

NUVEEN SENIOR INCOME FUND
Form N-Q
December 29, 2017

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

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

Investment Company Act file number 811-09571

Nuveen Senior Income Fund

(Exact name of registrant as specified in charter)

333 West Wacker Drive, Chicago, Illinois 60606

(Address of principal executive offices) (Zip code)

Gifford R. Zimmerman Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

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

Date of fiscal year end: July 31

Date of reporting period: October 31, 2017

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

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

Item 1. Schedule of Investments

NSL

Nuveen Senior Income Fund
Portfolio of Investments

October 31, 2017 (Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| LONG-TERM INVESTMENTS 153.6% (95.0% of Total Investments) | | | | | | | |
| VARIABLE RATE SENIOR LOAN INTERESTS 132.4% (81.9% of Total Investments) (2) | | | | | | | |
| Aerospace & Defense 3.2% (2.0% of Total Investments) | | | | | | | |
| \$ 4,149 | Sequa Corporation, Term Loan, First Lien | 6.874% | LIBOR | 5.500% | 11/28/21 | B | \$4,191,313 |
| 1,432 | Sequa Corporation, Term Loan, Second Lien | 10.375% | LIBOR | 9.000% | 4/26/22 | CCC | 1,473,813 |
| 494 | Transdigm, Inc., Extend Term Loan F | 4.274% | LIBOR | 3.000% | 6/07/23 | Ba2 | 496,463 |
| 1,952 | Transdigm, Inc., Term Loan E, First Lien | 4.272% | LIBOR | 3.000% | 5/14/22 | Ba2 | 1,963,767 |
| 322 | Transdigm, Inc., Term Loan G | 4.262% | LIBOR | 3.000% | 8/22/24 | Ba2 | 324,540 |
| 8,349 | Total Aerospace & Defense | | | | | | 8,449,896 |
| Air Freight & Logistics 0.9% (0.6% of Total Investments) | | | | | | | |
| 441 | Americold Realty Operating Partnership, Term Loan B | 4.992% | LIBOR | 3.750% | 12/01/22 | BB | 446,817 |
| 861 | PAE Holding Corporation, Term Loan B | 6.742% | LIBOR | 5.500% | 10/20/22 | B+ | 867,489 |
| 1,083 | XPO Logistics, Inc., Refinanced Term Loan | 3.599% | LIBOR | 2.250% | 11/01/21 | BB+ | 1,090,776 |
| 2,385 | Total Air Freight & Logistics | | | | | | 2,405,082 |
| Airlines 2.4% (1.5% of Total Investments) | | | | | | | |
| 1,433 | American Airlines, Inc., Replacement Term Loan | 3.240% | LIBOR | 2.000% | 6/27/20 | BB+ | 1,439,303 |
| 1,940 | American Airlines, Inc., Replacement Term Loan | 3.238% | LIBOR | 2.000% | 10/10/21 | BB+ | 1,946,741 |
| 2,922 | American Airlines, Inc., Term Loan B | 3.739% | LIBOR | 2.500% | 12/14/23 | BB+ | 2,934,647 |
| 6,295 | Total Airlines | | | | | | 6,320,691 |
| Auto Components 0.8% (0.5% of Total Investments) | | | | | | | |
| 750 | DexKo Global, Inc., Term Loan, First Lien | 5.365% | LIBOR | 4.000% | 7/24/24 | B1 | 757,346 |
| 419 | Horizon Global Corporation, Term | 5.742% | LIBOR | 4.500% | 6/30/21 | B+ | 422,654 |

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| | | | | | | | |
|-------|--|---------|-------|--------|----------|------|-----------|
| | Loan B | | | | | | |
| 997 | Superior Industries International, Inc., Term Loan B | 5.739% | LIBOR | 4.500% | 5/22/24 | B1 | 1,004,914 |
| 2,166 | Total Auto Components | | | | | | 2,184,914 |
| | Automobiles 2.0% (1.2% of Total Investments) | | | | | | |
| 1,430 | Chrysler Group LLC, Term Loan | 3.240% | LIBOR | 2.000% | 12/31/18 | BBB | 1,436,155 |
| 3,775 | Formula One Group, Term Loan B | 4.242% | LIBOR | 3.000% | 2/01/24 | B+ | 3,810,117 |
| 5,205 | Total Automobiles | | | | | | 5,246,272 |
| | Building Products 1.0% (0.6% of Total Investments) | | | | | | |
| 2,733 | Quikrete Holdings, Inc., Term Loan B | 3.992% | LIBOR | 2.750% | 11/15/23 | BB | 2,749,815 |
| | Capital Markets 0.4% (0.2% of Total Investments) | | | | | | |
| 992 | RPI Finance Trust, Term Loan B6 | 3.333% | LIBOR | 2.000% | 3/27/23 | Baa2 | 996,994 |
| | Chemicals 1.5% (0.9% of Total Investments) | | | | | | |
| 683 | Ineos US Finance LLC, Term Loan, (WI/DD) | TBD | TBD | TBD | TBD | BB+ | 684,811 |
| 1,595 | Mineral Technologies, Inc., Term Loan B2 | 4.750% | N/A | N/A | 5/07/21 | BB+ | 1,616,899 |
| 1,639 | Univar, Inc., Term Loan B | 3.992% | LIBOR | 2.750% | 7/01/22 | BB | 1,649,531 |
| 3,917 | Total Chemicals | | | | | | 3,951,241 |
| | Commercial Services & Supplies 3.9% (2.4% of Total Investments) | | | | | | |
| 110 | Education Management LLC, First Lien Term Loan A, (5) | 5.849% | LIBOR | 4.500% | 7/02/20 | N/R | 47,751 |
| 248 | Education Management LLC, Tranche B, Term Loan, (cash 8.804%, PIK 1.000%), (5) | 8.849% | LIBOR | 7.500% | 7/02/20 | N/R | 5,949 |
| 744 | Fort Dearborn Holding Company, Inc., Term Loan, First Lien | 5.335% | LIBOR | 4.000% | 10/19/23 | B2 | 748,097 |
| 2,243 | iQor US, Inc., Term Loan, First Lien | 6.335% | LIBOR | 5.000% | 4/01/21 | B | 2,243,306 |
| 250 | iQor US, Inc., Term Loan, Second Lien | 10.085% | LIBOR | 8.750% | 4/01/22 | CCC+ | 242,625 |
| 775 | KAR Auction Services, Inc., Term Loan B5 | 3.875% | LIBOR | 2.500% | 3/09/23 | Ba2 | 782,380 |

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

October 31, 2017 (Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|--------------|
| Commercial Services & Supplies (continued) | | | | | | | |
| \$ 1,733 | Monitronics International, Inc., Term Loan B2, First Lien | 6.833% | LIBOR | 5.500% | 9/30/22 | B2 | \$ 1,719,506 |
| 1,315 | Protection One, Inc., Term Loan | 3.992% | LIBOR | 2.750% | 5/02/22 | BB | 1,327,635 |
| 1,535 | Skillsoft Corporation, Initial Term Loan, First Lien | 5.992% | LIBOR | 4.750% | 4/28/21 | B | 1,480,125 |
| 985 | Universal Services of America, Initial Term Loan, First Lien | 5.083% | LIBOR | 3.750% | 7/28/22 | B+ | 983,064 |
| 882 | West Corporation, Term Loan B | 5.242% | LIBOR | 4.000% | 10/10/24 | Ba3 | 884,847 |
| 10,820 | Total Commercial Services & Supplies | | | | | | 10,465,285 |
| Communications Equipment 2.6% (1.6% of Total Investments) | | | | | | | |
| 1,020 | Avaya, Inc., DIP Term Loan | 8.739% | LIBOR | 7.500% | 1/24/18 | Baa3 | 1,026,375 |
| 3,163 | Avaya, Inc., Term Loan B3, (5) | 6.460% | LIBOR | 4.500% | 10/26/17 | N/R | 2,634,630 |
| 326 | Avaya, Inc., Term Loan B6, (5) | 6.500% | LIBOR | 5.500% | 3/31/18 | N/R | 271,615 |
| 1,120 | Avaya, Inc., Term Loan B7, (5) | 6.500% | LIBOR | 5.250% | 5/29/20 | N/R | 934,395 |
| 792 | Colorado Buyer, Inc., Term Loan, First Lien | 4.310% | LIBOR | 3.000% | 5/01/24 | Ba3 | 799,559 |
| 365 | Colorado Buyer, Inc., Term Loan, Second Lien | 8.570% | LIBOR | 7.250% | 5/01/25 | B3 | 371,875 |
| 1,000 | Mitel US Holdings, Inc., Incremental Term Loan | 5.130% | LIBOR | 3.750% | 9/25/23 | B+ | 1,012,710 |
| 7,786 | Total Communications Equipment | | | | | | 7,051,159 |
| Construction & Engineering 0.5% (0.3% of Total Investments) | | | | | | | |
| 1,376 | Traverse Midstream Partners LLC., Term Loan B | 5.330% | LIBOR | 4.000% | 9/21/24 | B+ | 1,397,182 |
| Consumer Finance 1.9% (1.2% of Total Investments) | | | | | | | |
| 1,374 | First Data Corporation, Term Loan, First Lien | 3.488% | LIBOR | 2.250% | 7/10/22 | BB | 1,379,620 |
| 3,712 | First Data Corporation, Term Loan B | 3.738% | LIBOR | 2.500% | 4/26/24 | BB | 3,732,500 |
| 5,086 | Total Consumer Finance | | | | | | 5,112,120 |

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| Containers & Packaging 0.6% (0.3% of Total Investments) | | | | | | | |
|--|--|--------|-------|--------|----------|-----|-----------|
| 744 | Berry Global, Inc., Term Loan M | 3.491% | LIBOR | 2.250% | 10/01/22 | BB | 748,291 |
| 746 | Reynolds Group Holdings, Inc., Term Loan, First Lien | 3.992% | LIBOR | 2.750% | 2/05/23 | B+ | 751,483 |
| 1,490 | Total Containers & Packaging | | | | | | 1,499,774 |
| Diversified Consumer Services 3.5% (2.2% of Total Investments) | | | | | | | |
| 3,537 | Cengage Learning Acquisitions, Inc., Term Loan B | 5.485% | LIBOR | 4.250% | 6/07/23 | B+ | 3,326,588 |
| 2,785 | Hilton Hotels Corporation, Term Loan B2 | 3.238% | LIBOR | 2.000% | 10/25/23 | BBB | 2,807,159 |
| 2,053 | Houghton Mifflin, Term Loan B, First Lien | 4.242% | LIBOR | 3.000% | 5/28/21 | B+ | 1,963,008 |
| 1,244 | Laureate Education, Inc., New Term Loan | 5.742% | LIBOR | 4.500% | 4/26/24 | B | 1,252,693 |
| 9,619 | Total Diversified Consumer Services | | | | | | 9,349,448 |
| Diversified Financial Services 2.1% (1.3% of Total Investments) | | | | | | | |
| 583 | Freedom Mortgage Corporation, Initial Term Loan | 6.956% | LIBOR | 5.500% | 2/23/22 | BB | 594,426 |
| 1,083 | MGM Growth Properties, Term Loan B | 3.492% | LIBOR | 2.250% | 4/25/23 | BB+ | 1,090,852 |
| 949 | MJ Acquisition Corp., Term Loan, First Lien | 4.321% | LIBOR | 3.000% | 6/01/22 | B+ | 954,762 |
| 733 | OM Group, Inc., Term Loan B | 5.583% | LIBOR | 4.250% | 2/21/24 | B | 742,403 |
| 2,064 | Veritas US, Inc., Term Loan B1 | 5.833% | LIBOR | 4.500% | 1/27/23 | B+ | 2,084,295 |
| 5,412 | Total Diversified Financial Services | | | | | | 5,466,738 |
| Diversified Telecommunication Services 8.9% (5.5% of Total Investments) | | | | | | | |
| 4,855 | CenturyLink, Inc., Term Loan B | 2.750% | N/A | N/A | 1/31/25 | BBB | 4,801,798 |
| 743 | DTI Holdings, Inc., Term Loan B, First Lien | 6.630% | LIBOR | 5.250% | 10/02/23 | B | 730,126 |
| 2,946 | Frontier Communications Corporation, Term Loan B | 4.990% | LIBOR | 3.750% | 1/14/20 | BB | 2,811,911 |
| 2,481 | Greeneden U.S. Holdings II LLC, Term Loan B | 5.083% | LIBOR | 3.750% | 12/01/23 | B | 2,501,131 |
| 3,084 | Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan | 4.071% | LIBOR | 2.750% | 6/30/19 | B1 | 3,080,070 |
| 1,675 | Level 3 Financing, Inc., Tranche B, Term Loan | 3.489% | LIBOR | 2.250% | 2/22/24 | BBB | 1,683,523 |
| 2,394 | WideOpenWest Finance LLC, Term Loan B | 4.487% | LIBOR | 3.250% | 8/18/23 | B | 2,402,099 |

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|--------|--|--------|-------|--------|---------|----|------------|
| 748 | Windstream Corporation, Term Loan B6 | 5.240% | LIBOR | 4.000% | 3/29/21 | BB | 703,460 |
| 5,000 | Ziggo B.V., Term Loan E | 3.739% | LIBOR | 2.500% | 4/15/25 | BB | 5,017,050 |
| 23,926 | Total Diversified Telecommunication Services | | | | | | 23,731,168 |

2 NUVEEN

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|------------|
| Electric Utilities 1.8% (1.1% of Total Investments) | | | | | | | |
| \$ 451 | EFS Cogen Holdings LLC, Term Loan B | 4.590% | LIBOR | 3.250% | 6/28/23 | Ba3 | \$ 454,751 |
| 1,746 | Energy Future Intermediate Holding Company, DIP Term Loan | 4.242% | LIBOR | 3.000% | 6/30/18 | Ba3 | 1,759,649 |
| 476 | Helix Generation, Term Loan B | 5.083% | LIBOR | 3.750% | 6/03/24 | BB | 481,552 |
| 1,616 | Vistra Operations Co., Term Loan B | 4.011% | LIBOR | 2.750% | 8/04/23 | BB+ | 1,623,655 |
| 371 | Vistra Operations Co., Term Loan C | 4.084% | LIBOR | 2.750% | 8/04/23 | BB+ | 373,055 |
| 4,660 | Total Electric Utilities | | | | | | 4,692,662 |
| Electrical Equipment 0.6% (0.4% of Total Investments) | | | | | | | |
| 723 | TTM Technologies, Term Loan B | 3.742% | LIBOR | 2.500% | 9/28/24 | BBB | 729,814 |
| 862 | Zebra Technologies Corporation, Term Loan B | 3.371% | LIBOR | 2.000% | 10/24/21 | BB | 867,762 |
| 1,585 | Total Electrical Equipment | | | | | | 1,597,576 |
| Energy Equipment & Services 0.1% (0.1% of Total Investments) | | | | | | | |
| 208 | Drill Rigs Holdings, Inc., Restructure Term Loan | 8.000% | N/A | N/A | 9/20/24 | B | 211,340 |
| 355 | Dynamic Energy Services International LLC, Term Loan, (cash 14.812%, PIK 1.500%) | 14.812% | LIBOR | 13.500% | 3/06/18 | N/R | 127,687 |
| 563 | Total Energy Equipment & Services | | | | | | 339,027 |
| Equity Real Estate Investment Trusts 2.8% (1.7% of Total Investments) | | | | | | | |
| 3,277 | Communications Sales & Leasing, Inc., Shortfall Term Loan | 4.242% | LIBOR | 3.000% | 10/24/22 | B+ | 3,152,461 |
| 999 | Realogy Group LLC, Term Loan B | 3.492% | LIBOR | 2.250% | 7/20/22 | BB+ | 1,006,916 |
| 3,473 | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien | 4.992% | LIBOR | 3.750% | 12/18/20 | Caa2 | 3,289,381 |
| 7,749 | Total Equity Real Estate Investment Trusts | | | | | | 7,448,758 |
| Food & Staples Retailing 5.8% (3.6% of Total Investments) | | | | | | | |
| 11,732 | Albertson's LLC, Term Loan B4, (DD1) | 3.992% | LIBOR | 2.750% | 8/25/21 | BB | 11,399,420 |
| 1,194 | Albertson's LLC, Term Loan B6 | 4.317% | LIBOR | 3.000% | 6/22/23 | BB | 1,158,495 |

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|--------|--|--------|-------|--------|----------|-----|------------|
| 797 | BJ's Wholesale Club, Inc., Term Loan B, First Lien | 4.988% | LIBOR | 3.750% | 2/03/24 | B | 778,401 |
| 1,375 | Rite Aid Corporation, Tranche 2, Term Loan, Second Lien | 5.125% | LIBOR | 3.875% | 6/21/21 | BB | 1,381,304 |
| 666 | Save-A-Lot, Term Loan B | 7.242% | LIBOR | 6.000% | 12/05/23 | B | 598,015 |
| 19 | Supervalu, Inc., Delayed Draw, Term Loan B | 4.742% | LIBOR | 3.500% | 6/02/24 | BB | 18,359 |
| 31 | Supervalu, Inc., Term Loan B | 4.735% | LIBOR | 3.500% | 6/08/24 | BB | 30,598 |
| 15,814 | Total Food & Staples Retailing | | | | | | 15,364,592 |
| | Food Products 3.8% (2.4% of Total Investments) | | | | | | |
| 625 | American Seafoods Group LLC, Term Loan B | 4.572% | LIBOR | 3.250% | 8/21/23 | BB | 633,594 |
| 967 | Hearthside Group Holdings LLC, Term Loan B | 4.242% | LIBOR | 3.000% | 6/02/21 | B1 | 974,756 |
| 2,291 | Jacobs Douwe Egberts, Term Loan B | 3.563% | LIBOR | 2.250% | 7/02/22 | BB | 2,314,630 |
| 623 | Keurig Green Mountain, Inc., Term Loan A, First Lien | 2.750% | LIBOR | 1.500% | 3/03/21 | BBB | 622,517 |
| 496 | Pinnacle Foods Finance LLC, Term Loan B | 3.232% | LIBOR | 2.000% | 2/02/24 | BB+ | 499,538 |
| 5,056 | US Foods, Inc., New Term Loan B | 4.000% | LIBOR | 2.750% | 6/27/23 | BB | 5,103,984 |
| 10,058 | Total Food Products | | | | | | 10,149,019 |
| | Health Care Equipment & Supplies 2.0% (1.2% of Total Investments) | | | | | | |
| 953 | Acelity, Term Loan B | 4.583% | LIBOR | 3.250% | 2/02/24 | B1 | 953,179 |
| 565 | Ardent Medical Services, Inc., Term Loan B, First Lien | 6.833% | LIBOR | 5.500% | 8/04/21 | B1 | 568,032 |
| 436 | ConvaTec, Inc., Term Loan B | 3.583% | LIBOR | 2.250% | 10/25/23 | BB | 438,146 |
| 852 | Greatbatch, Inc., Term Loan B | 4.740% | LIBOR | 3.500% | 10/27/22 | B | 856,779 |
| 1,489 | Onex Carestream Finance LP, Term Loan, First Lien | 5.333% | LIBOR | 4.000% | 6/07/19 | B+ | 1,494,332 |
| 929 | Onex Carestream Finance LP, Term Loan, Second Lien | 9.833% | LIBOR | 8.500% | 12/07/19 | B | 911,889 |
| 5,224 | Total Health Care Equipment & Supplies | | | | | | 5,222,357 |
| | Health Care Providers & Services 4.9% (3.0% of Total Investments) | | | | | | |
| 1,750 | | TBD | TBD | TBD | TBD | B1 | 1,760,395 |

Air Medical Group
Holdings, Inc., Term
Loan B, (WI/DD)

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NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

October 31, 2017 (Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|--------------|
| Health Care Providers & Services (continued) | | | | | | | |
| \$ 1,496 | Air Medical Group Holdings, Inc., Term Loan, First Lien | 5.239% | LIBOR | 4.000% | 4/28/22 | B1 | \$ 1,504,404 |
| 320 | Community Health Systems, Inc., Term Loan G | 4.067% | LIBOR | 2.750% | 12/31/19 | Ba3 | 313,905 |
| 571 | Community Health Systems, Inc., Term Loan H | 4.317% | LIBOR | 3.000% | 1/27/21 | Ba3 | 553,747 |
| 1,123 | Envision Healthcare Corporation, Term Loan B, First Lien | 4.250% | LIBOR | 3.000% | 12/01/23 | BB | 1,129,243 |
| 762 | Healogics, Inc., Term Loan, First Lien | 5.570% | LIBOR | 4.250% | 7/01/21 | B | 644,117 |
| 1,523 | Heartland Dental Care, Inc., Term Loan, First Lien | 6.090% | LIBOR | 4.750% | 7/28/23 | B2 | 1,547,294 |
| 500 | Heartland Dental Care, Inc., Term Loan, Second Lien | 9.750% | LIBOR | 8.500% | 7/31/24 | CCC | 505,000 |
| 1,922 | Millennium Laboratories, Inc., Term Loan B, First Lien | 7.742% | LIBOR | 6.500% | 12/21/20 | CCC+ | 948,741 |
| 909 | MultiPlan, Inc., Term Loan B | 4.333% | LIBOR | 3.000% | 6/07/23 | B+ | 918,964 |
| 750 | PharMerica, Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | B1 | 756,094 |
| 197 | Quorum Health Corp., Term Loan B | 8.066% | LIBOR | 6.750% | 4/29/22 | B2 | 199,862 |
| 1,691 | Select Medical Corporation, Tranche B, Term Loan | 4.850% | LIBOR | 3.500% | 3/01/21 | Ba2 | 1,715,172 |
| 430 | Vizient, Inc., New Term Loan B | 4.742% | LIBOR | 3.500% | 2/13/23 | BB | 433,456 |
| 13,944 | Total Health Care Providers & Services | | | | | | 12,930,394 |
| Health Care Technology 1.5% (1.0% of Total Investments) | | | | | | | |
| 1,130 | Catalent Pharma Solutions, Inc., Term Loan B | 3.492% | LIBOR | 2.250% | 5/31/24 | BB | 1,142,181 |
| 2,985 | Emdeon, Inc., Term Loan | 3.992% | LIBOR | 2.750% | 3/01/24 | Ba3 | 3,005,522 |

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|---|---|--------|-------|--------|----------|-----|------------|
| 4,115 | Total Health Care Technology | | | | | | 4,147,703 |
| Hotels, Restaurants & Leisure 8.0% (5.0% of Total Investments) | | | | | | | |
| 4,637 | Burger King Corporation, Term Loan B3 | 3.528% | LIBOR | 2.250% | 2/16/24 | Ba3 | 4,648,023 |
| 1,413 | Caesars Entertainment Operating Company, Inc., Term Loan B, (DD1) | 3.742% | LIBOR | 2.500% | 10/07/24 | BB | 1,415,363 |
| 2,000 | Caesars Resort Collection, Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | BB | 2,015,000 |
| 1,832 | CCM Merger, Inc., Term Loan B | 3.992% | LIBOR | 2.750% | 8/09/21 | BB | 1,847,517 |
| 2,196 | CityCenter Holdings LLC, Term Loan B | 3.742% | LIBOR | 2.500% | 4/18/24 | BB | 2,208,560 |
| 2,218 | Intrawest Resorts Holdings, Inc., Term Loan B1 | 4.492% | LIBOR | 3.250% | 7/31/24 | B | 2,244,520 |
| 1,466 | Life Time Fitness, Inc., Term Loan B | 4.317% | LIBOR | 3.000% | 6/10/22 | BB | 1,472,218 |
| 2,884 | Scientific Games Corporation, Term Loan B4 | 4.516% | LIBOR | 3.250% | 8/14/24 | B+ | 2,920,915 |
| 893 | Seaworld Parks and Entertainment, Inc., Term Loan B5 | 4.333% | LIBOR | 3.000% | 4/01/24 | B | 879,519 |
| 1,735 | Station Casino LLC, Term Loan B | 3.740% | LIBOR | 2.500% | 6/08/23 | BB | 1,743,420 |
| 21,274 | Total Hotels, Restaurants & Leisure | | | | | | 21,395,055 |
| Household Products 0.8% (0.5% of Total Investments) | | | | | | | |
| 1,683 | Revlon Consumer Products Corporation, Term Loan B, First Lien | 4.742% | LIBOR | 3.500% | 11/16/20 | B1 | 1,460,680 |
| 765 | Serta Simmons Holdings LLC, Term Loan, First Lien, (DD1) | 4.830% | LIBOR | 3.500% | 11/08/23 | B1 | 755,796 |
| 2,448 | Total Household Products | | | | | | 2,216,476 |
| Independent Power & Renewable Electricity Producers 0.2% (0.1% of Total Investments) | | | | | | | |
| 539 | Dynegy, Inc., Tranche Term Loan C1 | 4.492% | LIBOR | 3.250% | 2/07/24 | BB | 543,471 |
| Industrial Conglomerates 1.8% (1.1% of Total Investments) | | | | | | | |
| 1,918 | Brand Energy & Infrastructure Services, Inc., Term Loan B, | 5.615% | LIBOR | 4.250% | 6/16/24 | B | 1,932,248 |

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| First Lien | | | | | | | |
|------------|---|---------|-------|--------|---------|------|-----------|
| 750 | Education Adisory Board, Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | B | 752,812 |
| 1,194 | Foresight Energy LLC, Term Loan,First Lien | 7.083% | LIBOR | 5.750% | 3/28/22 | B | 1,129,524 |
| 625 | Robertshaw US Holding Corp., Term Loan, First Lien | 5.750% | LIBOR | 4.500% | 8/02/24 | B1 | 634,375 |
| 250 | Robertshaw US Holding Corp., Term Loan, Second Lien | 10.250% | LIBOR | 9.000% | 2/04/25 | CCC+ | 250,625 |
| 4,737 | Total Industrial Conglomerates | | | | | | 4,699,584 |

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| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|------------|--------------------|------------|--------------|-------------|------------|
| Insurance 1.8% (1.1% of Total Investments) | | | | | | | |
| \$ 497 | Acrisure LLC, Term Loan, First Lien | 6.272% | LIBOR | 5.000% | 11/22/23 | B | \$ 500,609 |
| 2,287 | Alliant Holdings I LLC, Term Loan B | 4.490% | LIBOR | 3.250% | 8/14/22 | B | 2,307,112 |
| 2,069 | Hub International Holdings, Inc., Initial Term Loan | 4.312% | LIBOR | 3.000% | 10/02/20 | B1 | 2,088,082 |
| 4,853 | Total Insurance | | | | | | 4,895,803 |
| Internet and Direct Marketing Retail 0.5% (0.3% of Total Investments) | | | | | | | |
| 1,396 | Travelport LLC, Term Loan B | 4.061% | LIBOR | 2.750% | 8/31/21 | B+ | 1,398,738 |
| Internet Software & Services 2.1% (1.3% of Total Investments) | | | | | | | |
| 450 | Ancestry.com, Inc., Term Loan B, Second Lien | 9.490% | LIBOR | 8.250% | 10/19/24 | CCC+ | 462,094 |
| 990 | Ancestry.com, Inc., Term Loan, First Lien | 4.490% | LIBOR | 3.250% | 10/19/23 | B1 | 1,002,583 |
| 955 | Rackspace Hosting, Inc., Term Loan B | 4.311% | LIBOR | 3.000% | 11/03/23 | BB+ | 956,122 |
| 1,111 | Sabre, Inc., Term Loan B | 3.492% | LIBOR | 2.250% | 2/22/24 | Ba2 | 1,117,794 |
| 1,109 | SkillsSoft Corporation, Term Loan, Second Lien | 9.492% | LIBOR | 8.250% | 4/28/22 | CCC | 950,877 |
| 748 | TierPoint LLC, Term Loan, First Lien | 4.992% | LIBOR | 3.750% | 5/05/24 | B+ | 757,009 |
| 250 | TierPoint LLC, Term Loan, Second Lien | 8.492% | LIBOR | 7.250% | 5/05/25 | CCC+ | 254,687 |
| 5,613 | Total Internet Software & Services | | | | | | 5,501,166 |
| IT Services 2.4% (1.5% of Total Investments) | | | | | | | |
| 750 | DigiCert, Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | B1 | 760,155 |
| 614 | Engility Corporation, Term Loan B2 | 4.528% | N/A | N/A | 8/11/23 | BB | 611,822 |
| 694 | Gartner, Inc., Term Loan A | 3.242% | LIBOR | 2.000% | 3/21/22 | BB+ | 698,086 |
| 498 | Gartner, Inc., Term Loan B | 3.242% | LIBOR | 2.000% | 4/05/24 | BB+ | 502,164 |
| 196 | Mitchell International, Inc., Initial Term Loan B, First Lien | 4.880% | LIBOR | 3.500% | 10/13/20 | B1 | 198,731 |
| 500 | PEAK 10, Inc., Term Loan B | 4.811% | LIBOR | 3.500% | 8/01/24 | B | 503,672 |
| 280 | PEAK 10, Inc., Term Loan, Second Lien | 8.561% | LIBOR | 7.250% | 8/01/25 | CCC+ | 288,225 |
| 1,247 | | 4.242% | LIBOR | 3.000% | 5/01/24 | B1 | 1,252,723 |

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| | | | | | | | |
|-------|--|--------------|------------------------------------|--------|----------|------|-----------|
| | Tempo Acquisition LLC, Term Loan B | | | | | | |
| 586 | Vantiv, Inc., Term Loan B | 3.239% | LIBOR | 2.000% | 8/07/24 | BBB | 590,400 |
| 164 | Vantiv, Inc., Term Loan B1, (WI/DD) | TBD | TBD | TBD | TBD | BBB | 165,078 |
| 741 | WEX, Inc., Term Loan B | 3.992% | LIBOR | 2.750% | 7/01/23 | BB | 749,949 |
| 6,270 | Total IT Services | | | | | | 6,321,005 |
| | Leisure Products | 1.3% | (0.8% of Total Investments) | | | | |
| 1,031 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 5.085% | LIBOR | 3.750% | 5/28/21 | Ba3 | 1,033,891 |
| 1,267 | Academy, Ltd., Term Loan B | 5.264% | LIBOR | 4.000% | 7/01/22 | B3 | 939,585 |
| 1,004 | Equinox Holdings, Inc., Term Loan, First Lien | 4.492% | LIBOR | 3.250% | 3/08/24 | B+ | 1,012,597 |
| 496 | Four Seasons Holdings, Inc., Term Loan B | 3.742% | LIBOR | 2.500% | 11/30/23 | BB | 500,500 |
| 3,798 | Total Leisure Products | | | | | | 3,486,573 |
| | Life Sciences Tools & Services | 0.1% | (0.1% of Total Investments) | | | | |
| 384 | Inventiv Health, Inc., Term Loan B | 3.492% | LIBOR | 2.250% | 8/01/24 | Ba2 | 386,256 |
| | Machinery | 1.0% | (0.6% of Total Investments) | | | | |
| 1,351 | Gardner Denver, Inc., Term Loan B | 4.083% | LIBOR | 2.750% | 7/30/24 | B+ | 1,360,107 |
| 844 | Gates Global LLC, Initial Dollar Term Loan B1 | 4.583% | LIBOR | 3.250% | 4/01/24 | B+ | 851,185 |
| 414 | Rexnord LLC, Term Loan B, First Lien | 4.085% | LIBOR | 2.750% | 8/21/23 | BB | 417,525 |
| 2,609 | Total Machinery | | | | | | 2,628,817 |
| | Marine | 0.2% | (0.1% of Total Investments) | | | | |
| 694 | American Commercial Lines LLC, Term Loan B, First Lien | 9.992% | LIBOR | 8.750% | 11/12/20 | B | 538,523 |
| | Media | 13.6% | (8.4% of Total Investments) | | | | |
| 1,261 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 4.628% | LIBOR | 3.250% | 7/23/21 | B1 | 1,197,553 |
| 995 | Affinion Group Holdings, Inc., Term Loan, First Lien | 9.059% | LIBOR | 7.750% | 5/10/22 | B2 | 1,002,930 |
| 1,433 | Catalina Marketing Corporation, Term Loan, First Lien | 4.742% | LIBOR | 3.500% | 4/09/21 | B1 | 1,184,792 |
| 1,000 | Catalina Marketing Corporation, Term Loan, Second Lien | 7.992% | LIBOR | 6.750% | 4/11/22 | Caa1 | 551,250 |

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

October 31, 2017 (Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|---------------------------|--|------------|-----------------------|------------|--------------|-------------|--------------|
| | Media (continued) | | | | | | |
| \$ 3,447 | Cequel Communications LLC, Term Loan B | 3.492% | LIBOR | 2.250% | 7/28/25 | BB | \$ 3,449,409 |
| 2,955 | Charter Communications Operating Holdings LLC, Term Loan I, First Lien | 3.500% | LIBOR | 2.250% | 1/15/24 | BBB | 2,979,792 |
| 2,500 | Clear Channel Communications, Inc., Tranche D, Term Loan | 8.083% | LIBOR | 6.750% | 1/30/19 | Caa1 | 1,882,387 |
| 2,861 | Clear Channel Communications, Inc., Term Loan E | 8.833% | LIBOR | 7.500% | 7/30/19 | Caa1 | 2,155,216 |
| 5,305 | Cumulus Media, Inc., Term Loan B, (5) | 4.500% | LIBOR | 3.250% | 12/23/20 | Caa1 | 4,633,987 |
| 1,286 | Emerald Expositions Holdings, Inc., Term Loan B | 4.333% | LIBOR | 3.000% | 5/17/24 | BB | 1,303,730 |
| 1,280 | Getty Images, Inc., Term Loan B, First Lien | 4.833% | LIBOR | 3.500% | 10/18/19 | B3 | 1,121,082 |
| 444 | Gray Television, Inc., Term Loan B2 | 3.735% | LIBOR | 2.500% | 2/07/24 | BB | 448,120 |
| 968 | IMG Worldwide, Inc., Term Loan, First Lien | 4.640% | LIBOR | 3.250% | 5/06/21 | B+ | 975,995 |
| 462 | Lions Gate Entertainment Corporation, Term Loan B | 4.242% | LIBOR | 3.000% | 12/08/23 | Ba2 | 466,549 |
| 833 | LSC Communications, Term Loan | 7.203% | LIBOR | 6.000% | 9/30/22 | Ba3 | 840,625 |
| 1,481 | McGraw-Hill Education Holdings LLC, Term Loan B | 5.242% | LIBOR | 4.000% | 5/02/22 | Ba3 | 1,481,406 |
| 249 | Nexstar Broadcasting Group, Term Loan, (DD1) | 3.735% | LIBOR | 2.500% | 1/17/24 | BB+ | 251,111 |
| 1,986 | Nexstar Broadcasting Group, Term Loan B, (DD1) | 3.735% | LIBOR | 2.500% | 1/17/24 | BB+ | 1,997,941 |
| 500 | Red Ventures, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 497,500 |
| 1,465 | | 4.742% | LIBOR | 3.500% | 8/14/22 | B | 1,472,627 |

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Springer Science &
Business Media, Inc.,
Term Loan B13, First
Lien

| | | | | | | | |
|---|--|---------|-------|---------|----------|------|------------|
| 3,730 | Univision Communications, Inc., Term Loan C5 | 3.992% | LIBOR | 2.750% | 3/15/24 | BB | 3,723,689 |
| 1,000 | Virgin Media Investment Holdings, Limited Term Loan I | 3.989% | LIBOR | 2.750% | 1/31/25 | BB | 1,005,125 |
| 992 | WGM Acquisition Corporation, Term Loan, First Lien | 3.738% | LIBOR | 2.500% | 11/01/23 | Ba3 | 998,041 |
| 152 | Yell Group PLC, Term Loan B2, First Lien | 8.500% | N/A | N/A | 9/07/65 | N/R | 377,772 |
| 157 | Yell Group PLC, Term Loan A2, First Lien | 8.309% | LIBOR | 7.000% | 9/07/21 | N/R | 162,614 |
| 38,742 | Total Media | | | | | | 36,161,243 |
| Metals & Mining 0.9% (0.6% of Total Investments) | | | | | | | |
| 873 | CanAm Construction, Inc., Term Loan B | 6.738% | LIBOR | 5.500% | 7/01/24 | B | 882,632 |
| 497 | Fairmount Minerals, Ltd., Term Loan B1, First Lien | 6.750% | LIBOR | 5.750% | 9/05/19 | Caa1 | 496,736 |
| 1,108 | Zekelman Industries, Term Loan B | 4.073% | LIBOR | 2.750% | 6/14/21 | BB | 1,117,362 |
| 2,478 | Total Metals & Mining | | | | | | 2,496,730 |
| Multiline Retail 0.8% (0.5% of Total Investments) | | | | | | | |
| 895 | Belk, Inc., Term Loan B, First Lien | 6.099% | LIBOR | 4.750% | 12/12/22 | B2 | 743,595 |
| 830 | Dollar Tree, Inc., Term Loan B2 | 4.250% | N/A | N/A | 7/06/22 | BBB | 841,931 |
| 691 | Hudson's Bay Company, Term Loan B, First Lien | 4.522% | LIBOR | 3.250% | 9/30/22 | BB | 675,518 |
| 2,416 | Total Multiline Retail | | | | | | 2,261,044 |
| Oil, Gas & Consumable Fuels 3.6% (2.2% of Total Investments) | | | | | | | |
| 1,091 | BCP Renaissance Parent, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 1,105,227 |
| 750 | California Resources Corporation, Term Loan | 11.612% | LIBOR | 10.375% | 12/31/21 | B | 806,872 |
| 412 | California Resources Corporation, Term Loan A, First Lien | 4.242% | LIBOR | 3.000% | 11/25/19 | B1 | 399,511 |
| 325 | Crestwood Holdings LLC, Term Loan B | 9.237% | LIBOR | 8.000% | 6/19/19 | B | 326,893 |
| 120 | Energy and Exploration Partners, Term Loan, Second Lien, (cash 5.000%, PIK 5.000%) | 5.000% | N/A | N/A | 5/13/22 | N/R | 7,820 |

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| | | | | | | | |
|--------|---|--------|-------|--------|----------|------|-----------|
| 2,164 | Fieldwood Energy LLC, Term Loan, First Lien | 4.208% | LIBOR | 2.875% | 10/01/18 | B | 2,074,296 |
| 953 | Fieldwood Energy LLC, Term Loan, First Lien | 8.333% | LIBOR | 7.000% | 8/31/20 | B | 868,776 |
| 493 | Fieldwood Energy LLC, Term Loan, Second Lien | 8.458% | LIBOR | 7.125% | 9/30/20 | CCC | 186,599 |
| 818 | Fieldwood Energy LLC, Term Loan, Second Lien | 8.458% | LIBOR | 7.125% | 9/30/20 | B | 587,646 |
| 1,731 | Harvey Gulf International Marine, Inc., Term Loan B, (5) | 0.000% | N/A | N/A | 6/18/20 | CCC | 624,105 |
| 1,203 | Peabody Energy Corporation, Term Loan B | 4.742% | LIBOR | 3.500% | 3/31/22 | Ba3 | 1,214,448 |
| 1,808 | Seadrill Partners LLC, Initial Term Loan | 4.333% | LIBOR | 3.000% | 2/21/21 | CCC+ | 1,382,680 |
| 26 | Southcross Holdings Borrower L.P., Term Loan B, First Lien, (cash 3.500%, PIK 5.500%) | 3.500% | N/A | N/A | 4/13/23 | CCC+ | 23,029 |
| 11,894 | Total Oil, Gas & Consumable Fuels | | | | | | 9,607,902 |

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| Principal Amount (000) | Description (1) | Reference | | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|----------|------------|--------------|-------------|--------------|
| | | Coupon (2) | Rate (2) | | | | |
| Pharmaceuticals 2.8% (1.7% of Total Investments) | | | | | | | |
| \$ 1,359 | Concordia Healthcare Corporation, Term Loan B, First Lien, (DD1) | 5.492% | LIBOR | 4.250% | 10/21/21 | Caa2 | \$ 1,137,437 |
| 2,985 | Grifols, Inc., Term Loan B | 3.453% | LIBOR | 2.250% | 1/31/25 | BB | 2,999,059 |
| 3,231 | Pharmaceutical Product Development, Inc., Term Loan, First Lien | 4.040% | LIBOR | 2.750% | 8/18/22 | Ba3 | 3,252,335 |
| 60 | Valeant Pharmaceuticals International, Inc., Series F3, Tranche B, Term Loan | 5.990% | LIBOR | 4.750% | 4/01/22 | BB | 61,039 |
| 7,635 | Total Pharmaceuticals | | | | | | 7,449,870 |
| Professional Services 0.9% (0.6% of Total Investments) | | | | | | | |
| 1,106 | Ceridian Corporation, Term Loan B2 | 4.739% | LIBOR | 3.500% | 9/15/20 | Ba3 | 1,108,225 |
| 1,272 | Nielsen Finance LLC, Term Loan B4 | 3.238% | LIBOR | 2.000% | 10/04/23 | BBB | 1,278,168 |
| 2,378 | Total Professional Services | | | | | | 2,386,393 |
| Real Estate Management & Development 0.7% (0.4% of Total Investments) | | | | | | | |
| 1,832 | Capital Automotive LP, Term Loan, Second Lien | 7.240% | LIBOR | 6.000% | 3/24/25 | CCC+ | 1,887,090 |
| Road & Rail 0.4% (0.2% of Total Investments) | | | | | | | |
| 983 | Quality Distribution, Incremental Term Loan, First Lien | 6.833% | LIBOR | 5.500% | 8/18/22 | B2 | 979,223 |
| Semiconductors & Semiconductor Equipment 1.9% (1.2% of Total Investments) | | | | | | | |
| 719 | Cypress Semiconductor Corp, Term Loan B | 3.990% | LIBOR | 2.750% | 7/05/21 | BB | 725,083 |
| 858 | Lumileds, Term Loan, First Lien | 5.817% | LIBOR | 4.500% | 6/30/24 | Ba3 | 870,825 |
| 988 | Micron Technology, Inc., New Term Loan B | 3.390% | LIBOR | 2.000% | 4/26/22 | Baa2 | 998,609 |
| 1,040 | Microsemi Corporation, Term Loan B | 3.488% | LIBOR | 2.250% | 1/17/23 | BB | 1,045,867 |
| 1,513 | On Semiconductor Corp., New Term Loan B | 3.492% | LIBOR | 2.250% | 3/31/23 | Ba1 | 1,522,072 |
| 5,118 | Total Semiconductors & Semiconductor Equipment | | | | | | 5,162,456 |
| Software 12.4% (7.7% of Total Investments) | | | | | | | |

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| | | | | | | | |
|-------|---|--------|-------|--------|----------|------|-----------|
| 1,098 | Blackboard, Inc., Term Loan B4 | 6.354% | LIBOR | 5.000% | 6/30/21 | B+ | 1,054,837 |
| 2,081 | BMC Software, Inc., Initial Term Loan B1 | 5.242% | LIBOR | 3.750% | 9/10/22 | B+ | 2,098,271 |
| 621 | Computer Sciences Government Services, Term Loan B | 3.333% | LIBOR | 2.000% | 11/30/23 | BB+ | 625,073 |
| 2,758 | Compuware Corporation, Term Loan B2, First Lien | 5.630% | LIBOR | 4.250% | 12/15/21 | B | 2,803,070 |
| 172 | Compuware Corporation, Term Loan, Second Lien | 9.616% | LIBOR | 8.250% | 12/15/22 | B | 175,210 |
| 1,621 | Ellucian, Term Loan B, First Lien | 4.583% | LIBOR | 3.250% | 9/30/22 | B | 1,621,594 |
| 4,804 | Infor (US), Inc., Term Loan B | 4.083% | LIBOR | 2.750% | 2/01/22 | B1 | 4,816,688 |
| 1,477 | Informatica Corp., Term Loan B | 4.833% | LIBOR | 3.500% | 8/05/22 | B | 1,482,810 |
| 993 | Kronos Incorporated, Term Loan, First Lien | 4.812% | LIBOR | 3.500% | 11/01/23 | B | 1,000,706 |
| 1,750 | McAfee Holdings International, Inc., Term Loan, First Lien | 5.833% | LIBOR | 4.500% | 9/27/24 | B1 | 1,763,746 |
| 500 | McAfee Holdings International, Inc., Term Loan, Second Lien | 9.833% | LIBOR | 8.500% | 9/29/25 | B | 509,220 |
| 645 | Micro Focus International PLC, New Term Loan | 3.989% | LIBOR | 2.750% | 6/21/24 | BB | 648,119 |
| 4,355 | Micro Focus International PLC, Term Loan B | 3.988% | LIBOR | 2.750% | 6/21/24 | BB | 4,376,906 |
| 1,892 | Micro Focus International PLC, Term Loan B2 | 3.742% | LIBOR | 2.500% | 11/19/21 | BB | 1,900,396 |
| 803 | Misys, New Term Loan, Second Lien | 8.567% | LIBOR | 7.250% | 6/13/25 | CCC+ | 799,611 |
| 993 | RP Crown Parent, LLC, Term Loan B | 4.242% | LIBOR | 3.000% | 10/15/23 | B1 | 999,531 |
| 1,131 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., 2017 Refinancing New Term Loan B1 | 3.492% | LIBOR | 2.250% | 7/08/22 | BB+ | 1,139,568 |
| 54 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., 2017 Refinancing New Term Loan B2 | 3.492% | LIBOR | 2.250% | 7/08/22 | BB+ | 54,879 |
| 3,681 | Tibco Software, Inc., Term Loan, First Lien | 4.750% | LIBOR | 3.500% | 12/04/20 | B1 | 3,709,182 |
| 371 | | 4.492% | LIBOR | 3.250% | 6/30/23 | B | 374,220 |

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| | | | | | | | |
|--------|--|--------|-------|--------|----------|-----|------------|
| | Vertafore, Inc., Term Loan, First Lien | | | | | | |
| 968 | Vertiv Co., New Term Loan B | 5.242% | LIBOR | 4.000% | 11/30/23 | Ba3 | 976,749 |
| 32,768 | Total Software | | | | | | 32,930,386 |
| | Specialty Retail 0.6% (0.4% of Total Investments) | | | | | | |
| 1,391 | Petco Animal Supplies, Inc., Term Loan B1 | 4.380% | LIBOR | 3.000% | 1/26/23 | B1 | 1,142,059 |
| 450 | Petsmart Inc., Term Loan B, First Lien | 4.240% | LIBOR | 3.000% | 3/11/22 | Ba3 | 386,327 |
| 1,841 | Total Specialty Retail | | | | | | 1,528,386 |

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NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

October 31, 2017 (Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value |
|-------------------------------|--|-------------------|---------------------------|---|---------------------|-------------------|--------------|
| | Technology Hardware, Storage & Peripherals Investments) | | | 7.9% (4.9% of Total | | | |
| \$ 650 | Conduent, Inc., Term Loan B | 4.242% | LIBOR | 3.000% | 12/07/23 | BB+ | \$ 657,769 |
| 6,692 | Dell International LLC, Refinancing Term Loan B | 3.250% | LIBOR | 2.000% | 9/07/23 | BBB | 6,716,393 |
| 3,850 | Dell International LLC, Replacement Term Loan A2 | 3.000% | LIBOR | 1.750% | 9/07/21 | BBB | 3,858,990 |
| 1,764 | Dell International LLC, Replacement Term Loan A3 | 2.750% | LIBOR | 1.500% | 12/31/18 | BBB | 1,767,428 |
| 969 | Dell Software Group, Term Loan B | 7.380% | LIBOR | 6.000% | 10/31/22 | B1 | 981,486 |
| 6,928 | Western Digital, Inc., New Term Loan B | 3.990% | LIBOR | 2.750% | 4/29/23 | BBB | 6,966,618 |
| 20,853 | Total Technology Hardware, Storage & Peripherals | | | | | | 20,948,684 |
| | Trading Companies & Distributors | | | 1.8% (1.1% of Total Investments) | | | |
| 4,715 | Avolon, Repriced Term Loan B2 | 3.488% | LIBOR | 2.250% | 3/21/22 | BBB | 4,757,431 |
| | Transportation Infrastructure | | | 0.5% (0.3% of Total Investments) | | | |
| 65 | Ceva Group PLC, Canadian Term Loan | 6.878% | LIBOR | 5.500% | 3/19/21 | B | 63,019 |
| 378 | Ceva Group PLC, Dutch B.V., Term Loan | 6.878% | LIBOR | 5.500% | 3/19/21 | B | 365,508 |
| 371 | Ceva Group PLC, Synthetic Letter of Credit Term Loan | 1.233% | N/A | N/A | 3/19/21 | B | 359,165 |
| 521 | Ceva Group PLC, US Term Loan | 6.878% | LIBOR | 5.500% | 3/19/21 | B | 504,150 |
| 1,335 | Total Transportation Infrastructure | | | | | | 1,291,842 |
| | Wireless Telecommunication Services Investments) | | | 3.9% (2.4% of Total | | | |
| 827 | Asurion LLC, Term Loan B4 | 3.992% | LIBOR | 2.750% | 8/04/22 | Ba3 | 835,042 |
| 758 | Asurion LLC, Term Loan B5 | 4.242% | LIBOR | 3.000% | 11/03/23 | Ba3 | 765,706 |
| 5,472 | Sprint Corporation, Term Loan, First Lien | 3.750% | LIBOR | 2.500% | 2/02/24 | Ba2 | 5,499,288 |

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| | | | | | | | |
|------------|---|--------|-------|--------|---------|----|-------------|
| 1,558 | Syniverse Holdings, Inc., Initial Term Loan B, First Lien | 4.242% | LIBOR | 3.000% | 4/23/19 | B | 1,521,215 |
| 811 | Syniverse Technologies, Inc., Tranche B, Term Loan | 4.333% | LIBOR | 3.000% | 4/23/19 | B | 792,171 |
| 920 | UPC Financing Partnership, Term Loan AR1, First Lien | 3.732% | LIBOR | 2.500% | 1/15/26 | BB | 924,415 |
| 10,346 | Total Wireless Telecommunication Services | | | | | | 10,337,837 |
| \$ 361,218 | Total Variable Rate Senior Loan Interests (cost \$358,317,682) | | | | | | 352,467,851 |

| Shares | Description (1) | | | | | | Value |
|--|--|--|--|--|--|----|-----------|
| COMMON STOCKS 2.0% (1.2% of Total Investments) | | | | | | | |
| Banks 0.4% (0.2% of Total Investments) | | | | | | | |
| 11,677 | BLB Worldwide Holdings Inc., (6) | | | | | \$ | 1,099,098 |
| Diversified Consumer Services 0.2% (0.1% of Total Investments) | | | | | | | |
| 53,514 | Cengage Learning Holdings II LP, (6) | | | | | | 391,348 |
| 1,562,493 | Education Management Corporation, (6), (7) | | | | | | 156 |
| | Total Diversified Consumer Services | | | | | | 391,504 |
| Energy Equipment & Services 0.9% (0.6% of Total Investments) | | | | | | | |
| 39,988 | C&J Energy Services Inc., (6) | | | | | | 1,139,258 |
| 36,361 | Ocean Rig UDW Inc., (6) | | | | | | 973,748 |
| 1,961 | Vantage Drill International, (6) | | | | | | 364,093 |
| | Total Energy Equipment & Services | | | | | | 2,477,099 |
| Health Care Providers & Services 0.0% (0.0% of Total Investments) | | | | | | | |
| 38,382 | Millenium Health LLC, (6) | | | | | | 19,191 |
| Media 0.2% (0.1% of Total Investments) | | | | | | | |
| 566,373 | Hibu PLC, (6), (8) | | | | | | 1 |
| 6,268 | Metro-Goldwyn-Mayer, (6) | | | | | | 600,944 |
| 14,825 | Tribune Media Company | | | | | | 296 |
| | Total Media | | | | | | 601,241 |
| Oil, Gas & Consumable Fuels 0.0% (0.0% of Total Investments) | | | | | | | |
| 54 | Energy and Exploration Partners, Inc., (6), (8) | | | | | | |

| Shares | Description (1) | | Value |
|--------|--|--|-----------|
| | Oil, Gas & Consumable Fuels (continued) | | |
| 27 | Southcross Holdings Borrower LP, (6) | | \$ 17,550 |
| | Total Oil, Gas & Consumable Fuels | | 17,550 |
| | Semiconductors & Semiconductor Equipment 0.1% (0.1% of Total Investments) | | |
| 10,055 | Smart Global Holdings, Inc., (8) | | 306,664 |
| | Specialty Retail 0.2% (0.1% of Total Investments) | | |
| 5,454 | Gymboree Corporation, (6) | | 97,883 |
| 14,849 | Gymboree Corporation, (6) | | 345,239 |
| | Total Specialty Retail | | 443,122 |
| | Total Common Stocks (cost \$9,479,919) | | 5,355,469 |

| Shares | Description (1) | Coupon | Ratings (4) | Value |
|--------|--|--------|-------------|-------|
| | \$25 PAR (OR SIMILAR) RETAIL PREFERRED 0.0% (0.0% of Total Investments) | | | |
| | Diversified Consumer Services 0.0% (0.0% of Total Investments) | | | |
| 1,738 | Education Management Corporation, (7) | 7.500% | N/R | \$ |
| | Total \$25 Par (or similar) Retail Preferred (cost \$4,219) | | | |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|------------------------|--|---------|----------|-------------|------------|
| | CORPORATE BONDS 19.2% (11.9% of Total Investments) | | | | |
| | Communications Equipment 0.4% (0.2% of Total Investments) | | | | |
| \$ 115 | Avaya Inc., 144A, (5) | 7.000% | 4/01/19 | N/R | \$ 96,600 |
| 750 | Avaya Inc., (5), (8) | 9.250% | 5/31/25 | N/R | 712,500 |
| 2,895 | Avaya Inc., 144A, (5) | 10.500% | 3/01/21 | N/R | 177,319 |
| 3,760 | Total Communications Equipment | | | | 986,419 |
| | Diversified Telecommunication Services 5.0% (3.1% of Total Investments) | | | | |
| 1,680 | Inelsat Connect Finance SA, 144A | 12.500% | 4/01/22 | CCC | 1,591,800 |
| 2,815 | IntelSat Jackson Holdings | 5.500% | 8/01/23 | CCC+ | 2,403,306 |
| 4,050 | IntelSat Jackson Holdings, 144A | 9.750% | 7/15/25 | CCC+ | 4,080,375 |
| 215 | IntelSat Limited | 6.750% | 6/01/18 | CCC | 210,700 |
| 5,009 | IntelSat Limited | 7.750% | 6/01/21 | CCC | 3,143,147 |
| 3,000 | IntelSat Limited | 8.125% | 6/01/23 | CCC | 1,830,000 |
| 16,769 | Total Diversified Telecommunication Services | | | | 13,259,328 |
| | Health Care Providers & Services 1.4% (0.9% of Total Investments) | | | | |
| 3,500 | HCA Inc. | 6.500% | 2/15/20 | BBB | 3,771,250 |
| | Hotels, Restaurants & Leisure 1.7% (1.1% of Total Investments) | | | | |
| 1,500 | Scientific Games Corporation, 144A | 7.000% | 1/01/22 | B+ | 1,586,250 |
| 2,650 | Scientific Games International Inc. | 10.000% | 12/01/22 | B | 2,928,250 |

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| | | | | | |
|-------|--|---------|----------|------|-----------|
| 4,150 | Total Hotels, Restaurants & Leisure | | | | 4,514,500 |
| | Household Durables 0.5% (0.3% of Total Investments) | | | | |
| 1,410 | Lennar Corporation | 4.125% | 12/01/18 | BB+ | 1,432,912 |
| | Media 3.5% (2.1% of Total Investments) | | | | |
| 100 | Charter Communications Operating LLC/ Charter Communications Operating Capital Corporation | 3.579% | 7/23/20 | BBB | 102,669 |
| 6,533 | Clear Channel Communications Inc., Term Loan B, (5), (8) | 12.000% | 8/01/21 | N/R | |
| 1,417 | Dish DBS Corporation | 5.125% | 5/01/20 | Ba3 | 1,448,883 |
| 1,000 | Dish DBS Corporation | 5.875% | 11/15/24 | Ba3 | 1,001,250 |
| 1,000 | Hughes Satellite Systems Corporation | 6.500% | 6/15/19 | BBB | 1,061,125 |
| 1,524 | iHeartCommunications, Inc., 144A | 11.250% | 3/01/21 | Caa1 | 1,082,040 |

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NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

October 31, 2017 (Unaudited)

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|-------------------------------|--|---------------|-----------------|--------------------|--------------|
| | Media (continued) | | | | |
| \$ 2,122 | iHeartCommunications, Inc. | 9.000% | 12/15/19 | Caa1 | \$ 1,564,975 |
| 7,421 | iHeartCommunications, Inc., (cash 12.000%, PIK 2.000%) | 14.000% | 2/01/21 | Ca | 742,116 |
| 3,050 | iHeartCommunications, Inc. | 9.000% | 3/01/21 | Caa1 | 2,192,188 |
| 24,167 | Total Media | | | | 9,195,246 |
| | Oil, Gas & Consumable Fuels 2.1% (1.3% of Total Investments) | | | | |
| 2,770 | California Resources Corporation, 144A | 8.000% | 12/15/22 | CCC+ | 1,835,125 |
| 400 | Denbury Resources Inc. | 6.375% | 8/15/21 | CCC+ | 274,000 |
| 2,195 | Denbury Resources Inc. | 5.500% | 5/01/22 | CCC+ | 1,377,363 |
| 400 | Everest Acquisition LLC Finance | 9.375% | 5/01/20 | Caa2 | 335,876 |
| 1,800 | FTS International Inc., 144A (LIBOR reference rate + 7.500% spread), (16) | 8.746% | 6/15/20 | B+ | 1,838,250 |
| 7,565 | Total Oil, Gas & Consumable Fuels | | | | 5,660,614 |
| | Pharmaceuticals 0.0% (0.0% of Total Investments) | | | | |
| 300 | Concordia Healthcare Corporation, 144A, (5) | 7.000% | 4/15/23 | C | 32,250 |
| | Semiconductors & Semiconductor Equipment 0.3% (0.2% of Total Investments) | | | | |
| 761 | Advanced Micro Devices, Inc. | 7.500% | 8/15/22 | B | 858,979 |
| | Software 1.7% (1.1% of Total Investments) | | | | |
| 2,330 | BMC Software Finance Inc., 144A | 8.125% | 7/15/21 | CCC+ | 2,385,338 |
| 700 | Boxer Parent Company Inc./BMC Software, 144A, (cash 9.000%, PIK 9.750%) | 9.000% | 10/15/19 | CCC+ | 701,316 |
| 1,475 | Infor Us Inc., 144A | 5.750% | 8/15/20 | BB | 1,518,144 |
| 4,505 | Total Software | | | | 4,604,798 |
| | Technology Hardware, Storage & Peripherals 0.6% (0.4% of Total Investments) | | | | |
| 1,475 | Western Digital Corporation, 144A | 7.375% | 4/01/23 | BBB | 1,615,125 |
| | Wireless Telecommunication Services 2.0% (1.2% of Total Investments) | | | | |
| 1,000 | Sprint Capital Corporation | 6.900% | 5/01/19 | B+ | 1,055,000 |
| 850 | Sprint Communications Inc. | 7.000% | 8/15/20 | B+ | 918,000 |
| 500 | Sprint Corporation | 7.875% | 9/15/23 | B+ | 558,750 |
| 2,000 | Sprint Corporation | 7.125% | 6/15/24 | B+ | 2,161,880 |
| 400 | Syniverse Foreign Holdings Corporation, 144A | 9.125% | 1/15/22 | B | 408,000 |
| 75 | T-Mobile USA Inc. | 6.836% | 4/28/23 | BB | 79,125 |

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| | | | |
|----|--------|---|--------------------|
| | 4,825 | Total Wireless Telecommunication Services | 5,180,755 |
| \$ | 73,187 | Total Corporate Bonds (cost \$58,864,316) | 51,112,176 |
| | | Total Long-Term Investments (cost \$426,666,136) | 408,935,496 |

| Shares | Description (1) | Value |
|------------|---|-----------------------|
| | SHORT-TERM INVESTMENTS 8.1% (5.0% of Total Investments) | |
| | INVESTMENT COMPANIES 8.1% (5.0% of Total Investments) | |
| 21,421,303 | BlackRock Liquidity Funds T-Fund Portfolio, (9) | \$ 21,421,303 |
| | Total Short-Term Investments (cost \$21,421,303) | 21,421,303 |
| | Total Investments (cost \$448,087,439) 161.7% | 430,356,799 |
| | Borrowings (42.8)% (10), (11) | (114,000,000) |
| | Term Preferred Shares, net of deferred offering costs (15.9)% (12) | (42,270,120) |
| | Other Assets Less Liabilities (3.0)% (13) | (7,906,590) |
| | Net Assets Applicable to Common Shares 100% | \$ 266,180,089 |

Investments in Derivatives as of October 31, 2017

Interest Rate Swap OTC Uncleared

| Counterparty | Fund Notion/Receive Floating Rate | Floating Rate Index | Fixed Rate Fixed Rate (Annualized) | Payment Frequency | Effective Date | Maturity Date | Value | Un- Appr- Depre |
|-------------------------------------|---|---------------------|--|----------------------|-------------------|------------------------|--------------|-----------------------|
| Morgan Stanley Capital Services LLC | \$ 43,000,000 | Pay | 1-Month LIBOR | 2.000% (14) | Monthly | 10/31/16 11/01/21 (15) | \$ (667,530) | \$ (|

Fair Value Measurements

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

- Level 1 Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.
- Level 2 Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).
- Level 3 Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

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

| | Level 1 | Level 2 | Level 3 | Total |
|--|---------------|----------------|--------------|----------------|
| Long-Term Investments: | | | | |
| Variable Rate Senior Loan Interests | \$ | \$ 352,467,851 | \$ | \$ 352,467,851 |
| Common Stocks | 5,048,648 | 156 | 306,665 | 5,355,469 |
| \$25 Par (or similar) Retail Preferred | | | ** | |
| Corporate Bonds | | 50,399,676 | 712,500 | 51,112,176 |
| Short-Term Investments: | | | | |
| Investment Companies | 21,421,303 | | | 21,421,303 |
| Investments in Derivatives: | | | | |
| Interest Rate Swaps* | | (667,530) | | (667,530) |
| Total | \$ 26,469,951 | \$ 402,200,153 | \$ 1,019,165 | \$ 429,689,269 |

* Represents net unrealized appreciation (depreciation).

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

Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to the treatment of timing differences in recognizing certain gains and losses on investment transactions. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

The tables below present the cost and unrealized appreciation (depreciation) of the Fund's investment portfolio, as determined on a federal income tax basis, as of October 31, 2017.

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

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)
October 31, 2017 (Unaudited)

| | |
|---|-----------------|
| Tax cost of investments | \$ 450,464,215 |
| Gross unrealized: | |
| Appreciation | \$ 9,240,301 |
| Depreciation | (29,347,717) |
| Net unrealized appreciation (depreciation) of investments | \$ (20,107,416) |

| | |
|---|-----------|
| Tax cost of swaps | \$ |
| Net unrealized appreciation (depreciation) of swaps | (667,530) |

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 meet its future interest payment obligations and has ceased

accruing additional income on the Fund's records.

- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
 - (7) For fair value measurement disclosure purposes, investment classified as Level 2.
 - (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3.
 - (9) A copy of the most recent financial statements for these investment companies can be obtained directly from the Securities and Exchange Commission on its website at the <http://www.sec.gov>.
 - (10) Borrowings as a percentage of Total Investments is 26.5%.
 - (11) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) in the Portfolio of Investments as collateral for borrowings.
 - (12) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 9.8%.
 - (13) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter (OTC) derivatives as well as the OTC cleared and exchange-traded derivatives, when applicable.
 - (14) Effective November 1, 2019, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every twelve months on specific dates through the swap contract's termination date.
 - (15) This interest rate swap has an optional early termination date beginning on November 1, 2018 and monthly thereafter through the termination date as specified in the swap contract.
 - (16) Variable rate security. The rate shown is the coupon as of the end of the reporting period.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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Item 2. Controls and Procedures.

- a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).
- b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: EX-99 CERT Attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen Senior Income Fund

By (Signature and Title) /s/ Gifford R. Zimmerman

Gifford R. Zimmerman
Vice President and Secretary

Date: December 29, 2017

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title) /s/ Cedric H. Antosiewicz

Cedric H. Antosiewicz
Chief Administrative Officer (principal executive officer)

Date: December 29, 2017

By (Signature and Title) /s/ Stephen D. Foy

Stephen D. Foy
Vice President and Controller (principal financial officer)

Date: December 29, 2017