Capital Corporation                 | 7.875%        | 9/15/23                            | B+                 | \$ 2,921,875 |
| 250                     | Sprint Capital Corporation                 | 7.125%        | 6/15/24                            | B+                 | 256,875      |
| 550                     | Sprint Communications Inc.                 | 7.000%        | 8/15/20                            | B+                 | 570,625      |
| 3,550                   | Total Wireless Telecommunication Services  |               |                                    |                    | 3,749,375    |
| \$ 37,405               | Total Corporate Bonds (cost \$29,655,533)  |               |                                    |                    | 27,732,871   |

| <b>Shares</b> | <b>Description (1)</b>   | <b>Value</b> |
|---------------|--|--------------|
|               | <b>COMMON STOCKS 1.9% (1.2% of Total Investments)</b>                        |              |
|               | <b>Diversified Consumer Services 0.1% (0.1% of Total Investments)</b>        |              |
| 27,611        | Cengage Learning Holdings II Inc., (8), (9)                                  | \$ 106,993   |
|               | <b>Energy Equipment &amp; Services 0.4% (0.3% of Total Investments)</b>      |              |
| 12,611        | C&J Energy Services Inc., (8)  | 202,659      |
| 28,730        | Transocean Ltd   | 246,216      |
| 1,318         | Vantage Drilling International, (8), (9)                                     | 305,776      |
|               | Total Energy Equipment & Services  | 754,651      |
|               | <b>Health Care Providers &amp; Services 0.0% (0.0% of Total Investments)</b> |              |
| 12,290        | Millennium Health LLC, (7), (8)  | 23,818       |
| 11,533        | Millennium Health LLC, (7), (8)  | 22,342       |
| 13,189        | Millennium Health LLC, (8), (9)  | 725          |
|               | Total Health Care Providers & Services                                       | 46,885       |
|               | <b>Marine 0.3% (0.2% of Total Investments)</b>                               |              |
| 10,185        | HGIM Corporation, (9)  | 387,030      |
| 2,279         | HGIM Corporation, (8), (9)   | 86,602       |
|               | Total Marine   | 473,632      |
|               | <b>Media 0.2% (0.1% of Total Investments)</b>                                |              |
| 25,780        | Cumulus Media Inc., (8)  | 310,649      |
|               | <b>Pharmaceuticals 0.1% (0.0% of Total Investments)</b>                      |              |
| 4,093         | Advanz Pharma Corporation, (8)   | 77,439       |
|               | <b>Software 0.8% (0.5% of Total Investments)</b>                             |              |
| 84,215        | Avaya Holdings Corporation, (8)  | 1,424,076    |
|               | <b>Specialty Retail 0.0% (0.0% of Total Investments)</b>                     |              |
| 14,849        | Gymboree Holding Corporation, (8), (9)                                       | 29,698       |
| 5,454         |  | 10,908       |

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

Gymboree Holding Corporation,  
(8), (9)

|   |           |
|---|-----------|
| Total Specialty Retail                    | 40,606    |
| Total Common Stocks (cost<br>\$5,833,795) | 3,234,931 |

| 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)**

|       |  |            |
|-------|--|------------|
| 7,268 | Fieldwood Energy LLC, (7), (8)             | \$ 228,345 |
| 1,468 | Fieldwood Energy LLC, (8), (9)             | 48,444     |
|       | Total Common Stock Rights (cost \$207,458) | 276,789    |

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

**WARRANTS 0.0% (0.0% of Total Investments)**

|       |                                 |           |
|-------|---------------------------------|-----------|
| 8,503 | Avaya Holdings Corporation, (9) | \$ 10,629 |
|       | Total Warrants (cost \$565,168) | 10,629    |

**Total Long-Term Investments (cost  
\$287,471,186) 273,012,831**

| Shares  | Description (1)                                 | Coupon      | Value                 |
|---|---|-------------|-----------------------|
| <b>SHORT-TERM INVESTMENTS 2.2% (1.3% of Total Investments)</b>            |   |             |                       |
| <b>INVESTMENT COMPANIES 2.2% (1.3% of Total Investments)</b>              |   |             |                       |
| 3,664,427   | BlackRock Liquidity Funds T-Fund Portfolio (10) | 2.290% (11) | \$ 3,664,427          |
| <b>Total Short-Term Investments (cost \$3,664,427)</b>                    |   |             | <b>3,664,427</b>      |
| <b>Total Investments (cost \$291,135,613) 163.1%</b>                      |   |             | <b>276,677,258</b>    |
| <b>Borrowings (42.4%) (12), (13)</b>                                      |   |             | <b>(72,000,000)</b>   |
| <b>Term Preferred Shares, net of deferred offering costs (14) (20.4%)</b> |   |             | <b>(34,661,696)</b>   |
| <b>Other Assets Less Liabilities (0.3%) (15)</b>                          |   |             | <b>(327,237)</b>      |
| <b>Net Assets Applicable to Common Shares 100%</b>                        |   |             | <b>\$ 169,688,325</b> |

## Investments in Derivatives

## Credit Default Swaps OTC Cleared

| Reference Entity   | Buy/Sell Protection (16) | Notional Amount     | Fixed Rate Annualized | Fixed Rate Payment Frequency | Maturity Date | Premiums Paid (Received) | Unrealized Value   | Variation Margin Receivable/ (Payable) |                   |
|--|--------------------------|---------------------|-----------------------|------------------------------|---------------|--------------------------|--------------------|--|-------------------|
| Arconic Inc.   | Buy                      | \$ 2,000,000        | 1.000%                | Quarterly                    | 12/20/23      | \$ 251,209               | \$ 143,548         | \$(107,662)                            | \$(3,703)         |
| Ford Motor Co.   | Buy                      | 2,000,000           | 5.000                 | Quarterly                    | 12/20/23      | (206,846)                | (225,128)          | (18,282)                               | (12,552)          |
| <b>Total</b>   |                          | <b>\$ 4,000,000</b> |                       |                              |               | <b>\$ 44,363</b>         | <b>\$ (81,580)</b> | <b>\$(125,944)</b>                     | <b>\$(16,255)</b> |
| <b>Total credit default swaps premiums paid</b>                |                          |                     |                       |                              |               | <b>\$ 251,209</b>        |                    |  |                   |
| <b>Total credit default swaps premiums received</b>            |                          |                     |                       |                              |               | <b>\$(206,846)</b>       |                    |  |                   |
| <b>Total receivable for variation margin on swap contracts</b> |                          |                     |                       |                              |               |                          |                    | <b>\$</b>                              |                   |
| <b>Total payable for variation margin on swap contracts</b>    |                          |                     |                       |                              |               |                          |                    | <b>\$(16,255)</b>                      |                   |

## Interest Rate Swaps OTC Uncleared

| Counterparty                        | Fund Buy/Sell Protection | Notional Amount | Floating Rate | Fixed Rate Annualized | Fixed Rate Payment Frequency | Maturity Date | Unrealized Value | Unrealized Appreciation/ (Depreciation) |
|-------------------------------------|--------------------------|-----------------|---------------|-----------------------|------------------------------|---------------|------------------|---|
| Morgan Stanley Capital Services LLC | Pay                      | \$ 35,000,000   | 1-Month LIBOR | 2.500% (17)           | Monthly                      | 11/01/20(18)  | \$(52,850)       | \$(52,850)                              |

---

**JSD Nuveen Short Duration Credit Opportunities Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate (Reference Rate) plus an assigned fixed rate (Spread). These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ( LIBOR ), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.
- (3) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (4) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group ( Standard & Poor's ), Moody's Investors Service, Inc. ( Moody's ) or Fitch, Inc. ( Fitch ) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (5) As of, or subsequent to, the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.
- (6) 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.

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

- (7) 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.
- (8) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (9) 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.
- (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 26.0%.
- (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 12.5%.
- (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) 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 increased 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.

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

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

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 January 31, 2019**  
(Unaudited)

| Principal<br>Amount (000)  | Description (1)                                      | Coupon<br>(2) | Reference     |            |              |             | Value        |
|--|--|---------------|---------------|------------|--------------|-------------|--------------|
|  |  |               | Rate (2)      | Spread (2) | Maturity (3) | Ratings (4) |              |
| <b>LONG-TERM INVESTMENTS 157.1% (97.5% of Total Investments)</b>                   |  |               |               |            |              |             |              |
| <b>VARIABLE RATE SENIOR LOAN INTERESTS 121.7% (75.6% of Total Investments) (2)</b> |  |               |               |            |              |             |              |
| <b>Aerospace &amp; Defense 1.2% (0.7% of Total Investments)</b>                    |  |               |               |            |              |             |              |
| \$ 2,231   | Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien | 4.499%        | 1-Month LIBOR | 2.000%     | 8/21/24      | BB+         | \$ 2,216,425 |
| 11,910   | Transdigm, Inc., Term Loan E                         | 4.999%        | 1-Month LIBOR | 2.500%     | 5/30/25      | BB          | 11,638,690   |
| 14,141   | Total Aerospace & Defense                            |               |               |            |              |             | 13,855,115   |
| <b>Airlines 3.6% (2.2% of Total Investments)</b>                                   |  |               |               |            |              |             |              |
| 2,939  | American Airlines, Inc., Replacement Term Loan       | 4.516%        | 1-Month LIBOR | 2.000%     | 10/10/21     | BB+         | 2,905,259    |
| 14,122   | American Airlines, Inc., Term Loan 2025              | 4.252%        | 1-Month LIBOR | 1.750%     | 6/27/25      | BB+         | 13,564,618   |
| 7,840  | American Airlines, Inc., Term Loan B                 | 4.500%        | 1-Month LIBOR | 2.000%     | 4/28/23      | BB+         | 7,615,854    |
| 3,438  | American Airlines, Inc., Term Loan B                 | 4.509%        | 1-Month LIBOR | 2.000%     | 12/14/23     | BB+         | 3,340,062    |
| 14,708   | United Air Lines, Inc., Term Loan B                  | 4.249%        | 1-Month LIBOR | 1.750%     | 4/01/24      | BBB         | 14,511,600   |
| 43,047   | Total Airlines                                       |               |               |            |              |             | 41,937,393   |
| <b>Automobiles 1.2% (0.8% of Total Investments)</b>                                |  |               |               |            |              |             |              |
| 14,850   | Navistar, Inc., Tranche B, Term Loan                 | 6.020%        | 1-Month LIBOR | 3.500%     | 11/06/24     | BB          | 14,655,168   |
| <b>Beverages 1.2% (0.8% of Total Investments)</b>                                  |  |               |               |            |              |             |              |
| 14,756   | Jacobs Douwe Egberts, Term Loan B                    | 4.563%        | 3-Month LIBOR | 2.000%     | 11/01/25     | BB          | 14,620,852   |
| <b>Biotechnology 0.2% (0.2% of Total Investments)</b>                              |  |               |               |            |              |             |              |
| 2,977  | Grifols, Inc., Term Loan B                           | 4.664%        | 1-Week LIBOR  | 2.250%     | 1/31/25      | BB+         | 2,944,404    |
| <b>Building Products 1.5% (0.9% of Total Investments)</b>                          |  |               |               |            |              |             |              |



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

|  |   |        |               |        |          |      |            |
|--|---|--------|---------------|--------|----------|------|------------|
| 17,766   | Quikrete Holdings, Inc., Term Loan B, (DD1)                             | 5.249% | 1-Month LIBOR | 2.750% | 11/15/23 | BB   | 17,262,417 |
| <b>Capital Markets 3.0% (1.8% of Total Investments)</b>                    |   |        |               |        |          |      |            |
| 14,810   | Capital Automotive LP, Term Loan, First Lien                            | 5.000% | 1-Month LIBOR | 2.500% | 3/25/24  | B+   | 14,458,766 |
| 20,825   | RPI Finance Trust, Term Loan B6, (5)                                    | 4.499% | 1-Month LIBOR | 2.000% | 3/27/23  | BBB  | 20,657,541 |
| 35,635   | Total Capital Markets   |        |               |        |          |      | 35,116,307 |
| <b>Chemicals 2.2% (1.4% of Total Investments)</b>                          |   |        |               |        |          |      |            |
| 13,730   | Axalta Coating Systems, Term Loan, First Lien, (DD1)                    | 4.553% | 3-Month LIBOR | 1.750% | 6/01/24  | BBB  | 13,504,808 |
| 9,113  | Ineos US Finance LLC, Term Loan   | 4.499% | 1-Month LIBOR | 2.000% | 4/01/24  | BBB- | 8,870,901  |
| 3,929  | Platform Specialty Products Corporation, Tranche B6, Term Loan, (WI/DD) | TBD    | TBD           | TBD    | TBD      | BB   | 3,926,321  |
| 26,772   | Total Chemicals   |        |               |        |          |      | 26,302,030 |
| <b>Commercial Services &amp; Supplies 3.8% (2.3% of Total Investments)</b> |   |        |               |        |          |      |            |
| 18,178   | ADS Waste Holdings, Inc., Term Loan B                                   | 4.664% | 1-Week LIBOR  | 2.250% | 11/10/23 | BB+  | 18,021,457 |
| 15,123   | Formula One Group, Term Loan B  | 4.999% | 1-Month LIBOR | 2.500% | 2/01/24  | B+   | 14,606,343 |
| 4,331  | Getty Images, Inc., Term Loan B, First Lien                             | 5.999% | 1-Month LIBOR | 3.500% | 10/18/19 | B    | 4,312,145  |
| 3,541  | Monitronics International, Inc., Term Loan B2, First Lien               | 8.303% | 3-Month LIBOR | 5.500% | 9/30/22  | CCC+ | 3,117,843  |
| 4,329  | Trans Union LLC, Term Loan B3   | 4.499% | 1-Month LIBOR | 2.000% | 4/10/23  | BB+  | 4,281,522  |
| 45,502   | Total Commercial Services & Supplies                                    |        |               |        |          |      | 44,339,310 |
| <b>Communications Equipment 2.2% (1.4% of Total Investments)</b>           |   |        |               |        |          |      |            |
| 5,000  | Mitel US Holdings, Inc., Term Loan, First Lien                          | 6.999% | 1-Month LIBOR | 4.500% | 11/30/25 | B    | 4,938,750  |
| 14,981   | MultiPlan, Inc., Term Loan B  | 5.553% | 3-Month LIBOR | 2.750% | 6/07/23  | B+   | 14,536,474 |
| 7,149  | Plantronics, Term Loan B  | 4.999% | 1-Month LIBOR | 2.500% | 7/02/25  | BB+  | 6,975,824  |
| 27,130   | Total Communications Equipment  |        |               |        |          |      | 26,451,048 |



**JQC Nuveen Credit Strategies Income Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| Principal Amount (000)                        | Description (1)   | Coupon (2)                              | Reference     |            |              | Ratings (4) | Value        |
|---|---|---|---------------|------------|--------------|-------------|--------------|
|   |   |   | Rate (2)      | Spread (2) | Maturity (3) |             |              |
| <b>Containers &amp; Packaging</b>             |   | <b>0.2% (0.1% of Total Investments)</b> |               |            |              |             |              |
| \$ 1,397                                      | Berry Global, Inc., Term Loan Q   | 4.516%                                  | 1-Month LIBOR | 2.000%     | 10/01/22     | BBB         | \$ 1,386,412 |
| 865   | Kronos Incorporated, Term Loan B, Second Lien                                   | 4.513%                                  | 1-Month LIBOR | 2.000%     | 4/03/25      | BBB         | 865,934      |
| 2,262   | Total Containers & Packaging  |   |               |            |              |             | 2,252,346    |
| <b>Diversified Consumer Services</b>          |   | <b>2.2% (1.3% of Total Investments)</b> |               |            |              |             |              |
| 7,478   | Cengage Learning Acquisitions, Inc., Term Loan B                                | 6.769%                                  | 1-Month LIBOR | 4.250%     | 6/07/23      | B           | 6,371,579    |
| 19,069  | Laureate Education, Inc., Term Loan B   | 6.549%                                  | 1-Month LIBOR | 3.500%     | 4/26/24      | B+          | 19,013,517   |
| 26,547  | Total Diversified Consumer Services   |   |               |            |              |             | 25,385,096   |
| <b>Diversified Financial Services</b>         |   | <b>3.0% (1.9% of Total Investments)</b> |               |            |              |             |              |
| 14,681  | Hilton Hotels, Term Loan B  | 4.260%                                  | 1-Month LIBOR | 1.750%     | 10/25/23     | BBB         | 14,553,023   |
| 1,262   | Lions Gate Entertainment Corp., Term Loan B                                     | 4.749%                                  | 1-Month LIBOR | 2.250%     | 3/24/25      | BB          | 1,243,931    |
| 11,668  | Travelport LLC, Term Loan B, (DD1)  | 5.116%                                  | 3-Month LIBOR | 2.500%     | 3/17/25      | B+          | 11,641,534   |
| 12,261  | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (6) | 8.499%                                  | N/A           | N/A        | 6/30/22      | CCC         | 8,337,510    |
| 39,872  | Total Diversified Financial Services  |   |               |            |              |             | 35,775,998   |
| <b>Diversified Telecommunication Services</b> |   | <b>4.6% (2.8% of Total Investments)</b> |               |            |              |             |              |
| 11,544  | CenturyLink, Inc., Initial Term Loan A  | 5.249%                                  | 1-Month LIBOR | 2.750%     | 11/01/22     | BBB         | 11,342,278   |
| 1,950   | CenturyLink, Inc., Term Loan B  | 5.249%                                  | 1-Month LIBOR | 2.750%     | 1/31/25      | BBB         | 1,868,414    |
| 766   | Intelsat Jackson Holdings, S.A., Term   | 7.002%                                  | 1-Month LIBOR | 4.500%     | 1/02/24      | B+          | 779,146      |

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

|        |  |        |               |        |          |      |            |
|--------|--|--------|---------------|--------|----------|------|------------|
|        | Loan B4  |        |               |        |          |      |            |
| 1,226  | Intelsat Jackson Holdings, S.A., Term Loan B5                                | 6.625% | N/A           | N/A    | 1/02/24  | B+   | 1,231,558  |
| 11,144 | Level 3 Financing, Inc., Tranche B, Term Loan, (5)                           | 4.756% | 1-Month LIBOR | 2.250% | 2/22/24  | BBB  | 10,967,985 |
| 8,977  | Numericable Group S.A., Term Loan B13  | 6.509% | 1-Month LIBOR | 4.000% | 8/14/26  | B    | 8,494,959  |
| 20,000 | Ziggo B.V., Term Loan E, (5)   | 5.009% | 1-Month LIBOR | 2.500% | 4/15/25  | BB   | 19,383,600 |
| 55,607 | Total Diversified Telecommunication Services                                 |        |               |        |          |      | 54,067,940 |
|        | <b>Electric Utilities 2.1% (1.3% of Total Investments)</b>                   |        |               |        |          |      |            |
| 15,318 | Texas Competitive Electric Holdings LLC, Exit Term Loan B                    | 4.499% | 1-Month LIBOR | 2.000% | 8/01/23  | BBB  | 15,107,427 |
| 9,477  | Vistra Operations Co., Term Loan B3  | 4.505% | 1-Month LIBOR | 2.000% | 12/31/25 | BBB  | 9,317,484  |
| 24,795 | Total Electric Utilities   |        |               |        |          |      | 24,424,911 |
|        | <b>Energy Equipment &amp; Services 0.1% (0.0% of Total Investments)</b>      |        |               |        |          |      |            |
| 892    | Seadrill Partners LLC, Initial Term Loan                                     | 8.803% | 3-Month LIBOR | 6.000% | 2/21/21  | CCC+ | 721,253    |
|        | <b>Equity Real Estate Investment Trusts 1.3% (0.8% of Total Investments)</b> |        |               |        |          |      |            |
| 8,082  | Communications Sales & Leasing, Inc., Shortfall Term Loan                    | 5.499% | 1-Month LIBOR | 3.000% | 10/24/22 | B    | 7,600,257  |
| 7,342  | Realogy Group LLC, Term Loan B   | 4.758% | 1-Month LIBOR | 2.250% | 2/08/25  | BB+  | 7,174,270  |
| 15,424 | Total Equity Real Estate Investment Trusts                                   |        |               |        |          |      | 14,774,527 |
|        | <b>Food &amp; Staples Retailing 3.5% (2.2% of Total Investments)</b>         |        |               |        |          |      |            |
| 5,072  | Albertson's LLC, Term Loan B6  | 5.691% | 3-Month LIBOR | 3.000% | 6/22/23  | BB   | 5,003,437  |
| 19,509 | Albertson's LLC, Term Loan B7  | 5.499% | 1-Month LIBOR | 3.000% | 11/17/25 | BB   | 19,136,820 |
| 17,863 | US Foods, Inc., Term Loan B  | 4.499% | 1-Month LIBOR | 2.000% | 6/27/23  | BBB  | 17,604,749 |
| 42,444 | Total Food & Staples Retailing   |        |               |        |          |      | 41,745,006 |
|        | <b>Food Products 1.7% (1.1% of Total Investments)</b>                        |        |               |        |          |      |            |
| 5,000  | Chobani, Inc., Term Loan B, (WI/DD)  | TBD    | TBD           | TBD    | TBD      | B+   | 4,811,250  |
| 15,483 | JBS USA LLC, Term Loan B, (DD1)  | 5.301% | 3-Month LIBOR | 2.500% | 10/30/22 | BB+  | 15,352,899 |
| 20,483 | Total Food Products  |        |               |        |          |      | 20,164,149 |

**Health Care Equipment & Supplies 3.6% (2.2% of Total Investments)**

|        |   |        |               |        |         |    |            |
|--------|---|--------|---------------|--------|---------|----|------------|
| 16,834 | Acelity, Term Loan B, (DD1)                       | 6.053% | 3-Month LIBOR | 3.250% | 2/02/24 | B+ | 16,757,164 |
| 5,878  | DJO Finance LLC, Term Loan B, First Lien          | 5.827% | 1-Month LIBOR | 3.250% | 6/08/20 | B+ | 5,874,557  |
| 12,298 | Onex Carestream Finance LP, Term Loan, First Lien | 8.249% | 1-Month LIBOR | 5.750% | 2/28/21 | B+ | 12,021,735 |

| Principal Amount (000)   | Description (1)  | Coupon (2) | Reference     |            |              |             | Value        |
|--|--|------------|---------------|------------|--------------|-------------|--------------|
|  |  |            | Rate (2)      | Spread (2) | Maturity (3) | Ratings (4) |              |
| <b>Health Care Equipment &amp; Supplies (continued)</b>                      |  |            |               |            |              |             |              |
| \$ 7,954   | Onex Carestream Finance LP, Term Loan, Second Lien     | 11.999%    | 1-Month LIBOR | 9.500%     | 6/07/21      | B           | \$ 7,834,388 |
| 42,964   | Total Health Care Equipment & Supplies                 |            |               |            |              |             | 42,487,844   |
| <b>Health Care Providers &amp; Services 8.6% (5.4% of Total Investments)</b> |  |            |               |            |              |             |              |
| 3,192  | Acadia Healthcare, Inc., Term Loan B3                  | 4.999%     | 1-Month LIBOR | 2.500%     | 2/11/22      | BB          | 3,150,474    |
| 9,967  | Ardent Health, Term Loan, First Lien                   | 6.999%     | 1-Month LIBOR | 4.500%     | 6/30/25      | B+          | 9,927,985    |
| 5,934  | Community Health Systems, Inc., Term Loan H            | 5.957%     | 3-Month LIBOR | 3.250%     | 1/27/21      | BB          | 5,848,922    |
| 14,364   | ConvaTec Healthcare, Term Loan B                       | 5.053%     | 3-Month LIBOR | 2.250%     | 10/25/23     | BB          | 14,270,760   |
| 4,987  | DaVita HealthCare Partners, Inc., Tranche B, Term Loan | 5.249%     | 1-Month LIBOR | 2.750%     | 6/24/21      | BBB         | 4,978,019    |
| 7,000  | Envision Healthcare Corporation, Initial Term Loan     | 6.249%     | 1-Month LIBOR | 3.750%     | 10/10/25     | B+          | 6,613,250    |
| 6,910  | HCA, Inc., Term Loan B11                               | 4.249%     | 1-Month LIBOR | 1.750%     | 3/17/23      | BBB         | 6,886,990    |
| 12,674   | Kindred at Home Hospice, Term Loan B                   | 6.250%     | 1-Month LIBOR | 3.750%     | 7/02/25      | B+          | 12,610,747   |
| 4,500  | Lifepoint Health, Inc., Term Loan, (WI/DD)             | TBD        | TBD           | TBD        | TBD          | B+          | 4,401,000    |
| 9,201  | Millennium Laboratories, Inc., Term Loan B, First Lien | 8.999%     | 1-Month LIBOR | 6.500%     | 12/21/20     | CCC+        | 5,185,453    |
| 9,314  | Pharmaceutical Product Development, Inc., Term Loan B  | 4.999%     | 1-Month LIBOR | 2.500%     | 8/18/22      | BB          | 9,145,555    |
| 7,940  | PharMerica, Term Loan, First Lien                      | 6.008%     | 1-Month LIBOR | 3.500%     | 12/06/24     | B+          | 7,928,844    |
| 161  | Quorum Health  | 9.249%     | 1-Month LIBOR | 6.750%     | 4/29/22      | B+          | 161,123      |

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

|         |  |              |                                    |        |          |     |             |
|---------|--|--------------|------------------------------------|--------|----------|-----|-------------|
|         | Corp., Term Loan B   |              |                                    |        |          |     |             |
| 10,949  | Select Medical Corporation, Term Loan B                    | 5.012%       | 1-Month LIBOR                      | 2.500% | 3/06/25  | BB  | 10,853,661  |
| 107,093 | Total Health Care Providers & Services                     |              |                                    |        |          |     | 101,962,783 |
|         | <b>Health Care Technology</b>                              | <b>0.4%</b>  | <b>(0.3% of Total Investments)</b> |        |          |     |             |
| 5,273   | Emdeon, Inc., Term Loan, (5)                               | 5.249%       | 1-Month LIBOR                      | 2.750% | 3/01/24  | B+  | 5,168,410   |
|         | <b>Hotels, Restaurants &amp; Leisure</b>                   | <b>12.6%</b> | <b>(7.8% of Total Investments)</b> |        |          |     |             |
| 2,805   | Aramark Corporation, Term Loan                             | 4.249%       | 1-Month LIBOR                      | 1.750% | 3/11/25  | BBB | 2,790,975   |
| 17,462  | Burger King Corporation, Term Loan B3                      | 4.749%       | 1-Month LIBOR                      | 2.250% | 2/16/24  | BB  | 17,205,207  |
| 12,622  | Caesars Entertainment Operating Company, Inc., Term Loan B | 4.499%       | 1-Month LIBOR                      | 2.000% | 10/06/24 | BB  | 12,401,606  |
| 18,315  | Caesars Resort Collection, Term Loan, First Lien           | 5.249%       | 1-Month LIBOR                      | 2.750% | 12/23/24 | BB  | 18,093,022  |
| 1,084   | CCM Merger, Inc., Term Loan B                              | 4.749%       | 1-Month LIBOR                      | 2.250% | 8/09/21  | BB  | 1,075,996   |
| 5,459   | Las Vegas Sands Corporation, Term Loan B                   | 4.249%       | 1-Month LIBOR                      | 1.750% | 3/27/25  | BBB | 5,369,199   |
| 21,996  | Life Time Fitness, Inc., Term Loan B                       | 5.457%       | 3-Month LIBOR                      | 2.750% | 6/10/22  | BB  | 21,724,906  |
| 12,000  | Marriott Ownership Resorts Inc., Term Loan, 1L             | 4.749%       | 1-Month LIBOR                      | 2.250% | 8/29/25  | BBB | 11,932,560  |
| 4,668   | MGM Growth Properties, Term Loan B                         | 4.414%       | 1-Month LIBOR                      | 2.000% | 3/21/25  | BBB | 4,601,271   |
| 17,933  | Scientific Games Corp., Initial Term Loan B5               | 5.249%       | 1-Month LIBOR                      | 2.750% | 8/14/24  | BB  | 17,411,458  |
| 8,965   | Stars Group Holdings, Term Loan B                          | 6.303%       | 3-Month LIBOR                      | 3.500% | 7/10/25  | B+  | 8,896,214   |
| 15,496  | Station Casino LLC, Term Loan B                            | 5.000%       | 1-Month LIBOR                      | 2.500% | 6/08/23  | BB  | 15,343,171  |
| 2,494   | Wyndham International, Inc., Term Loan B                   | 4.249%       | 1-Month LIBOR                      | 1.750% | 5/30/25  | BBB | 2,457,229   |
| 9,729   |  | 4.263%       | 1-Month LIBOR                      | 1.750% | 4/03/25  | BBB | 9,661,790   |

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

|         |   |             |                                    |        |          |     |             |
|---------|---|-------------|------------------------------------|--------|----------|-----|-------------|
|         | YUM Brands, Term<br>Loan B                                    |             |                                    |        |          |     |             |
| 151,028 | Total Hotels,<br>Restaurants &<br>Leisure                     |             |                                    |        |          |     | 148,964,604 |
|         | <b>Household Durables</b>                                     | <b>1.7%</b> | <b>(1.0% of Total Investments)</b> |        |          |     |             |
| 22,848  | Serta Simmons<br>Holdings LLC,<br>Term Loan,<br>First Lien    | 6.013%      | 1-Month LIBOR                      | 3.500% | 11/08/23 | B   | 19,592,147  |
|         | <b>Household Products</b>                                     | <b>2.4%</b> | <b>(1.5% of Total Investments)</b> |        |          |     |             |
| 9,750   | Energizer Holdings,<br>Term Loan B                            | 4.758%      | 1-Month LIBOR                      | 2.250% | 12/17/25 | BB+ | 9,695,156   |
| 19,265  | Reynolds Group<br>Holdings, Inc.,<br>Term Loan,<br>First Lien | 5.249%      | 1-Month LIBOR                      | 2.750% | 2/05/23  | B+  | 19,028,656  |
| 29,015  | Total Household<br>Products                                   |             |                                    |        |          |     | 28,723,812  |
|         | <b>Insurance</b>  | <b>0.8%</b> | <b>(0.5% of Total Investments)</b> |        |          |     |             |
| 9,785   | Hub International<br>Holdings, Inc.,<br>Term Loan B           | 5.514%      | 3-Month LIBOR                      | 2.750% | 4/25/25  | B   | 9,454,695   |
|         | <b>Interactive Media &amp; Services</b>                       | <b>2.6%</b> | <b>(1.6% of Total Investments)</b> |        |          |     |             |
| 18,021  | Ancestry.com, Inc.,<br>Term Loan, First<br>Lien               | 5.750%      | 1-Month LIBOR                      | 3.250% | 10/19/23 | B   | 17,750,409  |
| 10,023  | Dynatrace, Term<br>Loan, First Lien                           | 5.749%      | 1-Month LIBOR                      | 3.250% | 8/22/25  | B+  | 9,931,792   |



**JQC Nuveen Credit Strategies Income Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| Principal<br>Amount (000)                           | Description (1)  | Coupon<br>(2) | Reference     |            | Maturity (3) | Ratings (4) | Value      |
|---|--|---------------|---------------|------------|--------------|-------------|------------|
|   |  |               | Rate (2)      | Spread (2) |              |             |            |
| <b>Interactive Media &amp; Services</b> (continued) |  |               |               |            |              |             |            |
| \$ 306  | Dynatrace, Term<br>Loan, Second Lien                     | 9.499%        | 1-Month LIBOR | 7.000%     | 8/21/26      | CCC+        | \$ 305,542 |
| 4,000   | SkillSoft<br>Corporation, Term<br>Loan, Second Lien      | 10.749%       | 1-Month LIBOR | 8.250%     | 4/28/22      | CCC         | 2,120,000  |
| 32,350  | Total Interactive<br>Media & Services                    |               |               |            |              |             | 30,107,743 |
| <b>IT Services 6.1% (3.8% of Total Investments)</b> |  |               |               |            |              |             |            |
| 2,000   | First Data<br>Corporation, Term<br>Loan A, (WI/DD)       | TBD           | TBD           | TBD        | TBD          | BB          | 1,989,060  |
| 17,324  | First Data<br>Corporation, Term<br>Loan, First Lien      | 4.519%        | 1-Month LIBOR | 2.000%     | 4/26/24      | BB+         | 17,278,701 |
| 7,653   | First Data<br>Corporation, Term<br>Loan, First Lien      | 4.519%        | 1-Month LIBOR | 2.000%     | 7/10/22      | BB+         | 7,632,221  |
| 7,304   | GTT<br>Communications,<br>Inc., Term Loan,<br>First Lien | 5.250%        | 1-Month LIBOR | 2.750%     | 6/02/25      | BB          | 6,878,705  |
| 2,738   | Neustar, Inc., Term<br>Loan B3                           | 4.999%        | 1-Month LIBOR | 2.500%     | 1/08/20      | BB          | 2,726,687  |
| 18,670  | Sabre, Inc., Term<br>Loan B                              | 4.499%        | 1-Month LIBOR | 2.000%     | 2/22/24      | BB          | 18,452,580 |
| 5,167   | Syniverse Holdings,<br>Inc., Tranche Term<br>Loan C      | 7.509%        | 1-Month LIBOR | 5.000%     | 3/09/23      | B           | 4,701,902  |
| 12,810  | Tempo Acquisition<br>LLC, Term Loan B,<br>(5)            | 5.499%        | 1-Month LIBOR | 3.000%     | 5/01/24      | B+          | 12,604,082 |
| 73,666  | Total IT Services  |               |               |            |              |             | 72,263,938 |
| <b>Machinery 1.1% (0.7% of Total Investments)</b>   |  |               |               |            |              |             |            |
| 12,876  | Gardner Denver,<br>Inc., Term Loan B                     | 5.249%        | 1-Month LIBOR | 2.750%     | 7/30/24      | BB+         | 12,826,018 |
| <b>Marine 0.2% (0.1% of Total Investments)</b>      |  |               |               |            |              |             |            |
| 2,669   | Harvey Gulf<br>International                             | 8.508%        | 6-Month LIBOR | 6.000%     | 7/02/23      | B           | 2,658,891  |

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

|  |   |         |               |         |          |     |            |
|--|---|---------|---------------|---------|----------|-----|------------|
| Marine, Inc., Exit Term Loan                   |   |         |               |         |          |     |            |
| <b>Media 11.8% (7.3% of Total Investments)</b> |   |         |               |         |          |     |            |
| 7,067  | Acquisitions Cogeco Cable II L.P., Term Loan, First Lien                    | 4.874%  | 1-Month LIBOR | 2.375%  | 1/03/25  | BB  | 6,940,999  |
| 3,495  | Advantage Sales & Marketing, Inc., Term Loan, First Lien                    | 5.749%  | 1-Month LIBOR | 3.250%  | 7/23/21  | B+  | 3,089,469  |
| 145  | Catalina Marketing Corporation, Delayed Draw Term Loan, First Lien, (WI/DD) | TBD     | TBD           | TBD     | TBD      | N/R | 145,494    |
| 544  | Catalina Marketing Corporation, DIP Term Loan, First Lien                   | 8.008%  | 3-Month LIBOR | 5.500%  | 6/14/19  | N/R | 469,407    |
| 218  | Catalina Marketing Corporation, Term Loan A                                 | 12.514% | 1-Month LIBOR | 10.000% | 6/14/19  | N/R | 218,240    |
| 236  | Catalina Marketing Corporation, Term Loan B, (WI/DD)                        | TBD     | TBD           | TBD     | TBD      | N/R | 236,427    |
| 3,294  | Catalina Marketing Corporation, Term Loan, First Lien, (6)                  | 0.000%  | N/A           | N/A     | 4/09/21  | D   | 296,420    |
| 10,932   | Charter Communications Operating Holdings LLC, Term Loan B                  | 4.500%  | 1-Month LIBOR | 2.000%  | 4/30/25  | BBB | 10,804,932 |
| 10,887   | Cineworld Group PLC, Term Loan B  | 4.999%  | 1-Month LIBOR | 2.500%  | 2/28/25  | BB  | 10,653,419 |
| 1,290  | Clear Channel Communications, Inc., Tranche D, Term Loan, (6)               | 0.000%  | N/A           | N/A     | 1/30/19  | CCC | 875,312    |
| 1,358  | Clear Channel Communications, Inc., Term Loan E, (6)                        | 0.000%  | N/A           | N/A     | 7/30/19  | CCC | 921,353    |
| 4,218  | CSC Holdings LLC, Term Loan B   | 5.009%  | 1-Month LIBOR | 2.500%  | 1/25/26  | BB+ | 4,133,762  |
| 18,330   | Cumulus Media, Inc., Exit Term Loan   | 7.000%  | 1-Month LIBOR | 4.500%  | 5/13/22  | B   | 17,743,471 |
| 5,000  | Intelsat Jackson Holdings, S.A.,  | 6.252%  | 1-Month LIBOR | 3.750%  | 11/30/23 | B+  | 4,970,550  |

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

|         |  |             |                                    |        |          |     |             |
|---------|--|-------------|------------------------------------|--------|----------|-----|-------------|
|         | Term Loan B  |             |                                    |        |          |     |             |
| 16,880  | Meredith Corporation, Tranche Term Loan B1, (DD1)                  | 5.249%      | 1-Month LIBOR                      | 2.750% | 1/31/25  | BB  | 16,806,105  |
| 2,502   | Nexstar Broadcasting, Inc., Term Loan B3                           | 4.752%      | 1-Month LIBOR                      | 2.250% | 1/17/24  | BB+ | 2,428,869   |
| 433     | Nexstar Broadcasting, Inc., Term Loan B3                           | 4.756%      | 1-Month LIBOR                      | 2.250% | 1/17/24  | BB+ | 419,903     |
| 4,962   | Sinclair Television Group, Term Loan B2                            | 4.750%      | 1-Month LIBOR                      | 2.250% | 1/31/24  | BB+ | 4,935,131   |
| 4,332   | Springer Science & Business Media, Inc., Term Loan B13, First Lien | 5.999%      | 1-Month LIBOR                      | 3.500% | 8/15/22  | B   | 4,319,926   |
| 25,238  | Tribune Media Company, Term Loan C                                 | 5.499%      | 1-Month LIBOR                      | 3.000% | 1/27/24  | BB+ | 25,159,170  |
| 12,000  | Virgin Media Investment Holdings Limited, Term Loan K              | 5.009%      | 1-Month LIBOR                      | 2.500% | 1/15/26  | BB+ | 11,806,740  |
| 12,189  | WideOpenWest Finance LLC, Term Loan B                              | 5.753%      | 1-Month LIBOR                      | 3.250% | 8/18/23  | B   | 11,677,546  |
| 145,550 | Total Media  |             |                                    |        |          |     | 139,052,645 |
|         | <b>Multiline Retail</b>  | <b>0.8%</b> | <b>(0.5% of Total Investments)</b> |        |          |     |             |
| 120     | Belk, Inc., Term Loan B, First Lien, (DD1)                         | 7.365%      | 2-Month LIBOR                      | 4.750% | 12/12/22 | B   | 95,605      |
| 9,925   | EG America LLC, Term Loan, First Lien                              | 6.813%      | 3-Month LIBOR                      | 4.000% | 2/07/25  | B   | 9,612,377   |
| 10,045  | Total Multiline Retail   |             |                                    |        |          |     | 9,707,982   |

| Principal Amount (000)  | Description (1)  | Coupon (2) | Reference     |            | Maturity (3) | Ratings (4) | Value        |
|---|--|------------|---------------|------------|--------------|-------------|--------------|
|   |  |            | Rate (2)      | Spread (2) |              |             |              |
| <b>Oil, Gas &amp; Consumable Fuels 1.2% (0.8% of Total Investments)</b> |  |            |               |            |              |             |              |
| \$ 4,000  | California Resources Corporation, Term Loan B                      | 7.252%     | 1-Month LIBOR | 4.750%     | 12/31/22     | B           | \$ 3,931,660 |
| 4,969   | Fieldwood Energy LLC, Exit Term Loan                               | 7.749%     | 1-Month LIBOR | 5.250%     | 4/11/22      | BB          | 4,574,617    |
| 6,895   | Fieldwood Energy LLC, Exit Term Loan, second Lien                  | 9.749%     | 1-Month LIBOR | 7.250%     | 4/11/23      | B+          | 5,960,340    |
| 15,864  | Total Oil, Gas & Consumable Fuels                                  |            |               |            |              |             | 14,466,617   |
| <b>Personal Products 2.2% (1.4% of Total Investments)</b>               |  |            |               |            |              |             |              |
| 5,850   | Coty, Inc., Term Loan A  | 4.271%     | 1-Month LIBOR | 1.750%     | 4/05/23      | BB          | 5,689,125    |
| 4,975   | Coty, Inc., Term Loan B  | 4.771%     | 1-Month LIBOR | 2.250%     | 4/07/25      | BB          | 4,735,578    |
| 21,257  | Revlon Consumer Products Corporation, Term Loan B, First Lien      | 6.207%     | 3-Month LIBOR | 3.500%     | 11/16/20     | B           | 15,245,912   |
| 32,082  | Total Personal Products  |            |               |            |              |             | 25,670,615   |
| <b>Pharmaceuticals 1.2% (0.7% of Total Investments)</b>                 |  |            |               |            |              |             |              |
| 14,862  | Alphabet Holding Company, Inc., Initial Term Loan, First Lien      | 5.999%     | 1-Month LIBOR | 3.500%     | 9/26/24      | B           | 13,552,588   |
| 659   | Valeant Pharmaceuticals International, Inc., Term Loan, First Lien | 5.513%     | 1-Month LIBOR | 3.000%     | 6/02/25      | BB          | 652,654      |
| 15,521  | Total Pharmaceuticals  |            |               |            |              |             | 14,205,242   |
| <b>Professional Services 2.3% (1.4% of Total Investments)</b>           |  |            |               |            |              |             |              |
| 941   | Ceridian HCM Holding, Inc., Term Loan B                            | 5.749%     | 1-Month LIBOR | 3.250%     | 4/30/25      | B           | 932,427      |
| 19,148  | On Assignment, Inc., Term Loan B                                   | 4.499%     | 1-Month LIBOR | 2.000%     | 4/02/25      | BB          | 18,941,999   |
| 8,930   | Skillsoft Corporation, Initial Term Loan, First Lien               | 7.249%     | 1-Month LIBOR | 4.750%     | 4/28/21      | B           | 7,335,365    |
| 29,019  | Total Professional Services  |            |               |            |              |             | 27,209,791   |

**Real Estate Management & Development 1.2% (0.7% of Total Investments)**

|        |                  |        |               |        |         |     |            |
|--------|------------------|--------|---------------|--------|---------|-----|------------|
| 14,214 | GGP, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 8/27/25 | BB+ | 13,635,637 |
|--------|------------------|--------|---------------|--------|---------|-----|------------|

**Road & Rail 1.1% (0.7% of Total Investments)**

|        |                         |        |               |        |         |     |            |
|--------|-------------------------|--------|---------------|--------|---------|-----|------------|
| 12,818 | Avolon LLC, Term Loan B | 4.503% | 1-Month LIBOR | 2.000% | 1/15/25 | BBB | 12,708,381 |
|--------|-------------------------|--------|---------------|--------|---------|-----|------------|

**Semiconductors & Semiconductor Equipment 2.6% (1.6% of Total Investments)**

|       |                                     |        |               |        |          |     |           |
|-------|-------------------------------------|--------|---------------|--------|----------|-----|-----------|
| 6,500 | Cabot Microelectronics, Term Loan B | 4.750% | 1-Month LIBOR | 2.250% | 11/14/25 | BB+ | 6,459,375 |
|-------|-------------------------------------|--------|---------------|--------|----------|-----|-----------|

|       |                       |        |               |        |         |    |           |
|-------|-----------------------|--------|---------------|--------|---------|----|-----------|
| 5,811 | Lumileds, Term Loan B | 6.205% | 3-Month LIBOR | 3.500% | 6/30/24 | B+ | 4,413,189 |
|-------|-----------------------|--------|---------------|--------|---------|----|-----------|

|        |   |        |               |        |         |     |            |
|--------|---|--------|---------------|--------|---------|-----|------------|
| 14,017 | Microchip Technology, Inc., Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 5/29/25 | BBB | 13,824,431 |
|--------|---|--------|---------------|--------|---------|-----|------------|

|       |  |        |               |        |         |     |           |
|-------|--|--------|---------------|--------|---------|-----|-----------|
| 6,302 | ON Semiconductor Corporation, Term Loan B3 | 4.249% | 1-Month LIBOR | 1.750% | 3/31/23 | BBB | 6,236,407 |
|-------|--|--------|---------------|--------|---------|-----|-----------|

|        |  |  |  |  |  |  |            |
|--------|--|--|--|--|--|--|------------|
| 32,630 | Total Semiconductors & Semiconductor Equipment |  |  |  |  |  | 30,933,402 |
|--------|--|--|--|--|--|--|------------|

**Software 12.2% (7.6% of Total Investments)**

|       |                                |        |               |        |         |   |           |
|-------|--------------------------------|--------|---------------|--------|---------|---|-----------|
| 6,030 | Blackboard, Inc., Term Loan B4 | 7.780% | 3-Month LIBOR | 5.000% | 6/30/21 | B | 5,675,436 |
|-------|--------------------------------|--------|---------------|--------|---------|---|-----------|

|        |                                   |        |               |        |         |   |            |
|--------|-----------------------------------|--------|---------------|--------|---------|---|------------|
| 18,660 | Ellucian, Term Loan B, First Lien | 6.053% | 3-Month LIBOR | 3.250% | 9/30/22 | B | 18,303,829 |
|--------|-----------------------------------|--------|---------------|--------|---------|---|------------|

|        |   |        |               |        |          |   |            |
|--------|---|--------|---------------|--------|----------|---|------------|
| 10,321 | Greeneden U.S. Holdings II LLC, Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 12/01/23 | B | 10,108,018 |
|--------|---|--------|---------------|--------|----------|---|------------|

|        |                                    |        |               |        |         |    |            |
|--------|------------------------------------|--------|---------------|--------|---------|----|------------|
| 18,158 | Infor (US), Inc., Term Loan B, (5) | 5.249% | 1-Month LIBOR | 2.750% | 2/01/22 | B+ | 18,080,604 |
|--------|------------------------------------|--------|---------------|--------|---------|----|------------|

|       |                          |        |               |        |         |    |           |
|-------|--------------------------|--------|---------------|--------|---------|----|-----------|
| 5,379 | Informatica, Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 8/05/22 | B+ | 5,374,208 |
|-------|--------------------------|--------|---------------|--------|---------|----|-----------|

|       |                           |        |               |        |         |     |           |
|-------|---------------------------|--------|---------------|--------|---------|-----|-----------|
| 4,975 | IQVIA Inc., Term Loan, 1L | 4.249% | 1-Month LIBOR | 1.750% | 6/11/25 | BBB | 4,906,594 |
|-------|---------------------------|--------|---------------|--------|---------|-----|-----------|

|       |                                  |        |               |        |          |   |           |
|-------|----------------------------------|--------|---------------|--------|----------|---|-----------|
| 2,919 | Kronos Incorporated, Term Loan B | 5.541% | 3-Month LIBOR | 3.000% | 11/20/23 | B | 2,867,019 |
|-------|----------------------------------|--------|---------------|--------|----------|---|-----------|

|        |   |         |               |        |          |     |            |
|--------|---|---------|---------------|--------|----------|-----|------------|
| 15,169 | Kronos Incorporated, Term Loan B, Second Lien | 10.791% | 3-Month LIBOR | 8.250% | 11/01/24 | CCC | 15,450,309 |
|--------|---|---------|---------------|--------|----------|-----|------------|

|       |  |        |               |        |         |    |           |
|-------|--|--------|---------------|--------|---------|----|-----------|
| 1,915 | Micro Focus International PLC, New Term Loan | 4.999% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 1,857,062 |
|-------|--|--------|---------------|--------|---------|----|-----------|

|        |  |        |               |        |         |    |            |
|--------|--|--------|---------------|--------|---------|----|------------|
| 12,935 | Micro Focus International PLC, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 12,541,201 |
|--------|--|--------|---------------|--------|---------|----|------------|

|        |   |        |               |        |          |    |            |
|--------|---|--------|---------------|--------|----------|----|------------|
| 10,209 | Micro Focus International PLC, Term Loan B2 | 4.749% | 1-Month LIBOR | 2.250% | 11/19/21 | BB | 10,062,645 |
|--------|---|--------|---------------|--------|----------|----|------------|

|       |                                   |         |               |        |         |    |           |
|-------|-----------------------------------|---------|---------------|--------|---------|----|-----------|
| 1,213 | Misys, New Term Loan, Second Lien | 10.053% | 3-Month LIBOR | 7.250% | 6/13/25 | BB | 1,149,734 |
|-------|-----------------------------------|---------|---------------|--------|---------|----|-----------|

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

|         |  |        |               |        |          |    |             |
|---------|--|--------|---------------|--------|----------|----|-------------|
| 3,940   | RP Crown Parent LLC, Term Loan B                                     | 5.249% | 1-Month LIBOR | 2.750% | 10/15/23 | B+ | 3,880,603   |
| 11,239  | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3 | 4.749% | 1-Month LIBOR | 2.250% | 4/16/25  | BB | 11,028,677  |
| 4,323   | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4 | 4.749% | 1-Month LIBOR | 2.250% | 4/16/25  | BB | 4,241,993   |
| 18,653  | TIBCO Software, Inc., Term Loan, First Lien                          | 6.010% | 1-Month LIBOR | 3.500% | 12/04/20 | B+ | 18,550,225  |
| 146,038 | Total Software   |        |               |        |          |    | 144,078,157 |

**JQC Nuveen Credit Strategies Income Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| Principal Amount (000)                                | Description (1)   | Coupon (2)                              | Reference     |            |              |            | Value      |
|---|---|---|---------------|------------|--------------|------------|------------|
|   |   |   | Rate (2)      | Spread (2) | Maturity (3) | Rating (4) |            |
| <b>Specialty Retail</b>                               |   | <b>0.9% (0.6% of Total Investments)</b> |               |            |              |            |            |
| \$ 703  | Academy, Ltd.,<br>Term Loan B                               | 6.514%                                  | 1-Month LIBOR | 4.000%     | 7/01/22      | CCC+       | \$ 488,334 |
| 3,661   | Petco Animal<br>Supplies, Inc.,<br>Term Loan B1             | 5.994%                                  | 3-Month LIBOR | 3.250%     | 1/26/23      | B          | 2,822,659  |
| 8,661   | Petsmart Inc.,<br>Term Loan B, First<br>Lien                | 5.520%                                  | 1-Month LIBOR | 3.000%     | 3/11/22      | B          | 7,284,455  |
| 313   | Serta Simmons<br>Holdings LLC,<br>Term Loan,<br>Second Lien | 10.514%                                 | 1-Month LIBOR | 8.000%     | 11/08/24     | CCC        | 225,290    |
| 13,338  | Total Specialty<br>Retail                                   |   |               |            |              |            | 10,820,738 |
| <b>Technology Hardware, Storage &amp; Peripherals</b> |   | <b>2.3% (1.4% of Total Investments)</b> |               |            |              |            |            |
| 5,000   | BMC Software,<br>Inc., Term Loan B                          | 7.053%                                  | 3-Month LIBOR | 4.250%     | 10/02/25     | B          | 4,891,975  |
| 14,868  | Dell International<br>LLC, Refinancing<br>Term Loan B       | 4.500%                                  | 1-Month LIBOR | 2.000%     | 9/07/23      | BBB        | 14,686,437 |
| 7,148   | Western Digital,<br>Term Loan B                             | 4.260%                                  | 1-Month LIBOR | 1.750%     | 4/29/23      | BBB        | 6,987,095  |
| 27,016  | Total Technology Hardware, Storage & Peripherals            |   |               |            |              |            | 26,565,507 |
| <b>Trading Companies &amp; Distributors</b>           |   | <b>2.5% (1.6% of Total Investments)</b> |               |            |              |            |            |
| 10,890  | HD Supply<br>Waterworks, Ltd.,<br>Term Loan B               | 5.721%                                  | 3-Month LIBOR | 3.000%     | 8/01/24      | B+         | 10,794,713 |
| 19,176  | Univar, Inc., Term<br>Loan B                                | 4.749%                                  | 1-Month LIBOR | 2.250%     | 7/01/24      | BB         | 18,821,818 |
| 30,066  | Total Trading<br>Companies &<br>Distributors                |   |               |            |              |            | 29,616,531 |
| <b>Transportation Infrastructure</b>                  |   | <b>0.1% (0.1% of Total Investments)</b> |               |            |              |            |            |
| 524   | Standard Aero,<br>Canadien Term<br>Loan, (WI/DD)            | TBD                                     | TBD           | TBD        | TBD          | N/R        | 523,070    |

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

|              |  |             |                                    |        |         |     |               |
|--------------|--|-------------|------------------------------------|--------|---------|-----|---------------|
| 976          | Standard Aero,<br>USD Term Loan<br>B, (WI/DD)                    | TBD         | TBD                                | TBD    | TBD     | BB  | 972,910       |
| 1,500        | Total<br>Transportation<br>Infrastructure                        |             |                                    |        |         |     | 1,495,980     |
|              | <b>Wireless Telecommunication Services</b>                       | <b>0.4%</b> | <b>(0.3% of Total Investments)</b> |        |         |     |               |
| 4,913        | Sprint<br>Corporation, Term<br>Loan, First Lien                  | 5.000%      | 1-Month LIBOR                      | 2.500% | 2/02/24 | BB+ | 4,808,109     |
| \$ 1,491,083 | Total Variable Rate Senior Loan Interests (cost \$1,487,300,315) |             |                                    |        |         |     | 1,435,981,489 |

| Principal<br>Amount (000) | Description (1)  | Coupon  | Maturity | Ratings (4) | Value        |
|---------------------------|--|---------|----------|-------------|--------------|
|                           | <b>CORPORATE BONDS 29.4% (18.1% of Total Investments)</b>  |         |          |             |              |
|                           | <b>Airlines 0.4% (0.3% of Total Investments)</b>   |         |          |             |              |
| \$ 5,000                  | American Airlines<br>Group Inc., 144A,<br>(5)  | 4.625%  | 3/01/20  | BB          | \$ 5,000,000 |
|                           | <b>Banks 0.3% (0.2% of Total Investments)</b>  |         |          |             |              |
| 3,000                     | JPMorgan<br>Chase &<br>Company,<br>(3-Month LIBOR<br>reference rate +<br>0.680% spread),<br>(15) | 3.418%  | 6/01/21  | AA          | 3,007,404    |
|                           | <b>Communications Equipment 1.0% (0.6% of Total Investments)</b>                                 |         |          |             |              |
| 19,375                    | Avaya Holdings<br>Corporation,<br>144A, (6), (7)   | 7.000%  | 4/01/19  | N/R         |              |
| 9,250                     | Avaya Holdings<br>Corporation,<br>144A, (6), (7)   | 10.500% | 3/01/21  | N/R         |              |
| 8,510                     | CommScope<br>Technologies<br>LLC, 144A, (5)  | 6.000%  | 6/15/25  | BB          | 8,041,950    |
| 3,612                     | Intelsat Jackson<br>Holdings SA, (5)   | 5.500%  | 8/01/23  | CCC+        | 3,282,405    |
| 40,747                    | Total<br>Communications<br>Equipment   |         |          |             | 11,324,355   |
|                           | <b>Consumer Finance 1.9% (1.1% of Total Investments)</b>   |         |          |             |              |
| 5,000                     | DAE Funding<br>LLC, 144A, (5)  | 5.250%  | 11/15/21 | BB+         | 5,037,500    |
| 10,000                    | Refinitiv US<br>Holdings Inc.,   | 6.250%  | 5/15/26  | BB+         | 9,825,000    |



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

|  |   |        |         |      |            |
|--|---|--------|---------|------|------------|
|  | 144A, (5)                                 |        |         |      |            |
| 7,000  | Verscend Escrow Corporation,<br>144A, (5) | 9.750% | 8/15/26 | CCC+ | 7,026,250  |
| 22,000   | Total Consumer Finance                    |        |         |      | 21,888,750 |
| <b>Diversified Financial Services 0.3% (0.2% of Total Investments)</b>         |   |        |         |      |            |
| 3,000  | Park Aerospace Holdings Ltd,<br>144A, (5) | 5.500% | 2/15/24 | BB   | 3,048,750  |
| <b>Diversified Telecommunication Services 1.0% (0.6% of Total Investments)</b> |   |        |         |      |            |
| 3,000  | CenturyLink Inc.                          | 6.450% | 6/15/21 | BB   | 3,053,400  |
| 4,000  | CenturyLink Inc.                          | 5.800% | 3/15/22 | BB   | 4,008,520  |
| 2,000  | CommScope Inc.,<br>144A                   | 5.000% | 6/15/21 | BB   | 1,997,500  |

| Principal Amount (000)   | Description (1)                                 | Coupon  | Maturity | Ratings (4) | Value        |
|--|---|---------|----------|-------------|--------------|
| <b>Diversified Telecommunication Services (continued)</b>                    |   |         |          |             |              |
| \$ 3,413   | Intelsat Luxembourg SA                          | 7.750%  | 6/01/21  | CC          | \$ 3,276,480 |
| 12,413   | Total Diversified Telecommunication Services    |         |          |             | 12,335,900   |
| <b>Food Products 0.7% (0.4% of Total Investments)</b>                        |   |         |          |             |              |
| 3,000  | B&G Foods Inc., (5)                             | 5.250%  | 4/01/25  | BB          | 2,941,500    |
| 5,000  | ESAL GmbH, 144A, (5)                            | 6.250%  | 2/05/23  | BB          | 5,025,000    |
| 8,000  | Total Food Products                             |         |          |             | 7,966,500    |
| <b>Health Care Equipment &amp; Supplies 2.0% (1.2% of Total Investments)</b> |   |         |          |             |              |
| 17,500   | DJO Finance LLC, 144A, (5)                      | 8.125%  | 6/15/21  | CCC         | 18,186,000   |
| 4,965  | Kinetic Concepts Inc. / KCI USA Inc., 144A, (5) | 7.875%  | 2/15/21  | B+          | 5,064,300    |
| 22,465   | Total Health Care Equipment & Supplies          |         |          |             | 23,250,300   |
| <b>Health Care Providers &amp; Services 7.7% (4.8% of Total Investments)</b> |   |         |          |             |              |
| 17,000   | Centene Corporation                             | 4.750%  | 1/15/25  | BB+         | 17,233,750   |
| 4,000  | Centene Corporation, 144A, (5)                  | 5.375%  | 6/01/26  | BB+         | 4,146,200    |
| 4,000  | HCA Inc., (5)                                   | 6.500%  | 2/15/20  | BBB         | 4,110,000    |
| 4,000  | HCA Inc., (5)                                   | 5.250%  | 6/15/26  | BBB         | 4,215,000    |
| 16,000   | Molina Healthcare Inc., (5)                     | 5.375%  | 11/15/22 | BB          | 16,300,000   |
| 5,000  | Molina Healthcare Inc., 144A, (5)               | 4.875%  | 6/15/25  | BB          | 4,887,500    |
| 12,650   | Polaris Intermediate Corporation, 144A, (5)     | 8.500%  | 12/01/22 | B           | 12,144,000   |
| 1,200  | Select Medical Corporation, (5)                 | 6.375%  | 6/01/21  | B           | 1,206,000    |
| 1,500  | Tenet Healthcare Corporation                    | 4.750%  | 6/01/20  | BB          | 1,511,250    |
| 9,500  | Tenet Healthcare Corporation, (5)               | 6.000%  | 10/01/20 | BB          | 9,811,600    |
| 5,500  | Tenet Healthcare Corporation                    | 5.125%  | 5/01/25  | BB          | 5,372,895    |
| 8,000  | WellCare Health Plans Inc., (5)                 | 5.250%  | 4/01/25  | BB          | 8,160,000    |
| 1,500  | WellCare Health Plans Inc., 144A                | 5.375%  | 8/15/26  | BB          | 1,533,750    |
| 89,850   | Total Health Care Providers & Services          |         |          |             | 90,631,945   |
| <b>Health Care Technology 1.2% (0.7% of Total Investments)</b>               |   |         |          |             |              |
| 14,840   | CHANGE HEALTH / FIN INC., 144A, (5)             | 5.750%  | 3/01/25  | B           | 14,209,300   |
| <b>Hotels, Restaurants &amp; Leisure 0.9% (0.5% of Total Investments)</b>    |   |         |          |             |              |
| 4,000  | International Game Technology PLC, 144A         | 6.250%  | 2/15/22  | BB+         | 4,140,000    |
| 3,250  | Scientific Games International Inc.             | 6.250%  | 9/01/20  | CCC+        | 3,217,500    |
| 3,080  | Scientific Games International Inc., (5)        | 10.000% | 12/01/22 | B           | 3,237,850    |
| 10,330   | Total Hotels, Restaurants & Leisure             |         |          |             | 10,595,350   |
| <b>Media 3.4% (2.1% of Total Investments)</b>                                |   |         |          |             |              |

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

|   |  |        |          |     |            |
|---|--|--------|----------|-----|------------|
| 3,000   | CCO Holdings LLC                               | 5.250% | 9/30/22  | BB+ | 3,032,775  |
| 4,000   | CCO Holdings LLC, 144A, (5)                    | 5.125% | 5/01/23  | BB+ | 4,053,520  |
| 2,860   | CSC Holdings LLC, 144A                         | 5.375% | 7/15/23  | BB  | 2,888,600  |
| 5,000   | CSC Holdings LLC, 144A, (5)                    | 5.500% | 4/15/27  | BB  | 4,887,400  |
| 10,609  | iHeartCommunications Inc., (6)                 | 9.000% | 12/15/19 | CCC | 7,108,030  |
| 42,258  | iHeartCommunications Inc., (6)                 | 5.340% | 2/01/21  | CC  | 5,113,238  |
| 240   | iHeartCommunications Inc., (6)                 | 9.000% | 3/01/21  | CCC | 160,200    |
| 2,000   | Nielsen Company Luxembourg SARL, 144A          | 5.500% | 10/01/21 | BB  | 2,015,600  |
| 12,000  | Univision Communications Inc., 144A, (5)       | 5.125% | 5/15/23  | B   | 11,220,000 |
| 81,967  | Total Media                                    |        |          |     | 40,479,363 |
| <b>Oil, Gas &amp; Consumable Fuels 0.7% (0.5% of Total Investments)</b> |  |        |          |     |            |
| 11,000  | California Resources Corporation, 144A         | 8.000% | 12/15/22 | B   | 8,827,500  |
| <b>Pharmaceuticals 2.3% (1.4% of Total Investments)</b>                 |  |        |          |     |            |
| 9,500   | Bausch Health Companies Inc., 144A, (5)        | 6.500% | 3/15/22  | BB  | 9,820,625  |
| 2,000   | Bausch Health Companies Inc., 144A             | 7.000% | 3/15/24  | BB  | 2,098,750  |
| 6,000   | Bausch Health Companies Inc., 144A, (5)        | 5.500% | 11/01/25 | BB  | 5,984,160  |
| 9,400   | Teva Pharmaceutical Finance Netherlands III BV | 2.200% | 7/21/21  | BBB | 8,885,202  |
| 26,900  | Total Pharmaceuticals                          |        |          |     | 26,788,737 |

**JQC Nuveen Credit Strategies Income Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

| <b>Principal Amount (000)</b>  | <b>Description (1)</b>                           | <b>Coupon</b> | <b>Maturity</b> | <b>Ratings (4)</b> | <b>Value</b>  |
|--|--|---------------|-----------------|--------------------|---------------|
| <b>Real Estate Management &amp; Development 0.5% (0.3% of Total Investments)</b>       |  |               |                 |                    |               |
| \$ 6,000   | Realogy Group LLC, 144A, (5)                     | 5.250%        | 12/01/21        | B+                 | \$ 5,997,720  |
| <b>Specialty Retail 0.9% (0.6% of Total Investments)</b>                               |  |               |                 |                    |               |
| 5,825  | PetSmart Inc., 144A                              | 5.875%        | 6/01/25         | B                  | 4,574,373     |
| 6,428  | WEX Inc., 144A, (5)                              | 4.750%        | 2/01/23         | BB                 | 6,347,650     |
| 12,253   | Total Specialty Retail                           |               |                 |                    | 10,922,023    |
| <b>Technology Hardware, Storage &amp; Peripherals 1.1% (0.7% of Total Investments)</b> |  |               |                 |                    |               |
| 5,000  | Dell International LLC, 144A, (5)                | 5.875%        | 6/15/21         | BB+                | 5,081,111     |
| 5,000  | Dell International LLC, 144A, (5)                | 7.125%        | 6/15/24         | BB+                | 5,273,008     |
| 3,000  | Western Digital Corporation                      | 4.750%        | 2/15/26         | BBB                | 2,790,000     |
| 13,000   | Total Technology Hardware, Storage & Peripherals |               |                 |                    | 13,144,119    |
| <b>Wireless Telecommunication Services 3.1% (1.9% of Total Investments)</b>            |  |               |                 |                    |               |
| 1,000  | Hughes Satellite Systems Corporation, (5)        | 6.625%        | 8/01/26         | BB                 | 962,500       |
| 6,000  | Hughes Satellite Systems Corporation, (5)        | 5.250%        | 8/01/26         | BBB                | 5,745,000     |
| 6,000  | Intelsat Jackson Holdings SA, 144A               | 8.500%        | 10/15/24        | CCC+               | 6,060,000     |
| 8,750  | Sprint Capital Corporation, (5)                  | 7.875%        | 9/15/23         | B+                 | 9,296,875     |
| 2,500  | Sprint Corporation, (5)                          | 7.250%        | 9/15/21         | B+                 | 2,625,275     |
| 12,000   | T-Mobile USA Inc., (5)                           | 6.375%        | 3/01/25         | BB+                | 12,450,000    |
| 36,250   | Total Wireless Telecommunication Services        |               |                 |                    | 37,139,650    |
| \$ 419,015   | Total Corporate Bonds (cost \$380,305,274)       |               |                 |                    | 346,557,666   |
| <b>Shares</b>  | <b>Description (1), (8)</b>                      |               |                 |                    | <b>Value</b>  |
| <b>EXCHANGE-TRADED FUNDS 3.9% (2.4% of Total Investments)</b>                          |  |               |                 |                    |               |
| 2,043,313  | Invesco Senior Loan ETF                          |               |                 |                    | \$ 45,851,944 |
|  | Total Exchange-Traded Funds (cost \$47,314,519)  |               |                 |                    | 45,851,944    |
| <b>Shares</b>  | <b>Description (1)</b>                           |               |                 |                    | <b>Value</b>  |
| <b>COMMON STOCKS 1.1% (0.7% of Total Investments)</b>                                  |  |               |                 |                    |               |
| <b>Diversified Consumer Services 0.1% (0.1% of Total Investments)</b>                  |  |               |                 |                    |               |
| 291,285  |  |               |                 |                    | \$ 1,128,729  |

|         |  |           |
|---------|--|-----------|
|         | Cengage Learning Holdings II Inc., (9), (10)                                 |           |
|         | <b>Energy Equipment &amp; Services 0.2% (0.1% of Total Investments)</b>      |           |
| 10,935  | Vantage Drilling International, (9), (10)                                    | 2,536,920 |
|         | <b>Health Care Providers &amp; Services 0.1% (0.0% of Total Investments)</b> |           |
| 211,860 | Millennium Health LLC, (7), (9)  | 410,591   |
| 198,883 | Millennium Health LLC, (7), (9)  | 385,277   |
| 227,437 | Millennium Health LLC, (9), (10)   | 12,509    |
|         | Total Health Care Providers & Services                                       | 808,377   |
|         | <b>Marine 0.1% (0.1% of Total Investments)</b>                               |           |
| 28,051  | HGIM Corporation, (10)   | 1,065,938 |
| 6,278   | HGIM Corporation, (9), (10)  | 238,564   |
|         | Total Marine   | 1,304,502 |
|         | <b>Media 0.3% (0.2% of Total Investments)</b>                                |           |
| 51,719  | Affinion Group Holdings Inc., (9), (10)                                      | 297,384   |
| 241,742 | Cumulus Media Inc., (9)  | 2,912,991 |
| 17,987  | Tribune Media Company, (10)  | 11,692    |
|         | Total Media  | 3,222,067 |
|         | <b>Pharmaceuticals 0.2% (0.1% of Total Investments)</b>                      |           |
| 110,097 | Advanz Pharma Corporation, (9)   | 2,083,035 |

| Shares | Description (1)                                  | Value        |
|--------|--|--------------|
|        | <b>Software 0.1% (0.1% of Total Investments)</b> |              |
| 81,218 | Avaya Holdings Corporation,<br>(9)               | \$ 1,373,396 |
|        | Total Common Stocks (cost<br>\$31,563,302)       | 12,457,026   |

| Principal Amount (000) | Description (1)  | Coupon | Maturity | Ratings (4) | Value        |
|------------------------|--|--------|----------|-------------|--------------|
|                        | <b>CONVERTIBLE BONDS 0.9% (0.6% of Total Investments)</b>                              |        |          |             |              |
|                        | <b>Biotechnology 0.4% (0.2% of Total Investments)</b>                                  |        |          |             |              |
| \$ 3,000               | Acorda Therapeutics Inc.   | 1.750% | 6/15/21  | N/R         | \$ 2,653,440 |
| 2,000                  | Clovis Oncology Inc.   | 2.500% | 9/15/21  | N/R         | 1,826,230    |
| 5,000                  | Total Biotechnology  |        |          |             | 4,479,670    |
|                        | <b>Pharmaceuticals 0.3% (0.2% of Total Investments)</b>                                |        |          |             |              |
| 3,000                  | Horizon Pharma Investment<br>Ltd   | 2.500% | 3/15/22  | CCC+        | 3,129,606    |
|                        | <b>Technology Hardware, Storage &amp; Peripherals 0.2% (0.2% of Total Investments)</b> |        |          |             |              |
| 3,500                  | Western Digital Corporation,<br>144A   | 1.500% | 2/01/24  | BBB         | 3,005,814    |
| \$ 11,500              | Total Convertible Bonds (cost<br>\$10,536,086)   |        |          |             | 10,615,090   |

| Shares | Description (1)   | Value        |
|--------|---|--------------|
|        | <b>COMMON STOCK RIGHTS 0.1% (0.1% of Total Investments)</b>             |              |
|        | <b>Oil, Gas &amp; Consumable Fuels 0.1% (0.1% of Total Investments)</b> |              |
| 45,924 | Fieldwood Energy LLC, (7),<br>(9)                                       | \$ 1,442,831 |
| 9,278  | Fieldwood Energy LLC, (9),<br>(10)                                      | 306,174      |
|        | Total Common Stock Rights<br>(cost \$1,310,866)                         | 1,749,005    |

| Shares | Description (1)   | Value                |
|--------|---|----------------------|
|        | <b>WARRANTS 0.0% (0.0% of Total Investments)</b>              |                      |
| 37,273 | Avaya Holdings Corporation,<br>(10)                           | 47,154               |
|        | Total Warrants (cost<br>\$4,921,201)                          | 47,154               |
|        | <b>Total Long-Term Investments<br/>(cost \$1,963,251,563)</b> | <b>1,853,259,374</b> |

| Shares | Description (1)  | Coupon | Value |
|--------|--|--------|-------|
|        | <b>SHORT-TERM INVESTMENTS 4.0% (2.5% of Total Investments)</b> |        |       |

**INVESTMENT COMPANIES 4.0% (2.5% of Total Investments)**

|            |   |               |           |                      |
|------------|---|---------------|-----------|----------------------|
| 46,766,350 | BlackRock Liquidity Funds<br>T-Fund Portfolio, (8)      | 2.290% (11)   | \$        | 46,766,350           |
|            | <b>Total Short-Term Investments (cost \$46,766,350)</b> |               |           | <b>46,766,350</b>    |
|            | <b>Total Investments (cost \$2,010,017,913)</b>         | <b>161.1%</b> |           | <b>1,900,025,724</b> |
|            | <b>Borrowings (42.0)% (12), (13)</b>                    |               |           | <b>(495,000,000)</b> |
|            | <b>Reverse Repurchase Agreements (16.8)% (14)</b>       |               |           | <b>(198,000,000)</b> |
|            | <b>Other Assets Less Liabilities (2.3)%</b>             |               |           | <b>(27,945,500)</b>  |
|            | <b>Net Assets Applicable to Common Shares</b>           | <b>100%</b>   | <b>\$</b> | <b>1,179,080,224</b> |

**JQC Nuveen Credit Strategies Income Fund** (continued)  
**Portfolio of Investments January 31, 2019**  
(Unaudited)

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate (Reference Rate) plus an assigned fixed rate (Spread). These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ( LIBOR ), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.
- (3) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (4) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group ( Standard & Poor's ), Moody's Investors Service, Inc. ( Moody's ) or Fitch, Inc. ( Fitch ) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (5) 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 \$332,737,446 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



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

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) 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.
- (8) 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>.
- (9) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (10) 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.
- (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 26.1%.
- (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 10.4%.
- (15) Variable rate security. The rate shown is the coupon as of the end of the period.
- 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

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

January 31, 2019

(Unaudited)

|   | NSL                | JFR                  | JRO                | JSD                | JQC                  |
|---|--------------------|----------------------|--------------------|--------------------|----------------------|
| <b>Assets</b>   |                    |                      |                    |                    |                      |
| Long-term investments, at value (cost \$430,765,977, \$1,045,666,837, \$733,898,727, \$287,471,186 and \$1,963,251,563, respectively) | \$ 403,154,053     | \$ 987,971,844       | \$ 691,246,271     | \$ 273,012,831     | \$ 1,853,259,374     |
| Short-term investments, at value (cost approximates value)  | 8,014,761          | 16,339,538           | 12,312,629         | 3,664,427          | 46,766,350           |
| Cash collateral at brokers for investments in swaps <sup>(1)</sup>  | 637,000            | 1,290,000            | 1,161,000          | 431,729            | 606                  |
| Credit default swaps premiums paid  |                    |                      |                    | 251,209            |                      |
| Unrealized appreciation on interest rate swaps  |                    | 45,189               |                    |                    |                      |
| Receivable for:   |                    |                      |                    |                    |                      |
| Interest  | 1,645,482          | 4,023,811            | 2,852,571          | 1,234,331          | 9,683,121            |
| Investments sold  | 6,878,687          | 18,443,585           | 14,406,258         | 3,921,193          | 27,647,730           |
| Reclaims  |                    |                      |                    |                    | 17,480               |
| Shares sold   |                    | 31,001               |                    |                    |                      |
| Other assets  | 150,050            | 139,391              | 88,527             | 42,020             | 360,624              |
| <b>Total assets</b>   | <b>420,480,033</b> | <b>1,028,284,359</b> | <b>722,067,256</b> | <b>282,557,740</b> | <b>1,937,735,285</b> |
| <b>Liabilities</b>  |                    |                      |                    |                    |                      |
| Borrowings  | 114,000,000        | 264,500,000          | 178,800,000        | 72,000,000         | 495,000,000          |
| Reverse repurchase agreements   |                    |                      |                    |                    | 198,000,000          |
| Cash overdraft  | 1,059,492          | 2,118,983            | 1,439,538          |                    |                      |
| Cash overdraft denominated in foreign currencies (cost \$968, \$2,463, \$1,646, \$55 and \$174, respectively)                         | 1,016              | 2,586                | 1,727              | 52                 | 177                  |
| Credit default swaps premiums received  |                    |                      |                    | 206,846            |                      |
| Unrealized depreciation on interest rate swaps  | 665,341            | 1,001,426            | 1,062,835          | 52,850             |                      |
| Payable for:  |                    |                      |                    |                    |                      |
| Dividends   | 1,345,310          | 3,389,735            | 2,439,876          | 974,990            | 13,651,253           |
| Investments purchased   | 8,281,674          | 20,723,981           | 14,534,997         | 4,334,656          | 47,627,313           |
| Unfunded senior loans   | 39,561             | 84,383               | 50,767             | 39,561             |                      |
|   |                    |                      |                    | 16,255             |                      |

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

|   |                |                |                |                |                  |
|---|----------------|----------------|----------------|----------------|------------------|
| Variation margin on swap contracts  |                |                |                |                |                  |
| Term Preferred Shares ( Term Preferred ), net of deferred offering costs (liquidation preference \$43,000,000, \$115,000,000, \$84,000,000, \$35,000,000 and \$ , respectively) | 42,494,344     | 113,985,173    | 82,966,686     | 34,661,696     |                  |
| Accrued expenses:   |                |                |                |                |                  |
| Interest  | 397,322        | 370,580        | 645,819        | 279,429        | 2,328,601        |
| Management fees   | 280,157        | 674,985        | 476,819        | 189,814        | 1,283,304        |
| Trustees fees   | 73,956         | 138,559        | 87,793         | 16,396         | 359,283          |
| Other   | 150,343        | 247,651        | 211,681        | 96,870         | 405,130          |
| Total liabilities   | 168,788,516    | 407,238,042    | 282,718,538    | 112,869,415    | 758,655,061      |
| Net assets applicable to common shares  | \$ 251,691,517 | \$ 621,046,317 | \$ 439,348,718 | \$ 169,688,325 | \$ 1,179,080,224 |
| Common shares outstanding   | 38,611,472     | 56,918,468     | 40,541,218     | 10,095,648     | 135,609,290      |
| Net asset value ( NAV ) per common share outstanding  | \$ 6.52        | \$ 10.91       | \$ 10.84       | \$ 16.81       | \$ 8.69          |
| <b>Net assets applicable to common shares consist of:</b>   |                |                |                |                |                  |
| Common shares, \$0.01 par value per share   | \$ 386,115     | \$ 569,185     | \$ 405,412     | \$ 100,956     | \$ 1,356,093     |
| Paid-in-surplus   | 287,743,093    | 708,896,922    | 503,351,629    | 191,865,113    | 1,386,846,300    |
| Total distributable earnings  | (36,437,691)   | (88,419,790)   | (64,408,323)   | (22,277,744)   | (209,122,169)    |
| Net assets applicable to common shares  | \$ 251,691,517 | \$ 621,046,317 | \$ 439,348,718 | \$ 169,688,325 | \$ 1,179,080,224 |
| 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****Six Months Ended January 31, 2019**

(Unaudited)

|  | <b>NSL</b>     | <b>JFR</b>      | <b>JRO</b>      | <b>JSD</b>     | <b>JQC</b>      |
|--|----------------|-----------------|-----------------|----------------|-----------------|
| <b>Investment Income</b>                                 |                |                 |                 |                |                 |
| Interest and dividends                                   | \$ 12,709,689  | \$ 29,950,518   | \$ 21,226,157   | \$ 8,819,863   | \$ 50,049,352   |
| Fees   | 360,719        | 876,710         | 594,432         | 269,354        | 1,031,772       |
| Total investment income                                  | 13,070,408     | 30,827,228      | 21,820,589      | 9,089,217      | 51,081,124      |
| <b>Expenses</b>  |                |                 |                 |                |                 |
| Management fees  | 1,699,609      | 4,088,598       | 2,890,763       | 1,153,700      | 7,773,086       |
| Interest expense and amortization of offering costs      | 2,331,078      | 6,476,262       | 4,269,916       | 1,643,675      | 12,535,655      |
| Custodian fees   | 63,956         | 107,792         | 98,972          | 48,865         | 179,327         |
| Trustees fees  | 6,230          | 15,232          | 10,692          | 4,228          | 28,752          |
| Professional fees  | 24,795         | 50,344          | 40,011          | 26,526         | 59,084          |
| Shareholder reporting expenses                           | 24,127         | 55,428          | 40,453          | 14,343         | 91,965          |
| Shareholder servicing agent fees                         | 7,469          | 13,373          | 13,301          | 6,922          | 1,551           |
| Stock exchange listing fees                              | 5,404          | 7,965           | 5,676           | 3,413          | 18,998          |
| Investor relations expenses                              | 13,971         | 33,735          | 23,920          | 9,329          | 62,724          |
| Other  | 23,205         | 26,330          | 24,305          | 20,196         | 14,543          |
| Total expenses   | 4,199,844      | 10,875,059      | 7,418,009       | 2,931,197      | 20,765,685      |
| Net investment income (loss)                             | 8,870,564      | 19,952,169      | 14,402,580      | 6,158,020      | 30,315,439      |
| <b>Realized and Unrealized Gain (Loss)</b>               |                |                 |                 |                |                 |
| Net realized gain (loss) from:                           |                |                 |                 |                |                 |
| Investments and foreign currency                         | (3,221,833)    | (5,623,332)     | (4,593,236)     | (1,530,573)    | (19,360,904)    |
| Swaps  | (240,676)      | 115,137         | 9,516           | (115,275)      |                 |
| Change in net unrealized appreciation (depreciation) of: |                |                 |                 |                |                 |
| Investments and foreign currency                         | (12,797,255)   | (31,680,499)    | (22,318,841)    | (9,505,560)    | (28,272,877)    |
| Swaps  | 533,639        | 1,474,348       | 1,268,252       | 36,797         |                 |
| Net realized and unrealized gain (loss)                  | (15,726,125)   | (35,714,346)    | (25,634,309)    | (11,114,611)   | (47,633,781)    |
| Net increase (decrease) in net assets applicable to      | \$ (6,855,561) | \$ (15,762,177) | \$ (11,231,729) | \$ (4,956,591) | \$ (17,318,342) |

common shares from  
operations

*See accompanying notes to financial statements.*

84

**Statement of Changes in Net Assets**

(Unaudited)

|   | NSL            |                     | JFR            |                     |
|---|----------------|---------------------|----------------|---------------------|
|   | Six Months     | Year <sup>(1)</sup> | Six Months     | Year <sup>(1)</sup> |
|   | Ended          | Ended               | Ended          | Ended               |
|   | 1/31/19        | 7/31/18             | 1/31/19        | 7/31/18             |
| <b>Operations</b>   |                |                     |                |                     |
| Net investment income (loss)  | \$ 8,870,564   | \$ 16,516,893       | \$ 19,952,169  | \$ 37,297,459       |
| Net realized gain (loss) from:  |                |                     |                |                     |
| Investments and foreign currency  | (3,221,833)    | 988,609             | (5,623,332)    | (3,918,156)         |
| Swaps   | (240,676)      | (170,366)           | 115,137        | 710,097             |
| Change in net unrealized appreciation (depreciation) of:  |                |                     |                |                     |
| Investments and foreign currency  | (12,797,255)   | (1,461,678)         | (31,680,499)   | 795,592             |
| Swaps   | 533,639        | (650,645)           | 1,474,348      | (3,024,738)         |
| Net increase (decrease) in net assets applicable to common shares from operations                 | (6,855,561)    | 15,222,813          | (15,762,177)   | 31,860,254          |
| <b>Distributions to Common Shareholders<sup>(2)</sup></b>   |                |                     |                |                     |
| Dividends <sup>(3)</sup>  | (8,148,846)    | (17,553,641)        | (20,348,352)   | (44,003,590)        |
| Decrease in net assets applicable to common shares from distributions to common shareholders      | (8,148,846)    | (17,553,641)        | (20,348,352)   | (44,003,590)        |
| <b>Capital Share Transactions</b>   |                |                     |                |                     |
| Common shares:  |                |                     |                |                     |
| Proceeds from shelf offering, net of offering costs   |                |                     |                | 5,297,434           |
| Net proceeds from shares issued to shareholders due to reinvestment of distributions              |                |                     |                | 139,663             |
| Cost of common shares repurchased and retired   | (56,494)       |                     |                |                     |
| Net increase (decrease) in net assets applicable to common shares from capital share transactions | (56,494)       |                     |                | 5,437,097           |
| Net increase (decrease) in net assets applicable to common shares                                 | (15,060,901)   | (2,330,828)         | (36,110,529)   | (6,706,239)         |
| Net assets applicable to common shares at the beginning of period                                 | 266,752,418    | 269,083,246         | 657,156,846    | 663,863,085         |
| Net assets applicable to common shares at the end of period                                       | \$ 251,691,517 | \$ 266,752,418      | \$ 621,046,317 | \$ 657,156,846      |

(1) Prior period amounts have been conformed to current year presentation. See Notes to Financial Statements, Note 11 - New Accounting Pronouncements for further details.

- (2) The composition and per share amounts of the Funds' distributions are presented in the Financial Highlights. The distribution information for the Funds as of its most recent tax year end is presented within the Notes to Financial Statements, Note 6 - Income Tax Information.
- (3) For the fiscal year ended July 31, 2018, the Funds' distributions to shareholders were paid from net investment income.

*See accompanying notes to financial statements.*



## Statement of Changes in Net Assets (continued)

(Unaudited)

|   | JRO            |                     | JSD            |                     |
|---|----------------|---------------------|----------------|---------------------|
|   | Six Months     | Year <sup>(1)</sup> | Six Months     | Year <sup>(1)</sup> |
|   | Ended          | Ended               | Ended          | Ended               |
|   | 1/31/19        | 7/31/18             | 1/31/19        | 7/31/18             |
| <b>Operations</b>   |                |                     |                |                     |
| Net investment income (loss)  | \$ 14,402,580  | \$ 26,747,901       | \$ 6,158,020   | \$ 12,002,204       |
| Net realized gain (loss) from:  |                |                     |                |                     |
| Investments and foreign currency  | (4,593,236)    | (2,177,791)         | (1,530,573)    | (1,771,955)         |
| Swaps   | 9,516          | 661,463             | (115,275)      | (201,725)           |
| Change in net unrealized appreciation<br>(depreciation) of:   |                |                     |                |                     |
| Investments and foreign currency  | (22,318,841)   | 828,220             | (9,505,560)    | 1,590,671           |
| Swaps   | 1,268,252      | (2,851,257)         | 36,797         | (104,691)           |
| Net increase (decrease) in net assets<br>applicable to common shares from<br>operations                 | (11,231,729)   | 23,208,536          | (4,956,591)    | 11,514,504          |
| <b>Distributions to Common<br/>Shareholders<sup>(2)</sup></b>   |                |                     |                |                     |
| Dividends <sup>(3)</sup>  | (14,621,109)   | (32,185,250)        | (6,239,110)    | (13,098,094)        |
| Decrease in net assets applicable to<br>common shares from distributions to<br>common shareholders      | (14,621,109)   | (32,185,250)        | (6,239,110)    | (13,098,094)        |
| <b>Capital Share Transactions</b>   |                |                     |                |                     |
| Common shares:  |                |                     |                |                     |
| Proceeds from shelf offering, net of<br>offering costs  |                | 9,134,335           |                |                     |
| Net proceeds from shares issued to<br>shareholders due to reinvestment of<br>distributions              |                | 59,873              |                |                     |
| Cost of common shares repurchased and<br>retired  | (176,868)      |                     |                |                     |
| Net increase (decrease) in net assets<br>applicable to common shares from capital<br>share transactions | (176,868)      | 9,194,208           |                |                     |
| Net increase (decrease) in net assets<br>applicable to common shares                                    | (26,029,706)   | 217,494             | (11,195,701)   | (1,583,590)         |
| Net assets applicable to common shares<br>at the beginning of period                                    | 465,378,424    | 465,160,930         | 180,884,026    | 182,467,616         |
| Net assets applicable to common shares<br>at the end of period  | \$ 439,348,718 | \$ 465,378,424      | \$ 169,688,325 | \$ 180,884,026      |

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

- (1) Prior period amounts have been conformed to current year presentation. See Notes to Financial Statements, Note 11 New Accounting Pronouncements for further details.
- (2) The composition and per share amounts of the Funds' distributions are presented in the Financial Highlights. The distribution information for the Funds as of its most recent tax year end is presented within the Notes to Financial Statements, Note 6 Income Tax Information.
- (3) For the fiscal year ended July 31, 2018, the Funds' distributions to shareholders were paid from net investment income.

*See accompanying notes to financial statements.*

|   | JQC              |                     |
|---|------------------|---------------------|
|   | Six Months       | Year <sup>(1)</sup> |
|   | Ended            | Ended               |
|   | 1/31/19          | 7/31/18             |
| <b>Operations</b>   |                  |                     |
| Net investment income (loss)  | \$ 30,315,439    | \$ 59,827,455       |
| Net realized gain (loss) from:  |                  |                     |
| Investments and foreign currency  | (19,360,904)     | (9,945,000)         |
| Swaps   |                  | 1,412,527           |
| Change in net unrealized appreciation (depreciation) of:  |                  |                     |
| Investments and foreign currency  | (28,272,877)     | (5,536,690)         |
| Swaps   |                  | (1,375,436)         |
| Net increase (decrease) in net assets applicable to common shares from operations                 | (17,318,342)     | 44,382,856          |
| <b>Distributions to Common Shareholders<sup>(2)</sup></b>   |                  |                     |
| Dividends <sup>(3)</sup>  | (39,688,431)     | (72,567,457)        |
| Decrease in net assets applicable to common shares from distributions to common shareholders      | (39,688,431)     | (72,567,457)        |
| <b>Capital Share Transactions</b>   |                  |                     |
| Common shares:  |                  |                     |
| Proceeds from shelf offering, net of offering costs   |                  |                     |
| Net proceeds from shares issued to shareholders due to reinvestment of distributions              |                  |                     |
| Cost of common shares repurchase and retired  | (1,175,108)      |                     |
| Net increase (decrease) in net assets applicable to common shares from capital share transactions | (1,175,108)      |                     |
| Net increase (decrease) in net assets applicable to common shares                                 | (58,181,881)     | (28,184,601)        |
| Net assets applicable to common shares at the beginning of period                                 | 1,237,262,105    | 1,265,446,706       |
| Net assets applicable to common shares at the end of period                                       | \$ 1,179,080,224 | \$ 1,237,262,105    |

(1) Prior period amounts have been conformed to current year presentation. See Notes to Financial Statements, Note 11 New Accounting Pronouncements for further details.

(2) The composition and per share amounts of the Funds' distributions are presented in the Financial Highlights. The distribution information for the Funds as of its most recent tax year end is presented within the Notes to Financial Statements, Note 6 Income Tax Information.

(3) For the fiscal year ended July 31, 2018, the Funds' distributions to shareholders were paid from net investment income.

*See accompanying notes to financial statements.*

## Statement of Cash Flows

Six Months Ended January 31, 2019

(Unaudited)

|  | NSL            | JFR             | JRO             | JSD            | JQC             |
|--|----------------|-----------------|-----------------|----------------|-----------------|
| <b>Cash Flows from Operating Activities:</b>   |                |                 |                 |                |                 |
| <b>Net Increase (Decrease) in Net Assets Applicable to Common Shares from Operations</b>   | \$ (6,855,561) | \$ (15,762,177) | \$ (11,231,729) | \$ (4,956,591) | \$ (17,318,342) |
| 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   | (53,641,752)   | (138,212,950)   | (103,663,271)   | (33,926,274)   | (402,924,459)   |
| Proceeds from sales and maturities of investments  | 56,143,703     | 143,067,450     | 107,685,089     | 34,827,127     | 420,437,689     |
| Proceeds from (Purchases of) short-term investments, net   | 2,106,668      | 7,201,552       | 4,843,732       | 4,454,078      | 19,946,680      |
| Proceeds from (Payments for) cash denominated in foreign currencies, net   | 22             | 56              | 38              | 1              | (3)             |
| Premiums received (paid) for credit default swaps  |                |                 |                 | (33,383)       |                 |
| Payment-in-kind distributions  | (55,144)       | (128,247)       | (31,226)        | (22,555)       |                 |
| Proceeds from litigation settlement  |                |                 |                 |                | 171,876         |
| Amortization (Accretion) of premiums and discounts, net  | (985,745)      | (1,614,301)     | (1,263,411)     | (744,057)      | 1,057,079       |
| Amortization of deferred offering costs  | 92,577         | 162,212         | 53,661          | 97,262         |                 |
| (Increase) Decrease in:  |                |                 |                 |                |                 |
| Receivable for interest  | 95,158         | 375,367         | 222,048         | 42,229         | 42,273          |
| Receivable for investments sold  | (3,597,524)    | (10,319,794)    | (7,039,772)     | (465,025)      | 7,695,570       |
| Other assets   | (21,138)       | 10,651          | 27,238          | (12,708)       | 51,765          |
| Increase (Decrease) in:  |                |                 |                 |                |                 |
| Payable for investments purchased  | (2,562,542)    | (3,908,425)     | (3,148,939)     | (4,068,814)    | (31,602,185)    |
| Payable for unfunded senior loans  | (21,944)       | (46,806)        | (28,159)        | (21,944)       |                 |
| Payable for variation margin on swap contracts   |                |                 |                 | 15,726         |                 |
| Accrued interest   | 396,738        | 370,580         | 214,892         | 279,429        | 145,967         |
| Accrued management fees  | (10,180)       | (23,392)        | (17,454)        | (7,394)        | (40,126)        |

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

|   |              |              |              |              |               |
|---|--------------|--------------|--------------|--------------|---------------|
| Accrued Trustees fees   | (10,864)     | (17,859)     | (11,295)     | (2,020)      | (50,124)      |
| Accrued other expenses  | (11,590)     | 5,037        | 7,238        | (719)        | (55,461)      |
| Net realized (gain) loss from investments and foreign currency                  | 3,221,833    | 5,623,332    | 4,593,236    | 1,530,573    | 19,360,904    |
| Change in net unrealized (appreciation) depreciation of:                        |              |              |              |              |               |
| Investments and foreign currency  | 12,797,255   | 31,680,499   | 22,318,841   | 9,505,560    | 28,272,877    |
| Swaps <sup>(1)</sup>  | (533,639)    | (1,474,348)  | (1,268,252)  | (120,754)    |               |
| Net cash provided by (used in) operating activities                             | 6,546,331    | 16,988,437   | 12,262,505   | 6,369,747    | 45,191,980    |
| <b>Cash Flows from Financing Activities:</b>                                    |              |              |              |              |               |
| Proceeds from reverse repurchase agreements                                     |              |              |              |              | 55,000,000    |
| (Payments for) reverse repurchase agreements                                    |              |              |              |              | (2,000,000)   |
| Proceeds from borrowings  |              | 10,200,000   |              |              |               |
| Repayments of borrowings  |              |              |              |              | (66,000,000)  |
| (Payments for) Term Preferred Shares redeemed, at liquidation preference        |              | (10,200,000) |              |              |               |
| Increase (Decrease) in cash overdraft   | 1,059,492    | 2,118,983    | 1,439,538    |              |               |
| Increase (Decrease) in cash overdraft denominated in foreign currencies         | (22)         | (56)         | (38)         | (1)          | 159           |
| Cash distributions paid to common shareholders                                  | (8,072,307)  | (20,200,364) | (14,520,887) | (6,213,545)  | (31,017,719)  |
| Cost of shares repurchased and retired  | (56,494)     |              | (176,868)    |              | (1,175,108)   |
| Net cash provided by (used in) financing activities                             | (7,069,331)  | (18,081,437) | (13,258,255) | (6,213,546)  | (45,192,668)  |
| <b>Net Increase (Decrease) in Cash and Cash Collateral at Brokers</b>           |              |              |              |              |               |
| Cash and cash collateral at brokers at the beginning of period                  | 1,160,000    | 2,383,000    | 2,156,750    | 275,528      | 1,294         |
| Cash and cash collateral at brokers at the end of period                        | \$ 637,000   | \$ 1,290,000 | \$ 1,161,000 | \$ 431,729   | \$ 606        |
| <b>Supplemental Disclosure of Cash Flow Information</b>                         |              |              |              |              |               |
|   | <b>NSL</b>   | <b>JFR</b>   | <b>JRO</b>   | <b>JSD</b>   | <b>JQC</b>    |
| Cash paid for interest (excluding borrowing and amortization of offering costs) | \$ 1,817,267 | \$ 5,943,470 | \$ 3,985,068 | \$ 1,243,219 | \$ 12,397,355 |

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

See accompanying notes to financial statements.



THIS PAGE INTENTIONALLY LEFT BLANK

**Financial Highlights**

(Unaudited)

Selected data for a common share outstanding throughout each period:

|                  | Investment Operations                      |  |                          | Less Distributions to<br>Common Shareholders |   |                                    | Common Share<br>Premium<br>Discount from<br>Shares Sold<br>Repurchased through<br>Offering and Shelf<br>Offering |                    |               | Ending<br>Share<br>Price |
|------------------|--|--|--------------------------|--|---|------------------------------------|--|--------------------|---------------|--------------------------|
|                  | Net<br>Beginning<br>Common<br>Share<br>NAV | Invest<br>ment<br>Unrealized/<br>Gain (Loss) | Net<br>Realized/<br>Loss | Investment<br>Total                          | From<br>Accumu<br>lated<br>Net<br>Realized<br>Income<br>Gains | Net<br>Realized<br>Income<br>Gains | Offering<br>Total<br>Costs   | Retire<br>Offering | Ending<br>NAV | Ending<br>Share<br>Price |
| <b>NSL</b>       |  |  |                          |  |   |                                    |  |                    |               |                          |
| Year Ended 7/31: |  |  |                          |  |   |                                    |  |                    |               |                          |
| 2019(e)          | \$ 6.91                                    | \$ 0.23                                      | \$ (0.41)                | \$ (0.18)                                    | \$ (0.21)   | \$ (0.21)                          | \$   | *\$                | \$ 6.52       | \$ 5.74                  |
| 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                     |
| <b>JFR</b>       |  |  |                          |  |   |                                    |  |                    |               |                          |
| Year Ended 7/31: |  |  |                          |  |   |                                    |  |                    |               |                          |
| 2019(e)          | 11.55                                      | 0.35   | (0.63)                   | (0.28)                                       | (0.36)  | (0.36)                             |  |                    | 10.91         | 9.71                     |
| 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)**

| <b>Common Share<br/>Total Returns</b> | <b>Based<br/>on<br/>Share<br/>Price(b)</b> | <b>Ending<br/>Net<br/>Assets<br/>(000)</b> | <b>Expenses</b> | <b>Net<br/>Investment<br/>Income (Loss)</b> | <b>Portfolio<br/>Turnover<br/>Rate(d)</b> |
|---------------------------------------|--|--|-----------------|---|---|
| (2.62)%                               | (2.95)%                                    | \$ 251,692                                 | 3.21%**         | 6.78%**                                     | 13%                                       |
| 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  |
| (2.47)                                | (2.27)                                     | 621,046                                    | 3.37**          | 6.19**                                      | 14  |
| 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**

| <b>NSL</b>       |         |
|------------------|---------|
| Year Ended 7/31: |         |
| 2019(e)          | 1.78%** |
| 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**

| <b>JFR</b>       |         |
|------------------|---------|
| Year Ended 7/31: |         |
| 2019(e)          | 2.01%** |
| 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.

(e) For the six months ended January 31, 2019.

\* Rounds to less than \$0.01 per share.

\*\* Annualized.

*See accompanying notes to financial statements.*

**Financial Highlights** (continued)

(Unaudited)

Selected data for a common share outstanding throughout each period:

|                  | Investment Operations      |                              |                                     | Less Distributions to Common Shareholders |                     |                 | Common Share Premium  |                  |            | Ending      |         |
|------------------|----------------------------|------------------------------|-------------------------------------|---|---------------------|-----------------|---|------------------|------------|-------------|---------|
|                  | Beginning Common Share NAV | Net Investment Income (Loss) | Net Realized/Unrealized Gain (Loss) | From Net Investment Total                 | From Realized Gains | Accumulated Net | Discount from Shares Repurchased through Offering and Retired | from Shares Sold | Ending NAV | Share Price |         |
| <b>JRO</b>       |                            |                              |                                     |   |                     |                 |   |                  |            |             |         |
| Year Ended 7/31: |                            |                              |                                     |   |                     |                 |   |                  |            |             |         |
| 2019(e)          | \$ 11.47                   | \$ 0.36                      | \$ (0.63)                           | \$ (0.27)                                 | \$ (0.36)           | \$              | \$ (0.36)   | \$               | *\$        | \$ 10.84    | \$ 9.60 |
| 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   |
| <b>JSD</b>       |                            |                              |                                     |   |                     |                 |   |                  |            |             |         |
| Year Ended 7/31: |                            |                              |                                     |   |                     |                 |   |                  |            |             |         |
| 2019(e)          | 17.92                      | 0.61                         | (1.10)                              | (0.49)                                    | (0.62)              |                 | (0.62)  |                  |            | 16.81       | 15.59   |
| 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)**

| <b>Common Share<br/>Total Returns</b> |  |  |                 |   |   |
|---------------------------------------|--|--|-----------------|---|---|
| <b>Based<br/>on<br/>NAV(b)</b>        | <b>Based<br/>on<br/>Share<br/>Price(b)</b> | <b>Ending<br/>Net<br/>Assets<br/>(000)</b> | <b>Expenses</b> | <b>Net<br/>Investment<br/>Income (Loss)</b> | <b>Portfolio<br/>Turnover<br/>Rate(d)</b> |
| (2.46)%                               | (2.65)%                                    | \$ 439,349                                 | 3.25%**         | 6.32%**                                     | 15%                                       |
| 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  |
| (2.79)                                | (2.73)                                     | 169,688                                    | 3.31**          | 6.95**                                      | 12  |
| 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:

|         |         |
|---------|---------|
| 2019(e) | 1.87%** |
| 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:

|         |         |
|---------|---------|
| 2019(e) | 1.85%** |
| 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.

(e) For the six months ended January 31, 2019.

\* Rounds to less than \$0.01 per share.

\*\* Annualized.

*See accompanying notes to financial statements.*

**Financial Highlights** (continued)

(Unaudited)

Selected data for a common share outstanding throughout each period:

|                  | Investment Operations               |  |   | Less Distributions to<br>Common Shareholders |   |                                  | Common Share  |               |                          |
|------------------|-------------------------------------|--|---|--|---|----------------------------------|---|---------------|--------------------------|
|                  | Beginning<br>Common<br>Share<br>NAV | Net<br>Investment<br>Income<br>(Loss) <sup>(a)</sup> | Net<br>Realized/<br>Unrealized<br>Gain (Loss) | Total<br>Investment<br>Income                | From<br>Accumulated<br>Net<br>Realized<br>Gains | From<br>Net<br>Realized<br>Gains | Discount<br>from<br>Shares<br>Repurchased<br>and<br>Retired | Ending<br>NAV | Ending<br>Share<br>Price |
| <b>JQC</b>       |                                     |  |   |  |   |                                  |   |               |                          |
| Year Ended 7/31: |                                     |  |   |  |   |                                  |   |               |                          |
| 2019(f)          | \$ 9.11                             | \$ 0.22  | \$ (0.35)                                     | \$ (0.13)                                    | \$ (0.29)                                       | \$ (0.29)                        | \$ *  | \$ 8.69       | \$ 7.72                  |
| 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)                           | *   | 10.25         | 9.05                     |

(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 reverse repurchase agreements and borrowings (as described in Note 9 Fund Leverage), where applicable. Each ratio includes the effect of all interest expense and other costs related to reverse repurchase agreements and borrowings, where applicable, as follows:

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

| Year Ended 7/31: |         |
|------------------|---------|
| 2019(f)          | 2.05%** |
| 2018             | 1.67    |
| 2017             | 1.23    |
| 2016             | 1.01    |
| 2015             | 0.66    |
| 2014             | 0.52    |

| Common Share<br>Total Returns |                                  | Common Share Supplemental Data/<br>Ratios Applicable to Common Shares |          |                                    |  |                                    |     | Portfolio<br>Turnover<br>Rate(e) |
|-------------------------------|----------------------------------|---|----------|------------------------------------|--|------------------------------------|-----|----------------------------------|
|                               |                                  | Ratios to Average Net<br>Assets<br>Before<br>Reimbursement(c)         |          |                                    | Ratios to Average Net<br>Assets<br>After<br>Reimbursement(c) |                                    |     |                                  |
| Based<br>on<br>NAV(b)         | Based<br>on<br>Share<br>Price(b) | Ending<br>Net<br>Assets<br>(000)                                      | Expenses | Net<br>Investment<br>Income (Loss) | Expenses   | Net<br>Investment<br>Income (Loss) |     |                                  |
| (1.41)%                       | 1.60%                            | \$ 1,179,080  | 3.39%**  | 4.95%**                            | N/A  | N/A                                | 28% |                                  |
| 3.64                          | (3.09)                           | 1,237,262   | 3.01     | 4.84                               | N/A  | N/A                                | 45  |                                  |
| 7.70                          | 10.75                            | 1,265,447   | 2.57     | 5.59                               | N/A  | N/A                                | 46  |                                  |
| 0.11                          | 5.98                             | 1,255,254   | 2.41     | 6.32                               | N/A  | N/A                                | 46  |                                  |
| 1.82                          | 1.02                             | 1,344,763   | 1.95     | 6.16                               | N/A  | N/A                                | 61  |                                  |
| 7.74                          | (3.44)                           | 1,396,303   | 1.77     | 5.84                               | 1.76%(d)   | 5.85%(d)                           | 65  |                                  |

(d) During the fiscal year ended July 31, 2014, the Adviser voluntarily reimbursed the Fund for certain expenses incurred in connection with a common shares equity shelf program. As a result the Expenses and Net Investment Income (Loss) Ratios to Average Net Assets Applicable to Common Shares reflect the voluntary expense reimbursement from Adviser.

(e) 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.

(f) For the six months ended January 31, 2019.

\* Rounds to less than \$0.01 per share.

\*\* Annualized.

N/A Fund no longer has a contractual reimbursement agreement with the Adviser.

*See accompanying notes to financial statements.*



**Financial Highlights** (continued)

(Unaudited)

|                  | <b>Borrowings<br/>at the End of Period</b>            |  | <b>VRTP Shares<br/>at the End of Period</b>           |   | <b>Term Preferred<br/>at the End of Period</b>        |   | <b>Borrowings,<br/>VRTP Shares and/or<br/>Term<br/>Preferred<br/>at the End of Period</b> |
|------------------|---|--|---|---|---|---|---|
|                  | <b>Aggregate<br/>Amount<br/>Outstanding<br/>(000)</b> | <b>Asset<br/>Coverage<br/>Per \$1,000<br/>Share(b)</b> | <b>Aggregate<br/>Amount<br/>Outstanding<br/>(000)</b> | <b>Asset<br/>Coverage<br/>Per \$100,000<br/>Share</b> | <b>Aggregate<br/>Amount<br/>Outstanding<br/>(000)</b> | <b>Asset<br/>Coverage<br/>Per \$1,000<br/>Share</b> | <b>Asset<br/>Coverage<br/>Per \$1<br/>Liquidation<br/>Preference</b>                      |
| <b>NSL</b>       |   |  |   |   |   |   |   |
| Year Ended 7/31: |   |  |   |   |   |   |   |
| 2019(a)          | \$ 114,000  | \$ 3,585   | \$  | \$  | \$ 43,000   | \$ 2,603  | \$ 2.60   |
| 2018             | 114,000   | 3,717  |   |   | 43,000  | 2,699   | 2.70  |
| 2017             | 114,000   | 3,738  |   |   | 43,000  | 2,714   | 2.71  |
| 2016             | 101,000   | 4,030  | 45,000  | 278,816   |   |   | 2.79  |
| 2015             | 112,500   | 3,974  | 58,000  | 262,188   |   |   | 2.62  |
| 2014             | 112,000   | 4,108  | 58,000  | 270,640   |   |   | 2.71  |
| <b>JFR</b>       |   |  |   |   |   |   |   |
| Year Ended 7/31: |   |  |   |   |   |   |   |
| 2019(a)          | 264,500   | 3,783  |   |   | 115,000   | 2,636   | 2.64  |
| 2018             | 254,300   | 4,077  |   |   | 125,200   | 2,732   | 2.73  |
| 2017             | 254,300   | 4,103  |   |   | 125,200   | 2,749   | 2.75  |
| 2016             | 240,800   | 4,051  | 108,000   | 279,652   |   |   | 2.80  |
| 2015             | 270,300   | 3,966  | 139,000   | 261,935   |   |   | 2.62  |
| 2014             | 269,000   | 4,099  | 139,000   | 270,241   |   |   | 2.70  |
| <b>JRO</b>       |   |  |   |   |   |   |   |
| Year Ended 7/31: |   |  |   |   |   |   |   |
| 2019(a)          | 178,800   | 3,927  |   |   | 84,000  | 2,672   | 2.67  |
| 2018             | 178,800   | 4,073  |   |   | 84,000  | 2,771   | 2.77  |
| 2017             | 178,800   | 4,071  |   |   | 84,000  | 2,770   | 2.77  |
| 2016             | 166,800   | 4,059  | 75,000  | 279,979   |   |   | 2.80  |
| 2015             | 188,800   | 3,975  | 98,000  | 261,691   |   |   | 2.62  |
| 2014             | 188,000   | 4,116  | 98,000  | 270,554   |   |   | 2.71  |
| <b>JSD</b>       |   |  |   |   |   |   |   |
| Year Ended 7/31: |   |  |   |   |   |   |   |
| 2019(a)          | 72,000  | 3,843  |   |   | 35,000  | 2,586   | 2.59  |
| 2018             | 72,000  | 3,998  |   |   | 35,000  | 2,691   | 2.69  |
| 2017             | 72,000  | 4,020  |   |   | 35,000  | 2,705   | 2.71  |
| 2016             | 64,000  | 4,305  |   |   | 35,000  | 2,783   | 2.78  |
| 2015             | 85,200  | 3,207  |   |   |   |   |   |

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

|      |        |       |
|------|--------|-------|
| 2014 | 85,000 | 3,313 |
|------|--------|-------|

**JQC**

Year Ended 7/31:

|         |         |       |
|---------|---------|-------|
| 2019(a) | 495,000 | 3,382 |
|---------|---------|-------|

|      |         |       |
|------|---------|-------|
| 2018 | 561,000 | 3,205 |
|------|---------|-------|

|      |         |       |
|------|---------|-------|
| 2017 | 561,000 | 3,256 |
|------|---------|-------|

|      |         |       |
|------|---------|-------|
| 2016 | 561,000 | 3,238 |
|------|---------|-------|

|      |         |       |
|------|---------|-------|
| 2015 | 640,000 | 3,101 |
|------|---------|-------|

|      |         |       |
|------|---------|-------|
| 2014 | 606,000 | 3,304 |
|------|---------|-------|

- (a) For the six months ended January 31, 2019.
- (b) Beginning with the fiscal year ended July 31, 2017, the Funds are calculating Asset Coverage Per \$1,000 of Borrowings as defined under the 1940 Act and not as defined for financial reporting purposes. For purposes of calculating Asset Coverage as defined under the 1940 Act, the outstanding preferred shares are excluded because they are treated as equity for regulatory purposes. The Asset Coverage amounts presented in the table above are calculated in accordance with the 1940 Act, and therefore the Asset Coverage per \$1,000 of Borrowings reflects the amount of Fund total assets (less all liabilities not represented by borrowings and preferred shares) per \$1,000 of borrowings alone.

For financial reporting purposes, preferred shares are considered to be debt. For the fiscal years ended July 31, 2014 through July 31, 2016, the Asset Coverage amounts per \$1,000 of Borrowings reflected the amount of Fund total assets (less all liabilities not represented by borrowings and preferred shares) per \$1,000 of the combined amount of borrowings and outstanding preferred shares and the Asset Coverage amounts per financial reporting purposes as follows:

|                    | <b>Borrowings at the End of Period</b> |                    |
|--------------------|--|--------------------|
| <b>Aggregate</b>   |  | <b>Asset</b>       |
| <b>Amount</b>      |  | <b>Coverage</b>    |
| <b>Outstanding</b> |  | <b>Per \$1,000</b> |
| <b>(000)</b>       |  | <b>Share</b>       |
| <b>NSL</b>         |  |                    |
| Year Ended 7/31:   |  |                    |
| 2016               | \$ 101,000                             | \$ 2,788           |
| 2015               | 112,500                                | 2,622              |
| 2014               | 112,000                                | 2,706              |

|                    | <b>Borrowings at the End of Period</b> |                    |
|--------------------|--|--------------------|
| <b>Aggregate</b>   |  | <b>Asset</b>       |
| <b>Amount</b>      |  | <b>Coverage</b>    |
| <b>Outstanding</b> |  | <b>Per \$1,000</b> |
| <b>(000)</b>       |  | <b>Share</b>       |
| <b>JFR</b>         |  |                    |
| Year Ended 7/31:   |  |                    |
| 2016               | \$ 240,800                             | \$ 2,797           |
| 2015               | 270,300                                | 2,619              |
| 2014               | 269,000                                | 2,702              |

|                  | <b>Borrowings at the End of Period</b> |                 |
|------------------|--|-----------------|
| <b>Aggregate</b> |  | <b>Asset</b>    |
| <b>Amount</b>    |  | <b>Coverage</b> |

|                  | <b>Outstanding</b> | <b>Per \$1,000</b> |
|------------------|--------------------|--------------------|
|                  | <b>(000)</b>       | <b>Share</b>       |
| <b>JRO</b>       |                    |                    |
| Year Ended 7/31: |                    |                    |
| 2016             | \$ 166,800         | \$ 2,800           |
| 2015             | 188,800            | 2,617              |
| 2014             | 188,000            | 2,706              |

| <b>Borrowings at the End of Period</b> |           |                    |
|--|-----------|--------------------|
| <b>Aggregate</b>                       |           | <b>Asset</b>       |
| <b>Amount</b>                          |           | <b>Coverage</b>    |
| <b>Outstanding</b>                     |           | <b>Per \$1,000</b> |
| <b>(000)</b>                           |           | <b>Share</b>       |
| <b>JSD</b>                             |           |                    |
| Year Ended 7/31:                       |           |                    |
| 2016                                   | \$ 64,000 | \$ 2,783           |

*See accompanying notes to financial statements.*

## Notes to Financial Statements

(Unaudited)

### 1. General Information and Significant Accounting Policies

#### General Information

##### *Fund Information*

The funds covered in this report and their corresponding New York Stock Exchange ( NYSE ) symbols are as follows (each a Fund and collectively, the Funds ):

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 are registered under the Investment Company Act of 1940, as amended, as diversified closed-end management investment companies. NSL, JFR, JRO, JSD and JQC were organized as Massachusetts business trusts on August 13, 1999, January 15, 2004, April 27, 2004, January 3, 2011 and May 17, 2003, respectively.

The end of the reporting period for the Funds is January 31, 2019, and the period covered by these Notes to Financial Statements is the six months ended January 31, 2019 (the current fiscal period ).

##### *Investment Adviser*

The Funds' investment adviser is Nuveen Fund Advisors, LLC (the Adviser ), a subsidiary of Nuveen, LLC ( Nuveen ). Nuveen is the investment management arm of Teachers Insurance and Annuity Association of America (TIAA). The Adviser has overall responsibility for management of the Funds, oversees the management of the Funds' portfolios, manages the Funds' business affairs and provides certain clerical, bookkeeping and other administrative services, and, if necessary, asset allocation decisions. The Adviser has entered into sub-advisory agreements with Symphony Asset Management, LLC ( Symphony ), an affiliate of Nuveen, under which Symphony manages the investment portfolios of the Funds. The Adviser is responsible for overseeing the Funds' investments in interest rate and credit default swap contracts.

##### *Investment Objectives and Principal Investment Strategies*

NSL's investment objective is to achieve a high level of current income, consistent with capital preservation. The Fund invests at least 80% of its managed assets (as defined in Note 7 Management Fees) in adjustable rate senior loans. Senior loans that satisfy the 80% requirement may be secured or unsecured so long as any unsecured senior loans are investment grade quality. The Fund invests at least 65% of its managed assets in adjustable rate senior loans that are secured by specific collateral. The Fund may invest a substantial portion of its managed assets in senior loans and other debt instruments that are, at the time of investment, rated below investment grade or are unrated but judged to be of comparable quality by Symphony.

JFR's investment objective is to achieve a high level of current income. The Fund invests at least 80% of its managed assets in adjustable rate loans, primarily secured senior loans. As part of the 80% requirement, the Fund also may invest in unsecured senior loans and secured and unsecured subordinated loans. The Fund invests at least 65% of its managed assets in adjustable rate senior loans that are secured by specific collateral. The Fund may invest a substantial portion of its managed assets in senior loans and other debt instruments that are, at the time of investment, rated below investment grade or are unrated but judged to be of comparable quality by Symphony.

JRO's investment objective is to achieve a high level of current income. The Fund invests at least 80% of its managed assets in adjustable rate loans, primarily secured senior loans. As part of the 80% requirement, the Fund also may invest in unsecured senior loans and secured and unsecured subordinated loans. The Fund invests at least 65% of its managed assets in adjustable rate senior loans that are secured by specific collateral.

JSD's investment objective is to provide current income and the potential for capital appreciation. Under normal market circumstances the Fund will invest 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. The Fund may make limited tactical investments in high yield debt and other debt instruments of up to 30% of its managed assets. No more than 30% of the Fund's managed assets may be invested in debt instruments that are, at the time of investment, rated CCC+ or Caa or below by any Nationally Recognized Statistical Rating Organization or that are unrated but judged by Symphony, to be of comparable quality.

The Fund may enter into tactical short positions consisting primarily of high yield debt, either directly or through the use of derivatives, including credit default swaps, creating investment exposure or hedging existing long (positive) investment exposure in a notional amount up to 20% of its managed assets. The Fund may invest up to 20% of its managed assets in debt instruments of non-U.S. issuers that are U.S. dollar or non-U.S. dollar denominated. The Fund's investments in debt instruments of non-U.S. issuers may include debt instruments of issuers located, or conducting their business, in emerging markets countries.

JQC's investment objectives are high current income and total return. The Fund meets its investment objectives by investing approximately 70% of its managed assets in senior secured and second lien loans, and up to 30% of its managed assets across the capital structure of companies (including equity securities) with a primary emphasis on high yield bonds, convertible securities and other forms of income-producing securities.

The Funds can invest up to 5% in iBOXX Loan Total Return Swaps.

### Significant Accounting Policies

Each Fund is an investment company and follows accounting and reporting guidance under Financial Accounting Standards Board (FASB) Accounting Standards Codification (ASC) Topic 946 Financial Services Investment Companies. The following is a summary of significant accounting policies followed by the Funds in the preparation of their financial statements in accordance with U.S. generally accepted accounting principles (U.S. GAAP).

#### *Investment Transactions*

Investment transactions are recorded on a trade date basis. Trade date for senior and subordinated loans purchased in the primary market is considered the date on which the loan allocations are determined. Trade date for senior and subordinated loans purchased in the secondary market is the date on which the transaction is entered into. Realized gains and losses from investment transactions are determined on the specific identification method, which is the same basis used for federal income tax purposes. Investments purchased on a when-issued/delayed delivery basis may have extended settlement periods. Any investments so purchased are subject to market fluctuation during this period. The Funds have earmarked securities in their portfolios with a current value at least equal to the amount of the when-issued/delayed delivery purchase commitments.

As of the end of the reporting period, the Funds' outstanding when-issued/delayed delivery purchase commitments were as follows:

|   | NSL          | JFR           | JRO           | JSD          | JQC           |
|---|--------------|---------------|---------------|--------------|---------------|
| Outstanding when-issued/delayed delivery purchase commitments | \$ 8,281,674 | \$ 20,723,981 | \$ 14,534,582 | \$ 4,334,656 | \$ 45,452,951 |

#### *Investment Income*

Dividend income is recorded on the ex-dividend date or, for foreign securities, when information is available. Non-cash dividends received in the form of stock, if any, are recognized on the ex-dividend date and recorded at fair value. Interest income, which reflects the amortization of premiums and accretion of discounts for financial reporting purposes, is recorded on an accrual basis. Interest income also reflects payment-in-kind (PIK) interest and fee income, if any. PIK interest represents income received in the form of securities in lieu of cash. Fee income consists primarily of amendment fees. Amendment fees are earned as compensation for evaluating and accepting changes to an original

senior loan agreement and are recognized when received. Fee income and amendment fees, if any, are recognized as Fees on the Statement of Operations.

*Professional Fees*

Professional fees presented on the Statement of Operations consist of legal fees incurred in the normal course of operations, audit fees, tax consulting fees and, in some cases, workout expenditures. Workout expenditures are incurred in an attempt to protect or enhance an investment or to pursue other claims or legal actions on behalf of Fund shareholders. If a refund is received for workout expenditures paid in a prior reporting period, such amounts will be recognized as Legal fee refund on the Statement of Operations.

*Dividends and Distributions to Common Shareholders*

Dividends to common shareholders, if any, are declared monthly. For NSL, JFR, JRO and JSD net realized capital gains from investment transactions, if any, are declared and distributed to shareholders at least annually. Furthermore, capital gains are distributed only to the extent they exceed available capital loss carryforwards.

For the period August 1, 2018 through December 31, 2018, JQC's regular monthly distributions were sourced entirely from net investment income. Effective in conjunction with the declaration of the January 2019 distribution, the Fund has implemented a capital return plan where a supplemental amount is expected to be included in the Fund's regular monthly distribution. Under this program, the Fund's regular monthly distribution is expected to include net investment income, return of capital and potentially capital gains for tax purposes. In the event that total distributions during a calendar year exceed the Fund's total return on net asset value (NAV), the difference will reduce NAV per share. If the Fund's total return on NAV exceeds total distributions during a calendar year, the excess will be reflected as an increase in NAV per share. The final determination of the source and character of all



**Notes to Financial Statements** (continued)

(Unaudited)

distributions for the fiscal year are made after the end of the fiscal year and is reflected in the financial statements contained in the annual report as of July 31 each year.

Distributions to common shareholders are recorded on the ex-dividend date. The amount and timing of distributions are determined in accordance with federal income tax regulations, which may differ from U.S. GAAP.

*Compensation*

The Funds pay no compensation directly to those of its trustees who are affiliated with the Adviser or to its officers, all of whom receive remuneration for their services to the Funds from the Adviser or its affiliates. The Funds Board of Trustees (the Board) has adopted a deferred compensation plan for independent trustees that enables trustees to elect to defer receipt of all or a portion of the annual compensation they are entitled to receive from certain Nuveen-advised funds. Under the plan, deferred amounts are treated as though equal dollar amounts had been invested in shares of select Nuveen-advised funds.

*Indemnifications*

Under the Funds organizational documents, their officers and trustees are indemnified against certain liabilities arising out of the performance of their duties to the Funds. In addition, in the normal course of business, the Funds enter into contracts that provide general indemnifications to other parties. The Funds maximum exposure under these arrangements is unknown as this would involve future claims that may be made against the Funds that have not yet occurred. However, the Funds have not had prior claims or losses pursuant to these contracts and expect the risk of loss to be remote.

*Netting Agreements*

In the ordinary course of business, the Funds may enter into transactions subject to enforceable master repurchase agreements, International Swaps and Derivative Association, Inc. (ISDA) master agreements or other similar arrangements ( netting agreements ). Generally, the right to offset in netting agreements allows each Fund to offset certain securities and derivatives with a specific counterparty, when applicable, as well as any collateral received or delivered to that counterparty based on the terms of the agreements. Generally, each Fund manages its cash collateral and securities collateral on a counterparty basis.

The Funds investments subject to netting agreements as of the end of the reporting period, if any, are further described in Note 3 Portfolio Securities and Investments in Derivatives.

*Use of Estimates*

The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements and the reported amounts of increases and decreases in net assets applicable to common shares from operations during the current fiscal period. Actual results may differ from those estimates.

**2. Investment Valuation and Fair Value Measurements**

The fair valuation input levels as described below are for fair value measurement purposes.

Fair value is defined as the price that would be received upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The following is a summary of the three-tiered hierarchy of valuation input levels.

Level 1 Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.

Level 2 Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, credit spreads, etc.).

Level 3 Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

Common stocks and other equity-type securities are valued at the last sales price on the securities exchange on which such securities are primarily traded and are generally classified as Level 1. Securities primarily traded on the Nasdaq National Market ( Nasdaq ) are valued at the Nasdaq Official Closing Price and are generally classified as Level 1. However, securities traded on a securities exchange or Nasdaq for which there were no transactions on a given day or securities not listed on a securities exchange or Nasdaq are valued at the quoted bid price and are generally classified as Level 2.

Prices of fixed-income securities are provided by an independent pricing service ( pricing service ) approved by the Board. The pricing service establishes a security's fair value using methods that may include consideration of the following: yields or prices of investments of comparable quality, type of issue, coupon,

maturity and rating, market quotes or indications of value from security dealers, evaluations of anticipated cash flows or collateral, general market conditions and other information and analysis, including the obligor's credit characteristics considered relevant. These securities are generally classified as Level 2. In pricing certain securities, particularly less liquid and lower quality securities, the pricing service may consider information about a security, its issuer or market activity provided by the Adviser. These securities are generally classified as Level 2 or Level 3 depending on the observability of the significant inputs.

Like most fixed-income securities, the senior and subordinated loans in which the Funds invest are not listed on an organized exchange. The secondary market of such investments may be less liquid relative to markets for other fixed-income securities. Consequently, the value of senior and subordinated loans, determined as described above, may differ significantly from the value that would have been determined had there been an active market for that senior loan. These securities are generally classified as Level 2.

Prices of swap contracts are also provided by a pricing service approved by the Board using the same methods as described above and are generally classified as Level 2.

Exchange-traded funds are valued at the last sales price on the securities exchange on which such securities are primarily traded and are generally classified as Level 1.

Investments in investment companies are valued at their respective NAV's on the valuation date and are generally classified as Level 1.

Investments initially valued in currencies other than the U.S. dollar are converted to the U.S. dollar using exchange rates obtained from pricing services. As a result, the NAV of the Funds' shares may be affected by changes in the value of currencies in relation to the U.S. dollar. The value of securities traded in markets outside the United States or denominated in currencies other than the U.S. dollar may be affected significantly on a day that the NYSE is closed and an investor is not able to purchase, redeem or exchange shares. If significant market events occur between the time of determination of the closing price of a foreign security on an exchange and the time that the Funds' NAV is determined, or if under the Funds' procedures, the closing price of a foreign security is not deemed to be reliable, the security would be valued at fair value as determined in accordance with procedures established in good faith by the Board. These securities are generally classified as Level 2 or Level 3 depending on the observability of the significant inputs.

Certain securities may not be able to be priced by the pre-established pricing methods as described above. Such securities may be valued by the Board and/or its appointee at fair value. These securities generally include, but are not limited to, restricted securities (securities which may not be publicly sold without registration under the Securities Act of 1933, as amended) for which a pricing service is unable to provide a market price; securities whose trading has been formally suspended; debt securities that have gone into default and for which there is no current market quotation; a security whose market price is not available from a pre-established pricing source; a security with respect to which an event has occurred that is likely to materially affect the value of the security after the market has closed but before the calculation of a Fund's NAV (as may be the case in non-U.S. markets on which the security is primarily traded) or make it difficult or impossible to obtain a reliable market quotation; and a security whose price, as provided by the pricing service, is not deemed to reflect the security's fair value. As a general principle, the fair value of a security would appear to be the amount that the owner might reasonably expect to receive for it in a current sale. A variety of factors may be considered in determining the fair value of such securities, which may include consideration of the following: yields or prices of investments of comparable quality, type of issue, coupon, maturity and rating, market quotes or indications of value from security dealers, evaluations of anticipated cash flows or collateral, general market conditions and other information and analysis, including the obligor's credit characteristics considered relevant.

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

These securities are generally classified as Level 2 or Level 3 depending on the observability of the significant inputs. Regardless of the method employed to value a particular security, all valuations are subject to review by the Board and/or its appointee.

The inputs or methodologies used for valuing securities are not an indication of the risks associated with investing in those securities. The following is a summary of each Fund's fair value measurements as of the end of the reporting period:

| <b>NSL</b>                          | <b>Level 1</b>       | <b>Level 2</b>        | <b>Level 3</b>    | <b>Total</b>          |
|-------------------------------------|----------------------|-----------------------|-------------------|-----------------------|
| <b>Long-Term Investments*:</b>      |                      |                       |                   |                       |
| Variable Rate Senior Loan Interests | \$                   | \$ 359,709,029        | \$                | \$ 359,709,029        |
| Corporate Bonds**                   |                      | 37,684,426            | ***               | 37,684,426            |
| Common Stocks**                     | 3,499,014            | 1,843,940             | 134,303           | 5,477,257             |
| Common Stocks Rights**              |                      | 47,025                | 221,558           | 268,583               |
| Warrants**                          |                      | 14,758                |                   | 14,758                |
| <b>Short-Term Investments:</b>      |                      |                       |                   |                       |
| Investment Companies                | 8,014,761            |                       |                   | 8,014,761             |
| <b>Investments in Derivatives:</b>  |                      |                       |                   |                       |
| Interest Rate Swaps****             |                      | (665,341)             |                   | (665,341)             |
| <b>Total</b>                        | <b>\$ 11,513,775</b> | <b>\$ 398,633,837</b> | <b>\$ 355,861</b> | <b>\$ 410,503,473</b> |

## Notes to Financial Statements (continued)

(Unaudited)

| <b>JFR</b>                          |               |                |            |                  |
|-------------------------------------|---------------|----------------|------------|------------------|
| Long-Term Investments*:             |               |                |            |                  |
| Variable Rate Senior Loan Interests | \$            | \$ 856,612,209 | \$         | \$ 856,612,209   |
| Corporate Bonds**                   |               | 98,407,819     | ***        | 98,407,819       |
| Common Stocks**                     | 7,723,358     | 5,029,574      | 259,162    | 13,012,094       |
| Investment Companies                | 10,595,400    |                |            | 10,595,400       |
| Asset-Backed Securities             |               | 8,820,952      |            | 8,820,952        |
| Common Stock Rights**               |               | 87,021         | 410,097    | 497,118          |
| Warrants**                          |               | 26,252         |            | 26,252           |
| Short-Term Investments:             |               |                |            |                  |
| Investment Companies                | 16,339,538    |                |            | 16,339,538       |
| Investments in Derivatives:         |               |                |            |                  |
| Interest Rate Swaps****             |               | (956,237)      |            | (956,237)        |
| Total                               | \$ 34,658,296 | \$ 968,027,590 | \$ 669,259 | \$ 1,003,355,145 |
| <b>JRO</b>                          |               |                |            |                  |
|                                     | Level 1       | Level 2        | Level 3    | Total            |
| Long-Term Investments*:             |               |                |            |                  |
| Variable Rate Senior Loan Interests | \$            | \$ 605,938,541 | \$         | \$ 605,938,541   |
| Corporate Bonds**                   |               | 70,825,760     | ***        | 70,825,760       |
| Common Stocks**                     | 5,958,411     | 4,018,781      | 189,930    | 10,167,122       |
| Asset-Backed Securities             |               | 3,782,459      |            | 3,782,459        |
| Common Stock Rights**               |               | 89,793         | 423,072    | 512,865          |
| Warrants**                          |               | 19,524         |            | 19,524           |
| Short-Term Investments:             |               |                |            |                  |
| Investment Companies                | 12,312,629    |                |            | 12,312,629       |
| Investments in Derivatives:         |               |                |            |                  |
| Interest Rate Swaps****             |               | (1,062,835)    |            | (1,062,835)      |
| Total                               | \$ 18,271,040 | \$ 683,612,023 | \$ 613,002 | \$ 702,496,065   |
| <b>JSD</b>                          |               |                |            |                  |
| Long-Term Investments*:             |               |                |            |                  |
| Variable Rate Senior Loan Interests | \$            | \$ 241,757,611 | \$         | \$ 241,757,611   |
| Corporate Bonds**                   |               | 27,732,871     | ***        | 27,732,871       |
| Common Stocks**                     | 2,261,039     | 927,732        | 46,160     | 3,234,931        |
| Common Stock Rights**               |               | 48,444         | 228,345    | 276,789          |
| Warrants**                          |               | 10,629         |            | 10,629           |
| Short-Term Investments:             |               |                |            |                  |
| Investment Companies                | 3,664,427     |                |            | 3,664,427        |
| Investments in Derivatives:         |               |                |            |                  |
| Credit Default Swaps****            |               | (125,944)      |            | (125,944)        |
| Interest Rate Swaps****             |               | (52,850)       |            | (52,850)         |
| Total                               | \$ 5,925,466  | \$ 270,298,493 | \$ 274,505 | \$ 276,498,464   |
| <b>JQC</b>                          |               |                |            |                  |

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

| Long-Term Investments*:             |                      |                         |                     |                         |
|-------------------------------------|----------------------|-------------------------|---------------------|-------------------------|
| Variable Rate Senior Loan Interests | \$                   | \$ 1,435,981,489        | \$                  | \$ 1,435,981,489        |
| Corporate Bonds**                   |                      | 346,557,666             | ***                 | 346,557,666             |
| Exchange-Traded Funds               | 45,851,944           |                         |                     | 45,851,944              |
| Common Stocks**                     | 6,369,422            | 5,291,736               | 795,868             | 12,457,026              |
| Convertible Bonds                   |                      | 10,615,090              |                     | 10,615,090              |
| Common Stock Rights**               |                      | 306,174                 | 1,442,831           | 1,749,005               |
| Warrants**                          |                      | 47,154                  |                     | 47,154                  |
| Short-Term Investments:             |                      |                         |                     |                         |
| Investment Companies                | 46,766,350           |                         |                     | 46,766,350              |
| <b>Total</b>                        | <b>\$ 98,987,716</b> | <b>\$ 1,798,799,309</b> | <b>\$ 2,238,699</b> | <b>\$ 1,900,025,724</b> |

\* Refer to the Fund's Portfolio of Investments for industry classifications, where applicable.

\*\* Refer to the Fund's Portfolio of Investments for securities classified as Level 2 and/or Level 3.

\*\*\* Value equals zero as of the end of the reporting period.

\*\*\*\* Represents net unrealized appreciation (depreciation) as reported in the Fund's Portfolio of Investments.

### 3. Portfolio Securities and Investments in Derivatives

#### Portfolio Securities

##### *Foreign Currency Transactions*

To the extent that the Funds may invest in securities and/or contracts that are denominated in a currency other than U.S. dollars, the Funds will be subject to currency risk, which is the risk that an increase in the U.S. dollar relative to the foreign currency will reduce returns or portfolio value. Generally, when the U.S. dollar rises in value against a foreign currency, the Funds' investments denominated in that currency will lose value because its currency is worth fewer U.S. dollars; the opposite effect occurs if the U.S. dollar falls in relative value. Investments and other assets and liabilities denominated in foreign currencies are converted into U.S. dollars on a spot (i.e. cash) basis at the spot rate prevailing in the foreign currency exchange market at the time of valuation. Purchases and sales of investments and income denominated in foreign currencies are translated into U.S. dollars on the respective dates of such transactions.

The books and records of the Funds are maintained in U.S. dollars. Foreign currencies, assets and liabilities are translated into U.S. dollars at 4:00 p.m. Eastern Time. Investment transactions, income and expenses are translated on the respective dates of such transactions. Net realized foreign currency gains and losses resulting from changes in exchange rates include foreign currency gains and losses between trade date and settlement date of the transactions, foreign currency transactions and the difference between the amounts of interest and dividends recorded on the books of a Fund and the amounts actually received.

The realized gains and losses resulting from changes in foreign currency exchange rates and changes in foreign exchange rates associated with (i) foreign currency, (ii) investments, (iii) investments in derivatives and (iv) other assets and liabilities are recognized as a component of Net realized gain (loss) from investments and foreign currency on the Statement of Operations, when applicable.

The unrealized gains and losses resulting from changes in foreign currency exchange rates and changes in foreign exchange rates associated with (i) investments and (ii) other assets and liabilities are recognized as a component of Change in net unrealized appreciation (depreciation) of investments and foreign currency on the Statement of Operations, when applicable. The unrealized gains and losses resulting from changes in foreign exchange rates associated with investments in derivatives are recognized as a component of the respective derivative's related Change in net unrealized appreciation (depreciation) on the Statement of Operations, when applicable.

##### *Zero Coupon Securities*

A zero coupon security does not pay a regular interest coupon to its holders during the life of the security. Income to the holder of the security comes from accretion of the difference between the original purchase price of the security at issuance and the par value of the security at maturity and is effectively paid at maturity. The market prices of zero coupon securities generally are more volatile than the market prices of securities that pay interest periodically.

#### Investments in Derivatives

Each Fund is authorized to invest in certain derivative instruments, such as futures, options and swap contracts. Each Fund limits its investments in futures, options on futures and swap contracts to the extent necessary for the Adviser to claim the exclusion from registration by the Commodity Futures Trading Commission as a commodity pool operator with respect to the Fund. The Funds record derivative instruments at fair value, with changes in fair value recognized on the Statement of Operations, when applicable. Even though the Funds' investments in derivatives may represent

economic hedges, they are not considered to be hedge transactions for financial reporting purposes.

*Interest Rate Swap Contracts*

Interest rate swap contracts involve a Fund's agreement with the counterparty to pay or receive a fixed rate payment in exchange for the counterparty receiving or paying a variable rate payment. Forward interest rate swap contracts involve a Fund's agreement with a counterparty to pay, in the future, a fixed or variable rate payment in exchange for the counterparty paying the Fund a variable or fixed rate payment, the accruals for which would begin at a specified date in the future (the effective date).

The amount of the payment obligation for an interest rate swap is based on the notional amount and the termination date of the contract. Interest rate swap contracts do not involve the delivery of securities or other underlying assets or principal. Accordingly, the risk of loss with respect to the swap counterparty on such transactions is limited to the net amount of interest payments that the Fund is to receive.

Interest rate swap contracts are valued daily. Upon entering into an interest rate swap contract (and beginning on the effective date for a forward interest rate swap contract), the Fund accrues the fixed rate payment expected to be paid or received and the variable rate payment expected to be received or paid on the interest rate swap contracts on a daily basis, and recognizes the daily change in the fair value of the Fund's contractual rights and obligations under the contracts. For an over-the-counter (OTC) swap that is not cleared through a clearing house (OTC Uncleared), the amount recorded on these transactions is recognized on the Statement of Assets and Liabilities as a component of Unrealized appreciation or depreciation on interest rate swaps.



**Notes to Financial Statements** (continued)

(Unaudited)

Upon the execution of an OTC swap cleared through a clearing house ( OTC Cleared ), the Fund is obligated to deposit cash or eligible securities, also known as initial margin, into an account at its clearing broker equal to a specified percentage of the contract amount. Cash deposited by the Fund to cover initial margin requirements on open swap contracts, if any, is recognized as a component of Cash collateral at brokers for investment in swaps on the Statement of Assets and Liabilities. Investments in OTC Cleared swaps obligate the Fund and the clearing broker to settle monies on a daily basis representing changes in the prior day's mark-to-market of the swap contract. If the Fund has unrealized appreciation, the clearing broker will credit the Fund's account with an amount equal to the appreciation. Conversely, if the Fund has unrealized depreciation, the clearing broker will debit the Fund's account with an amount equal to the depreciation. These daily cash settlements are also known as variation margin. Variation margin for OTC Cleared swaps is recognized as a receivable and/or payable for Variation margin on swap contracts on the Statement of Assets and Liabilities. Upon the execution of an OTC Uncleared swap, neither the Fund nor the counterparty is required to deposit initial margin as the trades are recorded bilaterally between both parties to the swap contract, and the terms of the variation margin are subject to a predetermined threshold negotiated by the Fund and the counterparty. Variation margin for OTC Uncleared swaps is recognized as a component of Unrealized appreciation or depreciation on interest rate swaps as described in the preceding paragraph.

The net amount of periodic payments settled in cash are recognized as a component of Net realized gain (loss) from swaps on the Statement of Operations, in addition to the net realized gain or loss recorded upon the termination of the swap contract. For tax purposes, payments expected to be received or paid on the swap contracts are treated as ordinary income or expense, respectively. Changes in the value of the swap contracts during the fiscal period are recognized as a component of Change in net unrealized appreciation (depreciation) of swaps on the Statement of Operations. In certain instances, payments are made or received upon entering into the swap contract to compensate for differences between the stated terms of the swap agreements and prevailing market conditions (credit spreads, currency exchange rates, interest rates, and other relevant factors). Payments received or made at the beginning of the measurement period, if any, are recognized as Interest rate swaps premiums received and/or paid on the Statement of Assets and Liabilities.

During the current fiscal period, NSL, JFR, JRO and JSD used cancellable interest rate swaps in which each Fund received payments based upon pre-determined fixed rates and paid one-month LIBOR plus a fixed spread. After a non-callable period, the swap counterparty owns the right on future monthly dates to terminate the swap at par. The purpose of the cancellable interest rate swap is to convert a fixed rate Term Preferred Share issuance to floating rate, and the cancellation dates of the swap correspond to dates on which the Funds can call the Term Preferred Share issue.

The average notional amount of interest rate swap contracts outstanding during the current fiscal period was as follows:

|  | NSL           | JFR            | JRO           | JSD           |
|--|---------------|----------------|---------------|---------------|
| Average notional amount of interest rate swap contracts outstanding* | \$ 43,000,000 | \$ 115,000,000 | \$ 84,000,000 | \$ 40,833,333 |

\* The average notional amount is calculated based on the outstanding notional at the beginning of the current fiscal period and at the end of each fiscal quarter within the current fiscal period.

*Credit Default Swap Contracts*

A Fund may enter into a credit default swap contract to seek to maintain a total return on a particular investment or portion of its portfolio, or to take an active long or short position with respect to the likelihood of a particular issuer's default. Credit default swap contracts involve one party making a stream of payments to another party in exchange for the right to receive a specified return if/when there is a credit event by a third party. Generally, a credit event means bankruptcy, failure to pay, or restructuring. The specific credit events applicable for each credit default swap are stated in the terms of the particular swap agreement. When a Fund has bought (sold) protection in a credit default swap upon occurrence of a specific credit event with respect to the underlying referenced entity, the Fund will either (i) deliver (receive) that security, or an equivalent amount of cash, from the counterparty in exchange for receipt (payment) of the notional amount to the counterparty, or (ii) receive (pay) a net settlement amount of the credit default swap contract less the recovery value of the referenced obligation or underlying securities comprising the referenced index. The difference between the value of the security received (delivered) and the notional amount delivered (received) is recorded as a realized gain or loss. Payments paid (received) at the beginning of the measurement period are recognized as a component of Credit default swaps premiums paid and/or received on the Statement of Assets and Liabilities, when applicable.

Credit default swap contracts are valued daily. Changes in the value of a credit default swap during the fiscal period are recognized as a component of Change in net unrealized appreciation (depreciation) of swaps and realized gains and losses are recognized as a component of Net realized gain (loss) from swaps on the Statement of Operations.

For OTC swaps not cleared through a clearing house ( OTC Uncleared ), the daily change in the market value of the swap contract, along with any daily interest fees accrued, are recognized as components of Unrealized appreciation or depreciation on credit default swaps on the Statement of Assets and Liabilities.

Upon the execution of an OTC swap cleared through a clearing house ( OTC Cleared ), a Fund is obligated to deposit cash or eligible securities, also known as initial margin, into an account at its clearing broker equal to a specified percentage of the contract amount. Cash held by the broker to cover initial margin requirements on open swap contracts, if any, is recognized as Cash collateral at brokers for investments in swaps on the Statement of Assets and Liabilities. Investments in OTC Cleared swaps obligate a Fund and the clearing broker to settle monies on a daily basis representing changes in the prior day's mark-to-market of the swap. If a Fund has unrealized appreciation the clearing broker would credit the Fund's account with an amount equal to the appreciation. Conversely, if a Fund has unrealized depreciation the clearing broker will debit the Fund's account with an amount equal to the depreciation. These daily cash settlements are also known as variation margin. Variation margin for OTC Cleared swaps is recognized as a receivable and/or payable for Variation margin on swap contracts on the Statement of Assets and Liabilities. Upon the execution of an OTC Uncleared swap, neither the Fund nor the counterparty is required to deposit initial margin as the trades are recorded bilaterally between both parties to the swap contract, and the terms of the variation margin are subject to a predetermined threshold negotiated by the Fund and the counterparty. Variation margin for OTC Uncleared swaps is recognized as a component of Unrealized appreciation or depreciation on credit default swaps as described in the preceding paragraph. The maximum potential amount of future payments the Fund could incur as a buyer or seller of protection in a credit default swap contract is limited to the notional amount of the contract. The maximum potential amount would be offset by the recovery value, if any, of the respective referenced entity.

During the current fiscal period, JSD invested in credit default swap contracts to provide a benefit if particular bonds credit quality worsened.

The average notional amount of credit default swap contracts outstanding during the current fiscal period was as follows:

|   |              |
|---|--------------|
|   | <b>JSD</b>   |
| Average notional amount of credit default swap contracts outstanding* | \$ 2,000,000 |

\* The average notional amount is calculated based on the outstanding notional at the beginning of the current fiscal period and at the end of each fiscal quarter within the current fiscal period.

The following table presents the fair value of all swap contracts held by the Funds as of the end of the reporting period, the location of these instruments on the Statement of Assets and Liabilities and the primary underlying risk exposure.

| Underlying Risk Exposure | Derivative Instrument | Location on the Statement of Assets and Liabilities |           |  |                |
|--------------------------|-----------------------|---|-----------|--|----------------|
|                          |                       | Asset Derivatives                                   |           | (Liability) Derivatives                        |                |
|                          |                       | Location  | Value     | Location                                       | Value          |
| <b>NSL</b>               |                       |   |           |  |                |
| Interest rate            | Swaps (OTC Uncleared) |   | \$        | Unrealized depreciation on interest rate swaps | \$ (665,341)   |
| <b>JFR</b>               |                       |   |           |  |                |
| Interest rate            | Swaps (OTC Uncleared) | Unrealized appreciation on interest rate swaps      | \$ 45,189 | Unrealized depreciation on interest rate swaps | \$ (1,001,426) |

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

| <b>JRO</b>    |                       |    |   |                |
|---------------|-----------------------|----|---|----------------|
| Interest rate | Swaps (OTC Uncleared) | \$ | Unrealized depreciation on interest rate swaps    | \$ (1,062,835) |
| <b>JSD</b>    |                       |    |   |                |
| Credit        | Swaps (OTC Cleared)   | \$ | Payable for variation margin on swap contracts**^ | \$ (125,944)   |
| Interest Rate | Swaps (OTC Uncleared) | \$ | Unrealized depreciation on interest rate swaps    | \$ (52,850)    |
| Total         |                       | \$ |   | \$ (178,794)   |

\*\* Value represents the unrealized appreciation (depreciation) of swaps as reported in the Fund's Portfolio of Investments and not the asset and/or liability amount as described above.

^ Some swap contracts require a counterparty to pay or receive a premium, which is disclosed on the Statement of Assets and Liabilities and is not reflected in the cumulative unrealized appreciation (depreciation) presented above.

## Notes to Financial Statements (continued)

(Unaudited)

The following table presents the swap contracts subject to netting agreements and the collateral delivered related to those swap contracts as of end of the reporting period.

| Fund | Counterparty                        | Gross Unrealized Appreciation (Interest Rate Swaps***) | Gross Unrealized Depreciation (Interest Rate Swaps***) | Net Unrealized Appreciation (Interest Rate Swaps) | Collateral Pledged to (from) Counterparty | Net Exposure |
|------|-------------------------------------|--|--|---|---|--------------|
| NSL  | Morgan Stanley Capital Services LLC | \$   | \$ (665,341)   | \$ (665,341)                                      | \$ 637,000                                | \$(28,341)   |
| JFR  | Morgan Stanley Capital Services LLC | 45,189   | (1,001,426)  | (956,237)   | 956,237                                   |              |
| JRO  | Morgan Stanley Capital Services LLC |  | (1,062,835)  | (1,062,835)                                       | 1,062,835                                 |              |
| JSD  | Morgan Stanley Capital Services LLC |  | (52,850)   | (52,850)  | 52,850                                    |              |

\*\*\*Represents gross unrealized appreciation (depreciation) for the counterparty as reported in the Fund's Portfolio of Investments.

The following table presents the amount of net realized gain (loss) and change in net unrealized appreciation (depreciation) recognized on swap contracts on the Statement of Operations during the current fiscal period, and the primary underlying risk exposure.

| Fund         | Underlying Risk Exposure | Derivative Instrument | Net Realized Gain (Loss) from Swaps | Change in Net Unrealized Appreciation (Depreciation) of Swaps |
|--------------|--------------------------|-----------------------|-------------------------------------|---|
| NSL          | Interest rate            | Swaps                 | \$ (240,676)                        | \$ 533,639  |
| JFR          | Interest rate            | Swaps                 | \$ 115,137                          | \$ 1,474,348  |
| JRO          | Interest rate            | Swaps                 | \$ 9,516                            | \$ 1,268,252  |
| JSD          | Credit                   | Swaps                 | \$ (31,817)                         | \$ (83,957)   |
|              | Interest rate            | Swaps                 | (83,458)                            | 120,754   |
| <b>Total</b> |                          |                       | \$ (115,275)                        | \$ 36,797   |

*Market and Counterparty Credit Risk*

In the normal course of business each Fund may invest in financial instruments and enter into financial transactions where risk of potential loss exists due to changes in the market (market risk) or failure of the other party to the transaction to perform (counterparty credit risk). The potential loss could exceed the value of the financial assets recorded on the financial statements. Financial assets, which potentially expose each Fund to counterparty credit risk, consist principally of cash due from counterparties on forward, option and swap transactions, when applicable. The extent of each Fund's exposure to counterparty credit risk in respect to these financial assets approximates their

carrying value as recorded on the Statement of Assets and Liabilities.

Each Fund helps manage counterparty credit risk by entering into agreements only with counterparties the Adviser believes have the financial resources to honor their obligations and by having the Adviser monitor the financial stability of the counterparties. Additionally, counterparties may be required to pledge collateral daily (based on the daily valuation of the financial asset) on behalf of each Fund with a value approximately equal to the amount of any unrealized gain above a pre-determined threshold. Reciprocally, when each Fund has an unrealized loss, the Funds have instructed the custodian to pledge assets of the Funds as collateral with a value approximately equal to the amount of the unrealized loss above a pre-determined threshold. Collateral pledges are monitored and subsequently adjusted if and when the valuations fluctuate, either up or down, by at least the pre-determined threshold amount.

#### **4. Fund Shares**

##### *Common Shares*

##### *Common Shares Equity Shelf Programs and Offering Costs*

The following Funds have each filed registration statements with the Securities and Exchange Commission ( SEC ) authorizing each Fund to issue additional common shares through one or more equity shelf program ( Shelf Offering ), which became effective with the SEC during prior fiscal periods.

Under these Shelf Offerings, the Funds, subject to market conditions, may raise additional equity capital by issuing additional common shares from time to time in varying amounts and by different offering methods at a net price at or above each Fund s NAV per common share. In the event a Fund s Shelf

Offering registration statement is no longer current, the Fund may not issue additional common shares until a post-effective amendment to the registration statement has been filed with the SEC.

Additional authorized common shares, common shares sold and offering proceeds, net of offering costs under each Fund's Shelf Offering during the Fund's current and prior fiscal period were as follows:

|  | NSL                      |                     | JFR                        |                    |
|--|--------------------------|---------------------|----------------------------|--------------------|
|  | Six Months Ended 1/31/19 | Year Ended 7/31/18* | Six Months Ended 1/31/19** | Year Ended 7/31/18 |
| Additional authorized common shares      |                          | 8,800,000           | 12,900,000                 | 12,900,000         |
| Common shares sold                       |                          |                     |                            | 452,068            |
| Offering proceeds, net of offering costs | \$                       | \$                  |                            | \$ 5,297,434       |

  

|  | JRO                        |                    | JSD                      |                     |
|--|----------------------------|--------------------|--------------------------|---------------------|
|  | Six Months Ended 1/31/19** | Year Ended 7/31/18 | Six Months Ended 1/31/19 | Year Ended 7/31/18* |
| Additional authorized common shares      | 8,500,000                  | 8,500,000          |                          | 1,000,000           |
| Common shares sold                       |                            | 783,600            |                          |                     |
| Offering proceeds, net of offering costs | \$                         | \$ 9,134,335       | \$                       | \$                  |

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

\*\* Represent additional authorized common shares for the period August 1, 2018 through November 30, 2018.

Costs incurred by the Funds in connection with their initial shelf registrations were recorded as a prepaid expense and recognized as a component of *Deferred offering costs* on the Statement of Assets and Liabilities. These costs are amortized pro rata as shares are sold and are recognized as a component of *Proceeds from shelf offering, net of offering costs* on the Statement of Changes in Net Assets. Any deferred offering costs remaining one year after effectiveness of the initial shelf registration will be expensed. Costs incurred by the Funds to keep the shelf registration current are expensed as incurred and recognized as a component of *Other expenses* on the Statement of Operations.

#### *Common Share Transactions*

Transactions in common shares during the Funds' current and prior fiscal period, where applicable, were as follows:

|                             | NSL                        |                      | JFR                        |                      |
|-----------------------------|----------------------------|----------------------|----------------------------|----------------------|
|                             | Six Months Ended 1/31/2019 | Year Ended 7/31/2018 | Six Months Ended 1/31/2019 | Year Ended 7/31/2018 |
| Common shares:              |                            |                      |                            |                      |
| Sold through shelf offering |                            |                      |                            | 452,068              |

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

|   |          |        |
|---|----------|--------|
| Issued to shareholders due to reinvestment of distributions |          | 11,975 |
| Repurchased and retired                                     | (10,400) |        |
| Weighted average common share:                              |          |        |
| Premium to NAV per shelf offering share sold                |          | 1.38%  |
| Price per share repurchased and retired                     | \$ 5.41  |        |
| Discount per share repurchased and retired                  | 15.29%   |        |

|   | <b>JRO</b>                 |                                 | <b>JQC</b>                 |                                 |
|---|----------------------------|---------------------------------|----------------------------|---------------------------------|
|   | <b>Six Months</b>          |                                 | <b>Six Months</b>          |                                 |
|   | <b>Ended<br/>1/31/2019</b> | <b>Year Ended<br/>7/31/2018</b> | <b>Ended<br/>1/31/2019</b> | <b>Year Ended<br/>7/31/2018</b> |
| Common shares:  |                            |                                 |                            |                                 |
| Sold through shelf offering                                 |                            | 783,600                         |                            |                                 |
| Issued to shareholders due to reinvestment of distributions |                            | 5,155                           |                            |                                 |
| Repurchased and retired                                     | (20,000)                   |                                 | (157,700)                  |                                 |
| Weighted average common share:                              |                            |                                 |                            |                                 |
| Premium to NAV per shelf offering share sold                |                            | 1.71%                           |                            |                                 |
| Price per share repurchased and retired                     | \$ 8.82                    |                                 | \$ 7.43                    |                                 |
| Discount per share repurchased and retired                  | 16.68%                     |                                 | 16.16%                     |                                 |



**Notes to Financial Statements** (continued)

(Unaudited)

*Preferred Shares**Term Preferred Shares*

The following Funds have issued and have outstanding Term Preferred Shares ( Term Preferred ), with a \$1,000 liquidation preference per share.

As of the end of the reporting, NSL, JFR, JRO and JSD had \$42,494,344, \$113,985,173, \$82,966,686 and \$34,661,696 Term Preferred at liquidation preference, net of deferred offering costs, respectively. Further details of the Funds Term Preferred Shares outstanding as of the end of the reporting period, were as follows:

| <b>Fund</b> | <b>Series</b> | <b>Shares<br/>Outstanding</b> | <b>Liquidation<br/>Preference</b> |
|-------------|---------------|-------------------------------|-----------------------------------|
| <b>NSL</b>  | 2021          | 43,000                        | \$ 43,000,000                     |
| <b>JFR</b>  | 2022          | 25,000                        | 25,000,000                        |
|             | 2024          | 35,000                        | 35,000,000                        |
|             | 2027          | 55,000                        | 55,000,000                        |
| <b>JRO</b>  | 2022          | 10,000                        | \$ 10,000,000                     |
|             | 2022-1        | 21,000                        | 21,000,000                        |
|             | 2023          | 8,000                         | 8,000,000                         |
|             | 2027          | 45,000                        | 45,000,000                        |
| <b>JSD</b>  | 2020          | 35,000                        | \$ 35,000,000                     |

Each Fund is obligated to redeem its Term Preferred by the date as specified in its offering document ( Term Redemption Date ), unless earlier redeemed or repurchased by the Fund. The Term Preferred are subject to redemption at the option of each Fund, subject to payment of a premium for approximately one year following the date of issuance ( Optional Redemption Premium Expiration Date ), and at liquidation preference per share plus accumulated but unpaid dividends. Term Preferred are subject to mandatory redemption in certain circumstances. Each Fund may be obligated to redeem a certain amount of the Term Preferred if the Fund fails to maintain certain asset coverage and leverage ratio requirements and such failures are not cured by the applicable cure date. The redemption price per share is equal to the sum of the liquidation preference per share (plus any premium) plus any accumulated but unpaid dividends. The Term Redemption Date and Optional Redemption Premium Expiration Date for each Fund s series of Term Preferred are as follows:

| <b>Fund</b> | <b>Series</b> | <b>Term<br/>Redemption Date</b> | <b>Optional<br/>Redemption Premium<br/>Expiration Date</b> |
|-------------|---------------|---------------------------------|--|
| <b>NSL</b>  | 2021          | November 1, 2021                | October 31, 2017   |
| <b>JFR</b>  | 2022          | January 1, 2022                 | December 31, 2017  |
|             | 2024          | June 1, 2024                    | N/A  |
|             | 2027          | January 1, 2027                 | December 31, 2017  |

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

|            |        |                  |                   |
|------------|--------|------------------|-------------------|
| <b>JRO</b> | 2022   | January 1, 2022  | December 31, 2017 |
|            | 2022-1 | April 1, 2022    | June 30, 2019     |
|            | 2023   | December 1, 2023 | November 30, 2017 |
|            | 2027   | January 1, 2027  | December 31, 2017 |
| <b>JSD</b> | 2020   | November 1, 2020 | October 31, 2016  |

N/A Not applicable

The average liquidation preference of Term Preferred outstanding and the annualized dividend rate for each Fund during the current fiscal period were as follows:

|                                   | <b>NSL</b>    | <b>JFR</b>     | <b>JRO</b>    | <b>JSD</b>    |
|-----------------------------------|---------------|----------------|---------------|---------------|
| Average liquidation preference of |               |                |               |               |
| Term Preferred outstanding        | \$ 43,000,000 | \$ 121,208,696 | \$ 84,000,000 | \$ 35,000,000 |
| Annualized dividend rate          | 1.98%         | 3.70%          | 3.28%         | 2.23%         |

Term Preferred generally do not trade, and market quotations are generally not available. Term Preferred are short-term instruments that pay a dividend rate, subject to adjustment as set forth in accordance with the offering documents. The fair value of Term Preferred is expected to be approximately its liquidation preference so long as the fixed spread on the Term Preferred remains roughly in line with the spread being demanded by investors on instruments having similar terms in the current market environment. In present market conditions, the Fund's Adviser has determined that the fair value of Term Preferred is approximately its liquidation preference, but its fair value could vary if market conditions change materially. For financial reporting

purposes, the liquidation preference of Term Preferred is a liability and is recognized as Term Preferred Shares (Term Preferred), net of deferred offering costs on the Statement of Assets and Liabilities.

Dividends on Term Preferred (which are treated as interest payments for financial reporting purposes) are at the rates set forth in its offering document. The initial dividend rate will expire approximately two years after the first issuance of shares and will be adjusted upwards semi-annually thereafter. Unpaid dividends on Term Preferred are recognized as a component of Interest payable on the Statement of Assets and Liabilities, when applicable. Dividends accrued on Term Preferred are recognized as a component of Interest expense and amortization of offering costs on the Statement of Operations.

Costs incurred in connection with each Fund's offering of Term Preferred were recorded as a deferred charge, which are amortized over the life of the shares and are recognized as components of Term Preferred Shares, net of deferred offering costs on the Statement of Assets and Liabilities and Interest expense and amortization of offering costs on the Statement of Operations.

In conjunction with JFR's redemption of Series 2019 Term Preferred, the remaining deferred offering costs of \$52,114, were fully expensed during the current fiscal period, as the redemptions were deemed an extinguishment of debt.

#### *Preferred Share Transactions*

Transactions in preferred shares during the Funds' current and prior fiscal period, where applicable, are noted in the following table.

Transactions in Term Preferred for the Funds, where applicable, were as follows:

| JFR                     | Six Months Ended<br>January 31, 2019 |        |               |
|-------------------------|--------------------------------------|--------|---------------|
|                         | Series                               | Shares | Amount        |
| Term Preferred redeemed | 2019                                 | 10,200 | \$ 10,200,000 |

#### **5. Investment Transactions**

Long-term purchases and sales (including maturities but excluding derivative transactions, where applicable) during the current fiscal period, were as follows:

|                      | NSL           | JFR            | JRO            | JSD           | JQC            |
|----------------------|---------------|----------------|----------------|---------------|----------------|
| Purchases            | \$ 53,641,752 | \$ 138,212,950 | \$ 103,663,271 | \$ 33,926,274 | \$ 402,924,459 |
| Sales and maturities | \$ 56,143,703 | \$ 143,067,450 | \$ 107,685,089 | \$ 34,827,127 | \$ 420,437,689 |

#### **6. Income Tax Information**

Each Fund is a separate taxpayer for federal income tax purposes. Each Fund intends to distribute substantially all of its net investment income and net capital gain to shareholders and to otherwise comply with the requirements of Subchapter M of the Internal Revenue Code applicable to regulated investment companies. Therefore, no federal income tax provision is required.

For all open tax years and all major taxing jurisdictions, management of the Funds has concluded that there are no significant uncertain tax positions that would require recognition in the financial statements. Open tax years are those that are open for examination by taxing authorities (i.e., generally the last four tax year ends and the interim tax period since then). Furthermore, management of the Funds is also not aware of any tax positions for which it is reasonably possible that the total amounts of unrecognized tax benefits will significantly change in the next twelve months.

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to the treatment of timing differences in recognizing certain gains and losses on investment transactions and recognition of premium amortization (except for NSL). To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts as detailed below. Temporary differences do not require reclassification. Temporary and permanent differences do not impact the NAVs of the Funds.

The tables below present the cost and unrealized appreciation (depreciation) of each Fund's investment portfolio, as determined on a federal income tax basis, as of January 31, 2019.

For purposes of this disclosure, derivative tax cost is generally the sum of any upfront fees or premiums exchanged and any amounts unrealized for income statement reporting but realized in income and/or capital gains for tax reporting. If a particular derivative category does not disclose any tax unrealized appreciation or depreciation, the change in value of those derivatives have generally been fully realized for tax purposes.

## Notes to Financial Statements (continued)

(Unaudited)

|   | NSL             | JFR              | JRO             | JSD             | JQC              |
|---|-----------------|------------------|-----------------|-----------------|------------------|
| Tax cost of investments                                   | \$ 441,852,385  | \$ 1,073,907,865 | \$ 754,154,450  | \$ 293,897,012  | \$ 2,027,044,633 |
| Gross unrealized:   |                 |                  |                 |                 |                  |
| Appreciation  | 3,667,804       | 9,293,966        | 6,797,734       | 2,758,757       | 8,179,029        |
| Depreciation  | (34,351,375)    | (78,890,449)     | (57,393,284)    | (19,978,511)    | (135,197,938)    |
| Net unrealized appreciation (depreciation) of investments | \$ (30,683,571) | \$ (69,596,483)  | \$ (50,595,550) | \$ (17,219,754) | \$ (127,018,909) |

|   | NSL | JFR       | JRO       | JSD         |
|---|-----|-----------|-----------|-------------|
| Tax cost of swaps                                   | \$  | \$        | \$        | \$ (81,580) |
| Net unrealized appreciation (depreciation) of swaps |     | (665,341) | (956,237) | (1,062,835) |
|   |     |           |           | (52,850)    |

Permanent differences, primarily due to expiration of capital loss carryforwards, bond premium amortization adjustments, treatment of notional principal contracts, nondeductible offering costs, foreign currency transactions, investments in partnerships, distressed PIK bond adjustments and federal taxes paid, resulted in reclassifications among the Funds' components of common share net assets as of July 31, 2018, the Funds' last tax year end, as follows:

|  | NSL             | JFR             | JRO             | JSD          | JQC            |
|--|-----------------|-----------------|-----------------|--------------|----------------|
| Paid-in-surplus  | \$ (29,464,537) | \$ (67,257,711) | \$ (46,592,886) | \$ (192,942) | \$ (8,513,146) |
| Undistributed (Over-distribution of) net investment income | 114,907         | 1,963,579       | 1,737,347       | 84,695       | 3,791,771      |
| Accumulated net realized gain (loss)                       | 29,349,630      | 65,294,132      | 44,855,539      | 108,247      | 4,721,375      |

The tax components of undistributed net ordinary income and net long-term capital gains as of July 31, 2018, the Funds' last tax year end, were as follows:

|  | NSL          | JFR          | JRO          | JSD          | JQC        |
|--|--------------|--------------|--------------|--------------|------------|
| Undistributed net ordinary income <sup>1</sup> | \$ 2,985,455 | \$ 4,877,606 | \$ 3,199,983 | \$ 1,685,802 | \$ 857,230 |
| Undistributed net long-term capital gains      |              |              |              |              |            |

<sup>1</sup> Undistributed net ordinary income (on a tax basis) has not been reduced for the dividend declared on July 2, 2018, paid on August 1, 2018. Net ordinary income consists of net taxable income derived from dividends, interest and net

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

short-term capital gains, if any.

The tax character of distributions paid during the Funds' last tax year ended July 31, 2018, was designated for purposes of the dividends paid deduction as follows:

|   | NSL           | JFR           | JRO           | JSD           | JQC           |
|---|---------------|---------------|---------------|---------------|---------------|
| Distributions from net ordinary income <sup>2</sup> | \$ 18,645,372 | \$ 48,769,652 | \$ 35,379,514 | \$ 13,766,120 | \$ 74,671,845 |

Distributions from net long-term capital gains

<sup>2</sup> Net ordinary income consists of net taxable income derived from dividends, interest, and net short-term capital gains, if any.

As of July 31, 2018, the Funds' last tax year end, the Funds had unused capital losses carrying forward available for federal income tax purposes to be applied against future capital gains, if any. The capital losses are not subject to expiration.

|                            | NSL          | JFR           | JRO          | JSD          | JQC           |
|----------------------------|--------------|---------------|--------------|--------------|---------------|
| Not subject to expiration: |              |               |              |              |               |
| Short-term                 | \$           | \$ 43,342     | \$ 304,388   | \$ 14,921    | \$ 9,492,644  |
| Long-term                  | 4,076,891    | 13,159,712    | 8,137,862    | 3,779,388    | 38,892,992    |
| Total                      | \$ 4,076,891 | \$ 13,203,054 | \$ 8,442,250 | \$ 3,794,309 | \$ 48,385,636 |

As of July 31, 2018, the Funds' last tax year end, the following Funds' capital loss carryforwards expired as follows:

|                                    | NSL           | JFR           | JRO           | JQC          |
|------------------------------------|---------------|---------------|---------------|--------------|
| Expired capital loss carryforwards | \$ 29,264,459 | \$ 67,020,214 | \$ 46,332,843 | \$ 8,513,146 |

During the Funds' last tax year ended, July 31, 2018, NSL utilized \$721,041 of its capital loss carryforward.

## 7. Management Fees

Each Fund's management fee compensates the Adviser for overall investment advisory and administrative services and general office facilities. Symphony is compensated for its services to the Funds from the management fees paid to the Adviser.

Each Fund's management fee consists of two components—a fund-level fee, based only on the amount of assets within each individual Fund, and a complex-level fee, based on the aggregate amount of all eligible fund assets managed by the Adviser. This pricing structure enables Fund shareholders to benefit from growth in the assets within their respective Fund as well as from growth in the amount of complex-wide assets managed by the Adviser.

The annual fund-level fee, payable monthly, for each Fund is calculated according to the following schedule:

| Average Daily Managed Assets*       | NSL                 |  | JFR                 |  | JRO                 |  | JSD                 |  | JQC                 |  |
|-------------------------------------|---------------------|--|---------------------|--|---------------------|--|---------------------|--|---------------------|--|
|                                     | Fund-Level Fee Rate |  | Fund-Level Fee Rate |  | Fund-Level Fee Rate |  | Fund-Level Fee Rate |  | Fund-Level Fee Rate |  |
| For the first \$500 million         | 0.6500%             |  | 0.6500%             |  | 0.6500%             |  | 0.6500%             |  | 0.6800%             |  |
| For the next \$500 million          | 0.6250              |  | 0.6250              |  | 0.6250              |  | 0.6250              |  | 0.6550              |  |
| For the next \$500 million          | 0.6000              |  | 0.6000              |  | 0.6000              |  | 0.6000              |  | 0.6300              |  |
| For the next \$500 million          | 0.5750              |  | 0.5750              |  | 0.5750              |  | 0.5750              |  | 0.6050              |  |
| For managed assets over \$2 billion | 0.5500              |  | 0.5500              |  | 0.5500              |  | 0.5500              |  | 0.5800              |  |

The annual complex-level fee, payable monthly, for each Fund is calculated by multiplying the current complex-wide fee rate, determined according to the following schedule by the Funds' daily managed assets:

| Complex-Level Eligible Asset Breakpoint Level | Effective Complex-Level Fee Rate at Breakpoint Level |
|---|--|
| \$55 billion                                  | 0.2000%  |
| \$56 billion                                  | 0.1996   |
| \$57 billion                                  | 0.1989   |
| \$60 billion                                  | 0.1961   |
| \$63 billion                                  | 0.1931   |
| \$66 billion                                  | 0.1900   |
| \$71 billion                                  | 0.1851   |
| \$76 billion                                  | 0.1806   |
| \$80 billion                                  | 0.1773   |
| \$91 billion                                  | 0.1691   |
| \$125 billion                                 | 0.1599   |
| \$200 billion                                 | 0.1505   |
| \$250 billion                                 | 0.1469   |
| \$300 billion                                 | 0.1445   |

\* For the complex-level fees, managed assets include closed-end fund assets managed by the Adviser that are attributable to certain types of leverage. For these purposes, leverage includes the funds' use of preferred stock and borrowings and certain investments in the residual interest certificates (also called inverse floating rate securities) in tender option bond (TOB) trusts, including the portion of assets held by a TOB trust that has been effectively financed by the trust's issuance of floating rate securities, subject to an agreement by the Adviser as to certain funds to limit the amount of such assets for determining managed assets in certain circumstances. The complex-level fee

is calculated based upon the aggregate daily managed assets of all Nuveen open-end and closed-end funds that constitute eligible assets. Eligible assets do not include assets attributable to investments in other Nuveen funds or assets in excess of a determined amount (originally \$2 billion) added to the Nuveen fund complex in connection with the Adviser's assumption of the management of the former First American Funds effective January 1, 2011. As of January 31, 2019, the complex-level fee for each Fund was 0.1595%.

## 8. Senior Loan Commitments

### *Unfunded Commitments*

Pursuant to the terms of certain of the variable rate senior loan agreements, the Funds may have unfunded senior loan commitments. Each Fund will maintain with its custodian, cash, liquid securities and/or liquid senior loans having an aggregate value at least equal to the amount of unfunded senior loan commitments. As of the end of the reporting period, the following Funds' outstanding unfunded senior loan commitments were as follows:

|  | <b>NSL</b> | <b>JFR</b> | <b>JRO</b> | <b>JSD</b> |
|--|------------|------------|------------|------------|
| Outstanding unfunded senior loan commitments | \$ 39,561  | \$ 84,383  | \$ 50,767  | \$ 39,561  |

### *Participation Commitments*

With respect to the senior loans held in each Fund's portfolio, the Funds may: 1) invest in assignments; 2) act as a participant in primary lending syndicates; or 3) invest in participations. If a Fund purchases a participation of a senior loan interest, the Fund would typically enter into a contractual agreement with the lender or other third party selling the participation, rather than directly with the borrower. As such, the Fund not only assumes the



**Notes to Financial Statements** (continued)

(Unaudited)

credit risk of the borrower, but also that of the selling participant or other persons interpositioned between the Fund and the borrower. As of the end of the reporting period, the Funds had no such outstanding participation commitments.

**9. Fund Leverage***Borrowings*

Each Fund has entered into a borrowing arrangement ( *Borrowings* ) as a means of leverage.

*Borrowings Information for NSL, JFR and JRO*

The following Funds have entered into a revolving credit and security agreement with certain banks and their affiliates. As of the end of the reporting period, each Fund's maximum commitment amount under its Borrowings is as follows:

|                           | <b>NSL</b>     | <b>JFR</b>     | <b>JRO</b>     |
|---------------------------|----------------|----------------|----------------|
| Maximum commitment amount | \$ 115,000,000 | \$ 290,000,000 | \$ 195,000,000 |

As of the end of the reporting period, each Fund's outstanding balance on its Borrowings was as follows:

|                                   | <b>NSL</b>     | <b>JFR</b>     | <b>JRO</b>     |
|-----------------------------------|----------------|----------------|----------------|
| Outstanding balance on Borrowings | \$ 114,000,000 | \$ 264,500,000 | \$ 178,800,000 |

For NSL, interest is charged at a rate equal to 1-Month LIBOR (London Inter-Bank Offered Rate) plus 0.75% (0.80% prior to January 28, 2019). For JFR and JRO, interest is charged at a rate equal to 1-Month LIBOR (London Inter-Bank Offered Rate) plus 0.80%. NSL accrues 0.15% per annum on the undrawn balance if it is less than 50% of the maximum commitment amount; however, if the undrawn portion of the Borrowings is greater than 50% of the maximum commitment amount the Fund will accrue 0.25% per annum on the undrawn portion. JFR accrues 0.25% per annum on the undrawn balance if the undrawn portion of the Borrowings on a particular day is more than 20% of the maximum commitment amount. JRO accrues 0.30% per annum on the undrawn balance if the undrawn portion of the Borrowings on a particular day is more than 10% of the maximum commitment amount. NSL and JRO also accrued an upfront fee of 0.05% and 0.025% per annum on the maximum commitment amount, respectively.

On December 21, 2018, JFR and JRO renewed their Borrowings through December 20, 2019. On January 28, 2019, NSL renewed its Borrowings through January 27, 2020. Interest charged on NSL's Borrowings was changed to 1-Month LIBOR plus 0.80%. All other items of the Borrowings remain unchanged.

During the current fiscal period, the average daily balance outstanding and average annual interest rate on each Fund's Borrowings were as follows:

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

|                                   | <b>NSL</b>     | <b>JFR</b>     | <b>JRO</b>     |
|-----------------------------------|----------------|----------------|----------------|
| Average daily balance outstanding | \$ 114,000,000 | \$ 258,568,478 | \$ 178,800,000 |
| Average annual interest rate      | 3.06%          | 3.06%          | 3.08%          |

*Borrowings Information for JSD*

The Fund has outstanding a 364-day revolving line of credit. As of the end of the reporting period, the Fund's maximum commitment amount under its Borrowings is as follows:

|                           | <b>JSD</b>    |
|---------------------------|---------------|
| Maximum commitment amount | \$ 75,000,000 |

As of the end of the reporting period, the Fund's outstanding balance on its Borrowings was as follows:

|                                   | <b>JSD</b>    |
|-----------------------------------|---------------|
| Outstanding balance on Borrowings | \$ 72,000,000 |

Interest is charged on these Borrowings at a rate per annum equal to 1-Month LIBOR plus 0.80%. The Fund also accrued 0.15% per annum on the undrawn portion if it was less than 50% of the maximum commitment; however, if the undrawn portion of the Borrowings was greater than 50% of the maximum commitment amount the Fund accrued a 0.25% per annum on the undrawn portion of the Borrowings.

On October 31, 2018, JSD renewed its Borrowings through October 30, 2019. The Fund also accrued an upfront fee of 0.05% per annum on the maximum commitment amount. All other items of the Borrowings remain unchanged.

During the current fiscal period, the average daily balance outstanding and average annual interest rate on the Fund's Borrowings were as follows:

|                                       |               |
|---------------------------------------|---------------|
|                                       | <b>JSD</b>    |
| Average daily balance outstanding     | \$ 72,000,000 |
| Average annual interest rate          | 3.06%         |
| <i>Borrowings Information for JQC</i> |               |

The Fund has entered into a borrowing agreement with a bank and its affiliate. As of the end of the reporting period, the Fund's maximum commitment amount under its Borrowings is as follows:

|                           |                |
|---------------------------|----------------|
|                           | <b>JQC</b>     |
| Maximum commitment amount | \$ 550,000,000 |

As of the end of the reporting period, the Fund's outstanding balance on its Borrowings was as follows:

|                                   |                |
|-----------------------------------|----------------|
|                                   | <b>JQC</b>     |
| Outstanding balance on Borrowings | \$ 495,000,000 |

For the period August 1, 2018 to September 11, 2018, the interest was charged on these Borrowings at a rate per annum equal to 3-Month LIBOR plus 1.15%. The Fund also accrued 1.15% per annum on any positive difference between 90% of the maximum commitment amount and the daily drawn amount.

On September 11, 2018, JQC amended its borrowings. Interest is charged on the Borrowings at a rate per annum equal to the 3-Month LIBOR plus 1.10%. The Fund also accrues 1.10% per annum on any positive difference between 90% of the maximum commitment amount and the daily drawn amount. All other items remain unchanged.

During the current fiscal period, the average daily balance outstanding and average annual interest rate on the Fund's Borrowings were as follows:

|   |                |
|---|----------------|
|   | <b>JQC</b>     |
| Average daily balance outstanding                 | \$ 517,717,391 |
| Average annual interest rate                      | 3.55%          |
| <i>Other Borrowings Information for the Funds</i> |                |

In order to maintain their Borrowings, the Funds must meet certain collateral, asset coverage and other requirements. Each Fund's Borrowings outstanding is fully secured by eligible securities held in its portfolio of investments.

Each Fund's Borrowings outstanding is recognized as Borrowings on the Statement of Assets and Liabilities. Interest expense incurred on the borrowed amount, undrawn balance and initial fees are recognized as a component of Interest expense and amortization of offering costs on the Statement of Operations.

*Reverse Repurchase Agreements*

During the current fiscal period, JQC used reverse repurchase agreements as a means of leverage.

In a reverse repurchase agreement, the Fund sells to the counterparty a security that it holds with a contemporaneous agreement to repurchase the same security at an agreed-upon price and date, with the Fund retaining the risk of loss that is associated with that security. The Fund will pledge assets determined to be liquid by the Adviser to cover its obligations under reverse repurchase agreements. Securities sold under reverse repurchase agreements are recorded as a liability and recognized as *Reverse repurchase agreements* on the Statement of Assets and Liabilities.

Payments made on reverse repurchase agreements are recognized as a component of *Interest expense and amortization of offering costs* on the Statement of Operations. In periods of increased demand for the security, the Fund receives a fee for use of the security by the counterparty. This results in interest income to the Fund, which is recognized as a component of the *Interest and dividend income* on the Statement of Operations.

**Notes to Financial Statements** (continued)

(Unaudited)

As of the end of the reporting period, the Fund's outstanding balances on its reverse repurchase agreements were as follows:

| Counterparty     | Rate                     | Principal Amount | Maturity* | Value            | Value and Accrued Interest |
|------------------|--------------------------|------------------|-----------|------------------|----------------------------|
| Societe Generale | 3-Month LIBOR plus 0.75% | \$ (198,000,000) | 4/15/20   | \$ (198,000,000) | \$ (198,625,328)           |

\* The Fund may repurchase the reverse repurchase agreement prior to the maturity date and/or counterparty may accelerate maturity upon pre-specified advance notice.

During the current fiscal period, the average daily balance outstanding and average interest rate on the Fund's reverse repurchase agreements were as follows:

|                                   | JQC           |
|-----------------------------------|---------------|
| Average daily balance outstanding | \$187,347,826 |
| Average interest rate             | 3.28%         |

The following table presents the reverse repurchase agreements subject to netting agreements and the collateral delivered related to those reverse repurchase agreements.

| Counterparty     | Reverse Repurchase Agreements* | Collateral Pledged to Counterparty** | Net Exposure |
|------------------|--------------------------------|--------------------------------------|--------------|
| Societe Generale | \$ (198,625,328)               | \$ 198,625,328                       | \$           |

\* Represents gross value and accrued interest for the counterparty as reported in the preceding table.

\*\* As of the end of the reporting period, the value of the collateral pledged to the counterparty exceeded the value of the reverse repurchase agreements.

**10. Inter-Fund Lending**

The SEC has granted an exemptive order permitting registered open-end and closed-end Nuveen funds to participate in an inter-fund lending facility whereby the Nuveen funds may directly lend to and borrow money from each other for temporary purposes (e.g., to satisfy redemption requests or when a sale of securities fails, resulting in an unanticipated cash shortfall) (the Inter-Fund Program). The closed-end Nuveen funds, including the Funds covered by this shareholder report, will participate only as lenders, and not as borrowers, in the Inter-Fund Program because such closed-end funds rarely, if ever, need to borrow cash to meet redemptions. The Inter-Fund Program is subject to a number of conditions, including, among other things, the requirements that (1) no fund may borrow or lend money through the Inter-Fund Program unless it receives a more favorable interest rate than is typically available from a bank or other financial institution for a comparable transaction; (2) no fund may borrow on an unsecured basis through the Inter-Fund Program unless the fund's outstanding borrowings from all sources immediately after the inter-fund borrowing total 10% or less of its total assets; provided that if the borrowing fund has a secured borrowing outstanding from any other lender, including but not limited to another fund, the inter-fund loan must be secured on at

least an equal priority basis with at least an equivalent percentage of collateral to loan value; (3) if a fund's total outstanding borrowings immediately after an inter-fund borrowing would be greater than 10% of its total assets, the fund may borrow through the inter-fund loan on a secured basis only; (4) no fund may lend money if the loan would cause its aggregate outstanding loans through the Inter-Fund Program to exceed 15% of its net assets at the time of the loan; (5) a fund's inter-fund loans to any one fund shall not exceed 5% of the lending fund's net assets; (6) the duration of inter-fund loans will be limited to the time required to receive payment for securities sold, but in no event more than seven days; and (7) each inter-fund loan may be called on one business day's notice by a lending fund and may be repaid on any day by a borrowing fund. In addition, a Nuveen fund may participate in the Inter-Fund Program only if and to the extent that such participation is consistent with the fund's investment objective and investment policies. The Board is responsible for overseeing the Inter-Fund Program.

The limitations detailed above and the other conditions of the SEC exemptive order permitting the Inter-Fund Program are designed to minimize the risks associated with Inter-Fund Program for both the lending fund and the borrowing fund. However, no borrowing or lending activity is without risk. When a fund borrows money from another fund, there is a risk that the loan could be called on one day's notice or not renewed, in which case the fund may have to borrow from a bank at a higher rate or take other actions to payoff such loan if an inter-fund loan is not available from another fund. Any delay in repayment to a lending fund could result in a lost investment opportunity or additional borrowing costs.

During the current reporting period, none of the Funds covered by this shareholder report have entered into any inter-fund loan activity.

## **11. New Accounting Pronouncements**

### *Disclosure Update and Simplification*

During August 2018, the SEC issued Final Rule Release No. 33-10532, *Disclosure Update and Simplification* ( Final Rule Release No. 33-10532 ). Final Rule Release No. 33-10532 amends certain financial statement disclosure requirements to conform to U.S. GAAP. The amendments to Rule 6-04.17 of Regulation S-X (balance sheet) remove the requirement to separately state the book basis components of net assets: undistributed (over-distribution of)

net investment income ( UNII ), accumulated undistributed net realized gains (losses), and net unrealized appreciation (depreciation) at the balance sheet date. Instead, consistent with U.S. GAAP, funds will be required to disclose total distributable earnings. The amendments to Rule 6-09 of Regulation S-X (statement of changes in net assets) remove the requirement to separately state the sources of distributions paid. Instead, consistent with U.S. GAAP, funds will be required to disclose the total amount of distributions paid, except that any tax return of capital must be separately disclosed. The amendments also remove the requirement to parenthetically state the book basis amount of UNII on the statement of changes in net assets.

The requirements of Final Rule Release No. 33-10532 are effective November 5, 2018, and the Funds' Statement of Assets and Liabilities and Statement of Changes in Net Assets for the current reporting period have been modified accordingly. In addition, certain amounts within each Fund's Statement of Changes in Net Assets for the prior fiscal period have been modified to conform to Final Rule Release No. 33-10532.

For the prior fiscal period, the total amount of distributions paid to shareholders from net investment income and from accumulated net realized gains, if any, are recognized as Dividends on the Statement of Changes in Net Assets.

As of July 31, 2018, the Funds' Statement of Changes in Net Assets reflected the following UNII balances.

|  | NSL        | JFR            | JRO            | JSD            | JQC             |
|--|------------|----------------|----------------|----------------|-----------------|
| UNII at the end of period  | \$ 492,596 | \$ (6,939,292) | \$ (4,665,678) | \$ (1,022,611) | \$ (21,887,770) |
| <i>FASB Accounting Standards Update ( ASU ) 2017-08 ( ASU 2017-08 ) Premium Amortization on Purchased Callable Debt Securities</i> |            |                |                |                |                 |

The FASB has issued ASU 2017-08, which shortens the premium amortization period for purchased non-contingently callable debt securities. ASU 2017-08 specifies that the premium amortization period ends at the earliest call date, for purchased non-contingently callable debt securities. ASU 2017-08 is effective for fiscal years, and interim periods within those fiscal years, beginning after December 15, 2018. Management is currently evaluating the implications of ASU 2017-08, if any.

#### *Fair Value Measurement: Disclosure Framework*

During August 2018, the FASB issued ASU 2018-13 ( ASU 2018-13 ), *Fair Value Measurement: Disclosure Framework - Changes to the Disclosure Requirements for Fair Value Measurements*. ASU 2018-13 modifies the disclosures required by Topic 820, Fair Value Measurements. The amendments in ASU 2018-13 are effective for all entities for fiscal years, and interim periods within those fiscal years, beginning after December 15, 2019. During the current reporting period, management early implemented this guidance. This implementation did not have a material impact on the Funds' financial statements.

## **12. Subsequent Events**

### *Borrowings*

Subsequent to the end of the reporting period, JQC decreased its maximum commitment amount to \$505,000,000 and reduced the outstanding balance on its Borrowings to \$455,000,000.





---

**Additional Fund Information**
**Board of Trustees**

|                     |                 |                   |                   |                 |
|---------------------|-----------------|-------------------|-------------------|-----------------|
| Margo Cook*         | Jack B. Evans   | William C. Hunter | Albin F. Moschner | John K. Nelson  |
| Judith M. Stockdale | Carole E. Stone | Terence J. Toth   | Margaret L. Wolff | Robert L. Young |

\*Interested Board Member.

| <b>Fund Manager</b>   | <b>Custodian</b>   | <b>Legal Counsel</b>                        | <b>Independent Registered<br/>Public Accounting Firm</b>  | <b>Transfer Agent and<br/>Shareholder<br/>Services</b>  |
|---|--|---|---|---|
| Nuveen Fund<br>Advisors, LLC<br>333 West Wacker<br>Drive<br>Chicago, IL 60606 | State Street Bank<br>& Trust Company<br>One Lincoln Street<br>Boston, MA 02111 | Chapman and Cutler LLP<br>Chicago, IL 60603 | KPMG LLP<br>200 East Randolph Street<br>Chicago, IL 60601 | Computershare Trust<br>Company, N.A.<br>250 Royall Street<br>Canton, MA 02021<br><br>(800) 257-8787 |

**Portfolio of Investments Information**

Each Fund is required to file its complete schedule of portfolio holdings with the Securities and Exchange Commission (SEC) for the first and third quarters of each fiscal year as an exhibit to its report on Form N-PORT. You may obtain this information on the SEC's website at <http://www.sec.gov>.

**Nuveen Funds Proxy Voting Information**

You may obtain (i) information regarding how each fund voted proxies relating to portfolio securities held during the most recent twelve-month period ended June 30, without charge, upon request, by calling Nuveen toll-free at (800) 257-8787 or on Nuveen's website at [www.nuveen.com](http://www.nuveen.com) and (ii) a description of the policies and procedures that each fund used to determine how to vote proxies relating to portfolio securities without charge, upon request, by calling Nuveen toll free at (800) 257-8787. You may also obtain this information directly from the SEC. Visit the SEC on-line at <http://www.sec.gov>.

**CEO Certification Disclosure**

Each Fund's Chief Executive Officer (CEO) has submitted to the New York Stock Exchange (NYSE) the annual CEO certification as required by Section 303A.12(a) of the NYSE Listed Company Manual. Each Fund has filed with the SEC the certification of its CEO and Chief Financial Officer required by Section 302 of the Sarbanes-Oxley Act.

**Common Share Repurchases**

Each Fund intends to repurchase, through its open market share repurchase program, shares of its own common stock at such times and in such amounts as is deemed advisable. During the period covered by this report, each Fund repurchased shares of its common stock, as shown in the accompanying table. Any future repurchases will be reported to shareholders in the next annual or semi-annual report.

|                           | <b>NSL</b> | <b>JFR</b> | <b>JRO</b> | <b>JSD</b> | <b>JQC</b> |
|---------------------------|------------|------------|------------|------------|------------|
| Common shares repurchased | 10,400     |            | 20,000     |            | 157,700    |

**FINRA BrokerCheck**

The Financial Industry Regulatory Authority (FINRA) provides information regarding the disciplinary history of FINRA member firms and associated investment professionals. This information as well as an investor brochure describing FINRA BrokerCheck is available to the public by calling the FINRA BrokerCheck Hotline number at (800) 289-9999 or by visiting [www.FINRA.org](http://www.FINRA.org).

## Glossary of Terms Used in this Report

**Average Annual Total Return:** This is a commonly used method to express an investment's performance over a particular, usually multi-year time period. It expresses the return that would have been necessary each year to equal the investment's actual cumulative performance (including change in NAV or offer price and reinvested dividends and capital gains distributions, if any) over the time period being considered.

**Collateralized Loan Obligation (CLO):** A security backed by a pool of debt, often low rated corporate loans. Collateralized loan obligations (CLOs) are similar to collateralized mortgage obligations, except for the different type of underlying loan.

**Convexity:** A tool used in risk management to measure the sensitivity of bond duration to interest rate changes. Higher convexity generally means higher sensitivity to interest rate changes.

**Credit Suisse Leveraged Loan Index:** A representative, unmanaged index of tradeable, senior, U.S. dollar-denominated leveraged loans. Index returns assume reinvestment of distributions, but do not include the effects of any applicable sales charges or management fees.

**Effective Leverage:** Effective leverage is a fund's effective economic leverage, and includes both regulatory leverage (see below) and the leverage effects of certain derivative investments in the fund's portfolio.

**ICE BofAML U.S. High Yield Index:** An index that tracks the performance of U.S. dollar denominated below investment grade corporate debt publicly issued in the U.S. domestic market. Index returns assume reinvestment of distributions, but do not include the effects of any applicable sales charges or management fees.

**Leverage:** Leverage is created whenever a fund has investment exposure (both reward and/or risk) equivalent to more than 100% of the investment capital.

**Net Asset Value (NAV) Per Share:** A fund's Net Assets is equal to its total assets (securities, cash, accrued earnings and receivables) less its total liabilities. NAV per share is equal to the fund's Net Assets divided by its number of shares outstanding.

**Regulatory Leverage:** Regulatory leverage consists of preferred shares issued by or borrowings of a fund. Both of these are part of a fund's capital structure. Regulatory leverage is subject to asset coverage limits set forth in the Investment Company Act of 1940.

## **Reinvest Automatically, Easily and Conveniently**

**Nuveen makes reinvesting easy. A phone call is all it takes to set up your reinvestment account.**

### **Your Nuveen Closed-End Funds Automatic Reinvestment Plan**

Nuveen Closed-End Fund allows you to conveniently reinvest distributions in additional Fund shares.

By choosing to reinvest, you will be able to invest money regularly and automatically, and watch your investment grow through the power of compounding. Just like distributions in cash, there may be times when income or capital gains taxes may be payable on distributions that are reinvested.

It is important to note that an automatic reinvestment plan does not ensure a profit, nor does it protect you against loss in a declining market.

### **Easy and convenient**

To make recordkeeping easy and convenient, each quarter you will receive a statement showing your total distributions, the date of investment, the shares acquired and the price per share, and the total number of shares you own.

### **How shares are purchased**

The shares you acquire by reinvesting will either be purchased on the open market or newly issued by the Fund. If the shares are trading at or above net asset value at the time of valuation, the Fund will issue new shares at the greater of the net asset value or 95% of the then-current market price. If the shares are trading at less than net asset value, shares for your account will be purchased on the open market. If the Plan Agent begins purchasing Fund shares on the open market while shares are trading below net asset value, but the Fund's shares subsequently trade at or above their net asset value before the Plan Agent is able to complete its purchases, the Plan Agent may cease open-market purchases and may invest the uninvested portion of the distribution in newly-issued Fund shares at a price equal to the greater of the shares' net asset value or 95% of the shares' market value on the last business day immediately prior to the purchase date. Distributions received to purchase shares in the open market will normally be invested shortly after the distribution payment date. No interest will be paid on distributions awaiting reinvestment. Because the market price of the shares may increase before purchases are completed, the average purchase price per share may exceed the market price at the time of valuation, resulting in the acquisition of fewer shares than if the distribution had been paid in shares issued by the Fund. A pro rata portion of any applicable brokerage commissions on open market purchases will be paid by Plan participants. These commissions usually will be lower than those charged on individual transactions.

### **Flexible**

You may change your distribution option or withdraw from the Plan at any time, should your needs or situation change.

You can reinvest whether your shares are registered in your name, or in the name of a brokerage firm, bank, or other nominee. Ask your investment advisor if his or her firm will participate on your behalf. Participants whose shares are

registered in the name of one firm may not be able to transfer the shares to another firm and continue to participate in the Plan.

The Fund reserves the right to amend or terminate the Plan at any time. Although the Fund reserves the right to amend the Plan to include a service charge payable by the participants, there is no direct service charge to participants in the Plan at this time.

**Call today to start reinvesting distributions**

For more information on the Nuveen Automatic Reinvestment Plan or to enroll in or withdraw from the Plan, speak with your financial advisor or call us at (800) 257-8787.

Notes

Nuveen:

Serving Investors for Generations

Since 1898, financial advisors and their clients have relied on Nuveen to provide dependable investment solutions through continued adherence to proven, long-term investing principles. Today, we offer a range of high quality solutions designed to be integral components of a well-diversified core portfolio.

Focused on meeting investor needs.

Nuveen is the investment manager of TIAA. We have grown into one of the world's premier global asset managers, with specialist knowledge across all major asset classes and particular strength in solutions that provide income for investors and that draw on our expertise in alternatives and responsible investing. Nuveen is driven not only by the independent investment processes across the firm, but also the insights, risk management, analytics and other tools and resources that a truly world-class platform provides. As a global asset manager, our mission is to work in partnership with our clients to create solutions which help them secure their financial future.

Find out how we can help you.

To learn more about how the products and services of Nuveen may be able to help you meet your financial goals, talk to your financial advisor, or call us at (800) 257-8787. Please read the information provided carefully before you invest. Investors should consider the investment objective and policies, risk considerations, charges and expenses of any investment carefully. Where applicable, be sure to obtain a prospectus, which contains this and other relevant information. To obtain a prospectus, please contact your securities representative or Nuveen, 333 W. Wacker Dr., Chicago, IL 60606. Please read the prospectus carefully before you invest or send money.

Learn more about Nuveen Funds at: [www.nuveen.com/closed-end-funds](http://www.nuveen.com/closed-end-funds)

Nuveen Securities, LLC, member FINRA and SIPC | 333 West  
Wacker Drive Chicago, IL 60606 | [www.nuveen.com](http://www.nuveen.com)

ESA-A-0119D  
780995-INV-B-03/20

**Item 2. Code of Ethics.**

Not applicable to this filing.

**Item 3. Audit Committee Financial Expert.**

Not applicable to this filing.

**Item 4. Principal Accountant Fees and Services.**

Not applicable to this filing.

**Item 5. Audit Committee of Listed Registrants.**

Not applicable to this filing.

**Item 6. Schedule of Investments.**

(a) See Portfolio of Investments in Item 1.

(b) Not applicable.

**Item 7. Disclosure of Proxy Voting Policies and Procedures for Closed-End Management Investment Companies.**

Not applicable to this filing.

**Item 8. Portfolio Managers of Closed-End Management Investment Companies.**

Not applicable to this filing.

**Item 9. Purchases of Equity Securities by Closed-End Management Investment Company and Affiliated Purchasers.**

| Period*              | (a)<br>TOTAL NUMBER<br>OF<br>SHARES<br>(OR<br>UNITS)<br>PURCHASED | (b)<br>AVERAGE<br>PRICE<br>PAID<br>PER<br>SHARE<br>(OR<br>UNIT) | (c)<br>TOTAL NUMBER OF SHARES<br>(OR UNITS)<br>PURCHASED<br>AS<br>PART OF<br>PUBLICLY<br>ANNOUNCED<br>PLANS<br>OR YET BE PURCHASED UNDER THE PLA |                            | (d)*<br>MAXIMUM NUMBER<br>OF SHARES (OR<br>UNITS) THAT MAY<br>BE PURCHASED UNDER THE PLA |
|----------------------|---|---|--|----------------------------|--|
|                      |   |   | OR   | OR APPROXIMATE DOLLAR VALU |  |
| AUGUST 1-31, 2018    | 0   |   |  |                            | 3,860,000  |
| SEPTEMBER 1-30, 2018 | 0   |   |  |                            | 3,860,000  |
| OCTOBER 1-31, 2018   | 0   |   |  |                            | 3,860,000  |



|                     |               |         |        |           |
|---------------------|---------------|---------|--------|-----------|
| NOVEMBER 1-30, 2018 | 0             |         |        | 3,860,000 |
| DECEMBER 1-31, 2018 | 10,400        | \$ 5.41 | 10,400 | 3,849,600 |
| JANUARY 1-31, 2019  | 0             |         |        | 3,849,600 |
| <b>TOTAL</b>        | <b>10,400</b> |         |        |           |

\* The registrant's repurchase program, for the repurchase of 3,860,000 shares, was authorized August 1, 2018. Any repurchases made by the registrant pursuant to the program were made through open-market transactions.

**Item 10. Submission of Matters to a Vote of Security Holders.**

There have been no material changes to the procedures by which shareholders may recommend nominees to the registrant's Board implemented after the registrant last provided disclosure in response to this item.

**Item 11. Controls and Procedures.**

- (a) The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rules 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934, as amended (the "Exchange Act") (17 CFR 240.13a-15(b) or 240.15d-15(b)).
- (b) There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the period covered by this report that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting.

**Item 12. Disclosure of Securities Lending Activities for Closed-End Management Investment Companies.**

Not applicable.

**Item 13. Exhibits.**

File the exhibits listed below as part of this Form.

(a)(1) Any code of ethics, or amendment thereto, that is the subject of the disclosure required by Item 2, to the extent that the registrant intends to satisfy the Item 2 requirements through filing of an exhibit: Not applicable to this filing.

(a)(2) A separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)) in the exact form set forth below: See EX-99.CERT attached hereto.

(a)(3) Any written solicitation to purchase securities under Rule 23c-1 under the 1940 Act (17 CFR 270.23c-1) sent or given during the period covered by the report by or on behalf of the registrant to 10 or more persons: Not applicable.

(a)(4) Change in registrant's independent public accountant. Not applicable.

(b) If the report is filed under Section 13(a) or 15(d) of the Exchange Act, provide the certifications required by Rule 30a-2 (b) under the 1940 Act (17 CFR 270.30a-2(b)), Rule 13a-14(b) or Rule 15d-14(b) under the Exchange Act (17 CFR 240.13a-14(b) or 240.15d-14(b)), and Section 1350 of Chapter 63 of Title 18 of the United States Code (18 U.S.C. 1350) as an Exhibit. A certification furnished pursuant to this paragraph will not be deemed filed for purposes of Section 18 of the Exchange Act (15 U.S.C. 78r), or otherwise subject to the liability of that section. Such certification will not be deemed to be incorporated by reference into any filing under the Securities Act of 1933 or the Exchange Act, except to the extent that the registration specifically incorporates it by reference: See EX-99.906 CERT attached hereto.

**SIGNATURES**

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen Senior Income Fund

By (Signature and Title) /s/ Gifford R. Zimmerman  
Gifford R. Zimmerman  
Vice President and Secretary

Date: April 9, 2019

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title) /s/ Cedric H. Antosiewicz  
Cedric H. Antosiewicz  
Chief Administrative Officer  
(principal executive officer)

Date: April 9, 2019

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

Date: April 9, 2019