

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), 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.

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 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

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

or

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
Total Distributions from Net Investment Income	\$ 0.2110	\$ 0.3575	\$ 0.3605	\$ 0.6180
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.

Data as of January 31, 2019

Net Investment Income	Current Month Estimated Percentage of Distributions			Total Distributions	Calendar YTD Estimated Per Share Amounts Net		
	Realized Gains	Return of Capital			Investment Income	Realized Gains	Return of 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 Monthly Per Share Distribution	Annualized			Cumulative	
		Current Distribution on NAV	1-Year Return on NAV	5-Year Return on NAV	Calendar YTD Distributions on NAV	Calendar YTD Return 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.

	NSL	JFR	JRO	JSD	JQC
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.

	NSL	JRO	JQC
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.

	NSL	JFR	JRO	JSD	JQC
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.

Nuveen Floating Rate Income Fund (JFR)

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

Nuveen Floating Rate Income Opportunity Fund (JRO)

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

Nuveen Short Duration Credit Opportunities Fund (JSD)

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

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

Risk Considerations (continued)

(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.

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

	Cumulative 6-Month	1-Year	Average Annual	
			5-Year	10-Year
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)%
Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs	162.2%
Borrowings	(45.3)%
Term Preferred Shares, net of deferred offering costs	(16.9)%
Net Assets	100%

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%
Total	100%

Portfolio Credit Quality

(% of total long-term fixed income investments)

BBB	13.7%
BB or Lower	85.7%
N/R (not rated)	0.6%
Total	100%

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

	Cumulative 6-Month	1-Year	Average Annual	
			5-Year	10-Year
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)%
Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs	161.0%
Borrowings	(42.6)%
Term Preferred Shares, net of deferred offering costs	(18.4)%
Net Assets	100%

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%
Total	100%

Portfolio Credit Quality

(% of total long-term fixed income investments)

BBB	15.1%
BB or Lower	83.4%
N/R (not rated)	1.5%
Total	100%

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

	Cumulative 6-Month	1-Year	Average Annual	
			5-Year	10-Year
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)%
Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs	159.6%
Borrowings	(40.7)%
Term Preferred Shares, net of deferred offering costs	(18.9)%
Net Assets	100%

Top Five Issuers

(% of total long-term investments)

Intelsat Jackson Holdings, S.A.	3.8%
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%
Total	100%

Portfolio Credit Quality

(% of total long-term fixed income investments)

BBB	14.6%
BB or Lower	84.3%
N/R (not rated)	1.1%
Total	100%

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)%
Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs	162.8%
Borrowings	(42.4)%
Term Preferred Shares, net of deferred offering costs	(20.4)%
Net Assets	100%

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%
Total	100%

Portfolio Credit Quality

(% of total long-term fixed income investments)

BBB	11.0%
BB or Lower	87.8%
N/R (not rated)	1.2%
Total	100%

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

	Cumulative 6-Month	1-Year	Average Annual	
			5-Year	10-Year
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)%
Net Assets Plus Borrowings and Reverse Repurchase Agreements	158.8%
Borrowings	(42.0)%
Reverse Repurchase Agreements	(16.8)%
Net Assets	100%

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%
Total	100%

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%
Total	100%

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
LONG-TERM INVESTMENTS 160.2% (98.1% of Total Investments)							
VARIABLE RATE SENIOR LOAN INTERESTS 142.9% (87.6% of Total Investments) (2)							
Aerospace & Defense 2.8% (1.8% of Total Investments)							
\$ 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
Air Freight & Logistics 0.7% (0.5% of Total Investments)							
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
Airlines 2.4% (1.3% of Total Investments)							
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

Auto Components 0.7% (0.4% of Total Investments)

845	DexKo Global, Inc., Term Loan B	5.999%	1-Month LIBOR	3.500%	7/24/24	B+	833,936
985	Superior Industries International, Inc., Term Loan B	6.499%	1-Month LIBOR	4.000%	5/22/24	B+	973,491
1,830	Total Auto Components						1,807,427

Automobiles 0.5% (0.3% of Total Investments)

500	Caliber Collision, Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	B+	499,895
743	Navistar, Inc., Tranche B, Term Loan	6.020%	1-Month LIBOR	3.500%	11/06/24	BB	732,758
1,243	Total Automobiles						1,232,653

Beverages 0.9% (0.5% of Total Investments)

2,219	Jacobs Douwe Egberts, Term Loan B	4.563%	3-Month LIBOR	2.000%	11/01/25	BB	2,198,376
-------	--------------------------------------	--------	---------------	--------	----------	----	-----------

Biotechnology 1.1% (0.7% of Total Investments)

2,948	Grifols, Inc., Term Loan B	4.664%	1-Week LIBOR	2.250%	1/31/25	BB+	2,914,960
-------	-------------------------------	--------	--------------	--------	---------	-----	-----------

Building Products 1.6% (1.0% of Total Investments)

537	Fairmount, Initial Term Loan	6.553%	3-Month LIBOR	3.750%	6/01/25	BB	428,744
487	Ply Gem Industries, Inc., Term Loan B	6.547%	3-Month LIBOR	3.750%	4/12/25	B+	465,088
3,181	Quikrete Holdings, 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

Capital Markets 1.5% (0.9% of Total Investments)

1,741	Capital Automotive LP, Term Loan, Second Lien	8.499%	1-Month LIBOR	6.000%	3/24/25	CCC+	1,739,201
2,038	RPI Finance Trust, 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

Chemicals 0.7% (0.4% of Total Investments)

676	Ineos US Finance LLC, Term Loan	4.499%	1-Month LIBOR	2.000%	4/01/24	BBB	658,343
898	Mineral Technologies, 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
Commercial Services & Supplies 5.9% (3.6% of Total Investments)							
\$ 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, Incremental Term Loan B1						
15,886	Total Commercial Services & Supplies						14,849,044
	Communications Equipment	3.2%	(2.0% of Total Investments)				
2,574	Avaya, Inc., Tranche B Term Loan	6.759%	1-Month LIBOR	4.250%	12/15/24	BB	2,538,144
900	Mitel US Holdings, Inc., Term Loan, First Lien	6.999%	1-Month LIBOR	4.500%	11/30/25	B	888,975
329	MultiPlan, Inc., Term Loan B	5.553%	3-Month LIBOR	2.750%	6/07/23	B+	318,877
1,083	Plantronics, Term Loan B	4.999%	1-Month LIBOR	2.500%	7/02/25	BB+	1,057,095
3,461	Univision Communications, Inc., Term Loan C5	5.249%	1-Month LIBOR	2.750%	3/15/24	B	3,235,584
8,347	Total Communications Equipment						8,038,675
	Construction & Engineering	0.9%	(0.6% of Total Investments)				
995	KBR, Inc., Term Loan B	6.249%	1-Month LIBOR	3.750%	4/25/25	BB	993,761
1,326	Traverse Midstream Partners, Term Loan B	6.600%	6-Month LIBOR	4.000%	9/27/24	B+	1,323,974
2,321	Total Construction & Engineering						2,317,735
	Consumer Finance	0.6%	(0.4% of Total Investments)				
495	Vantiv LLC, Repriced Term Loan B4	4.222%	1-Month LIBOR	1.750%	8/09/24	BBB	492,880
1,132	Verscend Technologies, Tern Loan B	6.999%	1-Month LIBOR	4.500%	8/27/25	B+	1,125,391
1,627	Total Consumer Finance						1,618,271
	Containers & Packaging	0.3%	(0.2% of Total Investments)				
699	Berry Global, Inc., Term Loan Q	4.516%	1-Month LIBOR	2.000%	10/01/22	BBB	693,206
	Distributors	0.4%	(0.2% of Total Investments)				
995	SRS Distribution, Inc., Term Loan B	5.749%	1-Month LIBOR	3.250%	5/23/25	B	948,205
	Diversified Consumer Services	3.0%	(1.9% of Total Investments)				
3,532	Cengage Learning Acquisitions, Inc., 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
	Diversified Financial Services	3.1%	(1.9% of Total Investments)				
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
Diversified Financial Services (continued)							
\$ 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
Diversified Telecommunication Services 8.0% (4.9% of Total Investments)							
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
Electric Utilities 1.1% (0.7% of Total Investments)							
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 Electric Holdings LLC, Exit Term Loan B						
821	Vistra Operations Co., Term Loan B3	4.505%	1-Month LIBOR	2.000%	12/31/25	BBB	807,240
2,841	Total Electric Utilities						2,799,553
	Electrical Equipment	0.4%	(0.3% of Total Investments)				
1,184	TTM Technologies, Term Loan B, (DD1)	5.020%	1-Month LIBOR	2.500%	9/28/24	BB+	1,154,104
	Energy Equipment & Services	2.0%	(1.2% of Total Investments)				
702	Cypress Semiconductor Corp, Term Loan B	4.500%	1-Month LIBOR	2.000%	7/05/21	BB+	696,882
2,481	McDermott International, Term Loan	7.499%	1-Month LIBOR	5.000%	5/12/25	BB	2,386,479
2,355	Seadrill Partners LLC, Initial Term Loan	8.803%	3-Month LIBOR	6.000%	2/21/21	CCC+	1,904,566
5,538	Total Energy Equipment & Services						4,987,927
	Equity Real Estate Investment Trusts	2.2%	(1.3% of Total Investments)				
3,985	Communications Sales & Leasing, Inc., Shortfall Term Loan	5.499%	1-Month LIBOR	3.000%	10/24/22	B	3,747,194
736	Realogy Group LLC, Term Loan A	4.758%	1-Month LIBOR	2.250%	2/08/23	BB+	724,898
986	Realogy Group LLC, Term Loan B	4.758%	1-Month LIBOR	2.250%	2/08/25	BB+	963,671
5,707	Total Equity Real Estate Investment Trusts						5,435,763
	Food & Staples Retailing	6.5%	(4.0% of Total Investments)				
941	Albertson's LLC, Term Loan B6	5.691%	3-Month LIBOR	3.000%	6/22/23	BB	928,428
10,137	Albertson's LLC, Term Loan B7	5.499%	1-Month LIBOR	3.000%	11/17/25	BB	9,943,871
831	Hearthside Group Holdings LLC, Term Loan B	6.186%	1-Month LIBOR	3.688%	5/23/25	B	802,357
367	Save-A-Lot, Term Loan B	8.803%	3-Month LIBOR	6.000%	12/05/23	CCC+	204,643
4,495	US Foods, Inc., Term Loan B	4.499%	1-Month LIBOR	2.000%	6/27/23	BBB	4,429,724
16,771	Total Food & Staples Retailing						16,309,023
	Food Products	0.2%	(0.1% 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 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
Health Care Providers & Services 7.2% (4.4% of Total Investments)							
\$ 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
Health Care Technology 1.1% (0.7% of Total Investments)							
2,888	Emdeon, Inc., Term Loan	5.249%	1-Month LIBOR	2.750%	3/01/24	B+	2,830,111
Hotels, Restaurants & Leisure 12.7% (7.8% of Total Investments)							
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
	Household Durables	0.5%	(0.3% of Total Investments)				
1,355	Serta Simmons Holdings LLC, Term Loan, First Lien	6.013%	1-Month LIBOR	3.500%	11/08/23	B	1,161,563
	Household Products	0.3%	(0.2% of Total Investments)				
737	Reynolds Group Holdings, Inc., Term Loan, First Lien	5.249%	1-Month LIBOR	2.750%	2/05/23	B+	727,797
	Industrial Conglomerates	0.3%	(0.2% of Total Investments)				
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
Insurance 2.1% (1.3% of Total Investments)							
\$ 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
Interactive Media & Services 0.7% (0.4% of Total Investments)							
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
Internet and Direct Marketing Retail 1.0% (0.6% of Total Investments)							
2,491	Uber Technologies, Inc., Term Loan	6.516%	1-Month LIBOR	4.000%	4/04/25	N/R	2,479,569
Internet Software & Services 0.8% (0.5% of Total Investments)							
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
IT Services 5.6% (3.4% of Total Investments)							
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
	Life Sciences Tools & Services						0.3% (0.2% of Total Investments)
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
	Machinery						1.3% (0.8% of Total Investments)
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
	Marine 0.6% (0.4% of Total Investments)							
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
	Media 13.9% (8.5% of Total Investments)						
\$ 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., Term Loan B2	4.770%	1-Month LIBOR	2.250%	2/07/24	BB+	408,431
919	IMG Worldwide, Inc., Term Loan B	5.250%	1-Month LIBOR	2.750%	5/18/25	B	868,816
2,042	Intelsat Jackson Holdings, S.A., Term Loan B	6.252%	1-Month LIBOR	3.750%	11/30/23	B+	2,030,158
2,377	McGraw-Hill Education Holdings LLC, Term Loan B	6.499%	1-Month LIBOR	4.000%	5/02/22	BB+	2,171,150
1,137	Meredith Corporation, Tranche Term Loan B1	5.249%	1-Month LIBOR	2.750%	1/31/25	BB	1,131,607
998	Metro-Goldwyn-Mayer, Inc., Term Loan, First Lien	5.000%	1-Month LIBOR	2.500%	7/03/25	BB	985,660
750	Metro-Goldwyn-Mayer, Inc., Term Loan, Second Lien	7.000%	1-Month LIBOR	4.500%	7/03/26	B	725,629
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
846	Sinclair Television Group, Term Loan B2, (DD1)	4.750%	1-Month LIBOR	2.250%	1/31/24	BB+	841,616
1,083	Springer Science & Business Media, Inc., Term Loan B13, First Lien	5.999%	1-Month LIBOR	3.500%	8/15/22	B	1,079,981
767	UPC Financing Partnership, Term Loan AR1, First Lien	5.009%	1-Month LIBOR	2.500%	1/15/26	BB+	756,759
2,364	WideOpenWest Finance 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
	Multiline Retail 1.2% (0.7% of Total Investments)						
1,152	Belk, Inc., Term Loan B, First Lien, (DD1)	7.365%	2-Month LIBOR	4.750%	12/12/22	B	920,940
868	EG America LLC, Term Loan, First Lien	6.813%	3-Month LIBOR	4.000%	2/07/25	B	841,083
449	Hudson's Bay Company, Term Loan B, First Lien	5.752%	1-Month LIBOR	3.250%	9/30/22	BB	440,464
827	Neiman Marcus Group, Inc., Term Loan	5.763%	1-Month LIBOR	3.250%	10/25/20	CCC	735,969
3,296	Total Multiline Retail						2,938,456
	Oil, Gas & Consumable Fuels 2.7% (1.6% of Total Investments)						
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

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
Personal Products 1.4% (0.8% of Total Investments)							
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
Personal Products (continued)							
\$ 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
Pharmaceuticals 2.1% (1.3% of Total Investments)							
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
Professional Services 2.0% (1.2% of Total Investments)							
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
Real Estate Management & Development 0.9% (0.6% of Total Investments)							
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
Road & Rail 3.0% (1.9% of Total Investments)							
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
	Semiconductors & Semiconductor Equipment Investments)			1.5% (0.9% of Total)			
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
	Software Investments)			13.7% (8.4% of Total)			
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

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
Software (continued)							
\$ 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
Specialty Retail 1.8% (1.1% of Total Investments)							
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
Technology Hardware, Storage & Peripherals 7.3% (4.5% of Total Investments)							
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
Transportation Infrastructure 0.9% (0.5% of Total Investments)							
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
Wireless Telecommunication Services 2.4% (1.5% of Total Investments)							
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
CORPORATE BONDS 15.0% (9.2% of Total Investments)					
Communications Equipment 3.1% (1.9% of Total Investments)					
\$ 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
Containers & Packaging 0.9% (0.5% of Total Investments)					
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, 144A	10.125%	1/15/23	B+	317,494
4,309	Intelsat 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)

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (4)	Value
Health Care Providers & Services 0.3% (0.2% of Total Investments)					
\$ 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
Hotels, Restaurants & Leisure 1.1% (0.7% of Total Investments)					
2,650	Scientific Games International Inc.	10.000%	12/01/22	B	2,785,813
Media 3.5% (2.1% of Total Investments)					
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
Oil, Gas & Consumable Fuels 1.6% (1.0% of Total Investments)					
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
Pharmaceuticals 0.6% (0.4% of Total Investments)					
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
Semiconductors & Semiconductor Equipment 0.3% (0.2% of Total Investments)					
761	Advanced Micro Devices Inc.	7.500%	8/15/22	B+	825,685
Software 0.5% (0.3% of Total Investments)					

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

1,275	Infor US Inc., 144A	5.750%	8/15/20	B+	1,293,870
Wireless Telecommunication Services 1.3% (0.8% of Total Investments)					
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
COMMON STOCKS 2.2% (1.2% of Total Investments)					
Diversified Consumer Services 0.1% (0.0% of Total Investments)					
37,172	Cengage Learning Holdings II Inc., (8), (9)				\$ 144,042
Energy Equipment & Services 0.4% (0.3% of Total Investments)					
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
Health Care Providers & Services 0.1% (0.0% of Total Investments)					
35,750	Millennium Health LLC, (7), (8)				69,285
33,563	Millennium Health LLC, (7), (8)				65,018

Shares	Description (1)		Value
Health Care Providers & Services (continued)			
38,382	Millennium Health LLC, (8), (9)	\$	2,111
	Total Health Care Providers & Services		136,414
Marine 0.2% (0.1% of Total Investments)			
10,768	HGIM Corporation, (9)		409,184
2,409	HGIM Corporation, (8), (9)		91,542
	Total Marine		500,726
Media 0.5% (0.3% of Total Investments)			
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
Pharmaceuticals 0.1% (0.0% of Total Investments)			
11,982	Advanz Pharma Corporation, (8)		226,699
Software 0.8% (0.5% of Total Investments)			
118,613	Avaya Holdings Corporation, (8)		2,005,746
Specialty Retail 0.0% (0.0% of Total Investments)			
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
COMMON STOCK RIGHTS 0.1% (0.1% of Total Investments)			
Oil, Gas & Consumable Fuels 0.1% (0.1% of Total Investments)			
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
WARRANTS 0.0% (0.0% of Total Investments)			
11,806	Avaya Holdings Corporation, (9)	\$	14,758
	Total Warrants (cost \$1,103,821)		14,758
	Total Long-Term Investments (cost \$430,765,977)		403,154,053
Shares	Description (1)	Coupon	Value
SHORT-TERM INVESTMENTS 3.2% (1.9% of Total Investments)			
INVESTMENT COMPANIES 3.2% (1.9% of Total Investments)			
8,014,761	BlackRock Liquidity Funds T-Fund Portfolio, (10)	2.290% (11)	\$ 8,014,761

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

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

Investments in Derivatives

Interest Rate Swaps OTC Uncleared

Counterparty	Fund Notional	Pay/Receive	Floating Rate	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Maturity Date	Value	Unrealized Appreciation (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)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
LONG-TERM INVESTMENTS 159.1% (98.4% of Total Investments)							
VARIABLE RATE SENIOR LOAN INTERESTS 138.0% (85.3% of Total Investments) (2)							
Aerospace & Defense 2.2% (1.4% of Total Investments)							
\$ 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
Air Freight & Logistics 0.6% (0.4% of Total Investments)							
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
Airlines 2.2% (1.3% of Total Investments)							
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
	Auto Components	0.5%	(0.3% of Total Investments)				
1,408	DexKo Global, Inc., Term Loan B	5.999%	1-Month LIBOR	3.500%	7/24/24	B+	1,389,893
1,970	Superior Industries International, Inc., Term Loan B	6.499%	1-Month LIBOR	4.000%	5/22/24	B+	1,946,983
3,378	Total Auto Components						3,336,876
	Automobiles	0.4%	(0.2% of Total Investments)				
1,000	Caliber Collision, Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	B+	999,790
1,485	Navistar, Inc., Tranche B, Term Loan	6.020%	1-Month LIBOR	3.500%	11/06/24	BB	1,465,517
2,485	Total Automobiles						2,465,307
	Beverages	0.7%	(0.4% of Total Investments)				
4,108	Jacobs Douwe Egberts, Term Loan B	4.563%	3-Month LIBOR	2.000%	11/01/25	BB	4,070,096
	Biotechnology	0.9%	(0.5% of Total Investments)				
5,404	Grifols, Inc., Term Loan B	4.664%	1-Week LIBOR	2.250%	1/31/25	BB+	5,344,093
	Building Products	1.5%	(0.9% of Total Investments)				
767	Fairmount, Initial Term Loan	6.553%	3-Month LIBOR	3.750%	6/01/25	BB	612,492
649	Ply Gem Industries, Inc., Term Loan B	6.547%	3-Month LIBOR	3.750%	4/12/25	B+	620,118
8,260	Quikrete Holdings, Inc., Term Loan B	5.249%	1-Month LIBOR	2.750%	11/15/23	BB	8,026,310
9,676	Total Building Products						9,258,920
	Capital Markets	1.8%	(1.1% of Total Investments)				
3,482	Capital Automotive LP, Term Loan, Second Lien	8.499%	1-Month LIBOR	6.000%	3/24/25	CCC+	3,478,402
7,844	RPI Finance Trust, Term Loan B6	4.499%	1-Month LIBOR	2.000%	3/27/23	BBB	7,781,278
11,326	Total Capital Markets						11,259,680
	Chemicals	0.4%	(0.3% of Total Investments)				
1,206	Ineos US Finance LLC, Term Loan	4.499%	1-Month LIBOR	2.000%	4/01/24	BBB	1,173,395
782	Mineral Technologies, Inc., 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 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)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
	Commercial Services & Supplies 5.3% (3.3% of Total Investments)						
\$ 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
	Communications Equipment	4.1%	(2.5% of Total Investments)				
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
	Construction & Engineering	0.6%	(0.4% of Total Investments)				
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
	Consumer Finance	0.8%	(0.4% of Total Investments)				
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
	Containers & Packaging	0.2%	(0.1% of Total Investments)				

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

1,397	Berry Global, Inc., Term Loan Q	4.516%	1-Month LIBOR	2.000%	10/01/22	BBB	1,386,412
Distributors 0.3% (0.2% of Total Investments)							
1,990	SRS Distribution, Inc., Term Loan B	5.749%	1-Month LIBOR	3.250%	5/23/25	B	1,896,410
Diversified Consumer Services 6.4% (3.9% of Total Investments)							
5,805	Cengage Learning Acquisitions, Inc., Term Loan B	6.769%	1-Month LIBOR	4.250%	6/07/23	B	4,946,380
4,853	Houghton Mifflin, Term Loan B, First Lien	5.499%	1-Month LIBOR	3.000%	5/28/21	B	4,594,079
2,321	Laureate Education, Inc., Term Loan B	6.549%	1-Month LIBOR	3.500%	4/26/24	B+	2,314,484
3,000	Refinitiv, Term Loan B	6.249%	1-Month LIBOR	3.750%	10/01/25	BB+	2,886,330
839	Altisource Solutions S.A R.L., Term Loan B	6.803%	3-Month LIBOR	4.000%	4/03/24	B+	818,952
1,695	Freedom Mortgage Corporation, Initial Term Loan	7.249%	1-Month LIBOR	4.750%	2/23/22	BB	1,701,420
13,942	Hilton Hotels, Term Loan B, (DD1)	4.260%	1-Month LIBOR	1.750%	10/25/23	BBB	13,820,666
842	Lions Gate Entertainment Corp., Term Loan B	4.749%	1-Month LIBOR	2.250%	3/24/25	BB	829,287
1,408	Travelport LLC, Term Loan B	5.116%	3-Month LIBOR	2.500%	3/17/25	B+	1,404,746
2,287	Veritas US, Inc., 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
Diversified Consumer Services (continued)							
\$ 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
Diversified Telecommunication Services 7.2% (4.5% of Total Investments)							
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
Electric Utilities 0.9% (0.6% of Total Investments)							
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 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 Finance LP, Term Loan, First Lien	8.249%	N/A	N/A	2/28/21	B+	3,405,545
2,351	Onex Carestream Finance LP, Term 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)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Health Care Equipment & Supplies (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
Health Care Providers & Services 7.7% (4.7% of Total Investments)							
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
	Health Care Technology	1.1%	(0.7% of Total Investments)				
6,738	Emdeon, Inc., Term Loan	5.249%	1-Month LIBOR	2.750%	3/01/24	B+	6,603,592
	Hotels, Restaurants & Leisure	12.8%	(7.9% of Total Investments)				
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
Household Durables 1.3% (0.8% of Total Investments)							
\$ 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
Independent Power & Renewable Electricity Producers 0.8% (0.5% of Total Investments)							
5,019	NRG Energy, Inc., Term Loan B	4.249%	1-Month LIBOR	1.750%	6/30/23	BBB	4,947,225
Industrial Conglomerates 0.2% (0.1% of Total Investments)							
1,489	Education Advisory Board, Term Loan, First Lien	6.408%	2-Month LIBOR	3.750%	11/15/24	B	1,447,809
Insurance 2.3% (1.4% of Total Investments)							
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
Interactive Media & Services 0.5% (0.3% of Total Investments)							
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
Internet and Direct Marketing Retail 0.9% (0.6% of Total Investments)							
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						
	Internet Software & Services	0.7%	(0.4% of Total Investments)				
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
	IT Services	5.8%	(3.6% of Total Investments)				
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 Loan B						
37,417	Total IT Services						35,945,678
	Life Sciences Tools & Services						0.5% (0.3% of Total Investments)
595	Inventiv Health, Inc., Term Loan B	4.499%	1-Month LIBOR	2.000%	8/01/24	BB	586,454
2,479	Parexel International Corp., Term Loan B	5.249%	1-Month LIBOR	2.750%	9/27/24	B+	2,355,098
3,074	Total Life Sciences Tools & Services						2,941,552

JFR Nuveen Floating Rate 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
Machinery 1.0% (0.6% of Total Investments)							
\$ 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
Marine 0.6% (0.4% of Total Investments)							
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
Media 13.3% (8.2% of Total Investments)							
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
Multiline Retail		1.4% (0.9% of Total Investments)					
\$ 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
Oil, Gas & Consumable Fuels		2.2% (1.4% of Total Investments)					
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
Personal Products		1.8% (1.1% of Total Investments)					
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
	Semiconductors & Semiconductor Equipment						1.5% (0.9% of Total Investments)
1,000	Cabot Microelectronics, Term Loan B	4.750%	1-Month LIBOR	2.250%	11/14/25	BB+	993,750
1,405	Cypress Semiconductor Corp, Term Loan B	4.500%	1-Month LIBOR	2.000%	7/05/21	BB+	1,393,763
1,227	Lumileds, Term Loan B	6.205%	3-Month LIBOR	3.500%	6/30/24	B+	931,984
2,713	Microchip Technology., Inc., 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)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Semiconductors & Semiconductor Equipment (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
Software 12.0% (7.4% of Total Investments)							
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

	Term Loan B2						
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
	Specialty Retail 1.7% (1.1% of Total Investments)						
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
	Technology Hardware, Storage & Peripherals 6.8% (4.3% of Total Investments)						
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
Trading Companies & Distributors 0.6% (0.4% of Total Investments)							
284	HD Supply Waterworks, Ltd., Term Loan B	5.721%	3-Month LIBOR	3.000%	8/01/24	B+	281,316
3,392	Univar, Inc., Term Loan B	4.749%	1-Month LIBOR	2.250%	7/01/24	BB	3,329,677
3,676	Total Trading Companies & Distributors						3,610,993
Transportation Infrastructure 0.7% (0.4% of Total Investments)							
1,000	Atlantic Aviation FBO Inc., Term Loan	6.270%	1-Month LIBOR	3.750%	12/06/25	BB	1,006,250
1,995	Ceva Group PLC, Term Loan, First Lien	6.553%	3-Month LIBOR	3.750%	8/04/25	BB	1,977,544
524	Standard Aero, Canadien Term Loan, (WI/DD)	TBD	TBD	TBD	TBD	N/R	523,070
976	Standard Aero, USD Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	BB	972,910
4,495	Total Transportation Infrastructure						4,479,774

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Wireless Telecommunication Services 2.4% (1.5% of Total Investments)							
\$ 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
CORPORATE BONDS 15.8% (9.8% of Total Investments)					
Communications Equipment 2.5% (1.5% of Total Investments)					
\$ 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
Containers & Packaging 0.9% (0.6% of Total Investments)					
5,718	Reynolds Group Issuer Inc.	5.750%	10/15/20	B+	5,739,463
Diversified Telecommunication Services 2.2% (1.4% of Total Investments)					
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
Health Care Providers & Services 0.5% (0.3% of Total Investments)					
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)

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (4)	Value
Real Estate Management & Development 0.7% (0.4% of Total Investments)					
\$ 4,250	Realogy Group LLC, 144A	5.250%	12/01/21	B+	\$ 4,248,385
Semiconductors & Semiconductor Equipment 0.4% (0.3% of Total Investments)					
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
Software 0.5% (0.3% of Total Investments)					
3,200	Infor US Inc., 144A	5.750%	8/15/20	B+	3,247,360
Wireless Telecommunication Services 2.0% (1.2% of Total Investments)					
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
Shares	Description (1)				Value
COMMON STOCKS 2.1% (1.3% of Total Investments)					
Diversified Consumer Services 0.0% (0.0% of Total Investments)					
54,521	Cengage Learning Holdings II Inc., (8), (9)				\$ 211,269
Energy Equipment & Services 0.3% (0.2% of Total Investments)					
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
Health Care Providers & Services 0.0% (0.0% of Total Investments)					
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
Marine 0.3% (0.2% of Total Investments)					
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
	Total Media	4,014,930

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), (9)	59,396
10,908	Gymboree Holding Corporation, (8), (9)	21,816
	Total Specialty Retail	81,212
	Total Common Stocks (cost \$22,144,419)	13,012,094

Shares	Description (1), (10)		Value
INVESTMENT COMPANIES 1.7% (1.1% of Total Investments)			
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
ASSET-BACKED SECURITIES 1.4% (0.9% of Total Investments)					
\$ 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
COMMON STOCK RIGHTS 0.1% (0.0% of Total Investments)			
Oil, Gas & Consumable Fuels 0.1% (0.0% of Total Investments)			
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
WARRANTS 0.0% (0.0% of Total Investments)			
21,002	Avaya Holdings Corporation, (9)		\$ 26,252
	Total Warrants (cost \$1,915,310)		26,252
	Total Long-Term Investments (cost \$1,045,666,837)		987,971,844
Shares	Description (1)	Coupon	Value
SHORT-TERM INVESTMENTS 2.6% (1.6% of Total Investments)			
INVESTMENT COMPANIES 2.6% (1.6% of Total Investments)			
16,339,538	BlackRock Liquidity Funds T-Fund Portfolio, (10)	2.290% (12)	\$ 16,339,538
	Total Short-Term Investments (cost \$16,339,538)		16,339,538
	Total Investments (cost \$1,062,006,375)	161.7%	1,004,311,382
	Borrowings (42.6)% (13), (14)		(264,500,000)
	Term Preferred Shares, net of deferred offering costs (18.4)% (15)		(113,985,173)
	Other Assets Less Liabilities (0.7)% (16)		(4,779,892)
	Net Assets Applicable to Common Shares 100%		\$ 621,046,317

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

Investments in Derivatives

Interest Rate Swaps OTC Uncleared

Counterparty	Fund Notional	Pay/Receive	Floating Rate	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Maturity Date	Unrealized Appreciation Value (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)
Total	\$ 115,000,000						\$ (956,237)	\$ (956,237)
Total unrealized appreciation on interest rate swaps							\$ 45,189	\$ 45,189
Total unrealized depreciation on interest rate swaps							\$ (1,001,426)	\$ (1,001,426)

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)

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

Auto Components 0.6% (0.4% of Total Investments)							
1,127	DexKo Global, Inc., Term Loan B	5.999%	1-Month LIBOR	3.500%	7/24/24	B+	1,111,914
1,477	Superior Industries International, Inc., Term Loan B	6.499%	1-Month LIBOR	4.000%	5/22/24	B+	1,460,237
2,604	Total Auto Components						2,572,151
Automobiles 0.4% (0.2% of Total Investments)							
750	Caliber Collision, Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	B+	749,842
990	Navistar, Inc., Tranche B, Term Loan	6.020%	1-Month LIBOR	3.500%	11/06/24	BB	977,011
1,740	Total Automobiles						1,726,853
Beverages 0.8% (0.5% of Total Investments)							
3,378	Jacobs Douwe Egberts, Term Loan B	4.563%	3-Month LIBOR	2.000%	11/01/25	BB	3,347,106
Biotechnology 0.9% (0.6% of Total Investments)							
3,930	Grifols, Inc., Term Loan B	4.664%	1-Week LIBOR	2.250%	1/31/25	BB+	3,886,613
Building Products 1.9% (1.2% of Total Investments)							
767	Fairmount, Initial Term Loan	6.553%	3-Month LIBOR	3.750%	6/01/25	BB	612,492
649	Ply Gem Industries, Inc., Term Loan B	6.547%	3-Month LIBOR	3.750%	4/12/25	B+	620,118
7,422	Quikrete Holdings, Inc., Term Loan B	5.249%	1-Month LIBOR	2.750%	11/15/23	BB	7,211,330
8,838	Total Building Products						8,443,940
Capital Markets 2.6% (1.6% of Total Investments)							
2,008	Capital Automotive LP, Term Loan, First Lien	5.000%	1-Month LIBOR	2.500%	3/25/24	B+	1,960,280
2,321	Capital Automotive LP, Term Loan, Second Lien	8.499%	1-Month LIBOR	6.000%	3/24/25	CCC+	2,318,935
2,000	Distributed Power, Term Loan B	5.809%	2-Month LIBOR	3.250%	10/05/25	B	1,930,000
5,306	RPI Finance Trust, 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
Chemicals 0.4% (0.2% of Total Investments)							
\$ 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
Commercial Services & Supplies 5.6% (3.5% of Total Investments)							
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
	Communications Equipment	3.5%	(2.2% of Total Investments)				
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
	Construction & Engineering	0.7%	(0.5% of Total Investments)				
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
	Consumer Finance	0.6%	(0.4% of Total Investments)				
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., 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., 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 Acquisitions, Inc., Term Loan B	6.769%	1-Month LIBOR	4.250%	6/07/23	B	4,226,407
-------	--	--------	---------------	--------	---------	---	-----------

3,978	Houghton Mifflin, Term Loan B, First 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)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Diversified Consumer Services (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
Diversified Financial Services 3.5% (2.2% of Total Investments)							
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
Diversified Telecommunication Services 7.3% (4.5% of Total Investments)							
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
	Electric Utilities 1.0% (0.6% of Total Investments)						
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
	Electrical Equipment 0.4% (0.2% of Total Investments)						
1,668	TTM Technologies, Term Loan B, (DD1)	5.020%	1-Month LIBOR	2.500%	9/28/24	BB+	1,626,346
	Energy Equipment & Services 1.6% (1.0% of Total Investments)						
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
	Equity Real Estate Investment Trusts 1.7% (1.1% of Total Investments)						
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
Food Products 0.2% (0.1% of Total Investments)							
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
Health Care Equipment & Supplies 2.1% (1.3% of Total Investments)							
\$ 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
Health Care Providers & Services 7.6% (4.7% of Total Investments)							
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
	Health Care Technology	1.2%	(0.7% of Total Investments)				
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)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Hotels, Restaurants & Leisure (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
Household Durables 0.4% (0.3% of Total Investments)							
2,080	Serta Simmons Holdings LLC, Term Loan, First Lien	6.013%	1-Month LIBOR	3.500%	11/08/23	B	1,783,489
Household Products 0.2% (0.1% of Total Investments)							
982	Reynolds Group Holdings, Inc., Term Loan, First Lien	5.249%	1-Month LIBOR	2.750%	2/05/23	B+	970,396
Independent Power & Renewable Electricity Producers 0.9% (0.6% of Total Investments)							
4,056	NRG Energy, Inc., Term Loan B	4.249%	1-Month LIBOR	1.750%	6/30/23	BBB	3,997,776
Industrial Conglomerates 0.2% (0.1% of Total Investments)							
993	Education Advisory Board, Term Loan, First Lien	6.408%	2-Month LIBOR	3.750%	11/15/24	B	965,206
Insurance 1.9% (1.2% of Total Investments)							
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
Interactive Media & Services 0.6% (0.4% of Total Investments)							
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 Term B Loan, First Lien						
1,500	WeddingWire, Inc., Term Loan	7.290%	3-Month LIBOR	4.500%	12/19/25	B+	1,497,660
2,559	Total Interactive Media & Services						2,482,745
Internet and Direct Marketing Retail 1.0% (0.6% of Total Investments)							
3,488	Uber Technologies, Inc., Term Loan	6.516%	1-Month LIBOR	4.000%	4/04/25	N/R	3,471,149
744	Uber Technologies, Inc., Term Loan	6.008%	1-Month LIBOR	3.500%	7/13/23	N/R	736,474
4,232	Total Internet and Direct Marketing Retail						4,207,623
Internet Software & Services 0.8% (0.5% of Total Investments)							
1,459	Ancestry.com, Inc., Term Loan, First Lien	5.750%	1-Month LIBOR	3.250%	10/19/23	B	1,436,869
953	Dynatrace, Term Loan, First Lien	5.749%	1-Month LIBOR	3.250%	8/22/25	B+	943,941
97	Dynatrace, Term Loan, Second Lien	9.499%	1-Month LIBOR	7.000%	8/21/26	CCC+	96,291
1,912	SkillSoft Corporation, Term Loan, Second Lien	10.749%	1-Month LIBOR	8.250%	4/28/22	CCC	1,013,807
4,421	Total Internet Software & Services						3,490,908
IT Services 6.8% (4.2% of Total Investments)							
751	DTI Holdings, Inc., Replacement Term Loan B1	7.494%	3-Month LIBOR	4.750%	9/29/23	B	706,658
6,320	First Data Corporation, Term Loan, First Lien	4.519%	1-Month LIBOR	2.000%	4/26/24	BB+	6,303,406
3,023	First Data Corporation, Term Loan, First Lien, (DD1)	4.519%	1-Month LIBOR	2.000%	7/10/22	BB+	3,014,600
1,158	Gartner, Inc., Term Loan A	3.999%	1-Month LIBOR	1.500%	3/21/22	Ba1	1,149,487
1,671	GTT Communications, Inc., Term Loan, First Lien	5.250%	1-Month LIBOR	2.750%	6/02/25	BB	1,573,628
2,500	Optiv Security, Inc., Term Loan, Second Lien	9.749%	1-Month LIBOR	7.250%	1/31/25	CCC+	2,321,875
651	Presidio, Inc., Term 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 Loan B						
715	Science Applications International Corporation, Term Loan B	4.249%	1-Month LIBOR	1.750%	10/31/25	BB+	705,781
3,500	Syniverse Holdings, Inc., Initial Term Loan, Second Lien	11.509%	1-Month LIBOR	9.000%	3/11/24	CCC+	3,010,000
2,583	Syniverse Holdings, Inc., Tranche Term Loan C	7.509%	1-Month LIBOR	5.000%	3/09/23	B	2,350,951
1,724	Tempo Acquisition LLC, Term Loan B	5.499%	1-Month LIBOR	3.000%	5/01/24	B+	1,696,049
2,006	West Corporation, Term Loan B	6.499%	1-Month LIBOR	4.000%	10/10/24	BB+	1,847,277
975	WEX, Inc., Term 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
Life Sciences Tools & Services 0.4% (0.3% of Total Investments)							
\$ 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
Machinery 1.1% (0.7% of Total Investments)							
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
Marine 0.6% (0.4% of Total Investments)							
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
Media 13.7% (8.6% of Total Investments)							
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)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Media (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
Multiline Retail 1.4% (0.9% of Total Investments)							
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
Oil, Gas & Consumable Fuels 2.5% (1.6% of Total Investments)							
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
	Semiconductors & Semiconductor Equipment			1.1%			(0.7% of Total Investments)
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
Semiconductors & Semiconductor Equipment (continued)							
\$ 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
Software 13.0% (8.1% of Total Investments)							
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
	Specialty Retail 1.6% (1.0% of Total Investments)						
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
	Technology Hardware, Storage & Peripherals 6.9% (4.3% of Total Investments)						
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 Hardware, Storage & Peripherals							
Trading Companies & Distributors 0.1% (0.1% of Total Investments)							
571	Univar, Inc., Term Loan B	4.749%	1-Month LIBOR	2.250%	7/01/24	BB	560,617
Transportation Infrastructure 0.7% (0.4% of Total Investments)							
750	Atlantic Aviation FBO Inc., Term Loan	6.270%	1-Month LIBOR	3.750%	12/06/25	BB	754,688
1,247	Ceva Group PLC, Term Loan, First Lien	6.553%	3-Month LIBOR	3.750%	8/04/25	BB	1,235,965
350	Standard Aero, Canadien Term Loan, (WI/DD)	TBD	TBD	TBD	TBD	N/R	348,713
650	Standard Aero, USD Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	BB	648,607
2,997	Total Transportation Infrastructure						2,987,973
Wireless Telecommunication Services 1.9% (1.2% of Total Investments)							
1,823	Asurion LLC, Term 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)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Wireless Telecommunication Services (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

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (4)	Value
CORPORATE BONDS 16.1% (10.2% of Total Investments)					
Communications Equipment 2.7% (1.7% of Total Investments)					
\$ 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
Containers & Packaging 0.9% (0.6% of Total Investments)					
4,070	Reynolds Group Issuer Inc.	5.750%	10/15/20	B+	4,085,719
Diversified Telecommunication Services 2.1% (1.3% of Total Investments)					
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
Health Care Providers & Services 0.5% (0.3% of Total Investments)					
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
	Hotels, Restaurants & Leisure	1.0% (0.6% of Total Investments)			
4,200	Scientific Games International Inc.	10.000%	12/01/22	B	4,415,250
	Media	3.5% (2.2% of Total Investments)			
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
	Oil, Gas & Consumable Fuels	1.2% (0.8% of Total Investments)			
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
	Pharmaceuticals	0.5% (0.3% of Total Investments)			
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
	Real Estate Management & Development	0.7% (0.5% of Total Investments)			
3,250	Realogy Group LLC, 144A	5.250%	12/01/21	B+	3,248,765

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (4)	Value
	Semiconductors & Semiconductor Equipment	0.3%	(0.2% of Total Investments)		
\$ 1,394	Advanced Micro Devices Inc.	7.500%	8/15/22	B+	\$ 1,512,490
	Software	0.7%	(0.4% of Total Investments)		
3,050	Infor US Inc., 144A	5.750%	8/15/20	B+	3,095,140
	Wireless Telecommunication Services	2.0%	(1.3% of Total Investments)		
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
	Shares				Value
	COMMON STOCKS	2.3%	(1.4% of Total Investments)		
	Diversified Consumer Services	0.1%	(0.0% of Total Investments)		
49,978	Cengage Learning Holdings II Inc., (8), (9)				\$ 193,665
	Energy Equipment & Services	0.4%	(0.2% of Total Investments)		
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
	Health Care Providers & Services	0.0%	(0.0% of Total Investments)		
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
	Marine	0.2%	(0.1% of Total Investments)		
21,097	HGIM Corporation, (9)				801,686
4,721	HGIM Corporation, (8), (9)				179,398
	Total Marine				981,084
	Media	0.7%	(0.5% of Total Investments)		
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, (8), (9)	44,546
--------	---	--------

8,181	Gymboree Holding Corporation, (8), (9)	16,362
-------	---	--------

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

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

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

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (4)	Value
ASSET-BACKED SECURITIES 0.9% (0.5% of Total Investments)					
\$ 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
Shares	Description (1)				Value
COMMON STOCK RIGHTS 0.1% (0.0% of Total Investments)					
Oil, Gas & Consumable Fuels 0.1% (0.0% of Total Investments)					
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
Shares	Description (1)				Value
WARRANTS 0.0% (0.0% of Total Investments)					
15,619	Avaya Holdings Corporation, (9)				\$ 19,524
	Total Warrants (cost \$1,460,830)				19,524
	Total Long-Term Investments (cost \$733,898,727)				691,246,271

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

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

Counterparty	No. of Floating Rate Allocations	Fund Pay/Receive	Floating Rate	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Maturity Date	Value	Unrealized Appreciation (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)
Total	\$ 84,000,000						\$ (1,062,835)	\$ (1,062,835)
Total unrealized appreciation on interest rate swaps								\$
Total unrealized depreciation on interest rate swaps								\$ (1,062,835)

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)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
LONG-TERM INVESTMENTS 160.9% (98.7% of Total Investments)							
VARIABLE RATE SENIOR LOAN INTERESTS 142.5% (87.4% of Total Investments) (2)							
Aerospace & Defense 2.8% (1.7% of Total Investments)							
\$ 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
Air Freight & Logistics 0.9% (0.5% of Total Investments)							
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
Airlines 2.4% (1.5% of Total Investments)							
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
Auto Components 0.8% (0.5% of Total Investments)							
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
Commercial Services & Supplies (continued)							
\$ 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
Communications Equipment 2.2% (1.3% of Total Investments)							
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
Construction & Engineering 1.2% (0.7% of Total Investments)							
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
	Consumer Finance	0.8%	(0.5% of Total Investments)				
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
	Containers & Packaging	0.4%	(0.3% of Total Investments)				
699	Berry Global, Inc., Term Loan Q	4.516%	1-Month LIBOR	2.000%	10/01/22	BBB	693,206
	Distributors	0.4%	(0.3% of Total Investments)				
746	SRS Distribution, Inc., Term Loan B	5.749%	1-Month LIBOR	3.250%	5/23/25	B	711,154
	Diversified Consumer Services	2.1%	(1.3% of Total Investments)				
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
	Diversified Financial Services	2.5%	(1.5% of Total Investments)				
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 Financial Services						4,263,914
Diversified Telecommunication Services 7.3% (4.5% of Total Investments)							
713	CenturyLink, Inc., Initial Term Loan A	5.249%	1-Month LIBOR	2.750%	11/01/22	BBB	700,031
4,255	CenturyLink, Inc., Term Loan B, (DD1)	5.249%	1-Month LIBOR	2.750%	1/31/25	BBB	4,076,708
421	CommScope, Inc., Term Loan B	4.499%	1-Month LIBOR	2.000%	12/29/22	BBB	420,232
2,527	Frontier Communications Corporation, Term Loan B	6.250%	1-Month LIBOR	3.750%	1/14/22	BB	2,423,562
195	Intelsat Jackson Holdings, S.A., Term Loan B4	7.002%	1-Month LIBOR	4.500%	1/02/24	B+	198,206
312	Intelsat Jackson Holdings, S.A., Term Loan B5	6.625%	N/A	N/A	1/02/24	B+	313,294
200	Level 3 Financing, Inc., Tranche B, Term 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)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Diversified Telecommunication Services (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
Electric Utilities 1.5% (1.0% of Total Investments)							
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
Electrical Equipment 0.5% (0.3% of Total Investments)							
830	TTM Technologies, Term Loan B, (DD1)	5.020%	1-Month LIBOR	2.500%	9/28/24	BB+	809,142
Energy Equipment & Services 1.8% (1.1% of Total Investments)							
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
Equity Real Estate Investment Trusts 1.9% (1.2% of Total Investments)							
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 Loan B						
494	Community Health Systems, Inc., Term Loan H	5.957%	3-Month LIBOR	3.250%	1/27/21	BB	486,440
769	ConvaTec Healthcare, Term Loan B	5.053%	3-Month LIBOR	2.250%	10/25/23	BB	763,889
250	HCA, Inc., Term Loan B11, (WI/DD)	TBD	TBD	TBD	TBD	BBB-	249,167
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
1,462	Kindred at Home Hospice, Term Loan B	6.250%	1-Month LIBOR	3.750%	7/02/25	B+	1,455,086
400	Kindred at Home Hospice, Term Loan, Second Lien	9.500%	1-Month LIBOR	7.000%	6/21/26	CCC+	406,250
1,500	Lifepoint Health, Inc., 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
Health Care Providers & Services (continued)							
\$ 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
Health Care Technology 0.8% (0.5% of Total Investments)							
1,444	Emdeon, Inc., Term Loan	5.249%	1-Month LIBOR	2.750%	3/01/24	B+	1,415,055
Hotels, Restaurants & Leisure 11.8% (7.2% of Total Investments)							
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
	Household Durables	0.3%	(0.2% of Total Investments)				
643	Serta Simmons Holdings LLC, Term Loan, First Lien	6.013%	1-Month LIBOR	3.500%	11/08/23	B	551,558
	Household Products	0.9%	(0.6% of Total Investments)				
1,632	Reynolds Group Holdings, Inc., Term Loan, First Lien	5.249%	1-Month LIBOR	2.750%	2/05/23	B+	1,611,551
	Industrial Conglomerates	0.4%	(0.3% of Total Investments)				
744	Education Advisory Board, Term Loan, First Lien	6.408%	2-Month LIBOR	3.750%	11/15/24	B	723,905
	Insurance	0.9%	(0.5% of Total Investments)				
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
	Interactive Media & Services	1.0%	(0.6% of Total Investments)				
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
	Internet and Direct Marketing Retail	1.0%	(0.6% of Total Investments)				
1,744	Uber Technologies, Inc., Term Loan	6.516%	1-Month LIBOR	4.000%	4/04/25	N/R	1,735,574
	Internet Software & Services	1.2%	(0.7% of Total Investments)				

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

973	Ancestry.com, Inc., Term Loan, First Lien	5.750%	1-Month LIBOR	3.250%	10/19/23	B	957,912
369	Dynatrace, Term Loan, First Lien	5.749%	1-Month LIBOR	3.250%	8/22/25	B+	365,179
37	Dynatrace, Term 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)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Rating (4)	Value
Internet Software & Services (continued)							
\$ 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
IT Services 7.6% (4.7% of Total Investments)							
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
Machinery 1.5% (0.9% of Total Investments)							
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., Term Loan B						
625	Gates Global LLC, Term Loan B	5.249%	1-Month LIBOR	2.750%	4/01/24	B+	613,594
824	TNT Crane and Rigging Inc., Initial Term Loan, First Lien	7.303%	3-Month LIBOR	4.500%	11/27/20	CCC+	756,258
400	TNT Crane and Rigging, Inc., Term Loan, Second Lien	11.803%	3-Month LIBOR	9.000%	11/26/21	CCC	334,000
2,715	Total Machinery						2,565,546
	Marine 0.9% (0.5% of Total Investments)						
647	American Commercial Lines LLC, Term Loan B, First Lien	11.249%	1-Month LIBOR	8.750%	11/12/20	CCC+	462,516
969	Harvey Gulf International Marine, Inc., Exit Term Loan	8.508%	6-Month LIBOR	6.000%	7/02/23	B	965,352
1,616	Total Marine						1,427,868
	Media 12.5% (7.7% of Total Investments)						
828	Advantage Sales & Marketing, Inc., Term Loan, First Lien	5.749%	1-Month LIBOR	3.250%	7/23/21	B+	732,162
381	Affinion Group Holdings, Inc., Term Loan, First Lien	10.390%	3-Month LIBOR	7.750%	5/10/22	CCC+	373,258
23	Catalina Marketing Corporation, Delayed Draw Term Loan, First Lien, (WI/DD)	TBD	TBD	TBD	TBD	N/R	23,449
88	Catalina Marketing Corporation, DIP Term Loan, First Lien	8.008%	3-Month LIBOR	5.500%	6/14/19	N/R	75,653
35	Catalina Marketing Corporation, Term Loan A	12.514%	1-Month LIBOR	10.000%	6/14/19	N/R	35,173
38	Catalina Marketing Corporation, Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	N/R	38,104
531	Catalina Marketing Corporation, Term Loan, First Lien, (5)	0.000%	N/A	N/A	4/09/21	D	47,773
500	Catalina Marketing Corporation, Term Loan, Second Lien, (5)	9.457%	N/A	N/A	4/11/22	D	9,250
250	CBS Radio, Inc., Term Loan B, (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
Media (continued)							
\$ 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
Multiline Retail 1.4% (0.9% of Total Investments)							
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
Oil, Gas & Consumable Fuels 3.4% (2.1% of Total Investments)							
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
	Personal Products 1.4% (0.8% of Total Investments)						
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
	Pharmaceuticals 1.7% (1.1% of Total Investments)						
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
	Professional Services 1.8% (1.1% of Total Investments)						
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
	Real Estate Management & Development 0.8% (0.5% of Total Investments)						
1,421	GGP, Term Loan B	4.999%	1-Month LIBOR	2.500%	8/27/25	BB+	1,363,564
	Road & Rail 2.2% (1.4% of Total Investments)						
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)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Semiconductors & Semiconductor Equipment 1.7% (1.0% of Total Investments)							
\$ 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
Software 14.2% (8.7% of Total Investments)							
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
	Specialty Retail 1.8% (1.1% of Total Investments)						
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
	Technology Hardware, Storage & Peripherals 7.2% (4.4% of Total Investments)						
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
Trading Companies & Distributors 0.4% (0.3% of Total Investments)							
750	Univar, Inc., Term Loan B	4.749%	1-Month LIBOR	2.250%	7/01/24	BB	736,301
Transportation Infrastructure 0.9% (0.5% of Total Investments)							
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
	Wireless Telecommunication Services		1.7% (1.0% of Total Investments)				
\$ 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
	CORPORATE BONDS		16.3% (10.0% of Total Investments)		
	Communications Equipment		3.0% (1.8% of Total Investments)		
\$ 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
	Containers & Packaging		0.9% (0.6% of Total Investments)		
1,502	Reynolds Group Issuer Inc.	5.750%	10/15/20	B+	1,507,825
	Diversified Telecommunication Services		2.2% (1.4% of Total Investments)		
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
	Health Care Providers & Services		0.3% (0.2% of Total Investments)		
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
	Hotels, Restaurants & Leisure		1.3% (0.8% of Total Investments)		
2,150	Scientific Games International Inc.	10.000%	12/01/22	B	2,260,188
	Media		3.6% (2.2% of Total Investments)		
100	Charter Communications	3.579%	7/23/20	BBB	100,258

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

	Operating LLC				
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
	Oil, Gas & Consumable Fuels	1.8%	(1.1% of Total Investments)		
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
	Pharmaceuticals	0.5%	(0.3% of Total Investments)		
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
	Semiconductors & Semiconductor Equipment	0.1%	(0.0% of Total Investments)		
106	Advanced Micro Devices Inc.	7.500%	8/15/22	B+	115,010
	Software	0.4%	(0.2% of Total Investments)		
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)

Principal Amount	Description (1)	Coupon	Maturity	Ratings (4)	Value
(000)	Wireless Telecommunication Services	2.2%	(1.4% of Total Investments)		
\$ 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

Shares	Description (1)	Value
	COMMON STOCKS 1.9% (1.2% of Total Investments)	
	Diversified Consumer Services 0.1% (0.1% of Total Investments)	
27,611	Cengage Learning Holdings II Inc., (8), (9)	\$ 106,993
	Energy Equipment & Services 0.4% (0.3% of Total Investments)	
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
	Health Care Providers & Services 0.0% (0.0% of Total Investments)	
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
	Marine 0.3% (0.2% of Total Investments)	
10,185	HGIM Corporation, (9)	387,030
2,279	HGIM Corporation, (8), (9)	86,602
	Total Marine	473,632
	Media 0.2% (0.1% of Total Investments)	
25,780	Cumulus Media Inc., (8)	310,649
	Pharmaceuticals 0.1% (0.0% of Total Investments)	
4,093	Advanz Pharma Corporation, (8)	77,439
	Software 0.8% (0.5% of Total Investments)	
84,215	Avaya Holdings Corporation, (8)	1,424,076
	Specialty Retail 0.0% (0.0% of Total Investments)	
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 \$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
SHORT-TERM INVESTMENTS 2.2% (1.3% of Total Investments)			
INVESTMENT COMPANIES 2.2% (1.3% of Total Investments)			
3,664,427	BlackRock Liquidity Funds T-Fund Portfolio (10)	2.290% (11)	\$ 3,664,427
Total Short-Term Investments (cost \$3,664,427)			3,664,427
Total Investments (cost \$291,135,613) 163.1%			276,677,258
Borrowings (42.4%) (12), (13)			(72,000,000)
Term Preferred Shares, net of deferred offering costs (14) (20.4%)			(34,661,696)
Other Assets Less Liabilities (0.3%) (15)			(327,237)
Net Assets Applicable to Common Shares 100%			\$ 169,688,325

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 Appreciation/Depreciation	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)
Total		\$ 4,000,000				\$ 44,363	\$ (81,580)	\$(125,944)	\$(16,255)
Total credit default swaps premiums paid						\$ 251,209			
Total credit default swaps premiums received						\$(206,846)			
Total receivable for variation margin on swap contracts								\$	
Total payable for variation margin on swap contracts								\$(16,255)	

Interest Rate Swaps OTC Uncleared

Counterparty	Notional Amount	Fund Buy/Sell Protection	Floating Rate	Floating Rate Index	Fixed Rate Annualized	Fixed Rate Payment Frequency	Maturity Date	Unrealized Appreciation/Depreciation	
Morgan Stanley Capital Services LLC	\$ 35,000,000	Pay	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 Amount (000)	Description (1)	Coupon (2)	Reference				Value
			Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	
LONG-TERM INVESTMENTS 157.1% (97.5% of Total Investments)							
VARIABLE RATE SENIOR LOAN INTERESTS 121.7% (75.6% of Total Investments) (2)							
Aerospace & Defense 1.2% (0.7% of Total Investments)							
\$ 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
Airlines 3.6% (2.2% of Total Investments)							
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
Automobiles 1.2% (0.8% of Total Investments)							
14,850	Navistar, Inc., Tranche B, Term Loan	6.020%	1-Month LIBOR	3.500%	11/06/24	BB	14,655,168
Beverages 1.2% (0.8% of Total Investments)							
14,756	Jacobs Douwe Egberts, Term Loan B	4.563%	3-Month LIBOR	2.000%	11/01/25	BB	14,620,852
Biotechnology 0.2% (0.2% of Total Investments)							
2,977	Grifols, Inc., Term Loan B	4.664%	1-Week LIBOR	2.250%	1/31/25	BB+	2,944,404
Building Products 1.5% (0.9% of Total Investments)							

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
Capital Markets 3.0% (1.8% of Total Investments)							
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
Chemicals 2.2% (1.4% of Total Investments)							
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
Commercial Services & Supplies 3.8% (2.3% of Total Investments)							
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
Communications Equipment 2.2% (1.4% of Total Investments)							
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)		
Containers & Packaging		0.2% (0.1% of Total Investments)					
\$ 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
Diversified Consumer Services		2.2% (1.3% of Total Investments)					
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
Diversified Financial Services		3.0% (1.9% of Total Investments)					
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
Diversified Telecommunication Services		4.6% (2.8% of Total Investments)					
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
	Electric Utilities 2.1% (1.3% of Total Investments)						
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
	Energy Equipment & Services 0.1% (0.0% of Total Investments)						
892	Seadrill Partners LLC, Initial Term Loan	8.803%	3-Month LIBOR	6.000%	2/21/21	CCC+	721,253
	Equity Real Estate Investment Trusts 1.3% (0.8% of Total Investments)						
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
	Food & Staples Retailing 3.5% (2.2% of Total Investments)						
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
	Food Products 1.7% (1.1% of Total Investments)						
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)	
Health Care Equipment & Supplies (continued)							
\$ 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
Health Care Providers & Services 8.6% (5.4% of Total Investments)							
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
	Health Care Technology	0.4%	(0.3% of Total Investments)				
5,273	Emdeon, Inc., Term Loan, (5)	5.249%	1-Month LIBOR	2.750%	3/01/24	B+	5,168,410
	Hotels, Restaurants & Leisure	12.6%	(7.8% of Total Investments)				
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 Loan B						
151,028	Total Hotels, Restaurants & Leisure						148,964,604
	Household Durables	1.7%	(1.0% of Total Investments)				
22,848	Serta Simmons Holdings LLC, Term Loan, First Lien	6.013%	1-Month LIBOR	3.500%	11/08/23	B	19,592,147
	Household Products	2.4%	(1.5% of Total Investments)				
9,750	Energizer Holdings, Term Loan B	4.758%	1-Month LIBOR	2.250%	12/17/25	BB+	9,695,156
19,265	Reynolds Group Holdings, Inc., Term Loan, First Lien	5.249%	1-Month LIBOR	2.750%	2/05/23	B+	19,028,656
29,015	Total Household Products						28,723,812
	Insurance	0.8%	(0.5% of Total Investments)				
9,785	Hub International Holdings, Inc., Term Loan B	5.514%	3-Month LIBOR	2.750%	4/25/25	B	9,454,695
	Interactive Media & Services	2.6%	(1.6% of Total Investments)				
18,021	Ancestry.com, Inc., Term Loan, First Lien	5.750%	1-Month LIBOR	3.250%	10/19/23	B	17,750,409
10,023	Dynatrace, Term 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 Amount (000)	Description (1)	Coupon (2)	Reference		Maturity (3)	Ratings (4)	Value
			Rate (2)	Spread (2)			
Interactive Media & Services (continued)							
\$ 306	Dynatrace, Term Loan, Second Lien	9.499%	1-Month LIBOR	7.000%	8/21/26	CCC+	\$ 305,542
4,000	SkillsSoft Corporation, Term Loan, Second Lien	10.749%	1-Month LIBOR	8.250%	4/28/22	CCC	2,120,000
32,350	Total Interactive Media & Services						30,107,743
IT Services 6.1% (3.8% of Total Investments)							
2,000	First Data Corporation, Term Loan A, (WI/DD)	TBD	TBD	TBD	TBD	BB	1,989,060
17,324	First Data Corporation, Term Loan, First Lien	4.519%	1-Month LIBOR	2.000%	4/26/24	BB+	17,278,701
7,653	First Data Corporation, Term Loan, First Lien	4.519%	1-Month LIBOR	2.000%	7/10/22	BB+	7,632,221
7,304	GTT Communications, Inc., Term Loan, First Lien	5.250%	1-Month LIBOR	2.750%	6/02/25	BB	6,878,705
2,738	Neustar, Inc., Term Loan B3	4.999%	1-Month LIBOR	2.500%	1/08/20	BB	2,726,687
18,670	Sabre, Inc., Term Loan B	4.499%	1-Month LIBOR	2.000%	2/22/24	BB	18,452,580
5,167	Syniverse Holdings, Inc., Tranche Term Loan C	7.509%	1-Month LIBOR	5.000%	3/09/23	B	4,701,902
12,810	Tempo Acquisition LLC, Term Loan B, (5)	5.499%	1-Month LIBOR	3.000%	5/01/24	B+	12,604,082
73,666	Total IT Services						72,263,938
Machinery 1.1% (0.7% of Total Investments)							
12,876	Gardner Denver, Inc., Term Loan B	5.249%	1-Month LIBOR	2.750%	7/30/24	BB+	12,826,018
Marine 0.2% (0.1% of Total Investments)							
2,669	Harvey Gulf 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							
Media 11.8% (7.3% of Total Investments)							
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
	Multiline Retail	0.8%	(0.5% of Total Investments)				
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)			
Oil, Gas & Consumable Fuels 1.2% (0.8% of Total Investments)							
\$ 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
Personal Products 2.2% (1.4% of Total Investments)							
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
Pharmaceuticals 1.2% (0.7% of Total Investments)							
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
Professional Services 2.3% (1.4% of Total Investments)							
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)	
Specialty Retail		0.9% (0.6% of Total Investments)					
\$ 703	Academy, Ltd., Term Loan B	6.514%	1-Month LIBOR	4.000%	7/01/22	CCC+	\$ 488,334
3,661	Petco Animal Supplies, Inc., Term Loan B1	5.994%	3-Month LIBOR	3.250%	1/26/23	B	2,822,659
8,661	Petsmart Inc., Term Loan B, First Lien	5.520%	1-Month LIBOR	3.000%	3/11/22	B	7,284,455
313	Serta Simmons Holdings LLC, Term Loan, Second Lien	10.514%	1-Month LIBOR	8.000%	11/08/24	CCC	225,290
13,338	Total Specialty Retail						10,820,738
Technology Hardware, Storage & Peripherals		2.3% (1.4% of Total Investments)					
5,000	BMC Software, Inc., Term Loan B	7.053%	3-Month LIBOR	4.250%	10/02/25	B	4,891,975
14,868	Dell International LLC, Refinancing Term Loan B	4.500%	1-Month LIBOR	2.000%	9/07/23	BBB	14,686,437
7,148	Western Digital, 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
Trading Companies & Distributors		2.5% (1.6% of Total Investments)					
10,890	HD Supply Waterworks, Ltd., Term Loan B	5.721%	3-Month LIBOR	3.000%	8/01/24	B+	10,794,713
19,176	Univar, Inc., Term Loan B	4.749%	1-Month LIBOR	2.250%	7/01/24	BB	18,821,818
30,066	Total Trading Companies & Distributors						29,616,531
Transportation Infrastructure		0.1% (0.1% of Total Investments)					
524	Standard Aero, Canadien Term Loan, (WI/DD)	TBD	TBD	TBD	TBD	N/R	523,070

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

976	Standard Aero, USD Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	BB	972,910
1,500	Total Transportation Infrastructure						1,495,980
	Wireless Telecommunication Services	0.4%	(0.3% of Total Investments)				
4,913	Sprint Corporation, Term 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 Amount (000)	Description (1)	Coupon	Maturity	Ratings (4)	Value
	CORPORATE BONDS 29.4% (18.1% of Total Investments)				
	Airlines 0.4% (0.3% of Total Investments)				
\$ 5,000	American Airlines Group Inc., 144A, (5)	4.625%		3/01/20	BB \$ 5,000,000
	Banks 0.3% (0.2% of Total Investments)				
3,000	JPMorgan Chase & Company, (3-Month LIBOR reference rate + 0.680% spread), (15)	3.418%		6/01/21	AA 3,007,404
	Communications Equipment 1.0% (0.6% of Total Investments)				
19,375	Avaya Holdings Corporation, 144A, (6), (7)	7.000%		4/01/19	N/R
9,250	Avaya Holdings Corporation, 144A, (6), (7)	10.500%		3/01/21	N/R
8,510	CommScope Technologies LLC, 144A, (5)	6.000%		6/15/25	BB 8,041,950
3,612	Intelsat Jackson Holdings SA, (5)	5.500%		8/01/23	CCC+ 3,282,405
40,747	Total Communications Equipment				11,324,355
	Consumer Finance 1.9% (1.1% of Total Investments)				
5,000	DAE Funding LLC, 144A, (5)	5.250%		11/15/21	BB+ 5,037,500
10,000	Refinitiv US 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, 144A, (5)	9.750%	8/15/26	CCC+	7,026,250
22,000	Total Consumer Finance				21,888,750
Diversified Financial Services 0.3% (0.2% of Total Investments)					
3,000	Park Aerospace Holdings Ltd, 144A, (5)	5.500%	2/15/24	BB	3,048,750
Diversified Telecommunication Services 1.0% (0.6% of Total Investments)					
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., 144A	5.000%	6/15/21	BB	1,997,500

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (4)	Value
Diversified Telecommunication Services (continued)					
\$ 3,413	Intelsat Luxembourg SA	7.750%	6/01/21	CC	\$ 3,276,480
12,413	Total Diversified Telecommunication Services				12,335,900
Food Products 0.7% (0.4% of Total Investments)					
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
Health Care Equipment & Supplies 2.0% (1.2% of Total Investments)					
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
Health Care Providers & Services 7.7% (4.8% of Total Investments)					
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
Health Care Technology 1.2% (0.7% of Total Investments)					
14,840	CHANGE HEALTH / FIN INC., 144A, (5)	5.750%	3/01/25	B	14,209,300
Hotels, Restaurants & Leisure 0.9% (0.5% of Total Investments)					
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
Media 3.4% (2.1% of Total Investments)					

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
	Oil, Gas & Consumable Fuels	0.7% (0.5% of Total Investments)			
11,000	California Resources Corporation, 144A	8.000%	12/15/22	B	8,827,500
	Pharmaceuticals	2.3% (1.4% of Total Investments)			
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)

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (4)	Value
Real Estate Management & Development 0.5% (0.3% of Total Investments)					
\$ 6,000	Realogy Group LLC, 144A, (5)	5.250%	12/01/21	B+	\$ 5,997,720
Specialty Retail 0.9% (0.6% of Total Investments)					
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
Technology Hardware, Storage & Peripherals 1.1% (0.7% of Total Investments)					
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
Wireless Telecommunication Services 3.1% (1.9% of Total Investments)					
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
Shares	Description (1), (8)				Value
EXCHANGE-TRADED FUNDS 3.9% (2.4% of Total Investments)					
2,043,313	Invesco Senior Loan ETF				\$ 45,851,944
	Total Exchange-Traded Funds (cost \$47,314,519)				45,851,944
Shares	Description (1)				Value
COMMON STOCKS 1.1% (0.7% of Total Investments)					
Diversified Consumer Services 0.1% (0.1% of Total Investments)					
291,285					\$ 1,128,729

	Cengage Learning Holdings II Inc., (9), (10)	
	Energy Equipment & Services 0.2% (0.1% of Total Investments)	
10,935	Vantage Drilling International, (9), (10)	2,536,920
	Health Care Providers & Services 0.1% (0.0% of Total Investments)	
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
	Marine 0.1% (0.1% of Total Investments)	
28,051	HGIM Corporation, (10)	1,065,938
6,278	HGIM Corporation, (9), (10)	238,564
	Total Marine	1,304,502
	Media 0.3% (0.2% of Total Investments)	
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
	Pharmaceuticals 0.2% (0.1% of Total Investments)	
110,097	Advanz Pharma Corporation, (9)	2,083,035

