

NUVEEN SENIOR INCOME FUND
Form N-CSRS
April 05, 2018

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

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

Investment Company Act file number 811-09571

Nuveen Senior Income Fund

(Exact name of registrant as specified in charter)

Nuveen Investments

333 West Wacker Drive, Chicago, IL 60606

(Address of principal executive offices) (Zip code)

Gifford R. Zimmerman

Nuveen Investments

333 West Wacker Drive, Chicago, IL 60606

(Name and address of agent for service)

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

Date of fiscal year end: July 31

Date of reporting period: January 31, 2018

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

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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

Nuveen
Closed-End Funds

Semi-Annual Report January 31, 2018

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

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

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Chairman's Letter

to Shareholders

Dear Shareholders,

Financial markets ended 2017 on a high note. Concurrent growth across the world's major economies, strong corporate profits, low inflation and accommodative central banks provided an optimal environment for rising asset prices with remarkably low volatility. Political risks, which were expected to be a wildcard in 2017, did not materialize. The Trump administration achieved one of its major policy goals with the passage of the Tax Cuts and Jobs Act, the European Union (EU) member governments elected EU-friendly leadership, Brexit negotiations moved forward and China's 19th Party Congress concluded with no major surprises in its economic policy objectives.

Conditions have turned more volatile in 2018, but the positive fundamentals underpinning the markets' rise over the past year remain intact. In early February, fears of rising inflation, which could prompt more aggressive action by the Federal Reserve (Fed), triggered a widespread sell-off across U.S. and global equity markets. Yet, global economies are still expanding and corporate earnings look healthy, which helped markets stabilize and partially recover the losses.

We do believe volatility will continue to feature more prominently in 2018. Interest rates have been rising and inflation pressures are mounting. Jerome Powell's first testimony as Fed Chairman increased the likelihood of four rate hikes in 2018, up from three projected at the end of 2017, while also emphasizing the gradual pace of rate hikes established by his predecessor will continue. Investors are uncertain about how markets will react amid tighter financial conditions. After the relative calm of the past few years, it's anticipated that price fluctuations will begin trending toward a more historically normal range. But we also note that signs foreshadowing recession are lacking at this point.

Maintaining perspective can be difficult with daily headlines focused predominantly on short-term news. Nuveen believes this can be an opportune time to check in with your financial advisor. Strong market appreciation such as that in 2017 may create an imbalance in a diversified portfolio. Your advisor can help you reexamine your investment goals and risk tolerance, and realign your portfolio's investment mix, if appropriate. 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,

William J. Schneider

Chairman of the Board

March 22, 2018

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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. Gunther Stein, who serves as the firm's Chief Investment Officer and Chief Executive Officer, and Scott Caraher manage NSL, JFR and JRO. JSD is managed by Gunther, Scott and Jenny Rhee, while JQC is managed by Gunther and Sutanto Widjaja.

Here the team discusses their management strategies and the performance of the Funds for the six-month reporting period ended January 31, 2018.

What strategies were used to manage the Funds during the six-month reporting period ended January 31, 2018?

NSL seeks to achieve a high level of current income, consistent with capital preservation by investing primarily in adjustable rate U.S dollar-denominated secured Senior Loans. The Fund invests at least 80% of its managed assets in adjustable rate senior secured loans. Up to 20% may include U.S. dollar denominated senior loans of non-U.S. borrowers, senior loans that are not secured, other debt securities and equity securities and warrants. The Fund uses leverage.

JFR seeks to achieve a high level of current income by investing in adjustable rate secured and unsecured senior loans and other debt instruments. The Fund invests at least 80% of its managed assets in adjustable rate loans, primarily senior loans, though the loans may include unsecured senior loans and secured and unsecured subordinated loans. At least 65% the Fund's managed assets must include adjustable rate senior loans that are secured by specific collateral. The Fund uses leverage.

JRO seeks to achieve a high level of current income. The Fund invests at least 80% of its managed assets in adjustable rate loans, primarily senior loans, though the loans may include unsecured senior loans and secured and unsecured

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 Comments (continued)

subordinated loans. At least 65% of the Fund's managed assets must include adjustable rate senior loans that are secured by specific collateral. The Fund uses leverage.

JSD seeks to provide current income and the potential for capital appreciation. The Fund invests at least 70% of its managed assets in adjustable rate corporate debt instruments, including senior secured loans, second lien loans and other adjustable rate corporate debt instruments. 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, and up to 30% opportunistically in other types of securities across a company's capital structure, primarily income-oriented securities such as high yield debt, convertible securities and other forms of corporate debt. The Fund uses leverage.

How did the Funds perform during this six-month reporting period ended January 31, 2018?

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, 2018. Each Fund's total returns at net asset value (NAV) are compared with the performance of a corresponding market index. For the six-month reporting period ended January 31, 2018, NSL, JFR, JRO, JSD and JQC underperformed the Credit Suisse Leveraged Loan Index.

Across all five Funds, our top and bottom performing individual security positions and industry groups were relatively similar. As a result, for NSL, JFR, JRO, JSD and JQC, the majority of sectors contributed positively to absolute performance, with the exception of the telecommunication services sector. The information technology, consumer discretionary, industrials and energy sectors were the strongest contributors to absolute performance.

Specific holdings that contributed to performance included the loans of consumer discretionary holdings, Cumulus Media, Inc. During the reporting period, the loan traded higher as the company officially filed for bankruptcy with a plan to reduce debt and give the majority of the equity in the company to senior lenders. The loans of financial service company Walter Investment Management Corporation also contributed to performance. The company announced that the United States Bankruptcy Court for the Southern District of New York approved the Company's prepackaged financial restructuring plan. The Company emerged from Chapter 11 on January 31, 2018, after the conditions to the plan were satisfied and the Company is on track to complete its financial restructuring in the first quarter of 2018. Lastly, loans of energy holdings Ocean Rig UDW Inc. and California Resources Corporation contributed to performance. The majority of energy companies posted strong earnings growth as the sector benefited from the sustained oil price recovery.

Offsetting positive returns was exposure to the loans of Fieldwood Energy LLC, an exploration & production (E&P) company focused on oil and gas assets within and around the Gulf of Mexico. The company's loans traded lower during the reporting period on increased concerns the company would file for bankruptcy. Also detracting from performance were the loans of consumer discretionary holding media company, iHeartCommunications, Inc. Its loans fell on investor anxiety over the increased uncertainty of how the company would be able to deleverage its balance sheet and focus on improving earnings. Lastly, detracting from performance was the loan from consumer staples sector holding Revlon Consumer Products Corporation, a cosmetics and personal products company. During the reporting period, the company announced disappointing quarterly earnings as well as declines in revenue, and gross

profit margins, all of which negatively impacted its credit profile. JQC held a greater allocation to the Revlon loans, which contributed to its underperformance versus the other Funds. On the positive side, the company did report higher demand in international markets.

The levered loan asset class is one of the few fixed income asset classes that has a LIBOR floor feature. In combination with a credit spread, this feature serves as the basis for establishing the loan's floating rate coupon and is intended to lessen the potential negative impact from rising short term interest rates. Over the course of the last six months the

Federal Reserve has continued to increase short-term interest rates. And a result, LIBOR is now trading well above LIBOR loan floors. More recently, the majority of new issue bank loans have been issued without LIBOR floors, so this feature is likely to play a smaller, albeit not small, factor in portfolio performance.

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

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Fund**Leverage****IMPACT OF THE FUNDS' LEVERAGE STRATEGIES ON PERFORMANCE**

One important factor impacting the returns of the Funds relative to their comparative benchmarks was the Funds' use of leverage through the use of 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 for common shareholders. However, the use of leverage also can expose common shareholders to additional volatility. For example, as the prices of securities held by a Fund decline, the negative impact of these valuation changes on common share NAV and common shareholder total return is magnified by the use of leverage. Conversely, leverage may enhance common share returns during periods when the prices of securities held by a Fund generally are rising. The Funds' use of leverage had a positive impact on performance during this reporting period.

NSL, JFR, JRO and JSD used interest rate swap contracts to partially hedge the interest cost of leverage, which as mentioned previously, is through bank borrowings and preferred shares. Collectively, these interest rate swap contracts detracted from overall Fund performance during the period.

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

	NSL	JFR	JRO	JSD	JQC
Effective Leverage*	37.24%	36.60%	36.15%	37.41%	36.33%
Regulatory Leverage*	37.24%	36.60%	36.15%	37.41%	31.19%

*Effective leverage is a Fund's effective economic leverage, and includes both regulatory leverage and the leverage effects of certain derivative 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			Subsequent to the Close of the Reporting Period		
	August 1, 2017	Drawdowns	January 31, 2018	Average Balance Outstanding	Drawdowns	March 26, 2018
NSL	\$ 114,000,000	\$	\$ 114,000,000	\$ 114,000,000	\$	\$ 114,000,000

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JFR	\$ 254,300,000	\$	\$	\$ 254,300,000	\$ 254,300,000	\$	\$	\$ 254,300,000
JRO	\$ 178,800,000	\$	\$	\$ 178,800,000	\$ 178,800,000	\$	\$	\$ 178,800,000
JSD	\$ 72,000,000	\$	\$	\$ 72,000,000	\$ 72,000,000	\$	\$	\$ 72,000,000
JQC	\$ 561,000,000	\$	\$	\$ 561,000,000	\$ 561,000,000	\$	\$	\$ 561,000,000

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

Current Reporting Period				Subsequent to the Close of the Reporting Period			
		Average Balance					
August 1, 2017	Purchases	Sales	January 31, 2018	Outstanding	Purchases	Sales	March 26, 2018
\$145,000,000	\$	\$	\$145,000,000	\$145,000,000	\$	\$	\$145,000,000

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.

Current Reporting Period				Subsequent to the Close of the Reporting Period				
		Average Balance						
Fund	August 1, 2017	Issuance	Redemptions	January 31, 2018	Outstanding	Issuance	Redemptions	March 26, 2018
NSL	\$ 43,000,000	\$	\$	\$ 43,000,000	\$ 43,000,000	\$	\$	\$ 43,000,000
JFR	\$ 125,200,000	\$	\$	\$ 125,200,000	\$ 125,200,000	\$	\$	\$ 125,200,000
JRO	\$ 84,000,000	\$	\$	\$ 84,000,000	\$ 84,000,000	\$	\$	\$ 84,000,000
JSD	\$ 35,000,000	\$	\$	\$ 35,000,000	\$ 35,000,000	\$	\$	\$ 35,000,000

Refer to Notes to Financial Statements, Note 4 Fund Shares, Preferred Shares for further details on Term Preferred.

Common Share**Information****COMMON SHARE DISTRIBUTION INFORMATION**

The following information regarding the Funds' distributions is current as of January 31, 2018. Each Fund's distribution levels may vary over time based on each Fund's investment activity and portfolio investment value changes.

During the current reporting period, each Fund's distributions to common shareholders were as shown in the accompanying table.

Monthly Distributions (Ex-Dividend Date)	Per Common Share Amounts				
	NSL	JFR	JRO	JSD	JQC
August 2017	\$ 0.0395	\$ 0.0675	\$ 0.0705	\$ 0.1060	\$ 0.0525
September	0.0395	0.0675	0.0705	0.1060	0.0475
October	0.0395	0.0675	0.0705	0.1060	0.0475
November	0.0395	0.0675	0.0705	0.1060	0.0475
December	0.0395	0.0675	0.0705	0.1060	0.0475
January 2018	0.0395	0.0675	0.0705	0.1060	0.0475
Total Monthly Per Share Distributions	0.2370	0.4050	0.4230	0.6360	0.2900
Ordinary Income Distribution*				0.0364	
Total Distributions from Net Investment Income	\$ 0.2370	\$ 0.4050	\$ 0.4230	\$ 0.6724	\$ 0.2900
Current Distribution Rate**	7.37%	7.30%	7.66%	7.64%	7.04%

*Distribution paid in December 2017.

**Current distribution rate is based on the Fund's current annualized monthly distribution divided by the Fund's current market price. The Fund's monthly distributions to its shareholders may be comprised of ordinary income, net realized capital gains and, if at the end of the fiscal year the Fund's cumulative net ordinary income and net realized gains are less than the amount of the Fund's distributions, a return of capital for tax purposes.

Each Fund in this report seeks to pay regular monthly dividends out of its net investment income at a rate that reflects its past and projected net income performance. To permit each Fund to maintain a more stable monthly dividend, the Fund may pay dividends at a rate that may be more or less than the amount of net income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it will hold the excess in reserve as undistributed net investment income (UNII) as part of the Fund's net asset value. Conversely, if a Fund has cumulatively paid in dividends more than it has earned, the excess will constitute a negative UNII that will likewise be reflected in the Fund's net asset value. Each Fund will, over time, pay all its net investment income as dividends to shareholders.

As of January 31, 2018, the Funds had positive UNII balances, based upon our best estimate, for tax purposes. NSL had a positive UNII balance while JFR, JRO, JSD and JQC had negative UNII balances for financial reporting purposes.

All monthly dividends paid by each Fund during the current reporting period were paid from net investment income. If a portion of the Fund's monthly distributions was sourced from or comprised of elements other than net investment

income, including capital gains and/or a return of capital, shareholders would have received a notice to that effect. For financial reporting purposes, the composition and per share amounts of each Fund's dividends for the reporting period are presented in this report's Statement of Changes in Net Assets and Financial Highlights, respectively. For income tax purposes, distribution information for each Fund as of its most recent tax year end is presented in Note 6 Income Tax Information within the Notes to Financial Statements of this report.

COMMON SHARE EQUITY SHELF PROGRAMS

During the current reporting period, the following Funds were authorized by the Securities and Exchange Commission to issue additional common shares through an equity shelf program (Shelf Offering). Under these programs, the Funds, subject to market conditions, may raise additional capital from time to time in varying amounts and offering methods at a net price at or above each Fund's NAV per common share. The total amount of common shares authorized under these Shelf Offerings are as shown in the accompanying table.

	NSL	JFR	JRO	JSD
Additional authorized common shares	8,800,000*	12,900,000	8,500,000	1,000,000*

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

During the current reporting period, the following Funds sold common shares through their Shelf Offerings at a weighted average premium to their NAV per common share as shown in the accompanying table.

	JFR	JRO
Common shares sold through shelf offering	452,068	783,600
Weighted average premium to NAV per common share sold	1.38%	1.71%

Refer to Notes to Financial Statements, Note 4 Fund Shares, Common Shares Equity Shelf Programs and Offering Costs for further details of Shelf Offerings and each Fund's respective transactions.

COMMON SHARE REPURCHASES

During August 2017, the Funds' Board of Trustees reauthorized an open-market share repurchase program, allowing each Fund to repurchase an aggregate of up to approximately 10% of its outstanding shares.

As of January 31, 2018, and since the inception of the Funds' repurchase programs, the Funds have cumulatively repurchased and retired their outstanding common shares as shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Common shares cumulatively repurchased and retired	5,000	147,593	19,400		4,804,500
Common shares authorized for repurchase	3,860,000	5,645,000	3,975,000	1,010,000	13,575,000

During the current reporting period, the Funds did not repurchase any of their outstanding common shares.

OTHER COMMON SHARE INFORMATION

As of January 31, 2018, and during the current reporting period, the Funds' common share prices were trading at a premium/(discount) to their common share NAVs as shown in the accompanying table.

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	NSL	JFR	JRO	JSD	JQC
Common share NAV	\$6.85	\$11.55	\$11.44	\$17.73	\$9.11
Common share price	\$6.43	\$11.09	\$11.05	\$16.64	\$8.10
Premium/(Discount) to NAV	(6.13)%	(3.98)%	(3.41)%	(6.15)%	(11.09)%
6-month average premium/(discount) to NAV	(4.00)%	(1.25)%	(0.63)%	(3.69)%	(9.05)%

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Risk

Considerations

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

Nuveen Senior Income Fund (NSL)

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

Nuveen Floating Rate Income Fund (JFR)

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

Nuveen Floating Rate Income Opportunity Fund (JRO)

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

Nuveen Short Duration Credit Opportunities Fund (JSD)

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

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

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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.

NSL

Nuveen Senior Income Fund**Performance Overview and Holding Summaries as of January 31, 2018**

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

Average Annual Total Returns as of January 31, 2018

	Cumulative 6-Month	1-Year	Average Annual	
			5-Year	10-Year
NSL at Common Share NAV	1.72%	4.92%	4.98%	6.64%
NSL at Common Share Price	(2.41)%	(0.48)%	2.92%	6.63%
Credit Suisse Leveraged Loan Index	2.54%	4.81%	4.32%	5.01%

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	131.2%
Corporate Bonds	18.3%
Common Stocks	2.6%
Warrants	0.0%
\$25 Par (or similar) Retail Preferred	0.0%
Investment Companies	7.0%
Other Assets Less Liabilities	(0.0)%
Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs	159.1%
Borrowings	(43.1)%
Term Preferred Shares, net of deferred offering costs	(16.0)%
Net Assets	100%

Top Five Issuers

(% of total long-term investments)

Dell International LLC	3.2%
Albertson's LLC	3.2%
IntelSat Limited	3.1%
Sprint Corporation	2.5%
Western Digital Corporation	2.1%

Portfolio Composition

(% of total investments)

Media	11.1%
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Software	10.0%
Diversified Telecommunication Services	8.2%
Hotels, Restaurants & Leisure	7.0%
Technology Hardware, Storage & Peripherals	5.3%
Health Care Providers & Services	4.1%
Oil, Gas & Consumable Fuels	3.7%
Wireless Telecommunication Services	3.7%
Food & Staples Retailing	3.4%
IT Services	2.7%
Commercial Services & Supplies	2.7%
Food Products	2.3%
Aerospace & Defense	2.0%
Diversified Consumer Services	1.8%
Equity Real Estate Investment Trusts	1.8%
Airlines	1.5%
Transportation Infrastructure	1.4%
Professional Services	1.4%
Semiconductors & Semiconductor Equipment	1.3%
Health Care Equipment & Supplies	1.2%
Other	19.0%
Investment Companies	4.4%
Total	100%

Portfolio Credit Quality

(% of total long-term fixed income investments)

BBB	13.1%
BB or Lower	85.6%
N/R (not rated)	1.3%
Total	100%

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

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

Average Annual Total Returns as of January 31, 2018

	Cumulative 6-Month	1-Year	Average Annual	
			5-Year	10-Year
JFR at Common Share NAV	1.70%	4.97%	5.09%	6.58%
JFR at Common Share Price	(2.86)%	(1.29)%	3.97%	7.30%
Credit Suisse Leveraged Loan Index	2.54%	4.81%	4.32%	5.01%

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	124.8%
Corporate Bonds	18.9%
Common Stocks	2.3%
Asset-Backed Securities	2.0%
Long-Term Investment Companies	1.7%
Convertible Bonds	0.0%
Warrants	0.0%
\$25 Par (or similar) Retail Preferred	0.0%
Short-Term Investment Companies	8.1%
Other Assets Less Liabilities	(0.3)%
Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs	157.5%
Borrowings	(38.7)%
Term Preferred Shares, net of deferred offering costs	(18.8)%
Net Assets	100%

Top Five Issuers

(% of total long-term investments)

Albertson's LLC	3.1%
Dell International LLC	2.9%
IntelSat Limited	2.7%
Sprint Corporation	2.4%
iHeartCommunications, Inc.	2.1%

Portfolio Composition

(% of total investments)

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Media	11.1%
Software	9.1%
Hotels, Restaurants & Leisure	7.6%
Diversified Telecommunication Services	7.5%
Technology Hardware, Storage & Peripherals	4.7%
Health Care Providers & Services	4.2%
Wireless Telecommunication Services	4.2%
Food & Staples Retailing	3.2%
Oil, Gas & Consumable Fuels	3.1%
IT Services	2.5%
Commercial Services & Supplies	2.4%
Food Products	2.4%
Equity Real Estate Investment Trusts	1.9%
Aerospace & Defense	1.5%
Diversified Consumer Services	1.4%
Insurance	1.2%
Airlines	1.2%
Transportation Infrastructure	1.2%
Semiconductors & Semiconductor Equipment	1.2%
Professional Services	1.2%
Other	19.7%
Asset-Backed Securities	1.3%
Investment Companies	6.2%
Total	100%

Portfolio Credit Quality

(% of total long-term fixed income investments)

BBB	13.7%
BB or Lower	83.8%
N/R (not rated)	2.5%
Total	100%

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

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

Average Annual Total Returns as of January 31, 2018

	Cumulative 6-Month	1-Year	Average Annual	
			5-Year	10-Year
JRO at Common Share NAV	1.52%	4.87%	5.33%	7.18%
JRO at Common Share Price	(3.36)%	(2.22)%	3.53%	7.76%
Credit Suisse Leveraged Loan Index	2.54%	4.81%	4.32%	5.01%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

Common Share Price Performance Weekly Closing Price

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	125.9%
Corporate Bonds	18.9%
Common Stocks	2.7%
Asset-Backed Securities	1.5%
Convertible Bonds	0.0%
Warrants	0.0%
\$25 Par (or similar) Retail Preferred	0.0%
Investment Companies	7.6%
Other Assets Less Liabilities	(0.3)%
Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs	156.3%
Borrowings	(38.5)%
Term Preferred Shares, net of deferred offering costs	(17.8)%
Net Assets	100%

Top Five Issuers

(% of total long-term investments)

IntelSat Limited	3.0%
Dell International LLC	3.0%
Albertson's LLC	2.6%
iHeartCommunications, Inc.	2.5%
Sprint Corporation	2.2%

Portfolio Composition

(% of total investments)

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Media	11.0%
Software	10.2%
Diversified Telecommunication Services	8.0%
Hotels, Restaurants & Leisure	7.7%
Technology Hardware, Storage & Peripherals	4.7%
Health Care Providers & Services	4.1%
Wireless Telecommunication Services	3.6%
Oil, Gas & Consumable Fuels	3.3%
IT Services	2.8%
Food & Staples Retailing	2.8%
Commercial Services & Supplies	2.7%
Food Products	2.5%
Equity Real Estate Investment Trusts	2.0%
Aerospace & Defense	1.7%
Diversified Consumer Services	1.4%
Internet Software & Services	1.2%
Airlines	1.2%
Diversified Financial Services	1.2%
Transportation Infrastructure	1.2%
Professional Services	1.1%
Other	19.8%
Asset-Backed Securities	0.9%
Investment Companies	4.9%
Total	100%

Portfolio Credit Quality

(% of total long-term fixed income investments)

BBB	13.9%
BB or Lower	79.3%
N/R (not rated)	6.8%
Total	100%

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

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

Average Annual Total Returns as of January 31, 2018

	Cumulative		Average Annual	
	6-Month	1-Year	5-Year	Since Inception
JSD at Common Share NAV	1.89%	4.76%	5.05%	6.39%
JSD at Common Share Price	(2.73)%	(1.45)%	3.49%	5.05%
Credit Suisse Leveraged Loan Index	2.54%	4.81%	4.32%	4.57%

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	131.8%
Corporate Bonds	20.5%
Common Stocks	2.7%
Warrants	0.0%
Investment Companies	5.3%
Other Assets Less Liabilities	(0.8)%
Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs	159.5%
Borrowings	(40.2)%
Term Preferred Shares, net of deferred offering costs	(19.3)%
Net Assets	100%

Top Five Issuers

(% of total long-term investments)

Albertson's LLC	3.5%
IntelSat Limited	3.4%
iHeartCommunications, Inc.	2.6%
Western Digital Corporation	2.6%
Sprint Corporation	2.5%

Portfolio Composition

(% of total investments)

Software	10.0%
Media	9.6%
Diversified Telecommunication Services	8.1%

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Hotels, Restaurants & Leisure	5.4%
Technology Hardware, Storage & Peripherals	4.8%
Health Care Providers & Services	4.5%
Oil, Gas & Consumable Fuels	4.5%
Food & Staples Retailing	3.9%
IT Services	3.7%
Wireless Telecommunication Services	3.3%
Commercial Services & Supplies	3.1%
Aerospace & Defense	2.1%
Electric Utilities	1.9%
Equity Real Estate Investment Trusts	1.8%
Health Care Equipment & Supplies	1.7%
Professional Services	1.6%
Internet Software & Services	1.6%
Food Products	1.5%
Airlines	1.4%
Diversified Consumer Services	1.4%
Pharmaceuticals	1.4%
Other	19.4%
Investment Companies	3.3%
Total	100%

Portfolio Credit Quality

(% of total long-term fixed income investments)

BBB	10.1%
BB or Lower	89.0%
N/R (not rated)	0.9%
Total	100%

JQC**Nuveen Credit Strategies Income Fund****Performance Overview and Holding Summaries as of January 31, 2018**

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

Average Annual Total Returns as of January 31, 2018

	Cumulative 6-Month	1-Year	Average Annual	
			5-Year	10-Year
JQC at Common Share NAV	1.00%	3.66%	4.58%	4.38%
JQC at Common Share Price	(3.49)%	(1.66)%	2.59%	5.25%
Credit Suisse Leveraged Loan Index	2.54%	4.81%	4.32%	5.01%

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	116.8%
Corporate Bonds	23.5%
Exchange-Traded Funds	9.7%
Common Stocks	1.7%
Warrants	0.0%
Investment Companies	6.6%
Other Assets Less Liabilities	(1.3)%
Net Assets Plus Borrowings and Reverse Repurchase Agreements	157.0%
Borrowings	(45.3)%
Reverse Repurchase Agreements	(11.7)%
Net Assets	100%

Top Five Issuers

(% of total long-term investments)

PowerShares Senior Loan Portfolio	4.6%
Scientific Games Corporation	2.2%
American Airlines, Inc.	2.1%
Univar, Inc.	2.0%
Dell International LLC	2.0%

Portfolio Composition

(% of total investments)

Software	9.7%
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Media	9.2%
Hotels, Restaurants & Leisure	9.2%
Diversified Telecommunication Services	7.1%
Health Care Providers & Services	5.4%
Commercial Services & Supplies	3.2%
IT Services	3.0%
Chemicals	2.9%
Airlines	2.9%
Technology Hardware, Storage & Peripherals	2.8%
Wireless Telecommunication Services	2.7%
Food Products	2.4%
Internet Software & Services	2.3%
Equity Real Estate Investment Trusts	2.2%
Household Products	2.2%
Machinery	1.8%
Pharmaceuticals	1.8%
Other	18.9%
Exchange-Traded Funds	6.1%
Investment Companies	4.2%
Total	100%

Portfolio Credit Quality

(% of total long-term fixed income investments)

A	0.6%
BBB	10.8%
BB or Lower	87.1%
N/R (not rated)	1.5%
Total	100%

NSL

**Nuveen Senior Income Fund
Portfolio of Investments**

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
LONG-TERM INVESTMENTS		152.1% (95.6% of Total Investments)					
VARIABLE RATE SENIOR LOAN INTERESTS		131.2% (82.5% of Total Investments) (2)					
Aerospace & Defense		3.2% (2.0% of Total Investments)					
\$ 1,432	Sequa Corporation, Term Loan, Second Lien	10.753%	3-Month LIBOR	9.000%	4/26/22	CCC	\$ 1,463,817
4,139	Sequa Corporation, Term Loan B	6.549%	3-Month LIBOR	5.000%	11/28/21	B	4,206,014
1,948	Transdigm Inc., Term Loan E	4.323%	1-Month LIBOR	2.750%	5/14/22	Ba2	1,967,329
493	Transdigm, Inc., Term Loan F	4.365%	1-Month LIBOR	2.750%	6/09/23	Ba2	497,635
322	Transdigm, Inc., Term Loan G	4.666%	1-Month LIBOR	3.000%	8/22/24	Ba2	324,842
8,334	Total Aerospace & Defense						8,459,637
Air Freight & Logistics		0.7% (0.5% of Total Investments)					
850	PAE Holding Corporation, Term Loan B	7.124%	2-Month LIBOR	5.500%	10/20/22	B+	856,576
1,083	XPO Logistics, Inc., Refinanced Term Loan	3.958%	3-Month LIBOR	2.250%	11/01/21	BB+	1,093,013
1,933	Total Air Freight & Logistics						1,949,589
Airlines		2.4% (1.5% of Total Investments)					
1,433	American Airlines, Inc., Replacement Term Loan	3.567%	1-Month LIBOR	2.000%	6/27/20	BB+	1,440,607
1,940	American Airlines, Inc., Replacement Term Loan	3.554%	1-Month LIBOR	2.000%	10/10/21	BB+	1,949,700
2,893		3.559%	1-Month LIBOR	2.000%	12/14/23	BB+	2,906,501

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	American Airlines, Inc., Term Loan B						
6,266	Total Airlines						6,296,808
	Auto Components	0.8%	(0.5% of Total Investments)				
748	DexKo Global, Inc., Term Loan B	5.241%	3-Month LIBOR	3.500%	7/24/24	B	759,115
414	Horizon Global Corporation, Term Loan B	6.073%	1-Month LIBOR	4.500%	6/30/21	B+	415,685
995	Superior Industries International, Inc., Term Loan B	6.067%	1-Month LIBOR	4.500%	5/22/24	B1	1,014,753
2,157	Total Auto Components						2,189,553
	Automobiles	0.6%	(0.4% of Total Investments)				
1,430	Chrysler Group LLC, Term Loan	3.570%	1-Month LIBOR	2.000%	12/31/18	BBB	1,435,712
103	DexKo Global, Inc., Term Loan B, (16)	4.155%	N/A	N/A	7/24/24	B1	103,641
1,533	Total Automobiles						1,539,353
	Biotechnology	1.1%	(0.7% of Total Investments)				
2,978	Grifols, Inc., Term Loan B	3.715%	1-Week LIBOR	2.250%	1/31/25	BB	2,999,370
	Building Products	1.0%	(0.6% of Total Investments)				
2,648	Quikrete Holdings, Inc., Term Loan B	4.323%	1-Month LIBOR	2.750%	11/15/23	BB	2,665,609
	Capital Markets	0.4%	(0.2% of Total Investments)				
984	RPI Finance Trust, Term Loan B6	3.693%	3-Month LIBOR	2.000%	3/27/23	Baa2	992,062
	Chemicals	1.5%	(0.9% of Total Investments)				
683	Ineos US Finance LLC, Term Loan	3.573%	1-Month LIBOR	2.000%	4/01/24	BB+	687,390
1,595	Mineral Technologies, Inc., Term Loan B2	4.750%	N/A	N/A	5/07/21	BB+	1,624,874
1,635	Univar, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	7/01/24	BB	1,652,321
3,913	Total Chemicals						3,964,585
	Commercial Services & Supplies	4.2%	(2.7% of Total Investments)				
743	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	5.696%	2-Month LIBOR	4.000%	10/19/23	B2	745,518
2,238		6.695%	3-Month LIBOR	5.000%	4/01/21	B	2,243,118

iQor US, Inc., Term
Loan, First Lien

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Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Commercial Services & Supplies (continued)							
\$ 250	iQor US, Inc., Term Loan, Second Lien	10.445%	3-Month LIBOR	8.750%	4/01/22	CCC+	\$ 242,500
772	KAR Auction Services, Inc., Term Loan B5	4.250%	3-Month LIBOR	2.500%	3/09/23	Ba2	780,720
833	LSC Communications, Refinancing Term Loan	7.067%	1-Month LIBOR	5.500%	9/30/22	Ba3	839,067
1,728	Monitronics International, Inc., Term Loan B2, First Lien	7.193%	3-Month LIBOR	5.500%	9/30/22	B2	1,734,173
1,311	Protection One, Inc., Term Loan	4.323%	1-Month LIBOR	2.750%	5/02/22	BB	1,324,937
1,535	Skillsoft Corporation, Initial Term Loan, First Lien	6.323%	1-Month LIBOR	4.750%	4/28/21	B	1,506,346
983	Universal Services of America, Initial Term Loan, First Lien	5.443%	3-Month LIBOR	3.750%	7/28/22	B+	974,517
757	West Corporation, Term Loan B	5.573%	1-Month LIBOR	4.000%	10/10/24	Ba3	766,159
11,150	Total Commercial Services & Supplies						11,157,055
Communications Equipment 0.8% (0.5% of Total Investments)							
790	Colorado Buyer, Inc., Term Loan, First Lien	4.380%	3-Month LIBOR	3.000%	5/01/24	Ba3	796,733
365	Colorado Buyer, Inc., Term Loan, Second Lien	8.630%	3-Month LIBOR	7.250%	5/01/25	B3	369,028
998	Mitel US Holdings, Inc., Incremental Term Loan	5.404%	2-Month LIBOR	3.750%	9/25/23	B+	1,010,901
2,153	Total Communications Equipment						2,176,662
Containers & Packaging 0.6% (0.4% of Total Investments)							
744	Berry Global, Inc., Term Loan M	3.816%	1-Month LIBOR	2.250%	10/01/22	BBB	750,564
744	Reynolds Group Holdings, Inc., Term	4.323%	1-Month LIBOR	2.750%	2/05/23	B+	750,915

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	Loan, First Lien						
1,488	Total Containers & Packaging						1,501,479
	Construction & Engineering						0.5% (0.3% of Total Investments)
1,376	Traverse Midstream Partners, Term Loan B	5.850%	6-Month LIBOR	4.000%	9/21/24	B+	1,396,005
	Distributors						0.2% (0.1% of Total Investments)
607	American Seafoods Group LLC, Term Loan B	4.700%	3-Month LIBOR	3.250%	8/21/23	BB	610,187
	Diversified Consumer Services						2.7% (1.7% of Total Investments)
3,537	Cengage Learning Acquisitions, Inc., Term Loan B	5.809%	1-Month LIBOR	4.250%	6/07/23	B+	3,445,063
110	Education Management LLC, Tranche A, Term Loan, (5)	0.000%	N/A	N/A	7/02/20	N/R	30,274
248	Education Management LLC, Tranche B, Term Loan, (5)	0.000%	N/A	N/A	7/02/20	N/R	3,874
2,048	Houghton Mifflin, Term Loan B, First Lien	4.573%	1-Month LIBOR	3.000%	5/28/21	B+	1,934,942
967	Laureate Education, Inc., Term Loan B	6.067%	1-Month LIBOR	4.500%	4/26/24	B+	976,356
752	Vertiv Co., New Term Loan B	5.568%	1-Month LIBOR	4.000%	11/30/23	Ba3	761,324
7,662	Total Diversified Consumer Services						7,151,833
	Diversified Financial Services						1.3% (0.8% of Total Investments)
580	Freedom Mortgage Corporation, Initial Term Loan	6.956%	3-Month LIBOR	5.500%	2/23/22	B+	587,582
731	OM Group, Inc., Term Loan B	5.943%	3-Month LIBOR	4.250%	2/21/24	B	735,522
2,059	Veritas US, Inc., Term Loan B1	6.193%	3-Month LIBOR	4.500%	1/27/23	B+	2,073,675
157	Vizient, Inc., Term Loan B	4.323%	1-Month LIBOR	2.750%	2/13/23	BB	158,873
3,527	Total Diversified Financial Services						3,555,652
	Diversified Telecommunication Services						9.0% (5.6% of Total Investments)
1,100	CenturyLink, Inc., Initial Term Loan A, (WI/DD)	TBD	TBD	TBD	TBD	BBB	1,096,013
4,855		4.317%	1-Month LIBOR	2.750%	1/31/25	BBB	4,789,661

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	CenturyLink, Inc., Term Loan B						
741	DTI Holdings, Inc., Term Loan B, First Lien	7.022%	2-Month LIBOR	5.250%	10/02/23	B	747,802
2,938	Frontier Communications Corporation, Term Loan B	5.330%	1-Month LIBOR	3.750%	1/14/20	BB	2,886,450

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NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Diversified Telecommunication Services							
(continued)							
\$ 2,475	Greeneden U.S. Holdings II LLC, Term Loan B	5.443%	3-Month LIBOR	3.750%	12/01/23	B	\$ 2,496,732
1,542	Intelsat Jackson Holdings, S.A., Term Loan B	5.212%	3-Month LIBOR	3.750%	11/30/23	B1	1,532,964
236	Intelsat Jackson Holdings, S.A., Term Loan B4	6.195%	3-Month LIBOR	4.500%	1/02/24	B1	239,953
378	Intelsat Jackson Holdings, S.A., Term Loan B5	6.625%	N/A	N/A	1/02/24	B1	381,277
1,552	Level 3 Financing, Inc., Tranche B, Term Loan	3.696%	3-Month LIBOR	2.250%	2/22/24	BBB	1,560,954
2,388	WideOpenWest Finance LLC, Term Loan B	4.811%	1-Month LIBOR	3.250%	8/18/23	B	2,392,357
669	Windstream Corporation, Term Loan B6	5.560%	1-Month LIBOR	4.000%	3/29/21	BB	635,634
5,000	Ziggo B.V., Term Loan E	4.059%	1-Month LIBOR	2.500%	4/15/25	BB	5,003,125
23,874	Total Diversified Telecommunication Services						23,762,922
Electric Utilities 1.7% (1.1% of Total Investments)							
445	EFS Cogen Holdings LLC, Term Loan B	4.950%	3-Month LIBOR	3.250%	6/28/23	BB	449,805
1,747	Energy Future Intermediate Holding Company, DIP Term Loan	4.567%	1-Month LIBOR	3.000%	6/30/18	Ba3	1,754,968
462	Helix Generation, Term Loan B	5.443%	3-Month LIBOR	3.750%	6/03/24	BB	467,361
286	Vistra Operations Co., Term Loan C	4.064%	1-Month LIBOR	2.500%	8/04/23	BB+	288,240
1,612	Vistra Operations Co., Term Loan B	4.064%	1-Month LIBOR	2.500%	8/04/23	BB+	1,626,538
4,552	Total Electric						4,586,912

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Utilities

Electrical Equipment 0.6% (0.4% of Total Investments)

721	TTM Technologies, Term Loan B	4.073%	1-Month LIBOR	2.500%	9/28/24	BBB	725,209
766	Zebra Technologies Corporation, Term Loan B	3.753%	3-Month LIBOR	2.000%	10/24/21	BB	772,116
1,487	Total Electrical Equipment						1,497,325

Energy Equipment & Services 0.1% (0.1% of Total Investments)

367	Dynamic Energy Services International LLC, Term Loan, (cash 13.383%, PIK 1.500%)	14.883%	3-Month LIBOR	13.500%	3/06/18	N/R	130,258
208	Ocean Rig UDW Inc., Term Loan	8.000%	N/A	N/A	9/20/24	Caa1	211,342
575	Total Energy Equipment & Services						341,600

Equity Real Estate Investment Trusts 2.8% (1.8% of Total Investments)

3,269	Communications Sales & Leasing, Inc., Shortfall Term Loan	4.573%	1-Month LIBOR	3.000%	10/24/22	B+	3,156,794
996	Realogy Group LLC, Term Loan B	3.829%	1-Month LIBOR	2.250%	1/26/25	BB+	1,005,376
3,267	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (5)	5.323%	1-Month LIBOR	3.750%	12/18/20	Caa2	3,257,662
7,532	Total Equity Real Estate Investment Trusts						7,419,832

Food & Staples Retailing 5.4% (3.4% of Total Investments)

951	Albertson's LLC, Term Loan B6	4.462%	3-Month LIBOR	3.000%	6/22/23	BB	946,472
11,943	Albertson's LLC, Term Loan B4	4.323%	1-Month LIBOR	2.750%	8/25/21	BB	11,893,324
797	BJ's Wholesale Club, Inc., Term Loan B, First Lien	4.953%	2-Month LIBOR	3.500%	2/03/24	B	797,238
665	Save-A-Lot, Term Loan B	7.573%	1-Month LIBOR	6.000%	12/05/23	B2	576,570
14,356	Total Food &						14,213,604

Staples Retailing

Food Products 3.6% (2.3% of Total Investments)

965	Hearthside Group Holdings LLC, Term Loan B	4.573%	1-Month LIBOR	3.000%	6/02/21	B1	972,541
2,291	Jacobs Douwe Egberts, Term Loan B	3.688%	3-Month LIBOR	2.250%	7/04/22	BB	2,312,717
566	Keurig Green Mountain, Inc., Term Loan A, First Lien	3.000%	1-Week LIBOR	1.500%	3/03/21	BB+	565,492
495	Pinnacle Foods Finance LLC, Term Loan B	3.564%	1-Month LIBOR	2.000%	2/02/24	BB+	499,977

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Rating (4)	Value
Food Products (continued)							
\$ 5,043	US Foods, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	6/27/23	BB	\$ 5,101,023
9,360	Total Food Products						9,451,750
Health Care Equipment & Supplies 2.0% (1.2% of Total Investments)							
950	Acelity, Term Loan B	4.943%	3-Month LIBOR	3.250%	2/02/24	B1	952,809
561	Ardent Medical Services, Inc., Term Loan B, First Lien	7.073%	1-Month LIBOR	5.500%	8/04/21	B1	562,237
434	ConvaTec, Inc., Term Loan B	3.943%	3-Month LIBOR	2.250%	10/25/23	BB	439,037
832	Greatbatch, New Term Loan B	4.810%	1-Month LIBOR	3.250%	10/27/22	B+	841,773
1,489	Onex Carestream Finance LP, Term Loan, First Lien	5.693%	3-Month LIBOR	4.000%	6/07/19	B1	1,496,045
929	Onex Carestream Finance LP, Term Loan, Second Lien	10.193%	3-Month LIBOR	8.500%	12/07/19	B	922,140
5,195	Total Health Care Equipment & Supplies						5,214,041
Health Care Providers & Services 5.0% (3.2% of Total Investments)							
1,750	Air Medical Group Holdings, Inc., Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	B1	1,773,406
1,492	Air Medical Group Holdings, Inc., Term Loan, First Lien	5.675%	3-Month LIBOR	4.000%	4/28/22	B1	1,507,177
314	Community Health Systems, Inc., Term Loan G	4.229%	3-Month LIBOR	2.750%	12/31/19	Ba3	310,420
559	Community Health Systems, Inc., Term Loan H	4.479%	3-Month LIBOR	3.000%	1/27/21	Ba3	549,823
949	Concentra, Inc., Term Loan B	4.530%	3-Month LIBOR	3.000%	6/01/22	B+	960,098
1,120	Envision Healthcare Corporation, Term Loan B, First Lien	4.580%	1-Month LIBOR	3.000%	12/01/23	BB	1,126,225
760	Healogics, Inc., Term Loan, First Lien	5.750%	3-Month LIBOR	4.250%	7/01/21	B	673,820
1,520	Heartland Dental Care, Inc., Term Loan, First Lien	6.450%	3-Month LIBOR	4.750%	7/31/23	B2	1,547,217

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500	Heartland Dental Care, Inc., Term Loan, Second Lien	10.070%	1-Month LIBOR	8.500%	7/31/24	CCC	507,190
1,916	Millennium Laboratories, Inc., Term Loan B, First Lien	8.073%	1-Month LIBOR	6.500%	12/21/20	CCC+	768,982
880	MultiPlan, Inc., Term Loan B	4.693%	3-Month LIBOR	3.000%	6/07/23	B+	887,491
750	PharMerica, Term Loan, First Lien	5.055%	1-Month LIBOR	3.500%	12/06/24	B	758,670
196	Quorum Health Corp., Term Loan B	8.323%	1-Month LIBOR	6.750%	4/29/22	B2	200,248
1,686	Select Medical Corporation, Tranche B, Term Loan	5.210%	2-Month LIBOR	3.500%	3/01/21	Ba2	1,705,239
14,392	Total Health Care Providers & Services						13,276,006
	Health Care Technology	1.6%	(1.0% of Total Investments)				
1,127	Catalent Pharma Solutions, Inc., Term Loan B	3.823%	1-Month LIBOR	2.250%	5/20/24	BB	1,136,025
2,977	Emdeon, Inc., Term Loan	4.323%	1-Month LIBOR	2.750%	3/01/24	Ba3	2,999,831
4,104	Total Health Care Technology						4,135,856
	Hotels, Restaurants & Leisure	9.8%	(6.2% of Total Investments)				
750	Aramark Corporation, Term Loan B1	3.573%	1-Month LIBOR	2.000%	3/11/25	BBB	757,343
4,625	Burger King Corporation, Term Loan B3	3.870%	1-Month LIBOR	2.250%	2/16/24	Ba3	4,657,712
1,413	Caesars Entertainment Operating Company, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	10/07/24	BB	1,423,493
2,000	Caesars Resort Collection, Term Loan, First Lien	4.323%	1-Month LIBOR	2.750%	12/23/24	BB	2,026,130
1,786	CCM Merger, Inc., Term Loan B	4.319%	1-Month LIBOR	2.750%	8/09/21	BB	1,804,124
2,190	CityCenter Holdings LLC, Term Loan B	4.073%	1-Month LIBOR	2.500%	4/18/24	BB	2,210,549
2,778	Hilton Hotels Corporation, Term Loan B2	3.561%	1-Month LIBOR	2.000%	10/25/23	BBB	2,801,925
2,218	Intrawest Resorts Holdings, Inc., Term Loan B1	4.823%	1-Month LIBOR	3.250%	7/31/24	B	2,239,673
1,463	Life Time Fitness, Inc., Term Loan B	4.228%	3-Month LIBOR	2.750%	6/10/22	BB	1,476,013

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1,081	MGM Growth Properties, Term Loan B	3.823%	1-Month LIBOR	2.250%	4/25/23	BB+	1,090,012
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NUVEEN 27

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Hotels, Restaurants & Leisure (continued)							
\$ 2,877	Scientific Games Corporation, Term Loan B4	4.823%	1-Month LIBOR	3.250%	8/14/24	B+	\$ 2,899,042
891	Seaworld Parks and Entertainment, Inc., Term Loan B5	4.693%	3-Month LIBOR	3.000%	4/01/24	B	890,783
1,735	Station Casino LLC, Term Loan B	4.070%	1-Month LIBOR	2.500%	6/08/23	BB	1,747,012
25,807	Total Hotels, Restaurants & Leisure						26,023,811
Household Products 0.9% (0.6% of Total Investments)							
2,207	Revlon Consumer Products Corporation, Term Loan B, First Lien, (DD1)	5.073%	1-Month LIBOR	3.500%	11/16/20	B1	1,752,354
763	Serta Simmons Holdings LLC, Term Loan, First Lien	5.130%	3-Month LIBOR	3.500%	11/08/23	B	749,439
2,970	Total Household Products						2,501,793
Independent Power & Renewable Electricity Producers 0.2% (0.1% of Total Investments)							
539	Dynegy, Inc., Tranche Term Loan C2	4.311%	1-Month LIBOR	2.750%	2/07/24	BB	545,488
Industrial Conglomerates 1.8% (1.1% of Total Investments)							
1,913	Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien	5.996%	2-Month LIBOR	4.250%	6/16/24	B	1,939,802
750	Education Advisory Board, Term Loan, First Lien	5.484%	3-Month LIBOR	3.750%	11/15/24	B	756,098
1,191	Foresight Energy LLC, Term Loan, First Lien	7.443%	3-Month LIBOR	5.750%	3/28/22	B	1,155,419
623	Robertshaw US Holding Corp., Term Loan, First Lien	6.125%	2-Month LIBOR	4.500%	8/02/24	B1	628,893
250	Robertshaw US Holding Corp., Term Loan, Second Lien	10.563%	1-Month LIBOR	9.000%	2/04/25	CCC+	253,750

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4,727 Total Industrial Conglomerates 4,733,962

Insurance 1.8% (1.2% of Total Investments)

496	Acrisure LLC, Term Loan B	5.991%	3-Month LIBOR	4.250%	11/22/23	B	505,561
2,281	Alliant Holdings I LLC, Term Loan B	4.817%	1-Month LIBOR	3.250%	8/14/22	B	2,301,119
2,064	Hub International Holdings, Inc., Initial Term Loan	4.413%	3-Month LIBOR	3.000%	10/02/20	B1	2,081,067
4,841	Total Insurance						4,887,747

Internet and Direct Marketing Retail 0.5% (0.3% of Total Investments)

1,360	Travelport LLC, Term Loan B	4.166%	3-Month LIBOR	2.750%	8/31/21	B+	1,367,288
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Internet Software & Services 1.7% (1.1% of Total Investments)

982	Ancestry.com, Inc., Term Loan, First Lien	4.830%	1-Month LIBOR	3.250%	10/19/23	B	991,716
953	Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien	4.385%	3-Month LIBOR	3.000%	11/03/23	BB	962,227
1,109	Sabre, Inc., Term Loan B	3.823%	1-Month LIBOR	2.250%	2/22/24	Ba2	1,117,686
1,109	SkillSoft Corporation, Term Loan, Second Lien	9.823%	1-Month LIBOR	8.250%	4/28/22	CCC	1,004,015
440	TierPoint LLC, Term Loan, First Lien	5.323%	1-Month LIBOR	3.750%	5/05/24	B+	443,713
4,593	Total Internet Software & Services						4,519,357

IT Services 4.3% (2.7% of Total Investments)

621	Computer Sciences Government Services, Term Loan B	3.693%	3-Month LIBOR	2.000%	11/30/23	BB+	625,110
750	DigiCert, Term Loan, First Lien	6.522%	3-Month LIBOR	4.750%	10/31/24	B+	763,500
593	Engility Corporation, Term Loan B2	4.823%	1-Month LIBOR	3.250%	8/11/23	BB	600,476
1,374	First Data Corporation, Term Loan, First Lien	3.810%	1-Month LIBOR	2.250%	7/10/22	BB	1,385,268
3,712	First Data Corporation, Term Loan, First Lien	3.810%	1-Month LIBOR	2.250%	4/26/24	BB	3,743,210
685	Gartner, Inc., Term Loan A	3.573%	1-Month LIBOR	2.000%	3/21/22	BB+	687,424
496	Gartner, Inc., Term Loan B	3.573%	1-Month LIBOR	2.000%	4/05/24	BB+	501,213
390	PEAK 10, Inc., Term Loan B	5.193%	3-Month LIBOR	3.500%	8/01/24	B	392,046

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35	PEAK 10, Inc., Term Loan, Second Lien	8.627%	3-Month LIBOR	7.250%	8/01/25	CCC+	35,339
1,244	Tempo Acquisition LLC, Term Loan B	4.573%	1-Month LIBOR	3.000%	5/01/24	B1	1,251,268

28 NUVEEN

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Rating (4)	Value
IT Services (continued)							
\$ 750	Vantiv, Inc., Term Loan B	3.559%	1-Month LIBOR	2.000%	8/07/24	BBB	\$ 755,989
739	WEX, Inc., Term Loan B	3.823%	1-Month LIBOR	2.250%	7/01/23	BB	748,675
11,389	Total IT Services						11,489,518
Leisure Products 1.2% (0.7% of Total Investments)							
1,029	24 Hour Fitness Worldwide, Inc., Term Loan B	5.443%	3-Month LIBOR	3.750%	5/28/21	Ba3	1,038,934
598	Academy, Ltd., Term Loan B	5.546%	1-Month LIBOR	4.000%	7/01/22	B3	483,645
1,001	Equinox Holdings, Inc., Term Loan B1	4.573%	1-Month LIBOR	3.000%	3/08/24	B+	1,012,724
495	Four Seasons Holdings, Inc., Term Loan B	4.073%	1-Month LIBOR	2.500%	11/30/23	BB	500,158
3,123	Total Leisure Products						3,035,461
Life Sciences Tools & Services 0.1% (0.1% of Total Investments)							
378	Inventiv Health, Inc., Term Loan B	3.823%	1-Month LIBOR	2.250%	8/01/24	Ba2	379,917
Machinery 1.2% (0.8% of Total Investments)							
1,347	Gardner Denver, Inc., Term Loan B	4.443%	3-Month LIBOR	2.750%	7/30/24	B+	1,355,932
842	Gates Global LLC, Term Loan B	4.693%	3-Month LIBOR	2.750%	4/01/24	B+	849,743
750	Navistar, Inc., Tranche B, Term Loan	5.060%	1-Month LIBOR	3.500%	11/06/24	Ba3	757,815
208	Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien	3.810%	1-Month LIBOR	2.250%	8/21/24	BB+	209,943
3,147	Total Machinery						3,173,433
Marine 0.2% (0.1% of Total Investments)							
684	American Commercial Lines LLC, Term Loan B, First Lien	10.323%	1-Month LIBOR	8.750%	11/12/20	B	412,658
Media 13.5% (8.5% of Total Investments)							
1,258	Advantage Sales & Marketing, Inc.,	5.017%	2-Month LIBOR	3.250%	7/23/21	B1	1,245,330

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Term Loan, First Lien							
993	Affinion Group Holdings, Inc., Term Loan, First Lien	9.160%	3-Month LIBOR	7.750%	5/10/22	B2	1,029,098
1,996	Catalina Marketing Corporation, Term Loan, First Lien	5.073%	1-Month LIBOR	3.500%	4/09/21	B1	1,620,367
1,000	Catalina Marketing Corporation, Term Loan, Second Lien	8.323%	1-Month LIBOR	6.750%	4/11/22	Caa1	418,250
3,439	Cequel Communications LLC, Term Loan B	3.823%	1-Month LIBOR	2.250%	7/28/25	BB	3,450,443
2,955	Charter Communications Operating Holdings LLC, Term Loan B	3.580%	1-Month LIBOR	2.000%	4/30/25	BBB	2,976,010
2,500	Clear Channel Communications, Inc., Tranche D, Term Loan, (5)	8.443%	3-Month LIBOR	6.750%	1/30/19	Caa1	1,923,613
2,861	Clear Channel Communications, Inc., Term Loan E, (5)	9.193%	3-Month LIBOR	7.500%	7/30/19	Caa1	2,194,116
1,000	CSC Holdings LLC, Term Loan B	4.139%	3-Month LIBOR	2.500%	1/12/26	BB	1,008,755
5,305	Cumulus Media, Inc., Term Loan B, (5)	4.830%	1-Month LIBOR	3.250%	12/23/20	N/R	4,584,388
1,277	Getty Images, Inc., Term Loan B, First Lien	5.193%	3-Month LIBOR	3.500%	10/18/19	B3	1,214,536
443	Gray Television, Inc., Term Loan B2	3.814%	1-Month LIBOR	2.250%	2/07/24	BB	446,770
965	IMG Worldwide, Inc., Term Loan, First Lien	4.830%	1-Month LIBOR	3.250%	5/06/21	B+	973,054
424	Lions Gate Entertainment Corp., Term Loan B	3.817%	1-Month LIBOR	2.250%	12/08/23	Ba2	428,993
1,976	McGraw-Hill Education Holdings LLC, Term Loan B	5.573%	1-Month LIBOR	4.000%	5/02/22	B+	1,977,163
1,667	Meredith, Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	BB	1,687,158
249	Nexstar Broadcasting Group, Term Loan	4.068%	1-Month LIBOR	2.500%	1/17/24	BB+	250,599
1,975	Nexstar Broadcasting Group, Term Loan B	4.068%	1-Month LIBOR	2.500%	1/17/24	BB+	1,989,706
499	Red Ventures, Term Loan B	5.573%	1-Month LIBOR	4.000%	11/08/24	B+	505,358

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1,461	Springer Science & Business Media, Inc., Term Loan B13, First Lien	4.979%	3-Month LIBOR	3.500%	8/15/22	B	1,469,718
3,720	Univision Communications, Inc., Term Loan C5	4.323%	1-Month LIBOR	2.750%	3/15/24	BB	3,727,907
148	Yell Group PLC, Term Loan A2, First Lien	8.413%	3-Month LIBOR	7.000%	9/07/21	N/R	150,737

NUVEEN 29

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

January 31, 2018 (Unaudited)

Principal Amount ('000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Rating (4)	Value
Media (continued)							
\$ 146	Yell Group PLC, Term Loan B2, First Lien	8.500%	N/A	N/A	9/07/65	N/R	\$ 383,455
38,257	Total Media						35,655,524
Metals & Mining 0.8% (0.5% of Total Investments)							
871	CanAm Construction, Inc., Term Loan B	7.067%	1-Month LIBOR	5.500%	7/01/24	B	882,596
1,105	Zekelman Industries, Term Loan B	4.408%	3-Month LIBOR	2.750%	6/14/21	BB	1,113,796
1,976	Total Metals & Mining						1,996,392
Multiline Retail 0.9% (0.5% of Total Investments)							
892	Belk, Inc., Term Loan B, First Lien	6.458%	3-Month LIBOR	4.750%	12/12/22	B2	771,473
830	Dollar Tree, Inc., Term Loan B2	4.250%	N/A	N/A	7/06/22	BBB	838,819
691	Hudson's Bay Company, Term Loan B, First Lien	4.718%	3-Month LIBOR	3.250%	9/30/22	BB	670,293
2,413	Total Multiline Retail						2,280,585
Oil, Gas & Consumable Fuels 3.4% (2.1% of Total Investments)							
1,091	BCP Renaissance Parent, Term Loan B	5.772%	3-Month LIBOR	4.000%	10/31/24	B+	1,106,138
750	California Resources Corporation, Term Loan	11.936%	1-Month LIBOR	10.375%	12/31/21	B	853,125
750	California Resources Corporation, Term Loan B	6.306%	1-Month LIBOR	4.750%	12/31/22	B	765,788
324	Crestwood Holdings LLC, Term Loan B	9.436%	3-Month LIBOR	8.000%	6/19/19	B	326,191
120	Energy and Exploration Partners, Term Loan, Second Lien, (cash 5.000%, PIK 5.000%), (5)	5.000%	N/A	N/A	5/13/22	N/R	1,805
593	Fieldwood Energy LLC, Term Loan,	4.568%	3-Month LIBOR	2.875%	10/01/18	B3	582,027

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First Lien							
953	Fieldwood Energy LLC, Term Loan, First Lien	8.693%	3-Month LIBOR	7.000%	8/31/20	B3	919,229
447	Fieldwood Energy LLC, Term Loan, Second Lien, (5)	0.000%	N/A	N/A	9/30/20	Ca	73,803
818	Fieldwood Energy LLC, Term Loan, Second Lien, (5)	0.000%	N/A	N/A	9/30/20	Caa3	536,513
1,731	Harvey Gulf International Marine, Inc., Term Loan B, (5)	0.000%	N/A	N/A	6/18/20	CCC	806,902
831	Peabody Energy Corporation, Term Loan B	5.073%	1-Month LIBOR	3.500%	3/31/22	Ba3	843,204
2,489	Seadrill Partners LLC, Initial Term Loan, (DD1)	4.693%	3-Month LIBOR	3.000%	2/21/21	CCC+	2,198,804
27	Southcross Holdings Borrower L.P., Term Loan B, First Lien, (cash 3.500%, PIK 5.500%)	3.500%	N/A	N/A	4/13/23	CCC+	26,474
10,924	Total Oil, Gas & Consumable Fuels						9,040,003
	Pharmaceuticals 1.7% (1.1% of Total Investments)						
1,350	Concordia Healthcare Corporation, Term Loan B, First Lien	5.823%	1-Month LIBOR	4.250%	10/21/21	Caa2	1,168,575
3,222	Pharmaceutical Product Development, Inc., Term Loan, First Lien	4.387%	1-Month LIBOR	2.750%	8/18/22	Ba3	3,248,948
41	Valeant Pharmaceuticals International, Inc., Term Loan B	5.060%	1-Month LIBOR	3.500%	4/01/22	BB	41,296
4,613	Total Pharmaceuticals						4,458,819
	Professional Services 2.2% (1.4% of Total Investments)						
1,106	Ceridian Corporation, Term Loan B2	5.067%	1-Month LIBOR	3.500%	9/15/20	Ba3	1,114,447
1,269	Nielsen Finance LLC, Term Loan B4	3.553%	1-Month LIBOR	2.000%	10/04/23	BBB	1,278,452
3,318	Formula One Group, Term Loan B	4.074%	1-Month LIBOR	2.500%	2/01/24	B+	3,337,225
5,693	Total Professional Services						5,730,124

Real Estate Management & Development 0.7% (0.4% of Total Investments)

1,832	Capital Automotive LP, Term Loan, Second Lien	7.573%	1-Month LIBOR	6.000%	3/24/25	B3	1,877,929
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Road & Rail 0.4% (0.2% of Total Investments)

980	Quality Distribution, Incremental Term Loan, First Lien	7.193%	3-Month LIBOR	5.500%	8/18/22	B2	992,250
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Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Rating (4)	Value
Semiconductors & Semiconductor Equipment 1.8% (1.1% of Total Investments)							
\$ 710	Cypress Semiconductor Corp, Term Loan B	4.320%	1-Month LIBOR	2.750%	7/05/21	BB	\$ 719,141
985	Micron Technology, Inc., Term Loan B	3.580%	1-Month LIBOR	2.000%	4/26/22	Baa2	994,338
1,040	Microsemi Corporation, Term Loan B	3.561%	1-Month LIBOR	2.000%	1/15/23	BB	1,048,691
856	Lumileds, Term Loan B	5.074%	1-Month LIBOR	4.500%	6/30/24	Ba3	865,792
1,136	On Semiconductor Corp., Term Loan B	3.573%	1-Month LIBOR	2.000%	3/31/23	Ba1	1,145,978
4,727	Total Semiconductors & Semiconductor Equipment						4,773,940
Software 13.2% (8.3% of Total Investments)							
2,600	Avaya Inc., Term Loan, First Lien	6.309%	1-Month LIBOR	4.750%	12/15/24	B	2,616,783
528	Blackboard, Inc., Term Loan B4	6.734%	3-Month LIBOR	5.000%	6/30/21	B1	519,250
3,073	BMC Software, Inc., Term Loan, First Lien	4.823%	1-Month LIBOR	3.250%	9/10/22	B+	3,093,737
2,758	Compuware Corporation, Term Loan B3	5.550%	2-Month LIBOR	4.250%	12/15/21	B	2,758,249
138	Compuware Corporation, Term Loan, Second Lien	9.820%	1-Month LIBOR	8.250%	12/15/22	B	138,515
1,596	Ellucian, Term Loan B, First Lien	4.943%	3-Month LIBOR	3.250%	9/30/22	B	1,607,277
4,792	Infor (US), Inc., Term Loan B	4.443%	3-Month LIBOR	2.750%	2/01/22	B1	4,822,841
1,260	Informatica, Term Loan B	4.943%	3-Month LIBOR	3.250%	8/05/22	B	1,268,391
990	Kronos Incorporated, Term Loan, First Lien	4.903%	3-Month LIBOR	3.500%	11/01/23	B	1,001,043
2,035	McAfee Holdings International, Inc., Term Loan, First Lien	6.067%	1-Month LIBOR	4.500%	9/30/24	B1	2,057,514
500	McAfee Holdings International, Inc., Term Loan, Second Lien	10.067%	1-Month LIBOR	8.500%	9/29/25	B	504,583
645	Micro Focus International PLC, New Term Loan	4.323%	1-Month LIBOR	2.750%	6/21/24	BB	649,054
4,355	Micro Focus International PLC,	4.323%	1-Month LIBOR	2.750%	6/21/24	BB	4,383,221

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	Term Loan B						
1,892	Micro Focus International PLC, Term Loan B2	4.073%	1-Month LIBOR	2.500%	11/19/21	BB	1,905,135
429	Misys, New Term Loan, Second Lien	8.729%	3-Month LIBOR	7.250%	6/13/25	CCC+	433,337
37	Mitchell International, Inc., Delayed Draw Term Loan, First Lien, (16)	4.814%	3-Month LIBOR	3.250%	11/29/24	B1	37,551
463	Mitchell International, Inc., Initial Term Loan, First Lien	4.943%	3-Month LIBOR	3.250%	11/29/24	B1	465,636
450	Mitchell International, Inc., Initial Term Loan, Second Lien	8.943%	3-Month LIBOR	7.250%	12/01/25	CCC	456,188
990	RP Crown Parent, LLC, Term Loan B	4.573%	1-Month LIBOR	3.000%	10/15/23	B1	998,559
1,034	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Refinancing New Term Loan B1	3.823%	1-Month LIBOR	2.250%	7/08/22	BB+	1,041,431
16	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Refinancing New Term Loan B2	3.823%	1-Month LIBOR	2.250%	7/08/22	BB+	16,176
3,672	Tibco Software, Inc., Term Loan, First Lien	5.070%	1-Month LIBOR	3.500%	12/04/20	B1	3,699,269
370	Vertafore, Inc., Term Loan, First Lien	4.823%	1-Month LIBOR	3.250%	6/30/23	B	374,849
34,623	Total Software						34,848,589
	Specialty Retail 1.2% (0.7% of Total Investments)						
341	Neiman Marcus Group, Inc., Term Loan, (WI/DD)	TBD	TBD	TBD	TBD	Caa1	293,648
2,704	Petco Animal Supplies, Inc., Term Loan B1	4.772%	3-Month LIBOR	3.000%	1/26/23	B1	2,059,572
848	Petsmart Inc., Term Loan B, First Lien, (DD1)	4.570%	1-Month LIBOR	3.000%	3/11/22	B1	690,436
3,893	Total Specialty Retail						3,043,656
	Technology Hardware, Storage & Peripherals 7.7% (4.9% of Total Investments)						
969	Dell Software Group, Repriced Term Loan B	7.272%	3-Month LIBOR	5.500%	10/31/22	B	992,213
1,348	Dell International LLC, Replacement Term Loan A3	3.080%	1-Month LIBOR	1.500%	12/31/18	BBB	1,348,063

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3,802	Dell International LLC, Replacement Term Loan A2	3.330%	1-Month LIBOR	1.750%	9/07/21	BBB	3,810,182
6,675	Dell International LLC, Refinancing Term Loan B	3.580%	1-Month LIBOR	2.000%	9/07/23	BBB	6,709,181
6,910	Western Digital U.S., Term Loan B3	3.561%	1-Month LIBOR	2.000%	4/29/23	Baa2	6,969,069

NUVEEN 31

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Technology Hardware, Storage & Peripherals (continued)							
\$ 649	Conduent, Inc., Term Loan B	4.573%	1-Month LIBOR	3.000%	12/07/23	BB+	\$ 656,547
20,353	Total Technology Hardware, Storage & Peripherals						20,485,255
Transportation Infrastructure 2.3% (1.4% of Total Investments)							
4,703	Avolon, Repriced Term Loan B2	3.811%	1-Month LIBOR	2.250%	3/21/22	BBB	4,701,554
65	Ceva Group PLC, Canadian Term Loan	7.272%	3-Month LIBOR	5.500%	3/19/21	B	63,376
520	Ceva Group PLC, US Term Loan	7.272%	3-Month LIBOR	5.500%	3/19/21	B	507,004
371	Ceva Group PLC, Synthetic Letter of Credit Term Loan	6.500%	N/A	N/A	3/19/21	B	362,136
377	Ceva Group PLC, Dutch B.V., Term Loan	7.272%	3-Month LIBOR	5.500%	3/19/21	B	367,578
6,036	Total Transportation Infrastructure						6,001,648
Wireless Telecommunication Services 3.9% (2.5% of Total Investments)							
825	Asurion LLC, Term Loan B4	4.323%	1-Month LIBOR	2.750%	8/04/22	Ba3	832,759
756	Asurion LLC, Term Loan B5	4.573%	1-Month LIBOR	3.000%	11/03/23	Ba3	763,249
5,459	Sprint Corporation, Term Loan, First Lien	4.125%	1-Month LIBOR	2.500%	2/02/24	Ba2	5,479,793
1,558	Syniverse Holdings, Inc., Initial Term Loan B, First Lien	4.573%	1-Month LIBOR	3.000%	4/23/19	B	1,555,086
811	Syniverse Technologies, Inc., Tranche B, Term Loan	4.573%	1-Month LIBOR	3.000%	4/23/19	B	809,809
920	UPC Financing Partnership, Term Loan AR1, First Lien	4.059%	1-Month LIBOR	2.500%	1/15/26	BB	925,911
10,329	Total Wireless Telecommunication Services						10,366,607
\$ 354,343	Total Variable Rate Senior Loan Interests (cost \$351,455,311)						347,127,041
Principal Amount	Description (1)	Coupon	Maturity	Ratings (4)	Value		

(000)

CORPORATE BONDS 18.3% (11.5% of Total Investments)						
Diversified Telecommunication Services 4.1% (2.6% of Total Investments)						
\$	840	Intelsat Connect Finance SA, 144A	12.500%	4/01/22	CCC	\$ 646,800
	3,655	IntelSat Jackson Holdings	5.500%	8/01/23	CCC+	2,869,175
	4,050	IntelSat Jackson Holdings	9.750%	7/15/25	CCC+	3,724,785
	215	IntelSat Limited	6.750%	6/01/18	CCC	210,700
	5,009	IntelSat Limited	7.750%	6/01/21	CCC	2,265,070
	3,000	IntelSat Limited	8.125%	6/01/23	CCC	1,275,000
	16,769	Total Diversified Telecommunication Services				10,991,530
Health Care Providers & Services 1.4% (0.9% of Total Investments)						
	3,500	HCA Inc.	6.500%	2/15/20	BBB	3,731,875
Hotels, Restaurants & Leisure 1.3% (0.8% of Total Investments)						
	500	Scientific Games Corporation, 144A	7.000%	1/01/22	Ba3	527,500
	2,650	Scientific Games International Inc.	10.000%	12/01/22	B	2,898,437
	3,150	Total Hotels, Restaurants & Leisure				3,425,937
Household Durables 0.5% (0.3% of Total Investments)						
	1,410	Lennar Corporation	4.125%	12/01/18	BB+	1,424,100
Media 3.8% (2.4% of Total Investments)						
	100	Charter Communications Operating LLC/ Charter Communications Operating Capital Corporation	3.579%	7/23/20	BBB	101,335
	6,533	Clear Channel Communications Inc., (5), (8)	12.000%	8/01/21	N/R	
	1,417	Dish DBS Corporation	5.125%	5/01/20	Ba3	1,440,026
	1,000	Dish DBS Corporation	5.875%	11/15/24	Ba3	948,125
	1,000	Hughes Satellite Systems Corporation	6.500%	6/15/19	BBB	1,043,790
	1,524	iHeartCommunications, Inc., 144A, (5)	11.250%	3/01/21	Caa1	1,066,800

Principal Amount	Description (1)	Coupon	Maturity	Ratings (4)	Value
	Media (continued)				
\$ 2,122	iHeartCommunications, Inc., (5)	9.000%	12/15/19	Caa1	\$ 1,633,940
10,071	iHeartCommunications, Inc., (cash 12.000%, PIK 2.000%), (5)	14.000%	2/01/21	Ca	604,270
3,050	iHeartCommunications, Inc., (5)	9.000%	3/01/21	Caa1	2,211,250
820	Neptune Finco Corporation, 144A	10.125%	1/15/23	B2	925,063
27,637	Total Media				9,974,599
	Oil, Gas & Consumable Fuels 2.6% (1.6% of Total Investments)				
3,765	California Resources Corporation, 144A	8.000%	12/15/22	CCC+	3,150,834
400	Denbury Resources Inc.	6.375%	8/15/21	CCC	338,000
1,404	Denbury Resources Inc.	9.250%	3/31/22	B	1,439,100
400	EP Energy LLC and Everest Acquisition Finance, Inc.	9.375%	5/01/24	Caa2	339,000
1,492	FTS International Inc., 144A, (3-Month LIBOR reference rate + 7.500% spread)	8.820%	6/15/20	B+	1,514,380
7,461	Total Oil, Gas & Consumable Fuels				6,781,314
	Pharmaceuticals 0.0% (0.0% of Total Investments)				
300	Concordia Healthcare Corporation, 144A, (5)	7.000%	4/15/23	C	28,500
	Semiconductors & Semiconductor Equipment 0.3% (0.2% of Total Investments)				
761	Advanced Micro Devices, Inc.	7.500%	8/15/22	B	844,710
	Software 1.8% (1.1% of Total Investments)				
115	Avaya Inc., (8)	7.000%	4/01/19	N/R	
2,895	Avaya Inc., (8)	10.500%	3/01/21	N/R	
2,840	BMC Software Finance Inc., 144A	8.125%	7/15/21	CCC+	2,843,550
351	Boxer Parent Company Inc./BMC Software, 144A, (cash 9.000%, PIK 9.750%)	9.000%	10/15/19	CCC+	351,877
1,475	Infor Us Inc., 144A	5.750%	8/15/20	BB	1,514,014
7,676	Total Software				4,709,441
	Technology Hardware, Storage & Peripherals 0.6% (0.4% of Total Investments)				
1,475	Western Digital Corporation, 144A	7.375%	4/01/23	Baa2	1,605,906
	Wireless Telecommunication Services 1.9% (1.2% of Total Investments)				

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1,000	Sprint Capital Corporation	6.900%	5/01/19	B+	1,042,500
850	Sprint Communications Inc.	7.000%	8/15/20	B+	897,109
500	Sprint Corporation	7.875%	9/15/23	B+	528,125
2,000	Sprint Corporation	7.125%	6/15/24	B+	2,027,500
400	Syniverse Foreign Holdings Corporation, 144A	9.125%	1/15/22	B	414,500
75	T-Mobile USA Inc.	6.836%	4/28/23	BB+	78,278
4,825	Total Wireless Telecommunication Services				4,988,012
\$ 74,964	Total Corporate Bonds (cost \$56,888,580)				48,505,924

Shares	Description (1)		Value
COMMON STOCKS 2.6% (1.6% of Total Investments)			
Diversified Consumer Services 0.2% (0.1% of Total Investments)			
53,514	Cengage Learning Holdings II LP, (6)		\$ 394,666
1,562,493	Education Management Corporation, (6)		6,250
	Total Diversified Consumer Services		400,916
Energy Equipment & Services 1.0% (0.6% of Total Investments)			
39,988	C&J Energy Services Inc., (6)		1,224,432
36,361	Ocean Rig UDW Inc., (6)		978,838

NUVEEN 33

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

January 31, 2018 (Unaudited)

Shares	Description (1)			Value
Energy Equipment & Services (continued)				
1,961	Vantage Drill International, (6)		\$	431,420
	Total Energy Equipment & Services			2,634,690
Health Care Providers & Services 0.0% (0.0% of Total Investments)				
38,382	Millenium Health LLC, (6)			4,184
Media 0.3% (0.2% of Total Investments)				
566,373	Hibu PLC, (6), (7)			1
6,268	Metro-Goldwyn-Mayer, (6)			718,733
14,825	Tribune Media Company			741
	Total Media			719,475
Oil, Gas & Consumable Fuels 0.0% (0.0% of Total Investments)				
27	Southcross Holdings Borrower LP, (6)			10,125
Software 1.0% (0.6% of Total Investments)				
132,029	Avaya Holdings Corporation, (6)			2,756,765
Specialty Retail 0.1% (0.1% of Total Investments)				
5,454	Gymboree Corporation, (6), (8)			77,413
14,849	Gymboree Corporation, (6)			252,433
	Total Specialty Retail			329,846
	Total Common Stocks (cost \$11,069,507)			6,856,001
Shares	Description (1)			Value
WARRANTS 0.0% (0.0% of Total Investments)				
11,806	Avaya Holdings Corporation, (8)		\$	12,672
	Total Warrants (cost \$1,103,821)			12,672
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, (8)	7.500%	N/R	\$
	Total \$25 Par (or similar) Retail Preferred (cost \$4,219)			
	Total Long-Term Investments (cost \$420,521,438)			402,501,638
Shares	Description (1)			Value

SHORT-TERM INVESTMENTS 7.0%
(4.4% of Total Investments)

INVESTMENT COMPANIES 7.0%
(4.4% of Total Investments)

18,368,074	BlackRock Liquidity Funds T-Fund Portfolio, (9)	\$ 18,368,074
	Total Short-Term Investments (cost \$18,368,074)	18,368,074
	Total Investments (cost \$438,889,512)	420,869,712
	159.1%	
	Borrowings (43.1)% (10), (11)	(114,000,000)
	Term Preferred Shares, net of deferred offering costs (16.0)% (12)	(42,310,698)
	Other Assets Less Liabilities (0.0)% (13)	(294)
	Net Assets Applicable to Common Shares	\$ 264,558,720
	100%	

Investments in Derivatives

Interest Rate Swaps OTC Uncleared

Counterparty	Fund Not/Receive Floating Rate	Floating Rate	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Maturity Date	
Morgan Stanley Capital Services LLC	\$ 43,000,000	Pay	1-Month LIBOR	2.00%(14)	Monthly	11/01/21(15) \$ (1,0

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) 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. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (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. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (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](http://www.sec.gov).
- (10) Borrowings as a percentage of Total Investments is 27.1%.
- (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 10.1%.
- (13) 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.
- (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) 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.
- 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.

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Nuveen Floating Rate Income Fund
Portfolio of Investments

January 31, 2018 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
LONG TERM INVESTMENTS 149.7% (94.9% of Total Investments)							
VARIABLE RATE SENIOR LOAN INTERESTS 124.8% (79.0% of Total Investments) (2)							
Aerospace & Defense 2.4% (1.5% of Total Investments)							
\$ 7,669	Sequa Corporation, Term Loan B	6.549%	3-Month LIBOR	5.000%	11/28/21	B	\$ 7,793,432
2,654	Sequa Corporation, Term Loan, Second Lien	10.753%	3-Month LIBOR	9.000%	4/26/22	CCC	2,712,343
2,921	Transdigm Inc., Term Loan E	4.323%	1-Month LIBOR	2.750%	5/14/22	Ba2	2,950,994
985	Transdigm, Inc., Term Loan F	4.365%	1-Month LIBOR	2.750%	6/09/23	Ba2	995,271
1,316	Transdigm, Inc., Term Loan G	4.666%	1-Month LIBOR	3.000%	8/22/24	Ba2	1,329,325
15,545	Total Aerospace & Defense						15,781,365
Air Freight & Logistics 0.6% (0.4% of Total Investments)							
1,700	PAE Holding Corporation, Term Loan B	7.124%	2-Month LIBOR	5.500%	10/20/22	B+	1,713,152
2,166							