

NUVEEN SENIOR INCOME FUND
Form N-Q
June 29, 2016

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

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

Investment Company Act file number 811-09571

Nuveen Senior Income Fund

(Exact name of registrant as specified in charter)

333 West Wacker Drive, Chicago, Illinois 60606

(Address of principal executive offices) (Zip code)

Kevin J. McCarthy Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

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

Date of fiscal year end: July 31

Date of reporting period: April 30, 2016

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

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

Item 1. Schedule of Investments

NSL

Nuveen Senior Income Fund
Portfolio of Investments

April 30, 2016 (Unaudited)

**Principal
Amount**

| (000) | Description (1) | Coupon (4) | Maturity (2) | Ratings (3) | Value |
|--|--|------------|--------------|-------------|--------------|
| LONG-TERM INVESTMENTS 153.5% (95.2% of Total Investments) | | | | | |
| VARIABLE RATE SENIOR LOAN INTERESTS 135.5% (84.0% of Total Investments) (4) | | | | | |
| Aerospace & Defense 2.5% (1.6% of Total Investments) | | | | | |
| \$ 1,829 | B/E Aerospace, Inc., Term Loan B, First Lien | 4.000% | 12/16/21 | BB+ | \$ 1,841,566 |
| 3,343 | Sequa Corporation, Term Loan B | 5.250% | 6/19/17 | CCC+ | 2,577,100 |
| 1,981 | Transdigm, Inc., Term Loan E, First Lien | 3.500% | 5/16/22 | BB | 1,964,866 |
| 7,153 | Total Aerospace & Defense | | | | 6,383,532 |
| Air Freight & Logistics 0.6% (0.4% of Total Investments) | | | | | |
| 1,496 | XPO Logistics, Inc., Term Loan B | 5.500% | 10/27/21 | Ba1 | 1,507,005 |
| Airlines 2.3% (1.4% of Total Investments) | | | | | |
| 1,466 | American Airlines, Inc., Term Loan B, First Lien | 3.250% | 6/29/20 | BB+ | 1,460,369 |
| 1,980 | American Airlines, Inc., Term Loan B, First Lien | 3.500% | 10/08/21 | BB+ | 1,981,083 |
| 2,450 | US Airways, Inc., Term Loan B1 | 3.500% | 5/23/19 | BB+ | 2,452,041 |
| 5,896 | Total Airlines | | | | 5,893,493 |
| Automobiles 2.2% (1.4% of Total Investments) | | | | | |
| 1,430 | Chrysler Group LLC, Tranche B, Term Loan | 3.250% | 12/31/18 | BBB | 1,431,593 |
| 3,341 | Formula One Group, Term Loan, First Lien | 4.750% | 7/30/21 | B | 3,287,037 |
| 1,000 | Formula One Group, Term Loan, Second Lien | 7.750% | 7/29/22 | CCC+ | 946,667 |
| 5,771 | Total Automobiles | | | | 5,665,297 |
| Building Products 1.0% (0.6% of Total Investments) | | | | | |
| 1,177 | Gates Global LLC, Term Loan | 4.250% | 7/06/21 | B+ | 1,131,407 |
| 1,418 | Quikrete Holdings, Inc., Term Loan, First Lien | 4.000% | 9/28/20 | BB | 1,417,871 |
| 2,595 | Total Building Products | | | | 2,549,278 |
| Capital Markets 0.6% (0.4% of Total Investments) | | | | | |
| 1,463 | Guggenheim Partners LLC, Initial Term Loan | 4.250% | 7/22/20 | N/R | 1,465,852 |
| Chemicals 2.1% (1.3% of Total Investments) | | | | | |
| 1,530 | Ineos US Finance LLC, Cash Dollar, Term Loan | 3.750% | 5/04/18 | BB | 1,531,154 |
| 332 | Ineos US Finance LLC, Term Loan B, First Lien | 4.250% | 3/31/22 | BB | 331,601 |
| 1,595 | Mineral Technologies, Inc., Term Loan B2 | 4.750% | 5/07/21 | BB | 1,591,938 |
| 748 | OM Group, Inc., Term Loan, First Lien | 7.000% | 10/28/21 | B | 699,497 |
| 1,159 | Univar, Inc., Term Loan B, First Lien | 4.250% | 7/01/22 | BB | 1,146,019 |
| 5,364 | Total Chemicals | | | | 5,300,209 |
| Commercial Services & Supplies 3.1% (2.0% of Total Investments) | | | | | |

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| | | | | | |
|-------|--|--------|---------|------|-----------|
| 498 | Acosta, Inc., Term Loan B | 4.250% | 9/26/21 | B1 | 493,225 |
| 130 | Education Management LLC, Tranche A, Term Loan, (5) | 5.500% | 7/02/20 | N/R | 35,853 |
| 236 | Education Management LLC, Tranche B, Term Loan, (5) | 8.500% | 7/02/20 | N/R | 12,383 |
| 794 | CCS Income Trust, Term Loan, First Lien | 6.250% | 5/15/18 | B | 724,574 |
| 2,278 | iQor US, Inc., Term Loan, First Lien | 6.000% | 4/01/21 | B | 1,890,737 |
| 250 | iQor US, Inc., Term Loan, Second Lien | 9.750% | 4/01/22 | CCC+ | 182,500 |
| 1,000 | KAR Auction Services, Inc., Term Loan B3, First Lien | 4.250% | 3/04/23 | BB | 1,003,750 |
| 1,200 | Protection One, Inc., Term Loan B, (WI/DD) | TBD | TBD | Ba2 | 1,205,813 |
| 1,493 | Protection One, Inc., Term Loan, First Lien | 5.000% | 7/01/21 | BB | 1,496,854 |
| 998 | Universal Services of America, Term Loan, First Lien | 4.750% | 7/28/22 | B | 979,628 |
| 8,877 | Total Commercial Services & Supplies | | | | 8,025,317 |

Nuveen Investments 1

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

April 30, 2016 (Unaudited)

| Principal Amount (000) | Description (1) | Coupon (4) | Maturity (2) | Ratings (3) | Value |
|--|---|-------------------|---------------------|--------------------|--------------|
| Communications Equipment 1.4% (0.8% of Total Investments) | | | | | |
| \$ 3,163 | Avaya, Inc., Term Loan B3 | 5.134% | 10/26/17 | B2 | \$ 2,232,799 |
| 326 | Avaya, Inc., Term Loan B6 | 6.500% | 3/31/18 | B2 | 219,856 |
| 21 | Commscope, Inc., Term Loan B, First Lien | 3.828% | 12/29/22 | BB | 20,790 |
| 975 | Riverbed Technology, Inc., Term Loan B, First Lien | 5.750% | 4/25/22 | B1 | 983,286 |
| 4,485 | Total Communications Equipment | | | | 3,456,731 |
| Consumer Finance 2.4% (1.5% of Total Investments) | | | | | |
| 4,500 | First Data Corporation, Term Loan B, First Lien | 4.439% | 3/24/21 | BB | 4,516,327 |
| 1,500 | First Data Corporation, Term Loan B | 4.189% | 7/08/22 | BB | 1,501,339 |
| 6,000 | Total Consumer Finance | | | | 6,017,666 |
| Containers & Packaging 0.9% (0.5% of Total Investments) | | | | | |
| 902 | Berry Plastics Holding Corporation, Term Loan F | 4.000% | 10/03/22 | BB | 906,097 |
| 1,277 | BWAY Holding Company, Term Loan B, First Lien | 5.500% | 8/14/20 | B2 | 1,275,015 |
| 2,179 | Total Containers & Packaging | | | | 2,181,112 |
| Diversified Consumer Services 5.8% (3.6% of Total Investments) | | | | | |
| 995 | AlixPartners LLP, Term Loan B, First Lien | 4.500% | 7/28/22 | B+ | 998,421 |
| 4,836 | Cengage Learning Acquisitions, Inc., Exit Term Loan | 7.000% | 3/31/20 | B+ | 4,816,481 |
| 2,844 | Harland Clarke Holdings Corporation, Term Loan B3 | 7.000% | 5/22/18 | BB | 2,813,629 |
| 2,876 | Hilton Hotels Corporation, Term Loan B2 | 3.500% | 10/25/20 | BBB | 2,887,726 |
| 1,489 | Houghton Mifflin, Term Loan B, First Lien | 4.000% | 5/28/21 | BB | 1,460,836 |
| 108 | Laureate Education, Inc., Term Loan B | 5.000% | 6/15/18 | B | 100,150 |
| 1,808 | ServiceMaster Company, Term Loan | 4.250% | 7/01/21 | BB | 1,817,162 |
| 14,956 | Total Diversified Consumer Services | | | | 14,894,405 |
| Diversified Financial Services 0.8% (0.5% of Total Investments) | | | | | |
| 993 | MJ Acquisition Corp., Term Loan, First Lien | 4.000% | 6/01/22 | BB | 990,019 |
| 1,100 | | 4.000% | 4/07/23 | BB | 1,108,250 |

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MGM Growth Properties, Term
Loan B

| | | | | | |
|--|---|--------|----------|------|------------|
| 2,093 | Total Diversified Financial Services | | | | 2,098,269 |
| Diversified Telecommunication Services 5.1% (3.1% of Total Investments) | | | | | |
| 1,903 | Frontier Communications Corporation, Term Loan A, Delayed Draw, First Lien, (DD1) | 2.940% | 3/31/21 | BB | 1,806,543 |
| 852 | Greeneden U.S. Holdings II LLC, Term Loan B | 4.000% | 2/08/20 | B | 842,072 |
| 591 | Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan | 3.750% | 6/30/19 | B1 | 555,303 |
| 1,667 | Level 3 Financing, Inc., Term Loan, Tranche B3 | 4.000% | 8/01/19 | Ba1 | 1,674,167 |
| 3,095 | WideOpenWest Finance LLC, Term Loan B | 4.500% | 4/01/19 | Ba3 | 3,085,391 |
| 1,849 | Ziggo N.V., Term Loan B1 | 3.652% | 1/15/22 | BB | 1,845,037 |
| 1,191 | Ziggo N.V., Term Loan B2 | 3.648% | 1/15/22 | BB | 1,188,977 |
| 1,960 | Ziggo N.V., Term Loan B3, Delayed Draw | 3.601% | 1/15/22 | BB | 1,955,442 |
| 13,108 | Total Diversified Telecommunication Services | | | | 12,952,932 |
| Electric Utilities 0.4% (0.2% of Total Investments) | | | | | |
| 1,000 | Energy Future Intermediate Holding Company, Term Loan | 4.250% | 12/19/16 | N/R | 1,000,417 |
| Electronic Equipment, Instruments & Components 1.2% (0.8% of Total Investments) | | | | | |
| 1,475 | SMART Modular Technologies, Inc., Term Loan B | 8.250% | 8/31/17 | B | 1,253,355 |
| 1,875 | TTM Technologies, Term Loan B | 6.000% | 5/31/21 | B+ | 1,840,273 |
| 3,350 | Total Electronic Equipment, Instruments & Components | | | | 3,093,628 |
| Energy Equipment & Services 0.7% (0.5% of Total Investments) | | | | | |
| 333 | Dynamic Energy Services International LLC, Term Loan | 9.500% | 3/06/18 | B3 | 294,490 |
| 2,500 | Drill Rigs Holdings, Inc., Tranche B1, Term Loan | 6.000% | 3/31/21 | CCC+ | 1,224,857 |
| 500 | Seventy Seven Operating LLC, Term Loan B, (WI/DD) | TBD | TBD | CCC | 392,500 |
| 3,333 | Total Energy Equipment & Services | | | | 1,911,847 |

| Principal Amount (000) | Description (1) | Coupon (4) | Maturity (2) | Ratings (3) | Value |
|-------------------------------|--|---|---------------------|--------------------|--------------|
| | Food & Staples Retailing | 8.6% (5.3% of Total Investments) | | | |
| \$ 2,455 | Albertson's LLC, Term Loan B2 | 5.500% | 3/21/19 | BB | \$ 2,462,037 |
| 12,870 | Albertson's LLC, Term Loan B4 | 5.500% | 8/25/21 | BB | 12,931,673 |
| 2,287 | BJ's Wholesale Club, Inc., Replacement Loan, First Lien | 4.500% | 9/26/19 | B | 2,269,392 |
| 1,990 | BJ's Wholesale Club, Inc., Replacement Loan, Second Lien | 8.500% | 3/26/20 | CCC | 1,935,735 |
| 1,375 | Rite Aid Corporation, Tranche 2, Term Loan, Second Lien | 4.875% | 6/21/21 | BB | 1,380,156 |
| 969 | Supervalu, Inc., New Term Loan | 4.500% | 3/21/19 | BB | 960,769 |
| 21,946 | Total Food & Staples Retailing | | | | 21,939,762 |
| | Food Products | 6.8% (4.2% of Total Investments) | | | |
| 983 | Hearthside Group Holdings, Term Loan, First Lien | 4.500% | 6/02/21 | B1 | 981,542 |
| 3,282 | Jacobs Douwe Egberts, Term Loan B | 4.250% | 7/02/22 | BB | 3,294,528 |
| 2,367 | Keurig Green Mountain, Inc., Term Loan B, First Lien | 5.250% | 3/03/23 | BB | 2,380,945 |
| 7,923 | US Foods, Inc., Incremental Term Loan | 4.500% | 3/31/19 | B | 7,923,470 |
| 2,966 | Wilton Products, Inc., Tranche B, Term Loan | 8.500% | 8/30/18 | N/R | 2,684,402 |
| 17,521 | Total Food Products | | | | 17,264,887 |
| | Health Care Equipment & Supplies | 3.9% (2.5% of Total Investments) | | | |
| 580 | Ardent Medical Services, Inc., Term Loan B, First Lien | 6.500% | 8/04/21 | B1 | 582,672 |
| 649 | CareCore National LLC, Term Loan | 5.500% | 3/05/21 | B | 608,597 |
| 3,252 | Onex Carestream Finance LP, Term Loan, First Lien | 5.000% | 6/07/19 | B+ | 3,137,780 |
| 973 | Onex Carestream Finance LP, Term Loan, Second Lien | 9.500% | 12/09/19 | B | 858,358 |
| 955 | ConvaTec Healthcare, Term Loan B | 4.250% | 6/15/20 | N/R | 959,352 |
| 998 | Greatbatch, Inc., Term Loan B | 5.250% | 10/14/22 | B+ | 1,002,332 |
| 2,090 | Kinetic Concepts, Inc., Incremental Term Loan E1 | 4.500% | 5/04/18 | BB | 2,092,082 |
| 860 | Sterigenics International, Inc., Term Loan B | 4.250% | 5/16/22 | B1 | 860,491 |
| 10,357 | Total Health Care Equipment & Supplies | | | | 10,101,664 |

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Health Care Providers & Services 6.3% (3.9% of Total Investments)

| | | | | | |
|--------|--|---------|----------|-----|------------|
| 5 | Community Health Systems, Inc., Term Loan F | 3.750% | 12/31/18 | BB | 4,986 |
| 523 | Community Health Systems, Inc., Term Loan G | 3.750% | 12/31/19 | BB | 515,871 |
| 1,046 | Community Health Systems, Inc., Term Loan H | 4.000% | 1/27/21 | BB | 1,032,294 |
| 2,285 | DaVita HealthCare Partners, Inc., Tranche B, Term Loan | 3.500% | 6/24/21 | Ba1 | 2,296,205 |
| 2,446 | Drumm Investors LLC, Term Loan | 9.500% | 5/04/18 | B | 2,385,201 |
| 562 | Genesis Healthcare LLC, Term Loan | 11.000% | 12/04/17 | B | 559,275 |
| 987 | Healogics, Inc., Term Loan, First Lien | 5.250% | 7/01/21 | B | 935,319 |
| 1,708 | Heartland Dental Care, Inc., Term Loan, First Lien | 5.500% | 12/21/18 | B1 | 1,691,318 |
| 500 | Heartland Dental Care, Inc., Term Loan, Second Lien | 9.750% | 6/21/19 | CCC | 478,334 |
| 399 | Kindred Healthcare, Inc., Term Loan B, First Lien | 4.250% | 4/09/21 | Ba2 | 397,987 |
| 767 | LHP Operations Co. LLC, Term Loan B | 9.000% | 7/03/18 | B2 | 762,773 |
| 2,009 | Millennium Laboratories, Inc., Term Loan B, First Lien | 7.500% | 12/21/20 | N/R | 1,566,837 |
| 591 | National Mentor Holdings, Inc., Term Loan B | 4.250% | 1/31/21 | B+ | 590,545 |
| 1,110 | Quorum Health Corp., Term Loan B , (WI/DD) | TBD | TBD | B1 | 1,109,827 |
| 740 | Select Medical Corporation, Term Loan E, Tranche B, First Lien | 6.000% | 6/01/18 | Ba2 | 740,796 |
| 966 | Select Medical Corporation, Term Loan F, First Lien | 6.000% | 3/03/21 | Ba2 | 975,447 |
| 16,644 | Total Health Care Providers & Services | | | | 16,043,015 |

Health Care Technology 0.5% (0.3% of Total Investments)

| | | | | | |
|-------|--|--------|---------|----|-----------|
| 1,319 | Catalent Pharma Solutions, Inc., Term Loan | 4.250% | 5/20/21 | BB | 1,326,890 |
|-------|--|--------|---------|----|-----------|

Hotels, Restaurants & Leisure 7.1% (4.4% of Total Investments)

| | | | | | |
|-------|---|--------|----------|-----|-----------|
| 3,544 | Burger King Corporation, Term Loan B | 3.750% | 12/10/21 | Ba3 | 3,554,029 |
| 3,163 | CCM Merger, Inc., Term Loan B | 4.500% | 8/08/21 | BB | 3,178,354 |
| 1,826 | CityCenter Holdings LLC, Term Loan | 4.250% | 10/16/20 | BB | 1,833,715 |
| 1,559 | Intrawest Resorts Holdings, Inc., Term Loan B, First Lien | 5.000% | 12/09/20 | CCC | 1,561,896 |
| 1,489 | | 4.250% | 6/10/22 | BB | 1,483,167 |

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|--------|--|--------|----------|----|------------|
| | Life Time Fitness, Inc., Term Loan B | | | | |
| 1,955 | Scientific Games Corporation, Term Loan | 6.000% | 10/18/20 | BB | 1,930,563 |
| 1,977 | Scientific Games Corporation, Term Loan B2 | 6.000% | 10/01/21 | BB | 1,953,375 |
| 904 | Seaworld Parks and Entertainment, Inc., Term Loan B2 | 3.000% | 5/14/20 | BB | 884,253 |
| 1,748 | Station Casino LLC, Term Loan B | 4.250% | 3/02/20 | B+ | 1,754,009 |
| 18,165 | Total Hotels, Restaurants & Leisure | | | | 18,133,361 |

Nuveen Investments 3

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

April 30, 2016 (Unaudited)

| Principal Amount (000) | Description (1) | Coupon (4) | Maturity (2) | Ratings (3) | Value |
|------------------------|--|------------|--------------|-------------|------------|
| | Household Durables 0.2% (0.1% of Total Investments) | | | | |
| \$ 443 | Serta Simmons Holdings LLC, Term Loan | 4.250% | 10/01/19 | BB | \$ 444,406 |
| | Industrial Conglomerates 0.5% (0.3% of Total Investments) | | | | |
| 1,364 | Brand Energy & Infrastructure Services, Inc., Initial Term Loan | 4.750% | 11/26/20 | B1 | 1,352,235 |
| | Insurance 2.3% (1.4% of Total Investments) | | | | |
| 2,322 | Alliant Holdings I LLC, Initial Term Loan B, First Lien | 4.500% | 8/12/22 | B | 2,306,086 |
| 998 | AssuredPartners Capital, Inc., Term Loan, First Lien | 5.750% | 10/21/22 | B | 996,253 |
| 2,683 | Hub International Holdings, Inc., Initial Term Loan | 4.250% | 10/02/20 | Ba3 | 2,663,233 |
| 6,003 | Total Insurance | | | | 5,965,572 |
| | Internet & Catalog Retail 1.2% (0.7% of Total Investments) | | | | |
| 2,958 | Travelport LLC, Term Loan B, First Lien | 5.750% | 9/02/21 | B+ | 2,968,170 |
| | Internet Software & Services 2.1% (1.3% of Total Investments) | | | | |
| 995 | Ancestry.com, Inc., Term Loan B | 5.000% | 8/29/22 | Ba3 | 997,021 |
| 488 | Sabre Inc., Term Loan B2 | 4.000% | 2/19/19 | Ba2 | 489,430 |
| 726 | Sabre Inc., Term Loan | 4.000% | 2/19/19 | Ba2 | 728,422 |
| 116 | Sabre Inc., Term Loan C | 3.500% | 2/19/18 | Ba2 | 116,029 |
| 3,300 | Tibco Software, Inc., Term Loan B | 6.500% | 12/04/20 | B1 | 2,994,750 |
| 5,625 | Total Internet Software & Services | | | | 5,325,652 |
| | IT Services 1.1% (0.7% of Total Investments) | | | | |
| 2,061 | EIG Investors Corp., Term Loan, First Lien | 6.480% | 11/09/19 | B1 | 1,986,205 |
| 199 | Mitchell International, Inc., Initial Term Loan B, First Lien | 4.500% | 10/13/20 | B1 | 197,771 |
| 283 | VFH Parent LLC, New Term Loan | 5.250% | 11/08/19 | N/R | 283,421 |
| 451 | Zayo Group LLC, Term Loan B2 | 4.500% | 5/06/21 | Ba2 | 454,126 |
| 2,994 | Total IT Services | | | | 2,921,523 |
| | Leisure Products 1.9% (1.2% of Total Investments) | | | | |

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| 1,495 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 4.750% | 5/28/21 | Ba3 | 1,449,675 |
| 1,736 | Academy, Ltd., Term Loan B | 5.000% | 7/01/22 | B | 1,710,341 |
| 1,164 | Equinox Holdings, Inc., New Initial Term Loan, First Lien | 5.000% | 1/31/20 | B1 | 1,162,589 |
| 500 | Four Seasons Holdings, Inc., Term Loan, Second Lien | 6.250% | 12/27/20 | B | 499,583 |
| 4,895 | Total Leisure Products | | | | 4,822,188 |
| | Machinery 0.4% (0.2% of Total Investments) | | | | |
| 494 | Rexnord LLC, Term Loan B | 4.000% | 8/21/20 | BB | 491,773 |
| 500 | Vizient, Inc., Term Loan B, First Lien | 6.250% | 2/13/23 | B1 | 504,791 |
| 994 | Total Machinery | | | | 996,564 |
| | Marine 0.3% (0.2% of Total Investments) | | | | |
| 750 | American Commercial Lines LLC, Term Loan B, First Lien | 9.750% | 11/06/20 | B | 656,250 |
| | Media 12.6% (7.8% of Total Investments) | | | | |
| 1,280 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 4.250% | 7/23/21 | B1 | 1,270,296 |
| 950 | Advantage Sales & Marketing, Inc., Term Loan, Second Lien | 7.500% | 7/25/22 | CCC+ | 900,125 |
| 639 | Affinion Group Holdings, Inc., Initial Term Loan, Second Lien | 8.500% | 10/31/18 | Caa1 | 504,647 |
| 995 | Affinion Group Holdings, Inc., Term Loan, First Lien | 6.750% | 4/30/18 | B1 | 878,954 |
| 1,474 | Catalina Marketing Corporation, Term Loan, First Lien | 4.500% | 4/09/21 | B1 | 1,258,214 |
| 1,000 | Catalina Marketing Corporation, Term Loan, Second Lien | 7.750% | 4/11/22 | Caa1 | 637,500 |
| 3,482 | Cequel Communications LLC, Extended Term Loan | 4.250% | 12/14/22 | BB | 3,484,909 |
| 3,000 | Charter Communications Operating Holdings LLC, Term Loan I | 3.500% | 1/24/23 | BBB | 3,016,338 |
| 2,111 | Clear Channel Communications, Inc., Term Loan E | 7.935% | 7/30/19 | Caa1 | 1,574,954 |
| 1,500 | Clear Channel Communications, Inc., Tranche D, Term Loan | 7.185% | 1/30/19 | Caa1 | 1,122,891 |
| 6,705 | Cumulus Media, Inc., Term Loan B | 4.250% | 12/23/20 | B3 | 4,633,590 |
| 1,247 | Emerald Expositions Holdings, Inc., Term Loan, First Lien | 4.750% | 6/17/20 | BB | 1,249,005 |
| 445 | Gray Television, Inc., Initial Term Loan | 3.938% | 6/13/21 | BB | 446,207 |
| 983 | IMG Worldwide, Inc., First Lien | 5.250% | 5/06/21 | B1 | 983,515 |
| 750 | Lions Gate Entertainment Corporation, Term Loan B, Second Lien | 5.000% | 3/17/22 | BB | 735,000 |

4 Nuveen Investments

| Principal Amount (000) | Description (1) | Coupon (4) | Maturity (2) | Rating (3) | Value |
|---|---|-------------------|---------------------|-------------------|-------------------|
| Media (continued) | | | | | |
| \$ 1,481 | McGraw-Hill Education Holdings LLC, Term Loan B | 6.250% | 3/22/19 | B+ | \$ 1,483,792 |
| 998 | Numericable Group S.A., Term Loan | 4.750% | 2/10/23 | B+ | 1,000,149 |
| 1,642 | Springer Science & Business Media, Inc., Term Loan B9, First Lien | 4.750% | 8/14/20 | B1 | 1,606,621 |
| 3,790 | Univision Communications, Inc., Replacement Term Loan, First Lien | 4.000% | 3/01/20 | B+ | 3,794,513 |
| 1,294 | WMG Acquisition Corporation, Tranche B, Refinancing Term Loan | 3.750% | 7/01/20 | B1 | 1,283,764 |
| 155 | Yell Group PLC, Term Loan A2 | 5.624% | 3/01/19 | N/R | 458,401 |
| 7 | Yell Group PLC, Term Loan A2, (6) | 1.500% | 3/03/19 | N/R | |
| 764 | Yell Group PLC, Term Loan B2, PIK, (6) | 0.000% | 3/03/24 | N/R | |
| 36,692 | Total Media | | | | 32,323,385 |
| Metals & Mining 0.5% (0.3% of Total Investments) | | | | | |
| 1,470 | Fortescue Metals Group, Ltd., Term Loan B, First Lien, (WI/DD) | TBD | TBD | BBB | 1,391,171 |
| Multiline Retail 2.2% (1.4% of Total Investments) | | | | | |
| 990 | Bass Pro Group LLC, Term Loan B, First Lien | 4.000% | 6/05/20 | BB | 979,481 |
| 1,500 | Belk, Inc., Term Loan B, First Lien | 5.750% | 12/12/22 | B+ | 1,341,562 |
| 1,824 | Dollar Tree, Inc., Term Loan B1 | 3.500% | 7/06/22 | BBB | 1,831,788 |
| 830 | Dollar Tree, Inc., Term Loan B2 | 4.250% | 7/06/22 | BBB | 832,204 |
| 691 | Hudson's Bay Company, Term Loan B, First Lien | 4.750% | 9/30/22 | BB | 695,025 |
| 5,835 | Total Multiline Retail | | | | 5,680,060 |
| Oil, Gas & Consumable Fuels 1.7% (1.0% of Total Investments) | | | | | |
| 719 | California Resources Corporation, Term Loan A, First Lien, (WI/DD) | TBD | TBD | B1 | 625,312 |
| 337 | Crestwood Holdings LLC, Term Loan B | 8.619% | 6/19/19 | B | 301,277 |
| 2,192 | Energy and Exploration Partners, Term Loan, (5) | 0.000% | 1/22/19 | N/R | 252,062 |
| 500 | Fieldwood Energy LLC, Term Loan, First Lien, (DD1) | 3.875% | 10/01/18 | B | 377,500 |
| 584 | Fieldwood Energy LLC, Term Loan, Second Lien, (DD1) | 8.375% | 9/30/20 | CCC | 159,864 |
| 1,753 | Harvey Gulf International Marine, Inc., Term Loan B, (DD1) | 5.500% | 6/18/20 | B | 1,027,021 |
| 1,837 | Seadrill Partners LLC, Initial Term Loan | 4.000% | 2/21/21 | B | 903,407 |
| 24 | Southcross Holdings Borrower L.P., Term Loan B, First Lien | 3.500% | 4/13/23 | N/R | 23,948 |
| 558 | Western Refining, Inc., Term Loan B | 4.250% | 11/12/20 | BB | 551,989 |
| 8,504 | Total Oil, Gas & Consumable Fuels | | | | 4,222,380 |
| Pharmaceuticals 5.0% (3.1% of Total Investments) | | | | | |
| 2,993 | Endo Health Solutions, Inc., Term Loan B | 3.750% | 9/26/22 | Ba1 | 2,987,511 |
| 2,000 | Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5) | 0.000% | 5/03/13 | N/R | 12,500 |
| 983 | Patheon, Inc., Term Loan B | 4.250% | 3/11/21 | B1 | 975,745 |
| 2,778 | Pharmaceutical Product Development, Inc., Term Loan B, First Lien | 4.250% | 8/18/22 | B1 | 2,777,669 |
| 2,322 | Pharmaceutical Research Associates, Inc., Term Loan | 4.500% | 9/23/20 | BB | 2,335,536 |
| 1,304 | Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan E | 4.750% | 8/05/20 | BB | 1,270,319 |

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| | | | | | |
|--------|--|--------|----------|-----|------------|
| 2,523 | Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan F | 5.000% | 4/01/22 | Ba2 | 2,475,983 |
| 14,903 | Total Pharmaceuticals | | | | 12,835,263 |
| | Professional Services 0.4% (0.3% of Total Investments) | | | | |
| 1,167 | Ceridian Corporation, Term Loan B2 | 4.500% | 9/15/20 | Ba3 | 1,120,630 |
| | Real Estate Investment Trust 4.9% (3.0% of Total Investments) | | | | |
| 7,541 | Communications Sales & Leasing, Inc., Term Loan B, First Lien | 5.000% | 10/24/22 | BB+ | 7,414,829 |
| 2,425 | Realogy Corporation, Initial Term Loan B | 3.750% | 3/05/20 | BB+ | 2,429,591 |
| 567 | Starwood Property Trust, Inc., Term Loan B | 3.500% | 4/17/20 | BB | 563,603 |
| 2,342 | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien | 4.750% | 12/18/20 | BB | 2,059,665 |
| 12,875 | Total Real Estate Investment Trust | | | | 12,467,688 |
| | Real Estate Management & Development 0.7% (0.5% of Total Investments) | | | | |
| 1,861 | Capital Automotive LP, Term Loan, Second Lien | 6.000% | 4/30/20 | B1 | 1,868,426 |
| | Road & Rail 0.3% (0.2% of Total Investments) | | | | |
| 998 | Quality Distribution, Term Loan, First Lien | 5.750% | 8/18/22 | B1 | 887,775 |

Nuveen Investments 5

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

April 30, 2016 (Unaudited)

| Principal Amount (000) | Description (1) | Coupon (4) | Maturity (2) | Ratings (3) | Value |
|---|--|-------------------|---------------------|--------------------|--------------|
| Semiconductors & Semiconductor Equipment | | | | | |
| 8.4% (5.2% of Total Investments) | | | | | |
| \$ 1,200 | Avago Technologies, Term Loan A | 2.183% | 2/01/21 | BBB | \$ 1,165,876 |
| 11,500 | Avago Technologies, Term Loan B, First Lien | 4.250% | 2/01/23 | BBB | 11,527,956 |
| 1,000 | Micron Technology, Inc., Term Loan B, First Lien, (WI/DD) | TBD | TBD | Baa2 | 1,006,875 |
| 2,557 | Microsemi Corporation, Term Loan B, First Lien | 5.250% | 1/16/23 | Ba2 | 2,578,794 |
| 1,995 | NXP Semiconductor LLC, Term Loan B, First Lien | 3.750% | 12/07/20 | BBB | 2,004,353 |
| 961 | NXP Semiconductor LLC, Term Loan D | 3.250% | 1/11/20 | BBB | 961,268 |
| 2,250 | On Semiconductor Corp., Term Loan B, First Lien | 5.250% | 3/31/23 | Ba1 | 2,264,906 |
| 21,463 | Total Semiconductors & Semiconductor Equipment | | | | 21,510,028 |
| Software 10.3% (6.4% of Total Investments) | | | | | |
| 1,170 | Blackboard, Inc., Term Loan B3 | 4.750% | 10/04/18 | B+ | 1,101,294 |
| 2,075 | BMC Software, Inc., Initial Term Loan | 5.000% | 9/10/20 | B1 | 1,797,056 |
| 998 | Computer Sciences Government Services, Term Loan B, First Lien | 3.750% | 11/28/22 | BB+ | 1,002,020 |
| 2,424 | Compuware Corporation, Tranche B2, Term Loan, First Lien | 6.250% | 12/15/21 | B | 2,345,985 |
| 750 | Compuware Corporation, Term Loan, Second Lien, (WI/DD) | TBD | TBD | CCC+ | 649,063 |
| 1,743 | Ellucian, Term Loan B, First Lien | 4.750% | 9/30/22 | B | 1,742,990 |
| 1,037 | Emdeon Business Services LLC, Term Loan B2 | 3.750% | 11/02/18 | Ba3 | 1,036,182 |
| 5,915 | Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5 | 3.750% | 6/03/20 | B+ | 5,791,023 |
| 995 | Informatica Corp., Term Loan B | 4.250% | 8/05/22 | B | 983,288 |
| 785 | Micro Focus International PLC, Term Loan B | 5.250% | 11/19/21 | BB | 785,314 |
| 1,215 | Micro Focus International PLC, Term Loan C | 4.500% | 11/20/19 | BB | 1,213,481 |
| 3,378 | Misys PLC, Term Loan B, First Lien | 5.000% | 12/12/18 | B+ | 3,391,328 |
| 696 | MSC Software Corporation, Initial Term Loan, First Lien | 5.000% | 5/29/20 | B1 | 667,901 |
| 1,401 | SS&C Technologies, Inc./ Sunshine | 4.007% | 7/08/22 | BB | 1,407,312 |

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| | | | | | |
|--------|--|--------|----------|-----|------------|
| | Acquisition II, Inc., Term Loan B1 | | | | |
| 200 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B2 | 4.019% | 7/08/22 | BB | 200,502 |
| 946 | Vertafore, Inc., Term Loan, First Lien | 4.250% | 10/03/19 | B+ | 948,989 |
| 1,244 | Zebra Technologies Corporation, Term Loan B, First Lien | 4.750% | 10/27/21 | BB+ | 1,254,687 |
| 26,972 | Total Software | | | | 26,318,415 |
| | Specialty Retail 2.4% (1.5% of Total Investments) | | | | |
| 500 | Gardner Denver, Inc., Term Loan, (WI/DD) | TBD | TBD | B1 | 470,000 |
| 1,556 | Jo-Ann Stores, Inc., Term Loan, First Lien | 4.000% | 3/16/18 | Ba3 | 1,541,341 |
| 2,845 | Petco Animal Supplies, Inc., Term Loan B1 | 5.750% | 1/26/23 | B1 | 2,865,548 |
| 1,337 | Petsmart, Inc., Term Loan B | 4.250% | 3/11/22 | BB | 1,333,842 |
| 6,238 | Total Specialty Retail | | | | 6,210,731 |
| | Technology Hardware, Storage & Peripherals 5.4% (3.3% of Total Investments) | | | | |
| 8,821 | Dell, Inc., Term Loan B2 | 4.000% | 4/29/20 | BBB | 8,824,707 |
| 5,000 | Western Digital, Inc., Term Loan B, First Lien, (WI/DD) | TBD | TBD | BBB | 4,928,125 |
| 13,821 | Total Technology Hardware, Storage & Peripherals | | | | 13,752,832 |
| | Textiles, Apparel & Luxury Goods 0.3% (0.2% of Total Investments) | | | | |
| 500 | Gymboree Corporation, Term Loan, (WI/DD) | TBD | TBD | B3 | 388,437 |
| 598 | J Crew Group, Term Loan B, First Lien, (WI/DD) | TBD | TBD | B2 | 478,992 |
| 1,098 | Total Textiles, Apparel & Luxury Goods | | | | 867,429 |
| | Trading Companies & Distributors 1.5% (0.9% of Total Investments) | | | | |
| 3,090 | HD Supply, Inc., Term Loan B | 3.750% | 8/13/21 | BB | 3,092,868 |
| 827 | Neff Rental/Neff Finance Closing Date Loan, Second Lien | 7.250% | 6/09/21 | B | 773,451 |
| 3,917 | Total Trading Companies & Distributors | | | | 3,866,319 |
| | Transportation Infrastructure 0.5% (0.3% of Total Investments) | | | | |
| 66 | Ceva Group PLC, Canadian Term Loan | 6.500% | 3/19/21 | B2 | 58,130 |
| 529 | Ceva Group PLC, US Term Loan | 6.500% | 3/19/21 | B2 | 465,041 |
| 371 | Ceva Group PLC, Synthetic Letter of Credit Term Loan | 6.500% | 3/19/21 | B2 | 326,232 |
| 384 | | 6.500% | 3/19/21 | B2 | 337,154 |

Ceva Group PLC, Dutch B.V., Term
Loan

| | | | | | |
|-------|--|-------------|---------|-----|-----------|
| 1,350 | Total Transportation Infrastructure | | | | 1,186,557 |
| | Wireless Telecommunication Services | 2.1% | | | |
| | (1.3% of Total Investments) | | | | |
| 856 | Asurion LLC, Term Loan B4, First Lien | 5.000% | 8/04/22 | Ba3 | 851,553 |

6 Nuveen Investments

| Principal Amount (000) | Description (1) | Coupon (4) | Maturity (2) | Ratings (3) | Value |
|---|--|------------|--------------|-------------|--------------|
| Wireless Telecommunication Services (continued) | | | | | |
| \$ 834 | Asurion LLC, Term Loan B1 | 5.000% | 5/24/19 | Ba3 | \$ 833,662 |
| 2,951 | Fairpoint Communications, Inc., Term Loan B | 7.500% | 2/14/19 | B | 2,947,032 |
| 673 | T-Mobile USA, Term Loan B | 3.500% | 11/09/22 | BBB | 678,110 |
| 5,314 | Total Wireless Telecommunication Services | | | | 5,310,357 |
| \$ 365,575 | Total Variable Rate Senior Loan Interests (cost \$363,176,502) | | | | 346,478,575 |
| Shares | | | | | |
| | Description (1) | | | | Value |
| | COMMON STOCKS 1.9% (1.2% of Total Investments) | | | | |
| | Banks 0.8% (0.5% of Total Investments) | | | | |
| 36,577 | BLB Worldwide Holdings Inc., (7), (8) | | | | \$ 1,993,446 |
| | Diversified Consumer Services 0.4% (0.3% of Total Investments) | | | | |
| 53,514 | Cengage Learning Holdings II LP, (7), (8) | | | | 1,016,766 |
| 1,562,493 | Education Management Corporation, (7), (8) | | | | 156 |
| | Total Diversified Consumer Services | | | | 1,016,922 |
| | Energy Equipment & Services 0.1% (0.0% of Total Investments) | | | | |
| 1,961 | Vantage Drill International, (7), (8) | | | | 186,295 |
| | Health Care Providers & Services 0.1% (0.1% of Total Investments) | | | | |
| 58,830 | Millennium Health LLC, (7), (8) | | | | 382,395 |
| | Media 0.5% (0.3% of Total Investments) | | | | |
| 3,479 | Cumulus Media, Inc., (8) | | | | 1,293 |
| 6,268 | Metro-Goldwyn-Mayer, (7), (8) | | | | 501,440 |
| 18,422 | Tribune Media Company | | | | 710,168 |
| 14,825 | Tribune Media Company, (6) | | | | |
| 4,605 | Tribune Publishing Company | | | | 52,175 |
| | Total Media | | | | 1,265,076 |
| | Oil, Gas & Consumable Fuels 0.0% (0.0% of Total Investments) | | | | |
| 27 | Southcross Holdings Borrower LP, (7), (8) | | | | 6,750 |
| | Professional Services 0.0% (0.0% of Total Investments) | | | | |
| 47,152 | Vertrue, Inc., (7), (8) | | | | 84,874 |
| | Software 0.0% (0.0% of Total Investments) | | | | |
| 291,294 | Eagle Topco LP, (6), (8) | | | | |

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Total Common Stocks (cost \$5,575,604) 4,935,758

| Shares | Description (1) | Coupon | Ratings (3) | Value |
|---|---------------------------------------|--------|-------------|----------|
| \$25 PAR (OR SIMILAR) RETAIL PREFERRED Investments) 0.0% (0.0% of Total) | | | | |
| Diversified Consumer Services 0.0% (0.0% of Total Investments) | | | | |
| 1,738 | Education Management Corporation, (7) | 7.500% | N/R | \$ 3,476 |
| Total \$25 Par (or similar) Retail Preferred (cost \$4,219) | | | | 3,476 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (3) | Value |
|--|--------------------------------|---------|----------|-------------|--------------|
| CORPORATE BONDS 16.1% (10.0% of Total Investments) | | | | | |
| Commercial Services & Supplies 0.5% (0.3% of Total Investments) | | | | | |
| \$ 1,233 | NES Rental Holdings Inc., 144A | 7.875% | 5/01/18 | B | \$ 1,177,515 |
| Communications Equipment 0.2% (0.1% of Total Investments) | | | | | |
| 3,125 | Avaya Inc., 144A | 10.500% | 3/01/21 | Caa2 | 625,000 |

Nuveen Investments 7

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

April 30, 2016 (Unaudited)

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (3) | Value |
|-------------------------------|--|---------------|-----------------|--------------------|--------------|
| | Containers & Packaging Investments) 0.3% (0.2% of Total) | | | | |
| \$ 776 | Reynolds Group | 9.875% | 8/15/19 | CCC+ | \$ 802,190 |
| | Diversified Telecommunication Services (1.3% of Total Investments) 2.1% | | | | |
| 600 | Frontier Communications Corporation, 144A | 8.875% | 9/15/20 | BB | 635,250 |
| 1,585 | Frontier Communications Corporation | 6.250% | 9/15/21 | BB | 1,474,050 |
| 1,350 | Frontier Communications Corporation | 6.875% | 1/15/25 | BB | 1,123,875 |
| 215 | IntelSat Limited | 6.750% | 6/01/18 | CC | 166,087 |
| 3,050 | IntelSat Limited | 7.750% | 6/01/21 | CC | 1,021,750 |
| 2,650 | IntelSat Limited | 8.125% | 6/01/23 | CC | 867,875 |
| 9,450 | Total Diversified Telecommunication Services | | | | 5,288,887 |
| | Health Care Equipment & Supplies 3.7% (2.3% of Total Investments) | | | | |
| 2,025 | Kinetic Concepts | 10.500% | 11/01/18 | B | 2,046,566 |
| 1,000 | Kinetic Concepts | 12.500% | 11/01/19 | CCC+ | 960,000 |
| 3,500 | Tenet Healthcare Corporation | 6.000% | 10/01/20 | Ba2 | 3,710,000 |
| 1,100 | Tenet Healthcare Corporation | 8.125% | 4/01/22 | B3 | 1,141,250 |
| 1,560 | Tenet Healthcare Corporation | 6.750% | 6/15/23 | B3 | 1,548,300 |
| 9,185 | Total Health Care Equipment & Supplies | | | | 9,406,116 |
| | Health Care Providers & Services 2.1% (1.3% of Total Investments) | | | | |
| 1,000 | Community Health Systems, Inc. | 8.000% | 11/15/19 | B+ | 1,006,250 |
| 1,020 | Community Health Systems, Inc. | 5.125% | 8/01/21 | BB | 1,022,968 |
| 2,400 | Community Health Systems, Inc. | 6.875% | 2/01/22 | B+ | 2,182,500 |
| 600 | IASIS Healthcare Capital Corporation | 8.375% | 5/15/19 | CCC+ | 573,000 |
| 750 | Select Medical Corporation | 6.375% | 6/01/21 | B | 711,563 |
| 5,770 | Total Health Care Providers & Services | | | | 5,496,281 |
| | Hotels, Restaurants & Leisure 0.5% (0.3% of Total Investments) | | | | |
| 1,550 | Scientific Games International Inc. | 10.000% | 12/01/22 | B | 1,281,075 |
| | Media 3.0% (1.9% of Total Investments) | | | | |
| 100 | CCO Safari II LLC, 144A | 3.579% | 7/23/20 | BBB | 103,850 |
| 1,524 | Clear Channel Communications, Inc. | 10.000% | 1/15/18 | CC | 601,980 |
| 2,872 | Clear Channel Communications, Inc. | 9.000% | 12/15/19 | Caa1 | 2,225,800 |

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| | | | | | |
|--|--|---------|----------|------|-----------|
| 6,468 | Clear Channel Communications, Inc. | 14.000% | 2/01/21 | CC | 1,762,445 |
| 3,050 | Clear Channel Communications, Inc. | 9.000% | 3/01/21 | Caa1 | 2,157,875 |
| 1,000 | Dish DBS Corporation | 5.875% | 11/15/24 | BB | 938,750 |
| 15,014 | Total Media | | | | 7,790,700 |
| Real Estate Investment Trust 0.3% (0.2% of Total Investments) | | | | | |
| 750 | iStar Inc. | 4.000% | 11/01/17 | B+ | 738,750 |
| Semiconductors & Semiconductor Equipment 0.7% (0.4% of Total Investments) | | | | | |
| 1,075 | Advanced Micro Devices, Inc. | 7.750% | 8/01/20 | CCC | 860,000 |
| 1,200 | Advanced Micro Devices, Inc. | 7.500% | 8/15/22 | CCC | 921,000 |
| 2,275 | Total Semiconductors & Semiconductor Equipment | | | | 1,781,000 |
| Software 0.6% (0.4% of Total Investments) | | | | | |
| 1,330 | BMC Software Finance Inc., 144A | 8.125% | 7/15/21 | CCC+ | 984,200 |
| 700 | Boxer Parent Company Inc./BMC Software, 144A | 9.000% | 10/15/19 | CCC+ | 514,500 |
| 2,030 | Total Software | | | | 1,498,700 |
| Wireless Telecommunication Services 2.1% (1.3% of Total Investments) | | | | | |
| 500 | FairPoint Communications Inc., 144A | 8.750% | 8/15/19 | B | 472,500 |
| 1,000 | Sprint Capital Corporation | 6.900% | 5/01/19 | B+ | 915,000 |
| 500 | Sprint Corporation | 7.875% | 9/15/23 | B+ | 390,000 |
| 2,000 | Sprint Corporation | 7.125% | 6/15/24 | B+ | 1,500,000 |

8 Nuveen Investments

**Principal
Amount**

| (000) | Description (1) | Coupon | Maturity | Rating (3) | |
|--|---|--------|----------|------------|--------------|
| Wireless Telecommunication Services (continued) | | | | | |
| \$ 1,750 | T-Mobile USA Inc. | 6.250% | 4/01/21 | BB | \$ 1,8 |
| 75 | T-Mobile USA Inc. | 6.731% | 4/28/22 | BB | |
| 75 | T-Mobile USA Inc. | 6.836% | 4/28/23 | BB | |
| 5,900 | Total Wireless Telecommunication Services | | | | 5,2 |
| \$ 57,058 | Total Corporate Bonds (cost \$55,043,348) | | | | 41,1 |
| | Total Long-Term Investments (cost \$423,799,673) | | | | 392,5 |

**Principal
Amount**

| (000) | Description (1) | Coupon | Maturity | |
|-----------|--|---------------|------------------------------------|-----------------|
| | SHORT-TERM INVESTMENTS | 7.8% | (4.8% of Total Investments) | |
| | REPURCHASE AGREEMENTS | 7.8% | (4.8% of Total Investments) | |
| \$ 19,963 | Repurchase Agreement with Fixed Income Clearing Corporation, dated 4/29/16, repurchase price \$19,963,224, collateralized by \$19,120,000 U.S. Treasury Notes, 2.500%, due 8/15/23, value \$20,362,800 | 0.030% | 5/02/16 | \$ 19,9 |
| | Total Short-Term Investments (cost \$19,963,174) | | | 19,9 |
| | Total Investments (cost \$443,762,847) | 161.3% | | 412,5 |
| | Borrowings (39.5%) (9), (10) | | | (101,0) |
| | Variable Rate Term Preferred Shares, at Liquidation Preference (17.6%) (11) | | | (45,0) |
| | Other Assets Less Liabilities (4.2%) | | | (10,7) |
| | Net Assets Applicable to Common Shares | 100% | | \$ 255,7 |

Fair Value Measurements

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

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

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

| | Level 1 | Level 2 | Level 3 | Total |
|--|------------|----------------|---------|----------------|
| Long-Term Investments: | | | | |
| Variable Rate Senior Loan Interests | \$ | \$ 346,478,575 | \$ * | \$ 346,478,575 |
| Common Stocks | 763,636 | 4,172,122 | * | 4,935,758 |
| \$25 Par (or similar) Retail Preferred | | 3,476 | | 3,476 |
| Corporate Bonds | | 41,147,107 | | 41,147,107 |
| Short-Term Investments: | | | | |
| Repurchase Agreements | | 19,963,174 | | 19,963,174 |
| Total | \$ 763,636 | \$ 411,764,454 | \$ | \$ 412,528,090 |

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

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

April 30, 2016 (Unaudited)

Income Tax Information

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

As of April 30, 2016, the cost of investments was \$443,776,683.

Gross unrealized appreciation and gross unrealized depreciation of investments as of April 30, 2016, were as follows:

| | |
|---|-----------------|
| Gross unrealized: | |
| Appreciation | \$ 5,055,941 |
| Depreciation | (36,304,534) |
| Net unrealized appreciation (depreciation) of investments | \$ (31,248,593) |

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 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.
- (3) Ratings: Using the highest of Standard & Poor's Group (Standard & Poor's), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch) rating. 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.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i)

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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.

- (5) As of, or subsequent to, the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.
- (6) Investment 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.
- (7) For fair value measurement disclosure purposes, investment classified as Level 2.
- (8) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (9) Borrowings as a percentage of Total Investments is 24.5%.
- (10) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.
- (11) Variable Rate Term Preferred Shares, at Liquidation Preference as a percentage of Total Investments is 10.9%.
- (DD1) Portion of investment purchased on a delayed delivery basis.
- (WI/DD) Purchased on a when-issued or delayed delivery basis.
- 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.
- TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a weighted average coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final weighted average coupon rate and maturity date.

10 Nuveen Investments

Item 2. Controls and Procedures.

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

Item 3. Exhibits.

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

