NUVEEN SENIOR INCOME FUND Form N-CSR October 04, 2013

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)

Kevin J. McCarthy

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 July 31 end:

Date of reporting period: July 31, 2013

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 information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policymaking 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 Investments

Closed-End Funds

Seeks high current income from portfolios of senior corporate loans.

Annual Report

July 31, 2013

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

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Chairman's Letter to Shareholders

Dear Shareholders,

I am pleased to have this opportunity to introduce myself to you as the new independent chairman of the Nuveen Fund Board, effective July 1, 2013. I am honored to have been selected as chairman, with its primary responsibility to serve the interests of the Nuveen fund shareholders. My predecessor, Robert Bremner, was the first independent director to serve as chairman of the Board and I, and my fellow Board members, plan to continue his legacy of strong independent oversight of your funds.

The global economy has hit major turning points over the last several months to a year. The developed world is gradually recovering from their financial crisis while the emerging markets appear to be struggling with the downshift of China's growth potential. Japan is entering a new era of growth after decades of economic stagnation and many of the Eurozone nations appear to be exiting their recession. Despite the positive events, there are still potential risks. Middle East tensions, rising oil prices, defaults in Europe and fallout from the financial stress in emerging markets could all reverse the recent progress in the global economy.

On the domestic front, the U.S. economy is experiencing sustainable slow growth. Corporate fundamentals are strong as earnings per share and corporate cash are at the highest level in two decades. Unemployment is trending down and the housing market has experienced a rebound, each assisting the positive economic scenario. However, there are some issues to be watched. Interest rates are expected to increase but significant uncertainty about the timing remains. Another potential fiscal cliff in October along with a possible conflict in the Middle East both add to the uncertainties that could cause problems for the economy going forward.

In the near term, governments are focused on economic recovery and the growth of their economies, which could lead to an environment of attractive investment opportunities. Over the long term, the uncertainties mentioned earlier could hinder the potential growth. Because of this, Nuveen's investment management teams work hard to balance return and risk with a range of investment strategies. I encourage you to read the following commentary on the management of your fund.

On behalf of the other members of your Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

William J. Schneider Chairman of the Nuveen Fund Board September 23, 2013

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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)

The Funds' investment portfolios are managed by Symphony Asset Management, LLC (Symphony), an affiliate of Nuveen Investments. Gunther Stein and Scott Caraher manage NSL, JFR and JRO. JSD is managed by Gunther, Scott and Jenny Rhee. Here they discuss the economic and market conditions, key investment strategies and performance of the Funds for the twelve-month reporting period ended July 31, 2013.

What were the general market conditions and trends during this twelve-month reporting period ended July 31, 2013?

During this reporting period, the U.S. economy's progress toward recovery from recession continued at a moderate pace. The Federal Reserve (Fed) maintained its efforts to improve the overall economic environment by holding the benchmark fed funds rate at the record low level of zero to 0.25% that it established in December 2008. The Fed also continued its monthly purchases of \$40 billion of mortgage-backed securities and \$45 billion of longer-term Treasury securities in an open-ended effort to bolster growth. At its September 2013 meeting (subsequent to the end of this reporting period), the Fed indicated that downside risks to the economy had diminished since the fall of 2012, but that recent tightening of financial conditions, if sustained, could potentially slow the pace of improvement in the economy and labor market. Consequently, the Fed made no changes to its highly accommodative monetary policies at the September meeting, announcing its decision to wait for additional evidence of sustained economic progress before adjusting the pace of its bond buying program.

As measured by gross domestic product (GDP), the U.S. economy grew at an estimated annualized rate of 1.7% in the second quarter of 2013, compared with 1.1% for the first quarter, continuing the pattern of positive economic growth for the 16th consecutive quarter. The Consumer Price Index (CPI) rose 2.0% year-over-year as of July 2013, while the core CPI (which excludes food and energy) increased 1.7% during the period, staying within the Fed's unofficial objective of 2.0% or lower for this inflation measure. Meanwhile, labor market conditions continued slowly to show signs of improvement, although unemployment remained above the Central Bank's 6.5% target. As of July 2013, the national unemployment rate was 7.4%. The housing market, long a major weak spot in the U.S. economic recovery, also delivered some good news as the average home price in the S&P/Case-Shiller Index of 20 major metropolitan areas rose 12.1% for the twelve months ended June 2013 (most recent data available at the time this report was prepared). The outlook for the U.S. economy, however, continued to be clouded by uncertainty about global financial markets and the

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.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's, Moody's Investors Service, Inc. or Fitch, Inc. 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. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

outcome of the "fiscal cliff" negotiations. The tax consequences of the fiscal cliff situation, scheduled to become effective in January 2013, were averted through a last minute deal that raised payroll taxes, but left in place a number of tax breaks. Lawmakers postponed and then failed to reach a resolution on \$1.2 trillion in spending cuts intended to address the federal budget deficit. As a result, automatic spending cuts (or sequestration) affecting both defense and non-defense programs (excluding Social Security and Medicaid) took effect March 1, 2013, with potential implications for U.S. economic growth over the next decade. In late March 2013, Congress passed legislation that established federal funding levels for the remainder of fiscal 2013, which ends on September 30, 2013, preventing a federal government shutdown. The proposed federal budget for fiscal 2014 remains under debate.

For the majority of the reporting period, generally improving economic data and diminished systemic risk fears were supportive of risk assets in general and fixed income spread sectors specifically. The pressure to find yield continued to provide strong technical underpinnings to the market as investor flows indicated robust demand for fixed income securities during most of the reporting period. The tide quickly turned in the final month of the reporting period, however, triggered by the Fed Chairman's comments that the economic outlook had improved enough to warrant a possible "tapering" of the Central Bank's quantitative easing programs as soon as September of this year, earlier than the market anticipated. In response, Treasury yields rose sharply, while global risk assets, including equities, spread products and growth-sensitive currencies, sold off significantly. The combination of rising yields and a sell-off in risk assets in June was somewhat unusual; the two have generally been negatively correlated over the past several years. The common thread in the markets appeared to be a general "de-risking" by investors based on concerns about the Central Bank's withdrawal of policy stimulus.

While the Fed Chairman's remarks and the subsequent magnitude and speed of the rise in Treasury yields surprised many investors, we believe the overall positioning by the Fed is a positive. As investors adjust their expectations and shift their portfolios to more appropriately position for increasing interest rates, we anticipate loans will hold up on a technical basis and continue to outperform other fixed income instruments on a relative basis.

What strategies were used to manage the Funds during the twelve-month reporting period ended July 31, 2013? How did these strategies influence performance?

NSL, JFR and JRO have similar investment objectives and strategies. Each Fund is designed to seek a high level of current income by primarily investing in a portfolio of adjustable rate, senior secured corporate loans. The Funds also may invest in unsecured senior loans, other debt securities, equity securities and warrants acquired in connection with an investment in senior loans. A significant portion of each Fund's assets may be invested in instruments that, at the time of investment, are rated below investment grade or are unrated but judged by Symphony to be of comparable quality. JSD seeks to provide current income and the potential for capital appreciation. The Fund invests primarily in a blended portfolio of below investment grade adjustable rate corporate debt instruments, including senior secured loans, second lien loans and other adjustable rate corporate debt instruments. The Fund may also make limited tactical investments in other types of debt instruments and may enter into tactical short positions consisting of primarily high yield debt. During the reporting period, the maximum CCC+ and lower rated policy for all four Funds was changed. NSL (originally 10%), JFR (originally 10%), JRO (originally 15%) and JSD (originally 20%) may now invest up to 30% of their managed assets in CCC+ and lower rated credits. The purpose of the change was to increase each Fund's flexibility and the team's ability to take advantage of market opportunities.

How did the Funds perform during this twelve-month reporting period ended July 31, 2013?

The tables in the Performance Overview and Holding Summaries section of this report provide total return performance for each Fund for the one-year, five-year, ten-year and/or since inception periods ended July 31, 2013. For the twelve-month reporting period ended July 31, 2013, the Funds' common share at net asset value (NAV) outperformed both the

Barclays U.S. Aggregate Bond Index and the CSFB Leveraged Loan Index. Loans in general performed well during the reporting period, as the asset class was supported by demand for floating rate products from institutional investors and collateralized loan obligation new issuance.

The Fund's maintained exposure primarily to senior loans during the reporting period which benefitted performance. Exposure consisted of mainly U.S. issuers and was focused on companies that, in general, had high levels of tangible assets, predictable revenue streams, significant market share within their respective industries and positive free cashflow. The term loans and high yield bonds of Clear Channel Communications Inc., a diversified media and entertainment company, continued to be strong performers for the Funds. The loans and bonds traded higher as the company launched an exchange in May 2013 to push out approximately half of their 2016 maturities, offering significantly higher yield in exchange for a longer maturity. The term loans and high yield bonds of Avaya, Inc., an enterprise communications company, were also contributors to the Funds' positive performance as the company reached an agreement with investors to amend and extend its term B-1 loans. We sold our positions in Avaya during the reporting period. On the downside, the Funds were negatively affected by positions in LifeCare Holdings, Inc. because the loans traded down during the reporting period. Also detracting from performance were the loans of Cengage Learning Acquisitions, Inc., a private textbook company, that filed for Chapter 11 bankruptcy protection in July 2013. While the company's results deteriorated guicker than we originally forecasted, we continue to believe the recovery value will be higher than the current valuation. In addition, JSD benefited from short exposures to Kohl's Corporation and Best Buy Co., Inc. Both companies sold off during the fourth quarter of 2012 after reporting disappointing revenue results.

There has been an increased focus on the structure of many senior loans in the market, including LIBOR floors. These are fairly recent developments and worthy of discussion. All of these Funds have owned, or currently own, loans with the LIBOR floor feature. The coupon on most senior loans consists of both LIBOR (usually 90-day U.S. LIBOR) plus a spread. For example, a senior loan might have a coupon structure of "LIBOR plus 400 basis points (bp)" in which the coupon consists of 90-day LIBOR, plus 400bp. Given today's relatively low LIBOR rate, however, many issuers have put in place LIBOR floors to enhance the yield (and satisfy demand from investors) for newly issued loans. LIBOR floors, as the name suggests, put a "floor" on the reference LIBOR rate. LIBOR floors typically range from 150bp to 50bp. A loan with a LIBOR floor might have a structure of "LIBOR + 400bp with a 100bp LIBOR floor." In this example, the effective coupon is 5% (100bp + 400bp). As a result, as LIBOR rises from current levels, the yield on a senior loan with a LIBOR floor will not rise in lockstep until after the reference LIBOR rate exceeds the LIBOR floor. Although many loans have LIBOR floors, the asset class is one of the few that will float when interest rates begin to rise, we believe the senior loan asset class provides fixed income oriented investors with a potential safeguard from a secular rise in interest rates.

For JSD, we also continued to invest in credit default swaps, which were used to provide a benefit if particular bonds' credit quality worsened. The Fund does not hold other securities issued by the issuers referenced under these credit default swap contracts. These contracts had a negligible effect on performance.

Fund Leverage

IMPACT OF THE FUNDS' LEVERAGE STRATEGY ON PERFORMANCE

One important factor impacting the returns of the Funds relative to their benchmarks was the Funds' use of leverage through the use of bank borrowings. The Funds use leverage because their managers believe that, over time, leveraging provides opportunities for additional income and total return for common shareholders. However, 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. Leverage had a positive impact on the performance of the Funds over this reporting period. During the period, the Funds continued to invest in interest rate swap contracts to partially fix the interest cost of their leverage. This had a negligible effect on performance during the period.

THE FUNDS' REGULATORY LEVERAGE

Bank Borrowings

As discussed previously, the Funds employ regulatory leverage through the use of bank borrowings. As of July 31, 2013, the Funds have outstanding bank borrowings as shown in the accompanying table.

Fund	Bank Borrowings
NSL	\$ 123,000,000
JFR	\$ 295,200,000
JRO	\$ 201,900,000
JSD	\$ 85,000,000
Defer to Nates to Financial Statements, Nate 0	Parrowing Arrangements for f

Refer to Notes to Financial Statements, Note 9 Borrowing Arrangements for further details.

As of July 31, 2013, the Funds' percentages of leverage are shown in the accompanying table.

Fund	Effective Leverage*	Regulatory Leverage*
NSL	29.93%	29.93%
JFR	29.92%	29.92%
JRO	29.51%	29.51%
JSD	29.72%	29.72%

* 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. Regulatory leverage is subject to asset coverage limits set forth in the Investment Company Act of 1940.

Common Share Information

Distribution Information

The following information regarding the Funds' distributions is current as of July 31, 2013. The Funds' distribution levels may vary over time based on each Fund's investment activity and portfolio investment value changes.

During the current reporting period, the Funds' monthly distributions to common shareholders were as shown in the accompanying table.

		Per Common S	hare Amounts	
	NSL	JFR	JRO	JSD
August	\$ 0.0455	\$ 0.0735	\$ 0.0775	\$ 0.1245
September	0.0455	0.0760	0.0800	0.1270
October	0.0455	0.0760	0.0800	0.1270
November	0.0455	0.0760	0.0800	0.1270
December	0.0455	0.0760	0.0800	0.1320
January	0.0455	0.0760	0.0800	0.1320
February	0.0455	0.0760	0.0800	0.1320
March	0.0455	0.0760	0.0800	0.1320
April	0.0455	0.0760	0.0800	0.1320
May	0.0455	0.0760	0.0800	0.1320
June	0.0410	0.0700	0.0730	0.1260
July	0.0410	0.0700	0.0730	0.1260
Short-Term Capital Gain*				0.0523
Ordinary Income Distribution*				0.0224
Non-recurring supplemental				
taxable distribution*	0.0248	0.0736	0.0930	0.0598
Current Distribution Rate**	6.60%	6.60%	6.88%	7.60%
* Distribution paid in December	ar 2012			

* Distribution paid in December 2012.

** 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.

The Funds employ leverage through the use of bank borrowings. Leverage provides the potential for higher earnings (net investment income), total returns and distributions over time, but also increases the variability of common shareholders' NAV per share in response to changing market conditions.

During certain periods, each Fund may pay dividends at a rate that may be more or less than the amount of net investment income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it holds the excess in reserve as undistributed net investment income (UNII) as part of the Fund's NAV. Conversely, if a Fund has cumulatively paid dividends in excess of earnings, the excess constitutes negative UNII that is likewise reflected in the Fund's NAV. Each Fund will, over time, pay all of its net investment income as dividends to shareholders. As of July 31, 2013, all four Funds had positive UNII balances for tax purposes and negative UNII balances for financial reporting purposes.

Common Share Repurchases

As of July 31, 2013, and since the inception of the Funds' repurchase programs, JFR and JRO have cumulatively repurchased and retired their common shares as shown in the accompanying table. Since the inception of the Funds' repurchase programs, NSL and JSD have not repurchased any of their outstanding common shares.

	NSL	JFR	JRO	JSD
Common Shares				
Repurchased and Retired		147,593	19,400	
Common Shares Authorized				
for Repurchase	3,385,000	4,975,000	3,255,000	1,005,000
During the current reporting period shares.	od, JFR and JRC) did not repurchase	any of their outsta	nding common

Common Share Equity Shelf Programs

During the current reporting period, NSL, JFR and JRO filed registration statements with the Securities and Exchange Commission (SEC) authorizing the Funds to issue additional common shares through their ongoing equity shelf programs. NSL filed registration statements with the SEC for 3.2 million and 8.8 million additional common shares during August 2012 and March 2013, respectively. JFR filed a registration statement with the SEC for 12.9 million additional common shares during March 2013. JRO filed registration statements with the SEC for 3.1 million and 8.5 million additional common shares during August 2012 and March 2013, respectively.

JSD filed a registration statement with the SEC authorizing the Fund to issue an additional 1.0 million shares through its initial equity shelf program during February 2013.

Under these equity shelf 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.

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

	NSL	JFR	JRO	JSD
Common Shares Sold				
through Shelf Offering	5,798,036	6,888,559	7,155,904	36,711
Weighted Average Premium				
to NAV per Common Share				
Sold	5.32%	3.70%	4.92%	1.68%
Other Common Share Inform	ation			

As of July 31, 2013, and during the current reporting period, the Funds common share prices were trading at a premium/(discount) to their common share NAVs as shown in the accompanying table.

	NSL	JFR	JRO	JSD
Common Share NAV	\$ 7.46	\$ 12.54	\$ 12.55	\$ 19.91
Common Share Price	\$ 7.45	\$ 12.72	\$ 12.73	\$ 19.89
Premium/(Discount) to NAV	(0.13)%	1.44%	1.43%	(0.10)%

12-Month Average				
Premium/(Discount) to NAV	4.09%	2.62%	4.54%	2.54%
	Nuveen Inv	estments		
	10			

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. Shares of closed-end funds are subject to investment risks, including the possible loss of principal invested. Past performance is no guarantee of future results.

Investment, Market and Price Risk. An investment in common shares is subject to investment risk, including the possible loss of the entire principal amount that you invest. Your investment in common shares represents an indirect investment in the corporate securities owned by the Funds, which generally trade in the over-the-counter markets. Shares of closed-end investment companies like the Funds frequently trade at a discount to their NAV. Your common shares at any point in time may be worth less than your original investment, even after taking into account the reinvestment of Fund dividends and distributions.

Leverage Risk. The Funds' use of leverage creates the possibility of higher volatility for the Funds' per share NAV, market price and distributions. Leverage risk can be introduced through regulatory leverage (issuing preferred shares or debt borrowings at the Fund level) or through certain derivative investments held in a Fund's portfolio. Leverage typically magnifies the total return of a Fund's portfolio, whether that return is positive or negative. The use of leverage creates an opportunity for increased common share net income, but there is no assurance that a Fund's leveraging strategy will be successful.

Tax Risk. The tax treatment of Fund distributions may be affected by new IRS interpretations of the Internal Revenue Code and future changes in tax laws and regulations.

Issuer Credit Risk. This is the risk that a security in a Fund's portfolio will fail to make dividend or interest payments when due.

Illiquid Securities Risk. This is the risk that a Fund may not be able to sell securities in its portfolio at the time or price desired by the Fund.

Non-Investment Grade or Below-Investment Grade Risk. Investments in securities below investment grade quality are predominantly speculative and subject to greater volatility and risk of default.

Unrated Investment Risk. In determining whether an unrated security is an appropriate investment for a Fund, the manager will consider information from industry sources, as well as its own quantitative and qualitative analysis, in making such a determination. However, such a determination by the manager is not the equivalent of a rating by a rating agency.

Senior Loan Risk. Senior loans, both secured and unsecured, may not be rated by a national rating agency at the time of investment, generally will not be registered with the Securities and Exchange Commission (SEC) and generally will not be listed on a securities exchange. In addition, the amount of public information available with respect to senior loans generally is less extensive than that available for more widely rated, registered and exchange-listed securities.

Risks from Unsecured Adjustable Rate Loans or Insufficient Collateral Securing Adjustable Rate

Loans. Some of the adjustable rate loans in which a Fund may invest will be unsecured, thereby increasing the risk of loss to the Fund in the event of issuer default. Other adjustable rate loans may be secured by specific collateral, but there can be no assurance that liquidating this collateral would satisfy a borrower's obligation to the Fund in the event of borrower default, or that such collateral could be readily liquidated

under such circumstances.

Derivatives Strategy Risk. Derivative securities, such as calls, puts, warrants, swaps and forwards, carry risks different from, and possibly greater than, the risks associated with the underlying investments.

Interest Rate Risk. Fixed-income securities such as bonds, preferred, convertible and other debt securities will decline in value if market interest rates rise.

Reinvestment Risk. If market interest rates decline, income earned from a Fund's portfolio may be reinvested at rates below that of the original investment that generated the income.

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Nuveen Senior Income Fund (NSL)

Performance Overview and Holding Summaries as of July 31, 2013

Average Annual Total Returns as of July 31, 2013

		Average Annual	
	1-Year	5-Year	10-Year
NSL at Common Share NAV	13.89%	9.02%	7.42%
NSL at Common Share Price	10.23%	12.57%	6.77%
Barclays U.S. Aggregate Bond			
Index	(1.91)%	5.23%	4.89%
CSFB Leveraged Loan Index	7.74%	6.20%	5.20%

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. 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

Portfolio Allocation^{1,2}

(as a % of total investments)

Variable Rate Senior Loan Interests	82.3%
Corporate Bonds	10.9%
Short-Term Investments	4.2%
Common Stocks	2.4%
Convertible Bonds	0.2%
Top Five Issuers ^{1,2}	

(as a % of total long-term investments)

H.J. Heinz Compan	у						2.3%	
Clear Channel Corr	municatio	ns, In	IC.				2.1%	
Federal-Mogul Corp	poration						1.9%	
US Foods, Inc.							1.8%	
HD Supply, Inc.							1.8%	
	(-			 -		 		

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

1 Holdings are subject to change.

2 Excluding investments in derivatives.

Portfolio Composition^{1,2}

(as a % of total investments)

Media		9.1%
Health Care Providers & Services		8.2%
Software		7.4%
Pharmaceuticals		7.4%
Food Products		6.0%
Hotels, Restaurants & Leisure		4.1%
Health Care Equipment & Supplies		3.5%
Wireless Telecommunication Services		3.3%
Commercial Services & Supplies		3.2%
Oil, Gas & Consumable Fuels		3.2%
Airlines		3.0%
Diversified Telecommunication Services		2.8%
IT Services		2.6%
Diversified Financial Services		2.2%
Semiconductors & Equipment		2.0%
Specialty Retail		2.0%
Food & Staples Retailing		1.9%
Auto Components		1.8%
Leisure Equipment & Products		1.5%
Distributors		1.4%
Short-Term Investments		4.2%
Other		19.2%
	Nuveen Investments	
	15	

Nuveen Floating Rate Income Fund (JFR)

Performance Overview and Holding Summaries as of July 31, 2013

Average Annual Total Returns as of July 31, 2013

	Average Annual		
	1-Year	5-Year	Since Inception ¹
JFR at Common Share NAV	14.26%	8.58%	5.89%
JFR at Common Share Price	16.76%	12.57%	5.91%
Barclays U.S. Aggregate Bond			
Index	(1.91)%	5.23%	4.51%
CSFB Leveraged Loan Index	7.74%	6.20%	5.03%

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. 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

Portfolio Allocation^{2,3}

(as a % of total investments)

Variable Rate Senior Loan Interests	78.6%
Corporate Bonds	9.9%
Asset-Backed Securities	3.7%
Common Stocks	3.2%
Short-Term Investments	3.1%
Investment Companies	1.3%
Convertible Bonds	0.2%
Top Five Issuers ^{2,3}	

(as a % of total long-term investments)

Clear Channel Communications, Inc.	1.9%
US Foods, Inc.	1.9%
Univision Communications, Inc.	1.9%
H.J. Heinz Company	1.8%
Federal-Mogul Corporation	1.7%

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- 1 Since inception returns are from 3/25/04.
- 2 Holdings are subject to change.
- 3 Excluding investments in derivatives.

Portfolio Composition^{2,3}

(as a % of total investments)

Media		10.7%
Health Care Providers & Services		8.8%
Software		6.4%
Pharmaceuticals		6.1%
Food Products		5.4%
Hotels, Restaurants & Leisure		3.3%
Wireless Telecommunication Services		3.1%
Oil, Gas & Consumable Fuels		2.8%
Diversified Telecommunication Services		2.8%
Airlines		2.8%
Diversified Financial Services		2.8%
Health Care Equipment & Supplies		2.5%
Commercial Services & Supplies		2.4%
IT Services		2.2%
Semiconductors & Equipment		2.1%
Specialty Retail		1.9%
Auto Components		1.6%
Food & Staples Retailing		1.6%
Building Products		1.5%
Communications Equipment		1.5%
Asset-Backed Securities		3.7%
Investment Companies		1.3%
Short-Term Investments		3.1%
Other		19.6%
	Nuveen Investments	
	17	

Nuveen Floating Rate Income Opportunity Fund (JRO)

Performance Overview and Holding Summaries as of July 31, 2013

Average Annual Total Returns as of July 31, 2013

	Average Annual		
	1-Year	5-Year	Since Inception ¹
JRO at Common Share NAV	15.27%	9.73%	6.61%
JRO at Common Share Price	14.42%	13.87%	6.60%
Barclays U.S. Aggregate Bond			
Index	(1.91)%	5.23%	4.97%
CSFB Leveraged Loan Index	7.74%	6.20%	5.02%

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. 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

Portfolio Allocation^{2,3}

(as a % of total long-term investments)

Variable Rate Senior Loan Interests	77.3%
Corporate Bonds	11.2%
Short-Term Investments	4.9%
Asset-Backed Securities	3.5%
Common Stocks	2.9%
Convertible Bonds	0.2%
Top Five Issuers ^{2,3}	

(as a % of total long-term investments)

Clear Channel Communications, Inc.	2.7%
US Foods, Inc.	2.0%
Federal-Mogul Corporation	1.8%
H.J. Heinz Company	1.7%
Delta Air Lines, Inc.	1.7%

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

- 1 Since inception returns are from 7/27/04.
- 2 Holdings are subject to change.
- 3 Excluding investments in derivatives.

Portfolio Composition^{2,3}

(as a % of total investments)

Media		11.7%
Health Care Providers & Services		7.2%
Software		6.6%
Pharmaceuticals		6.5%
Food Products		4.9%
Health Care Equipment & Supplies		3.2%
Hotels, Restaurants & Leisure		3.0%
Oil, Gas & Consumable Fuels		2.9%
Wireless Telecommunication Services		2.9%
Diversified Financial Services		2.8%
Airlines		2.7%
Commercial Services & Supplies		2.5%
Diversified Telecommunication Services		2.5%
IT Services		2.2%
Semiconductors & Equipment		1.9%
Internet Software & Services		1.8%
Food & Staples Retailing		1.7%
Auto Components		1.7%
Specialty Retail		1.7%
Leisure Equipment & Products		1.5%
Asset-Backed Securities		3.5%
Short-Term Investments		4.9%
Other		19.7%
	Nuveen Investments	
	19	

Nuveen Short Duration Credit Opportunities Fund (JSD)

Performance Overview and Holding Summaries as of July 31, 2013

Average Annual Total Returns as of July 31, 2013

	Average Annual	
	Since	
	1-Year	Inception ¹
JSD at Common Share NAV	11.17%	9.86%
JSD at Common Share Price	10.77%	7.65%
Barclays U.S. Aggregate Bond Index	(1.91)%	3.13%
CSFB Leveraged Loan Index	7.74%	5.37%

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. 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

Portfolio Allocation^{2,3}

(as a % of total investments)

Variable Rate Senior Loan Interests	85.2%
Corporate Bonds	14.6%
Common Stocks	0.2%
Top Five Issuers ^{2,3}	

(as a % of total investments)

Clear Channel Communications, Inc.	2.2%
Delta Air Lines, Inc.	2.2%
Valeant Pharmaceuticals International, Inc.	1.8%
Onex Carestream Finance LP	1.6%
EIG Investors Corp.	1.5%

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

1 Since inception returns are from 5/25/11.

2 Holdings are subject to change.

3 Excluding investments in derivatives.

Portfolio Composition^{2,3}

(as a % of total investments)

Health Care Providers & Services		11.5%
Pharmaceuticals		9.1%
Software		8.4%
Media		6.8%
Oil, Gas & Consumable Fuels		5.2%
Health Care Equipment & Supplies		4.6%
Hotels, Restaurants & Leisure		4.4%
Commercial Services & Supplies		4.1%
Internet Software & Services		3.6%
Wireless Telecommunication Services		3.6%
IT Services		3.5%
Food Products		3.1%
Airlines		2.9%
Specialty Retail		1.9%
Diversified Consumer Services		1.9%
Diversified Financial Services		1.9%
Insurance		1.9%
Food & Staples Retailing		1.8%
Other		19.8%
	Nuveen Investments 21	

Report of INDEPENDENT REGISTERED

PUBLIC ACCOUNTING FIRM

The Board of Trustees and Shareholders Nuveen Senior Income Fund Nuveen Floating Rate Income Fund Nuveen Floating Rate Income Opportunity Fund Nuveen Short Duration Credit Opportunities Fund

We have audited the accompanying statements of assets and liabilities, including the portfolios of investments, of Nuveen Senior Income Fund, Nuveen Floating Rate Income Fund, Nuveen Floating Rate Income Opportunity Fund, and Nuveen Short Duration Credit Opportunities Fund (the "Funds") as of July 31, 2013, and the related statements of operations and cash flows for the year then ended, the statements of changes in net assets for each of the two years in the period then ended, and the financial highlights for each of the periods indicated therein. These financial statements and financial highlights are the responsibility of the Funds' management. Our responsibility is to express an opinion on these financial statements and financial highlights based on our audits.

We conducted our audits in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements and financial highlights are free of material misstatement. We were not engaged to perform an audit of the Funds' internal control over financial reporting. Our audits included consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Funds' internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements and financial highlights, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. Our procedures included confirmation of securities owned as of July 31, 2013, by correspondence with the custodian, counterparty, selling or agent banks, and brokers or by other appropriate auditing procedures where replies from selling or agent banks and brokers were not received. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements and financial highlights referred to above present fairly, in all material respects, the financial positions of Nuveen Senior Income Fund, Nuveen Floating Rate Income Fund, Nuveen Floating Rate Income Opportunity Fund, and Nuveen Short Duration Credit Opportunities Fund at July 31, 2013, and the results of their operations and their cash flows for the year then ended, the changes in their net assets for each of the two years in the period then ended, and the financial highlights for each of the periods indicated therein, in conformity with U.S. generally accepted accounting principles.

Chicago, Illinois September 25, 2013

Nuveen Investments 22

Nuveen Senior Income Fund

Portfolio of Investments

July 31, 2013

Princi Amou	unt	Description (1)	Courses	Maturity	Ratings	Value
(000	J)	Description (1)		(2)	(3)	Value
		Long-Term Investments Variable Rate Senior Loa				$t_{monto}(A)$
			0.5% (0.4% of To			linenis) (4)
		Sequa Corporation,			1113/	
\$ 1,4	193	Term Loan B	5.250%	6/19/17	B1	\$ 1,513,022
ψ.,.		Airlines 4.3% (3.0% of				φ 1,010,022
		American Airlines, Inc.,		,		
2.0	000	Exit Term Loan, WI/DD	TBD	TBD	Baa2	1,990,000
,		Delta Air Lines, Inc.,				, ,
4,9	975	Term Loan B1	4.000%	10/18/18	Ba1	5,002,094
		Delta Air Lines, Inc.,				
g	995	Term Loan B2	3.250%	4/18/16	Ba1	1,001,716
		United Air Lines, Inc.,				
1,9	995	Term Loan B	4.000%	4/01/19	Ba2	2,016,197
		US Airways, Inc., Term				
	500	Loan B1, DD1	4.250%	5/23/19	B+	2,504,062
12,4	165	Total Airlines				12,514,069
		•	% (1.8% of Total	Investments))	
		Federal-Mogul				
F (Corporation, Tranche B,	0 1 0 70/	10/00/14	D4	4 000 475
5,0)65	Term Loan, DD1	2.137%	12/29/14	B1	4,988,475
		Federal-Mogul Corporation, Tranche C,				
2 5	585	Term Loan, DD1	2.137%	12/28/15	B1	2,545,543
	650 650	Total Auto Components	2.107 /8	12/20/13	ы	7,534,018
7,0	000	Beverages 0.3% (0.2%	of Total Investn	nents)		7,004,010
		Constellation Brands,				
1.0	000	Inc., Term Loan	2.750%	5/01/20	BB+	1,002,125
.,.		Biotechnology 0.6% (0				.,,
1,7	756	Grifols, Inc., Term Loan	4.250%	6/01/17	Ba1	1,776,356
,		Capital Markets 1.8% (. ,
		American Capital, LTD.,				
		Senior Secured Term				
8	350	Loan	5.500%	8/15/16	B+	855,568
		Walter Investment Management Corporation, Tranche B,				

E 020	Total Capital Marketa				5 001 607
5,030	Total Capital Markets Chemicals 1.8% (1.2% of	f Total Investn	nents)		5,081,627
	Ineos US Finance LLC,	r otar myestn	lents)		
2,649	Term Loan, First Lien	4.000%	5/04/18	BB-	2,648,735
,	PQ Corporation, Term				, ,
995	Loan, First Lien	4.500%	8/07/17	B+	1,004,950
1,443	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,427,486
5,087	Total Chemicals				5,081,171
	Commercial Services & Su	upplies 4.1%	。(2.8% of Tot	al Investmer	nts)
0 500	Aramark Corporation,	4.0000/	0/00/10		
2,500	Term Loan, Tranche D Brand Energy &	4.000%	9/09/19	BB-	2,528,515
	Infrastructure Services,				
	Inc., Canadian Tranche				
384	1, Term Loan	6.250%	10/23/18	В	391,557
	Brand Energy &				
	Infrastructure Services,				
	Inc., Term Loan, Second				
1,000	Lien	11.000%	10/23/19	CCC+	1,028,750
	Brand Energy &				
1,601	Infrastructure Services, Inc., Term Loan	6.250%	10/23/18	В	1,631,489
1,001	Brickman Group	0.230 /8	10/23/10	D	1,031,409
	Holdings, Inc., Tranche				
507	B2, Term Loan	3.273%	10/14/16	B+	511,559
	Brickman Group				
	Holdings, Inc., Tranche				
640	B3, Term Loan	4.000%	9/28/18	B+	643,339
	Ceridian Corporation,	E 0 400/			
1,574	Extended Term Loan	5.942%	5/09/17	B1	1,587,908
	Harland Clarke Holdings				
3,054	Corporation, Term Loan B3	7.000%	5/22/18	B+	3,028,472
0,007	Houghton Mifflin, Term	7.00070	0,22,10	DT	0,020,772
494	Loan	5.250%	5/22/18	B2	497,762
	Vertrue Inc., Term Loan,				, -
90	First Lien	15.000%	2/04/18	N/R	90,556
	Total Commercial				
11,844	Services & Supplies				11,939,907
		Nuveen Investn 23	nents		
		20			

Nuveen Senior Income Fund (continued)

Principal Amount	Description (1)	Coursen	Maturity	Ratings	Velue
(000)	Description (1) Communications Equipme	Coupon	(2) ⁄₀ of Total Inve	(3)	Value
	Alcatel-Lucent, Term			estiments)	
\$ 1,742	Loan C	7.250%	1/29/19	B+	\$1,782,699
φ 1,7 τ	Arris Group, Inc., Term	1.20070	1/20/10	DT	φ1,702,000
499	Loan B	3.500%	4/17/20	BB-	498,542
	Total Communications				,
2,241	Equipment				2,281,241
	Computers & Peripherals	0.4% (0.3% of	f Total Investr	nents)	
	SunGard Data Systems,				
1,194	Inc., Term Loan D	4.500%	1/31/20	BB	1,210,915
	Consumer Finance 1.2%	6 (0.8% of Total	Investments)		
707	Jackson Hewitt Tax	10.0000/	10/10/17		710 015
727	Service, Inc., Term Loan	10.000%	10/16/17	N/R	710,215
	Royalty Pharma Finance Trust, Incremental Term				
1,821	Loan	4.000%	11/09/18	Baa2	1,829,183
1,021	Springleaf Financial	4.000 /8	11/09/10	Daaz	1,029,105
	Funding Company, Term				
780	Loan	5.500%	5/10/17	В	782,242
3,328	Total Consumer Finance				3,321,640
	Containers & Packaging	0.4% (0.2% of	Total Investm	ents)	
	Pact Group, Inc., Term				
1,000	Loan B	3.750%	5/22/20	Ba3	1,000,625
	Distributors 2.1% (1.4%	of Total Investr	nents)		
	HD Supply, Inc., Term	4 5000/	10/10/17	-	
6,003	Loan B, DD1	4.500%	10/12/17	B+	6,069,819
	Diversified Consumer Ser Cengage Learning	vices 1.5% (1	. 1% OT 10tal II	ivestments)	
	Acquisitions, Inc., Term				
2,680	Loan, (5)	0.000%	7/03/14	D	1,979,850
2,000	Laureate Education, Inc.,	0.00070	1,00,11	2	1,070,000
2,454	Extended Term Loan	5.250%	6/15/18	B1	2,459,150
,	Total Diversified		-		, -,
5,134	Consumer Services				4,439,000
	Diversified Financial Serv	ices 3.2% (2.2	% of Total Inv	vestments)	
	Guggenheim Partners				
1,500	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,519,687
	Home Loan Servicing				
0.000	Solutions, Ltd., Term	4 5000/	C/0C/00		0.010.000
2,000	Loan B	4.500%	6/26/20	BB-	2,016,200
1,995		5.000%	2/05/18	B1	2,024,925

	č				
	Ocwen Financial				
	Corporation, Term Loan				
	В				
	WideOpenWest Finance				
3,712	LLC, Term Loan B	4.750%	4/01/19	B1	3,759,559
	Total Diversified				
9,207	Financial Services				9,320,371
	Diversified Telecommunic	cation Services	2.3% (1.5%	6 of Total In	vestments)
	Charter Communications				
	Operating Holdings LLC,	0.0000/			0 000 500
2,000	Holdco Term Loan	2.686%	3/06/14	BB+	2,006,500
	Intelsat Jackson				
1 700	Holdings, Ltd., Term	4.0500/	4/00/110	DD	4 004 407
1,788	Loan B1	4.250%	4/02/18	BB-	1,804,187
0.667	Level 3 Financing, Inc.,		8/01/19	Pag	0 600 007
2,667	Tranche B , Term Loan Total Diversified	5.250%	0/01/19	Ba2	2,689,987
	Telecommunication				
6,455	Services				6,500,674
0,455	Electric Utilities 0.6% (0	4% of Total Inv	ostmonte)		0,300,074
	Equipower Resources	.4/001101011110	estinents/		
	Holdings LLC, Term Loan				
1,000	C, WI/DD	TBD	TBD	BB	1,007,500
.,	TXU Corporation, 2014				.,,
854	Term Loan	3.721%	10/10/14	B2	612,338
1,854	Total Electric Utilities				1,619,838
	Electrical Equipment 0.2	2% (0.1% of Tota	al Investmen	its)	
	Sensus Metering				
	Systems, Inc., Term				
587	Loan, First Lien	4.750%	5/09/17	B1	580,390
	Electronic Equipment & Ir	nstruments 0.0	6% (0.4% of	Total Invest	iments)
	SMART Modular				
	Technologies, Inc., Term			_	
1,935	Loan B	8.250%	8/26/17	В	1,765,688
	Food & Staples Retailing	2.7% (1.9% of	I otal Invest	ments)	
005	Albertson's LLC, Term		0/01/10		014.010
905	Loan B1	4.250%	3/21/16	BB-	914,810
EOI	Albertson's LLC, Term	4 7500/	2/01/10	DD	
591	Loan B2 Rite Aid Corporation,	4.750%	3/21/19	BB-	595,208
	Tranche 2, Term Loan,				
1,500	Second Lien	4.875%	6/21/21	B-	1,513,125
1,500	Supervalu, Inc., New	T.07 0 /0	0,21,21	J	1,010,120
996	Term Loan B	5.000%	3/21/19	B+	1,007,674
000	Wilton Products, Inc.,	0.00070	0,21,10	5,	1,007,071
3,850	Tranche B, Term Loan	7.500%	8/30/18	B1	3,866,844
2,000	Total Food & Staples				0,000,011
7,842	Retailing				7,897,661
	Ŭ	Nuveen Investme	ents		, ,
		24			

Principal Amount			Maturity	Ratings	
(000)	Description (1)	Coupon	(2)	(3)	Value
	Food Products 8.7% (6	-			
	AdvancePierre Foods,				
	Inc., Term Loan, First			_	
\$ 1,990	Lien	5.750%	7/10/17	B1	\$ 2,015,705
	AdvancePierre Foods,				
000	Inc., Term Loan, Second	0 5000/	10/10/17	000	010 075
900	Lien B. I'a Whalaaala Club	9.500%	10/10/17	CCC+	919,875
	BJ's Wholesale Club, Inc., Term Loan, First				
893	Lien	4.250%	9/26/19	В	898,786
000	Ferrara Candy	4.20076	5/20/15	D	030,700
427	Company, Term Loan B	7.504%	6/18/18	В	426,599
	H.J. Heinz Company,				-,
9,300	Term Loan B2	3.500%	6/05/20	BB	9,400,105
	Michael Foods Group,				
1,619	Inc., Term Loan	4.250%	2/25/18	Ba3	1,643,748
	Pinnacle Foods Finance	/			
998	LLC, Term Loan G	3.250%	4/29/20	BB-	999,370
	Sprouts Farmers Market				
1,000	Holdings LLC, Term Loan	4.500%	4/23/20	B+	1,002,500
1,000	US Foods, Inc.,	4.500 /6	4/23/20	D+	1,002,500
7,252	Incremental Term Loan	4.500%	3/31/19	B2	7,275,232
.,	Wendy's, Inc., Term		0,01,10		.,,
545	Loan B	3.250%	5/15/19	BB-	546,829
24,924	Total Food Products				25,128,749
	Health Care Equipment &	Supplies 4.1	% (2.8% of Te	otal Investmer	nts)
4 70 4	Hologic, Inc., Term Loan	1 5000/	0/04/40		4 7 40 050
1,731	B Kinatia Oseanata kas	4.500%	8/01/19	BBB-	1,743,053
4,925	Kinetic Concepts, Inc., Term Loan D1	1 500%	5/04/10	Ba2	1 000 257
4,920	Onex Carestream	4.500%	5/04/18	Daz	4,988,357
	Finance LP, Term Loan,				
4,000	First Lien	5.000%	6/07/19	B+	4,030,832
,	Onex Carestream				,,
	Finance LP, Term Loan,				
1,000	Second Lien	9.500%	12/07/19	B-	991,667
	Total Health Care				
11,656	Equipment & Supplies	• • • • =•			11,753,909
	Health Care Providers &	Services 9.7%	% (6.7% of To	tal Investment	S)
	Apria Healthcare Group,				
2,993	Inc., Term Loan, First Lien	6.750%	4/06/20	BB-	3,020,555
2,993	Ardent Medical	0.750%	4/00/20	00-	5,020,000
	Services, Inc., Term				
1,406	Loan, First Lien	6.750%	7/02/18	B+	1,414,260
938		TBD	TBD	B	948,047
					,

	BioScrip, Inc., Delayed Draw, Term Loan, WI/DD				
	Community Health				
	Systems, Inc., Extended				
21	Term Loan	3.773%	1/25/17	BB	21,263
3,980	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	4,007,717
	Genesis Healthcare				
618	LLC, Term Loan	10.002%	12/04/17	B+	631,010
0.405	Gentiva Health Services,	0.5000/	0/17/10	-	
2,135	Inc., Term Loan B	6.500%	8/17/16	B+	2,143,177
0 500	Golden Living, Term	F 0000/	E/04/40		0 400 750
3,526	Loan	5.000%	5/04/18	B1	3,426,756
500	Health Management Associates, Inc., Replacement Term Loan	0 5000/	11/10/10	DD	594 500
582	B Heartland Dantal Care	3.500%	11/16/18	BB-	584,508
	Heartland Dental Care, Inc., Term Loan, First				
995	Lien	6.250%	12/21/18	Ba3	1,004,535
335	Heartland Dental Care,	0.230 /8	12/21/10	Dao	1,004,000
	Inc., Term Loan, Second				
500	Lien	9.750%	6/20/19	CCC+	511,875
000	Kindred Healthcare, Inc.,	0.70070	0/20/10	0001	011,070
1,302	Term Loan B1	4.250%	6/01/18	Ba3	1,302,589
.,	LHP Operations Co.		0,01,10	200	.,,
924	LLC, Term Loan B	9.000%	7/03/18	В	937,860
	National Mentor				,
	Holdings, Inc., Term				
992	Loan B	6.500%	2/09/17	B+	999,213
	Select Medical				
	Corporation, Term Loan				
1,340	В	4.002%	6/01/18	Ba2	1,347,059
	Sheridan Holdings, Inc.,				
1,980	Term Loan, First Lien	4.500%	6/29/18	B+	1,995,395
	Sheridan Holdings, Inc.,			_	
1,000	Term Loan, Second Lien	9.000%	7/01/19	B-	1,008,750
	Skilled Healthcare			— .	
1,040	Group, Inc., Term Loan	6.788%	4/09/16	B1	1,048,076
	Vanguard Health				
4 504	Holding Company II	0 7500/	1/00/10	D 0	
1,531	LLC, Term Loan B	3.750%	1/29/16	Ba2	1,538,230
07.000	Total Health Care				07 000 075
27,803	Providers & Services		0% of Total	Invoctmonto)	27,890,875
	Hotels, Restaurants & Leis 24 Hour Fitness	Sule 5.0% (3.		Investments)	
	Worldwide, Inc., Term				
1,940	Loan B	5.250%	4/22/16	Ba3	1,964,263
1,940	BLB Management	5.250%	11/10/18	BB-	1,444,641
1,420	Services, Inc., Term	0.20070	11/10/10		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,

	Loan				
	Caesars Entertainment				
1,428	Operating Company, Inc., Term Loan B6	5.440%	1/28/18	B-	1,269,493
.,	CCM Merger, Inc., Term		.,	_	.,,
3,074	Loan	5.000%	3/01/17	B+	3,109,010
1,968	Landry's Restaurant's, Inc., Term Loan B	4.750%	4/24/18	BB-	1,994,553
1,000	MGM Resorts	1.70070	1/2 1/10	66	1,001,000
	International, Term Loan				
1,493	B	3.500%	12/20/19	BB	1,497,158
	Scientific Games Corporation, Term Loan				
2,000	B, WI/DD	TBD	TBD	Ba2	1,997,500
_,	Seaworld Parks and				.,
	Entertainment, Inc.,				
952	Term Loan B2	3.000%	5/14/20	BB-	951,389
1,995	Station Casino LLC, Term Loan B	5.000%	3/02/20	B1	2,016,554
1,000	Total Hotels,	0.00078	0/02/20		2,010,004
16,276	Restaurants & Leisure				16,244,561
		1% (0.7% of To	tal Investmer	nts)	
	AOT Bedding Super				
498	Holdings LLC, Term Loan B	5.000%	10/01/19	B+	502,431
430	Spectrum Brands, Inc.,	5.000 /8	10/01/13	DT	502,451
530	Term Loan	4.510%	12/17/19	Ba3	534,976
	Sun Products				
1,995	Corporation, Term Loan	5.500%	3/23/20	B1	1,997,494
3,023	Total Household Durables				3,034,901
0,020		Nuveen Investn	nents		0,004,301
		25			

Nuveen Senior Income Fund (continued)

	incipal mount			Maturity	Ratings	
((000)	Description (1)	Coupon	(2)	(3)	Value
		Industrial Conglomerates	1.4% (1.0% c	of Total Invest	tments)	
		DuPont Performance Coatings, Dollar Term				
\$	3,993	Loan B, DD1	4.750%	2/03/20	B+	\$ 4,036,793
		Insurance 2.1% (1.4% of	Total Investm	ents)		
	1,442	Sedgwick Holdings, Inc., Term Loan, First Lien	4.250%	6/12/18	B+	1,456,731
	2,488	USI Holdings Corporation, Term Loan B	5.250%	12/27/19	B1	2,512,064
	1,925	Vantage Drilling Company, Term Loan B	6.250%	10/25/17	B-	1,941,041
	5,855	Total Insurance				5,909,836
		Internet & Catalog Retail	1.0% (0.7% of	Total Invest	ments)	
	2,886	EIG Investors Corp., Term Loan, First Lien	6.250%	11/09/19	B1	2,910,748
		Internet Software & Servio		% of Total Inv		
	925	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	932,169
	746	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	757,094
	1,935	SSI Investments II, Ltd., New Term Loan	5.000%	5/26/17	Ba3	1,952,099
	3,606	Total Internet Software & Services				3,641,362
		IT Services 3.3% (2.3% o	of Total Investr	nents)		
	1,490	CompuCom Systems, Inc., Term Loan B	4.250%	5/09/20	B1	1,503,282
	2,000	EIG Investors Corp., Term Loan, Second Lien	10.250%	5/09/20	CCC+	2,012,500
	327	SRA International, Term Loan	6.500%	7/20/18	B1	328,652
	998	SunGard Data Systems, Inc., Term Loan E VFH Parent LLC, Term	4.000%	3/08/20	BB	1,006,683
	1,163	Loan B	5.775%	7/08/16	N/R	1,174,140
	1,100	Zayo Group LLC, Term	0.77070	7,00,10	1 1/11	1,17,170
	3,465	Loan B	4.500%	7/02/19	B1	3,499,109
	9,443	Total IT Services	1.00070	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		9,524,366
	3,110	Leisure Equipment & Proc	ducts 2.2% (1	.5% of Total	Investments)	0,021,000
	3,017	Bombardier Recreational Products,	4.000%	1/30/19	B+	3,028,457

	Inc., Term Loan				
	Equinox Holdings, Inc.,			_	
1,197		4.501%	1/31/20	B1	1,205,978
	Four Seasons Holdings, Inc., Term Loan, First				
1,500		4.250%	6/27/20	BB-	1,520,625
1,000	Four Seasons Holdings,	1120070	0,21,20	55	1,020,020
	Inc., Term Loan, Second				
500		6.250%	12/27/20	B-	512,500
6,214	Total Leisure Equipment & Products				6 267 560
0,214	Machinery 1.0% (0.7%	of Total Invest	nents)		6,267,560
	Gardner Denver, Inc.,		lionic)		
3,000		TBD	TBD	B1	3,015,000
	Media 8.8% (6.0% of To	otal Investments	s)		
	Cengage Learning				
	Acquisitions, Inc., Tranche B, Extended				
873	•	0.000%	7/04/17	D	648,813
	Cumulus Media, Inc.,				
1,334	· ·	4.500%	9/18/18	Ba2	1,348,853
000	Cumulus Media, Inc.,	7 5000/		Do	004 500
968	Term Loan, Second Lien Emerald Expositions	7.500%	9/16/19	B3	994,598
	Holdings, Inc., Term				
1,000	U	5.500%	6/17/20	BB-	1,010,000
	FoxCo Acquisition Sub				
993		5.500%	7/14/17	В	1,004,909
572	Interactive Data Corporation, Term Loan	3.750%	1/31/18	Ba3	574,250
512	Internet Brands, Inc.,	5.75078	1/31/10	Dab	574,250
998		6.250%	3/18/19	B+	1,001,864
	McGraw-Hill Education				
4 005	Holdings LLC, Term	0.0000/		Do	0 000 740
1,995	Loan Media General, Inc.,	9.000%	3/22/19	B2	2,008,716
	Delayed Draw, Term				
1,000		TBD	TBD	BB-	1,000,938
	Mediacom Broadband				
000	LLC, Tranche G, Term	4.0000/	1/00/00	D-0	004 507
993	Loan Radio One, Inc., Term	4.000%	1/20/20	Ba3	994,567
1,861		7.500%	2/14/17	B+	1,912,682
1,001	Springer Science &	1000/3	_,, .,		.,
	Business Media, Inc.,				
1,500	· ·	TBD	TBD	В	1,484,062
	Weather Channel Corporation, Term Loan,				
500		7.000%	6/26/20	B3	513,125
000	Tribune Company, Exit	1.00070	0, 20, 20	50	010,120
3,317	• •	4.000%	12/17/19	BB+	3,344,867

	Univision Communications, Inc.,				
3,899	Term Loan C1	4.500%	3/01/20	B+	3,925,982
	UPC Broadband Holding				
1,714	BV, Term Loan AF	4.000%	1/31/21	BB-	1,727,680
	WMG Acquisition Corporation, Tranche B,				
1,328	Refinancing Term Loan	3.750%	7/01/20	BB-	1,333,394
	Yell Group PLC, Term				
1,839	Loan, (5)	0.000%	7/31/14	N/R	395,301
26,684	Total Media				25,224,601
	Multiline Retail 0.3% (0.2	% of Total Inv	estments)		
	99 Cents Only Stores,				
833	Term Loan B1	5.253% Nuveen Investn 26	1/11/19 nents	B+	842,708

Principal Amount (000)	Description (1) Oil, Gas & Consumable F	Coupon Fuels 4.6% (3.	Maturity (2) .2% of Total Ir	Ratings (3) nvestments)	Value
\$ 1,377	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	В	\$ 1,404,494
1,250	EP Energy LLC, Term Loan B3, Second Lien	3.500%	5/24/18	Ba3	1,252,474
751	Frac Tech International LLC, Term Loan	8.500%	5/06/16	B+	750,648
2,000	Harvey Gulf International Marine, Inc., Term Loan B	5.500%	6/18/20	B1	2,032,500
3,000	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	3,041,250
1,500	Pacific Drilling S.A., Term Loan B	4.500%	6/03/18	B+	1,510,500
998	Rice Drilling LLC., Term Loan, Second Lien	8.500%	10/25/18	N/R	987,525
1,250	Samson Investment Company, Initial Term Loan, Second Lien	6.000%	9/25/18	B1	1,266,406
	Saxon Energy Services,	0.000 /8		DI	1,200,400
998	Inc., Term Loan Total Oil, Gas &	5.500%	2/13/19	Ba3	1,003,111
13,124	Consumable Fuels	% (0.1% of Tota	l Investments	e)	13,248,908
429	Prestige Brands, Inc., Term Loan B1 Pharmaceuticals 9.5%	3.778%	1/31/19	BB-	434,071
	BioScrip, Inc., Term			_	
563	Loan B, WI/DD ConvaTec Healthcare,	TBD	TBD	В	568,828
1,051	Incremental Term Loan B	5.000%	12/22/16	Ba3	1,056,896
863	Generic Drug Holdings, Inc., Term Loan B	5.000%	10/29/19	B+	868,078
	Graceway Pharmaceuticals LLC, Second Lien Term Loan,				
2,000	(5) Graceway	0.000%	5/03/13	N/R	60,000
129	Pharmaceuticals LLC, Term Loan, (5)	0.000%	5/03/12	N/R	142,310
1,820	Par Pharmaceutical Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	1,828,216
2,953	Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.250%	12/01/18	Ba3	2,980,295

					11
	Quintiles Transnational				
2,327	Corp., Term Loan B2	4.500%	6/08/18	BB-	2,352,882
	Therakos, Inc., Term				
1,493	Loan, First Lien	7.500%	12/27/17	В	1,498,097
	Valeant Pharmaceuticals				
	International, Inc., Series				
3,718	D, Term Loan	3.500%	2/19/19	BBB-	3,760,466
	Valeant Pharmaceuticals				
	International, Inc., Term				
7,000	Loan E, WI/DD	TBD	TBD	Ba1	7,102,375
	Warner Chilcott				
== (Company LLC,		o / / = / / o		
794	Additional Term Loan B1	4.250%	3/15/18	BBB-	796,202
	Warner Chilcott				
1 00 4	Corporation, Term Loan	4.0500/	0/1 5/1 0		1 000 005
1,824	B1 Warner Chilcott	4.250%	3/15/18	BBB-	1,828,985
	Corporation, Term Loan				
112	B2	4.250%	3/15/18	BBB-	111,924
112	Warner Chilcott	4.230 /8	5/15/10	000-	111,924
	Corporation, Term Loan				
1,437	B3	4.250%	3/15/18	BBB-	1,441,273
.,	Warner Chilcott	1120070	0,10,10	222	.,,
	Corporation, Term Loan				
771	B4	3.186%	8/15/17	BBB-	772,038
	Warner Chilcott				
	Corporation, Term Loan				
154	B5	3.186%	8/20/17	BBB-	154,408
29,009	Total Pharmaceuticals				27,323,273
	Real Estate Investment T	rust 1.8% (1.	3% of Total I	nvestments)	
	Capital Automotive LP,				
1,500	Term Loan, Second Lien	6.000%	4/30/20	B1	1,548,750
	iStar Financial, Inc.,				
2,237	Term Loan	4.500%	10/15/17	BB-	2,249,390
1 100	Starwood Property Trust,	0 5000/	4/47/00		1 100 001
1,496	Inc., Term Loan B	3.500%	4/17/20	BB+	1,499,991
E 000	Total Real Estate				E 000 101
5,233	Investment Trust	9 Dovolonmer	+ 1.20/ (0.0	0/ of Total !	5,298,131
	Real Estate Management Capital Automotive LP,		n 1.3% (0.9		nvestments)
1,198	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,209,510
1,190	Realogy Corporation,	4.000 /0	+/10/13	Daz	1,208,010
2,492	Term Loan B	4.500%	3/05/20	BB-	2,523,363
2,102	Total Real Estate	1.00070	0,00,20	20	2,020,000
	Management &				
3,690	Development				3,732,873
_ , = = = =	•	of Total Inves	tments)		
	Swift Transportation		,		
	Company, Inc., Term				
1,123	Loan B2	4.000%	12/21/17	BB	1,135,415
	Semiconductors & Equip	ment 2.1% (1	.4% of Total	Investments	
		·			-

	Freescale Semiconductor, Inc.,				
1,995	Term Loan, Tranche B4	5.000%	2/28/20	B1	2,018,276
995	NXP Semiconductor LLC, Incremental Term Loan C	4.750%	1/10/20	B+	1,016,559
1,955	NXP Semiconductor LLC, Term Loan	4.500%	3/03/17	B1	1,991,656
965	Spansion LLC, Term Loan B	5.250%	12/13/18	BB+	972,907
5,910	Total Semiconductors & Equipment				5,999,398
	Software 10.2% (7.0% of Attachmate Corporation,	r Total Investn	nents)		
2,490	Term Loan, First Lien	7.250%	11/22/17	BB-	2,518,967
1,128	Blackboard, Inc., Term Loan B2	6.250%	10/04/18	B+	1,143,388
2,406	Datatel Parent Corp, Term Loan B, DD1	4.500%	7/19/18	B+	2,431,659
4,579	Emdeon Business Services LLC, Term Loan B2, DD1	3.750%	11/02/18	BB-	4,613,380
4,075		Nuveen Investr 27		60	4,010,000

Nuveen Senior Income Fund (continued)

	Principal Amount	Description (1)	Coupon	Maturity	Ratings	Value
	(000)	Description (1) Software (continued)	Coupon	(2)	(3)	value
•	050	Epicor Software Corporation, Term Loan,	4 5000/	54040		A 050 447
\$	653	B1	4.500%	5/16/18	Ba3	\$ 658,447
	993	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	998,095
	876	Greeneden U.S. Holdings II LLC, Term Loan B	4.000%	2/08/20	B+	878,353
	6,981	Infor Enterprise Applications, Term Loan B	5.250%	4/05/18	Ba3	7,058,143
	1,234	IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	1,227,364
	2,500	IPC Systems, Inc., Term Loan, Second Lien Misys PLC, Term Loan,	5.436%	6/01/15	CCC	2,100,000
	3,474	First Lien	7.250%	12/12/18	Ba3	3,514,567
	1,194	RedPrairie Corporation, Term Loan, First Lien	6.750%	12/21/18	B+	1,206,473
	975	Vertafore, Inc., Term Loan, First Lien	4.250%	10/03/19	B+	981,364
	29,483	Total Software				29,330,200
		Specialty Retail 2.9% (2.	0% of Total In	vestments)		
	1,000	Charlotte Russe, Inc., Initial Term Loan	6.750%	5/22/19	B2	981,875
	2,729	Collective Brands, Inc., Term Loan B	7.250%	10/09/19	В	2,771,717
	3,000	J.C. Penney Corporation, Inc., Term Loan, First Lien Jo-Ann Stores, Inc.,	6.000%	5/22/18	B2	3,028,125
	1,657	Term Loan, First Lien	4.000%	3/16/18	B+	1,664,497
	8,386	Total Specialty Retail				8,446,214
	, –	Trading Companies & Dis	tributors 0.3	8% (0.2% of T	otal Investme	· · ·
	842	Wesco Distribution, Inc., Term Loan B	4.500%	12/04/19	Ba3	849,441
		Wireless Telecommunicat	ion Services	4.0% (2.8%	of Total Inves	tments)
	1,818	Asurion LLC, Term Loan B1	4.500%	5/24/19	B+	1,820,967

	Clear Channel Communications, Inc.,				
1,723	Tranche B, Term Loan	3.836%	1/29/16	CCC+	1,620,571
	Cricket				
	Communications, Inc.,			_	
2,500	Term Loan C	4.750%	3/08/20	Ba3	2,521,095
	Fairpoint				
3,034	Communications, Inc., Term Loan B	7.500%	2/11/19	В	3,022,525
0,001	IPC Systems, Inc., Term	7.00070	2/11/10	D	0,022,020
	Loan, Tranche C, First				
1,985	Lien	7.750%	7/31/17	B1	1,937,856
	Presidio, Inc., New				
695	Term Loan Total Wireless	5.750%	3/31/17	Ba3	697,232
	Telecommunication				
11,755	Services				11,620,246
,	Total Variable Rate				,, -
	Senior Loan Interests				
\$ 348,285	(cost \$343,893,052)				345,294,296
Shares	Description (1)	10 10/ of Total	Invoctmonto		Value
	Common Stocks 3.5% Building Products 1.6%				
	Masonite Worldwide			(0)	
88,501	Holdings, (6)				\$ 4,425,050
	Health Care Providers &	Services 0.3	% (0.2% of 1	Total Investme	ents)
7 001	LifeCare Holdings				0.40,000
7,231	Private Stock, (6), (7) Hotels, Restaurants & Lo	aicura 0.3% (0.2% of Tota	Investment	940,030
	BLB Worldwide		0.2 % 01 1018	ii iiivestiiieiit:	5)
40,968	Holdings Inc., (6), (7)				947,385
	Media 1.3% (0.9% of To	otal Investment	ts)		
	Metro-Goldwyn-Mayer,				
48,954	(6), (7)				2,655,755
18,422 14,825	Tribune Company, (6) Tribune Company, (8)				1,164,270
14,020	Total Media				3,820,025
		0.0% (0.0% of [.]	Total Investr	ments)	0,000,000
47,152	Vertrue, Inc., (7)				28,291
	Total Common Stocks (cost \$9,679,279)				10,160,781
	(6051 93,013,213)	Nuveen Invest	ments		10,100,701
		28			

Αι	incipal mount				Ratings	
((000)	Description (1)	Coupon	Maturity	(3)	Value
			(0.2% of Total			
		Communications Equipme	ent 0.3% (0.2%	6 of Total Inve	estments)	
		Nortel Networks Corp.,				
\$	850	(5)	1.750%	4/15/12	N/R	\$ 833,000
	850 incipal	Total Convertible Bonds (cost \$710,500)				833,000
	mount		•	••••	Ratings	
((000)	Description (1)	Coupon	Maturity	(3)	Value
		Corporate Bonds 15.8%				
~	500	Commercial Services & Su	• •			
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 508,750
	816	Harland Clarke Holdings	9.500%	5/15/15	B-	819,060
		Tervita Corporation,			De	
	500	144A	8.000%	11/15/18	B2	518,125
		Total Commercial				
	1,816	Services & Supplies		/ /		1,845,935
		Communications Equipme	ent 0.6% (0.4%	6 of Total Inve	estments)	
		Nortel Networks Limited,				
	1,000	(5)	0.000%	7/15/11	N/R	1,055,000
	650	Nortel Networks Limited, (5)	10.750%	7/15/16	N/R	749,938
	1,650	Total Communications Equipment				1,804,938
		Diversified Consumer Serv	vices 0.3% (0.	2% of Total In	nvestments)	
		NES Rental Holdings				
	900	Inc., 144A	7.875%	5/01/18	CCC+	922,500
		Diversified Telecommunic			of Total Invest	-
	2,000	IntelSat Limited, 144A	7.750%	6/01/21	CCC+	2,105,000
	450	IntelSat Limited	8.125%	6/01/23	CCC+	483,750
		Level 3 Communications				
	2,286	Inc.	11.875%	2/01/19	B-	2,634,615
	1 726	Total Diversified Telecommunication				E 000 06E
	4,736	Services		% of Total In	voetmonto)	5,223,365
		Energy Equipment & Servi Offshore Group			vesinenis)	
	500	Investment Limited, 144A	7.125%	4/01/23	B-	501 250
	300	Health Care Equipment & S				501,250
	2 0 2 5		10.500%	11/01/18	B	2,227,500
	2,025 625	Kinetic Concepts Rotech Healthcare Inc.	10.750%	10/15/15	D	631,250
	020	Total Health Care	10.730/6	10/13/13		001,200
	2 650					2 959 750
	2,650	Equipment & Supplies Health Care Providers & S	orvices 1 0º/	(1 3% of Tota	I Investments)	2,858,750
	1 000			•		
	1,000	HCA Inc.	8.500%	4/15/19	BB+	1,082,500
	325	HCA Inc.	7.250%	9/15/20	BB+	355,469
	600		8.375%	5/15/19	CCC+	630,000

	IASIS Healthcare Capital				
	Corporation				
	Truven Health Analytics				
1,000	Inc.	10.625%	6/01/20	CCC+	1,095,000
	Vanguard Health Holding				
500	LLC/Inc.	8.000%	2/01/18	B-	530,625
	Vanguard Health Holding				
1,500	LLC/Inc.	7.750%	2/01/19	B-	1,610,623
	Total Health Care				
4,925	Providers & Services				5,304,217
	Household Products 1.7%	6 (1.2% of Tota	al Investmer	nts)	
2,600	Reynolds Group	9.875%	8/15/19	CCC+	2,808,000
2,000	Spectrum Brands Inc.	9.500%	6/15/18	Ba3	2,205,000
	Total Household				
4,600	Products				5,013,000
	IT Services 0.4% (0.3% of	Total Investm	ients)		
	First Data Corporation,				
1,000	144A	7.375%	6/15/19	BB-	1,050,000
-	Machinery 0.4% (0.3% of	Total Investme	ents)		
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,120,000
		Nuveen Investm	ents		
		29			

Nuveen Senior Income Fund (continued)

Α	rincipal mount			••••	Ratings		
	(000)	Description (1)	Coupon	Maturity	(3)		Value
		Media 3.1% (2.2% of To	otal Investment	is)			
\$	931	Clear Channel Communications, Inc.	11.000%	8/01/16	CCC-	\$	868,018
		Clear Channel				· ·	,
	3,200	Communications, Inc. Clear Channel	5.500%	12/15/16	CCC-		2,560,000
	2,872	Communications, Inc.	9.000%	12/15/19	CCC+		2,864,820
		Clear Channel					
	2,000	Communications, Inc.	9.000%	3/01/21	CCC+		1,970,000
	500	McGraw-Hill Global Education Holdings, 144A	9.750%	4/01/21	BB		525,000
	000	WMG Acquisition	0.70070	1/01/21	88		020,000
	200	Group	11.500%	10/01/18	В		231,500
	9,703	Total Media					9,019,338
		Pharmaceuticals 1.3%	(0.9% of Total	Investments)	l .		
	2,000	Valeant Pharmaceuticals International, 144A Valeant	7.000%	10/01/20	B1		2,120,000
	500	Pharmaceuticals International, 144A	7.250%	7/15/22	B1		531,250
	000	VPII Escrow	7.20070	7/10/ <i>LL</i>	Di		001,200
	1,000	Corporation, 144A	7.500%	7/15/21	B1		1,072,500
	3,500	Total Pharmaceuticals		.,			3,723,750
	,	Road & Rail 0.2% (0.1%	of Total Inves	stments)			, ,
	600	Avis Budget Car Rental	2.775%	5/15/14	B+		600,006
		Semiconductors & Equip	oment 0.9% (0.6% of Total	Investments)		
		Advanced Micro					
	1,075	Devices, Inc.	7.750%	8/01/20	В		1,061,563
		Advanced Micro			_		
	1,500	Devices, Inc.	7.500%	8/15/22	В		1,455,000
	0 5 7 5	Total Semiconductors &					0 510 500
	2,575	Equipment Software 0.6% (0.4% of	Total Investm	onte)			2,516,563
	850	Infor Us Inc.	11.500%	7/15/18	B-		979,625
	750	Infor Us Inc.	9.375%	4/01/19	B-		838,125
	1,600	Total Software	0.07070	1/01/10			1,817,750
	.,		0.0% of Total Ir	vestments)			.,,
	400	Local Insight Regatta		-	D		F
	480	Holdings, (5), (8)	11.000%	12/01/17	D		5

	Wireless Telecommunicat	tion Services	0.8% (0.5%	of Total In	vestments)	
	FairPoint Communications Inc.,					
500	144A	8.750%	8/15/19	В	505,000	
1,750	MetroPCS Wireless Inc., 144A	6.250%	4/01/21	BB	1,785,000	
2,250	Total Wireless Telecommunication Services				2,290,000	
	Total Corporate Bonds (cost					
\$ 44,485	\$43,282,755) Total Long-Term Investments (cost \$397,565,586)				45,611,367 401,899,444	
Principal Amount	4007,000,000 <i>j</i>					
(000)	Description (1)	Coupon	Maturity		Value	
	Short-Term Investments	6.2% (4.2% c		tments)		
\$ 17,823	Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/13, repurchase price \$17,822,619, collateralized by \$18,220,000 U.S. Treasury Notes, 0.875%, due 4/30/17, value \$18,180,153 Total Short-Term	0.010%	8/01/13		\$ 17,822,614	
	Investments (cost \$17,822,614)				17,822,614	
	Total Investments (cost \$415,388,200) 145.7%				419,722,058	
	Borrowings (42.7)% (9), (10)				(123,000,000)	
	Other Assets Less Liabilities (3.0)% (11)				(8,696,690)	
	Net Assets Applicable to Common Shares 100%				\$ 288,025,368	
		Nuveen Invest 30	ments			

Investments in Derivatives as of July 31, 2013

Interest Rate Swaps outstanding:

			Fund Pay/Receiv	/ € loating		Fixed Rate	ι	Jnrealized
		Notional	Floating	Rate	Fixed Rate	Paymentermina	ation A	ppreciation
С	ounterparty	Amount	Rate	Index	(Annualized)	Frequency Date	e (Dep	reciation) (11)
	Goldman			1-Month				
	Sachs	\$18,487,500	Receive	USD-LIBC	R 1.300%	Monthly 4/20/14	4 \$	(149,148)
	Morgan			1-Month				
	Stanley	18,487,500	Receive	USD-LIBC	R 2.201	Monthly 4/20/1	6	(824,577)
		\$36,975,000					\$	(973,725)

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 (not covered by the report of independent registered public accounting firm): 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) 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.

(5) At 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 directed the Fund's custodian to cease 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, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurments for more information.

(8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. 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) Borrowings as a percentage of Total Investments is 29.3%.

(10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

(11) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.

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 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.

USD-LIBOR United States Dollar London Inter-Bank Offered Rate.

See accompanying notes to financial statements.

Nuveen Investments 31 JFR

Nuveen Floating Rate Income Fund

Portfolio of Investments

July 31, 2013

rincipal			Maturity	Ratings				
(000)	Description (1)	Coupon	(2)	(3)	Value			
. ,	Long-Term Investments							
	Variable Rate Senior Loan Interests 113.7% (78.6% of Total Investments) (4)							
	-	0.7% (0.5% of To	otal Investme	nts)				
\$ 2,024	Beechcraft Holdings LLC, Exit Term Loan B	5.750%	2/15/20	BB-	\$ 2,040,253			
204	Hamilton Sundstrand, Term Loan, First Lien	4.000%	12/13/19	B1	204,414			
2,488	Sequa Corporation, Term Loan B	5.250%	6/19/17	B1	2,521,703			
4,716	Total Aerospace & Defense	T			4,766,370			
	Airlines 4.1% (2.8% of American Airlines, Inc.,	Total Investmen	its)					
4,000	Exit Term Loan, WI/DD Delta Air Lines, Inc.,	TBD	TBD	Baa2	3,980,000			
10,945	Term Loan B1	4.000%	10/18/18	Ba1	11,004,606			
1,990	Delta Air Lines, Inc., Term Loan B2	3.250%	4/18/16	Ba1	2,003,432			
6,476	United Air Lines, Inc., Term Loan B	4.000%	4/01/19	Ba2	6,545,060			
4,500	US Airways, Inc., Term Loan B1, DD1	4.250%	5/23/19	B+	4,507,312			
27,911	Total Airlines		Investments)		28,040,410			
	Auto Components 2.49 Federal-Mogul	% (1.6% of Total	investments					
10,647	Corporation, Tranche B, Term Loan, DD1	2.137%	12/29/14	B1	10,486,241			
5,856	Federal-Mogul Corporation, Tranche C, Term Loan, DD1	2.137%	12/28/15	B1	5,767,439			
16,503	Total Auto Components	2.10776	12/20/15		16,253,680			
,	-	of Total Investn	nents)		. 0,200,000			
2,500	Constellation Brands, Inc., Term Loan	2.750%	5/01/20	BB+	2,505,312			
		.6% of Total Inv	•	Del	E 001 100			
5,854	Grifols, Inc., Term Loan Capital Markets 1.5% (4.250% 1.0% of Total Inv	6/01/17	Ba1	5,921,188			
1,700		5.500%	8/15/16	B+	1,711,135			
1,700		0.00070	0,10,10		1,711,100			

	American Capital, LTD., Senior Secured Term				
	Loan Walter Investment Management Corporation, Tranche B,				
8,404 10,104	Term Loan, DD1 Total Capital Markets	5.750%	11/28/17	B+	8,496,011 10,207,146
,	Chemicals 1.8% (1.2% of	f Total Investn	nents)		<i>·</i> · ·
4,132	Ineos US Finance LLC, Term Loan, First Lien	4.000%	5/04/18	BB-	4,131,631
	MacDermid, Inc., Tranche B, Term Loan,				
1,250	Second Lien PQ Corporation, Term	7.750%	12/07/20	B-	1,268,750
2,488	Loan, First Lien	4.500%	8/07/17	B+	2,512,375
4,346	Univar, Inc., Term Loan	5.000%	6/30/17	B+	4,299,372
12,216	Total Chemicals				12,212,128
	Commercial Services & Su	upplies 2.9%	(2.0% of Tot	al Investme	nts)
4 4 6 7	Aramark Corporation,	4.0000/	0/00/10	חח	4 01 4 100
4,167	Term Loan, Tranche D Brand Energy &	4.000%	9/09/19	BB-	4,214,192
	Infrastructure Services,				
672	Inc., Canadian Tranche 1, Term Loan	6.250%	10/23/18	В	685,225
072	Brand Energy &	0.20076	10/23/10	D	005,225
	Infrastructure Services, Inc., Term Loan, Second				
2,500	Lien	11.000%	10/23/19	CCC+	2,571,875
,	Brand Energy &				, ,
2,800	Infrastructure Services, Inc., Term Loan	6.250%	10/23/18	В	2,855,106
	Brickman Group				
570	Holdings, Inc., Tranche	0.0700/	10/14/10	P	
572	B2, Term Loan Brickman Group	3.273%	10/14/16	B+	577,155
	Holdings, Inc., Tranche				
722	B3, Term Loan	4.000%	9/28/18	B+	725,833
	CCS Income Trust,				
629	Term Loan, First Lien	6.250%	5/12/18	B2	633,995
3,299	Ceridian Corporation, Extended Term Loan	5.942%	5/09/17	B1	3,328,820
5,299	Harland Clarke Holdings	5.542 /6	5/03/17	ы	3,320,020
3,477	Corporation, Term Loan B3	7.000%	5/22/18	B+	3,448,041
0, 177	Houghton Mifflin, Term		0, 22, 10		0,110,041
988	Loan	5.250%	5/22/18	B2	995,523
		Nuveen Investm	nents		
		32			

Α	rincipal mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	(000)	Commercial Services & Su			(3)	value
		Vertrue Inc., Term Loan,		ueu)		
\$	90	First Lien	15.000%	2/04/18	N/R	\$ 90,556
Ψ	00	Total Commercial	10.00070	2/01/10	1.1/11	φ 00,000
	19,916	Services & Supplies				20,126,321
	- ,	Communications Equipme	nt 1.2% (0.8	% of Total Inv	vestments)	- , - ,-
		Alcatel-Lucent, Term	Υ.		,	
	3,234	Loan C	7.250%	1/29/19	B+	3,310,181
		Arris Group, Inc., Term				
	2,494	Loan B	3.500%	4/17/20	BB-	2,492,710
		Riverbed Technology,				
	2,168	Inc., Term Loan	4.000%	12/18/19	BBB-	2,192,808
		Total Communications				
	7,896	Equipment				7,995,699
		Computers & Peripherals	0.4% (0.2% c	of Total Invest	tments)	
		SunGard Data Systems,				
	2,388	Inc., Term Loan D	4.500%	1/31/20	BB	2,421,831
		Consumer Finance 1.0%	(0.7% of Tota	I Investments	5)	
		Jackson Hewitt Tax				
	969	Service, Inc., Term Loan	10.000%	10/16/17	N/R	946,953
		Royalty Pharma Finance				
	4 74 0	Trust, Incremental Term	4.0000/	11/00/10		4 70 4 00 4
	4,713	Loan	4.000%	11/09/18	Baa2	4,734,804
		Springleaf Financial				
	1 4 4 0	Funding Company,	E E000/	E/10/17	Р	1 4 4 4 1 4 0
	1,440	Term Loan	5.500%	5/10/17	В	1,444,140
	7,122	Total Consumer Finance	0.4% (0.3% of	F Total Invootr	nonto)	7,125,897
		Containers & Packaging Reynolds Group	0.4% (0.3% 0	i i otai iiivesti	nems)	
		Holdings, Inc., Term				
	2,937	Loan	4.750%	9/28/18	B+	2,975,371
	2,307		of Total Invest		DT	2,070,071
		HD Supply, Inc., Term				
	10,953	Loan B, DD1	4.500%	10/12/17	B+	11,074,992
	. 0,000	Diversified Consumer Serv				
		Cengage Learning				
		Acquisitions, Inc., Term				
	4,393	Loan, (5)	0.000%	7/03/14	D	3,245,608
	, -	Laureate Education,				, ,
		Inc., Extended Term				
	3,930	Loan	5.250%	6/15/18	B1	3,938,637
		Total Diversified				
	8,323	Consumer Services				7,184,245
		Diversified Financial Servi	ces 4.0% (2.	.8% of Total Ir	nvestments)	
		Citco III Limited, Term				
	2,867	Loan B	4.250%	6/29/18	N/R	2,877,281
	3,000		4.250%	7/22/20	N/R	3,039,375

	Guggenheim Partners LLC, Initial Term Loan				
	Home Loan Servicing Solutions, Ltd., Term				
3,500	Loan B	4.500%	6/26/20	BB-	3,528,350
	Ocwen Financial Corporation, Term Loan				
5,237	В	5.000%	2/05/18	B1	5,315,428
12,794	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	B1	12,958,375
27,398	Total Diversified Financial Services				27,718,809
	Diversified Telecommunic	ation Services	2.3% (1.69	% of Total	Investments)
3,000	Charter Communications Operating Holdings LLC, Holdco Term Loan	2.686%	3/06/14	BB+	3,009,750
0,000	Charter	21000 / 0	0,00,11	551	0,000,100
	Communications Operating Holdings LLC,				
1,750	Term Loan E	3.000%	7/01/20	BB+	1,747,048
5 750	Intelsat Jackson Holdings, Ltd., Term	4.0500/	4/00/40		F 000 400
5,750	Loan B1	4.250%	4/02/18	BB-	5,802,480
5,167	Level 3 Financing, Inc., Tranche B , Term Loan	5.250%	8/01/19	Ba2	5,211,849
15,667	Total Diversified Telecommunication Services				15,771,127
	Electric Utilities 0.8% (0	.5% of Total Inv	vestments)		
	Equipower Resources Holdings LLC, Term				
2,000	Loan C, WI/DD	TBD	TBD	BB	2,015,000
4 704	TXU Corporation, 2014	0.7010/	10/10/14	PO	0 400 040
4,781 6,781	Term Loan Total Electric Utilities	3.721%	10/10/14	B2	3,428,318 5,443,318
0,701	Electronic Equipment & Ir	nstruments 0	.7% (0.5% of	Total Inve	· · ·
	SMART Modular				
	Technologies, Inc., Term				
5,321	Technologies, Inc., Term Loan B	8.250%	8/26/17	В	4,855,641
5,321	u	8.250% 2.3% (1.6% o t			4,855,641
	Loan B Food & Staples Retailing Albertson's LLC, Term	2.3% (1.6% of	f Total Inves	tments)	
5,321 1,811	Loan B Food & Staples Retailing Albertson's LLC, Term Loan B1				4,855,641 1,829,621
	Loan B Food & Staples Retailing Albertson's LLC, Term Loan B1 Albertson's LLC, Term Loan B2	2.3% (1.6% of	f Total Inves	tments)	
1,811 1,182	Loan B Food & Staples Retailing Albertson's LLC, Term Loan B1 Albertson's LLC, Term Loan B2 Rite Aid Corporation, Tranche 1, Term Loan,	2.3% (1.6% of 4.250% 4.750%	f Total Inves 3/21/16 3/21/19	tments) BB- BB-	1,829,621 1,190,417
1,811	Loan B Food & Staples Retailing Albertson's LLC, Term Loan B1 Albertson's LLC, Term Loan B2 Rite Aid Corporation, Tranche 1, Term Loan, Second Lien	2.3% (1.6% o f 4.250%	f Total Inves 3/21/16	tments) BB-	1,829,621
1,811 1,182	Loan B Food & Staples Retailing Albertson's LLC, Term Loan B1 Albertson's LLC, Term Loan B2 Rite Aid Corporation, Tranche 1, Term Loan,	2.3% (1.6% of 4.250% 4.750%	f Total Inves 3/21/16 3/21/19	tments) BB- BB-	1,829,621 1,190,417

	Supervalu, Inc., New				
3,193	Term Loan B, DD1	5.000%	3/21/19	B+	3,228,547
	Wilton Products, Inc.,				
5,775	Tranche B, Term Loan	7.500%	8/30/18	B1	5,800,266
	Total Food & Staples				
15,961	Retailing				16,117,038
	-	Nuveen Investm	nents		
		33			

JFR

Nuveen Floating Rate Income Fund (continued)

Princip Amour			Maturity	Ratings	
(000)		Coupon	(2)	(3)	Value
	Food Products 7.8% (5.4			()	
	AdvancePierre Foods, Inc., Term Loan, First				
\$ 3,98		5.750%	7/10/17	B1	\$ 4,031,410
1.00	AdvancePierre Foods, Inc., Term Loan, Second	0 5000/		000	1 000 740
1,80		9.500%	10/10/17	CCC+	1,839,749
1,28		4.250%	9/26/19	В	1,294,480
	Dole Food Company,				
99		3.752%	4/01/20	Ba3	999,370
1,06	• • •	7.504%	6/18/18	В	1,066,498
17 40	H.J Heinz Company, 0 Term Loan B2	3.500%	6/05/00	BB	17,587,294
17,40	Michael Foods Group,	3.300%	6/05/20	DD	17,307,294
4,47	• ·	4.250%	2/25/18	Ba3	4,544,481
1,17	Pinnacle Foods Finance	1.20070	2/20/10	Buo	1,011,101
2,99		3.250%	4/29/20	BB-	2,998,111
1,00		4.500%	4/23/20	B+	1,002,500
18,17	US Foods, Inc., 9 Incremental Term Loan	4.500%	3/31/19	B2	18,237,748
53,18	0 Total Food Products Health Care Equipment &	Supplies 20	0% (2 0% of T	otal Invactman	53,601,641
	Hologic, Inc., Term Loan	Supplies 2.9	/0 (2.0 % UI I		113/
2,32	u	4.500%	8/01/19	BBB-	2,337,332
9,85		4.500%	5/04/18	Ba2	9,976,714
	Onex Carestream Finance LP, Term Loan,				
6,00		5.000%	6/07/19	B+	6,046,248
0.00	Onex Carestream Finance LP, Term Loan,	0.5000/	10/07/10	P	1 000 004
2,00	0 Second Lien Total Health Care	9.500%	12/07/19	B-	1,983,334
20,17		Services 100	% (7 5% of T	otal Investmen	20,343,628
5,98		6.750%	4/06/20	BB-	6,041,109
5,90	5	0.75070	7/00/20	-00	0,041,103

	Apria Healthcare Group, Inc., Term Loan, First Lien				
1,406	Ardent Medical Services, Inc., Term Loan, First Lien BioScrip, Inc., Delayed	6.750%	7/02/18	B+	1,414,260
2,031	Draw, Term Loan, WI/DD	TBD	TBD	В	2,054,102
9,950	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	10,019,292
1,544	Genesis Healthcare LLC, Term Loan Gentiva Health Services,	10.002%	12/04/17	B+	1,577,527
4,852	Inc., Term Loan B Golden Living, Term	6.500%	8/17/16	B+	4,870,051
13,565	Loan HCA, Inc., Tranche B5,	5.000%	5/04/18	B1	13,183,490
1,325	Term Loan Health Management Associates, Inc.,	3.026%	3/31/17	BB	1,330,783
2,910	Replacement Term Loan B	3.500%	11/16/18	BB-	2,922,539
2,985	Heartland Dental Care, Inc., Term Loan, First Lien	6.250%	12/21/18	Ba3	3,013,605
2,000	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	2,047,500
2,586	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	2,587,815
1,848	LHP Operations Co. LLC, Term Loan B National Mentor	9.000%	7/03/18	В	1,875,720
3,970	Holdings, Inc., Term Loan B Select Medical	6.500%	2/09/17	B+	3,996,853
3,717	Corporation, Term Loan B	4.002%	6/01/18	Ba2	3,737,834
4,950	Sheridan Holdings, Inc., Term Loan, First Lien	4.500%	6/29/18	B+	4,988,488
1,750	Sheridan Holdings, Inc., Term Loan, Second Lien	9.000%	7/01/19	B-	1,765,312
1,270	Skilled Healthcare Group, Inc., Term Loan Vanguard Health	6.788%	4/09/16	B1	1,279,297
6,525	Holding Company II LLC, Term Loan B	3.750%	1/29/16	Ba2	6,554,672
75,169	Total Health Care Providers & Services Hotels, Restaurants & Le	eisure 4.7% (3.	.2% of Total	nvestments)	75,260,249

	24 Hour Fitness Worldwide, Inc., Term				
4,850	Loan B	5.250%	4/22/16	Ba3	4,910,657
2,037	BLB Management Services, Inc., Term Loan Caesars Entertainment	5.250%	11/10/18	BB-	2,063,773
3,095	Operating Company, Inc., Term Loan B6	5.440%	1/28/18	B-	2,751,984
1,749	CCM Merger, Inc., Term Loan	5.000%	3/01/17	B+	1,768,931
4,919	Landry's Restaurants, Inc., Term Loan B	4.750%	4/24/18	BB-	4,986,383
2,985	MGM Resorts International, Term Loan B	3.500%	12/20/19	BB	2,994,316
4,000	Scientific Games Corporation, Term Loan B, WI/DD	TBD	TBD	Ba2	3,995,000
3,427	Seaworld Parks and Entertainment, Inc., Term Loan B2	3.000%	5/14/20	BB-	3,425,622
1,347	Six Flags Theme Parks, Inc., Term Loan B, First Lien	4.001%	12/20/18	BB+	1,363,753
3,990	Station Casino LLC, Term Loan B Total Hotels,	5.000%	3/02/20	B1	4,033,108
32,399	Restaurants & Leisure				32,293,527
,		5% (1.0% of To	tal Investmer	nts)	
	AOT Bedding Super Holdings LLC, Term				
2,736	Loan B	5.000%	10/01/19	B+	2,763,369
1,413	Spectrum Brands, Inc., Term Loan	4.510%	12/17/19	Ba3	1,426,751
3,990	Sun Products Corporation, Term Loan	5.500%	3/23/20	B1	3,994,988
		Nuveen Investn 34	nents		

rincipal Mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
、 /	Household Durables (contin		.,	()	
	Tempur-Pedic	,			
	International, Inc., New				
\$ 2,119	Term Loan B	3.500%	3/18/20	BB	\$ 2,115,371
	Total Household				
10,258	Durables		· (T - + -		10,300,479
	Industrial Conglomerates DuPont Performance	1.5% (1.1%)	of Total Inves	tments)	
	Coatings, Dollar Term				
8,484	Loan B, DD1	4.750%	2/03/20	B+	8,577,869
0,101	Rexnord LLC, New	1.70070	2,00,20	D1	0,077,000
1,959	Term Loan B	3.750%	4/01/18	BB	1,970,856
,	Total Industrial				, ,
10,443	Conglomerates				10,548,725
	Insurance 1.6% (1.1% of 1	Fotal Investm	ients)		
	Sedgwick Holdings, Inc.,				
2,885	Term Loan, First Lien	4.250%	6/12/18	B+	2,913,462
	USI Holdings				
4 470	Corporation, Term Loan		10/07/10	D1	4 501 715
4,478	B Vantage Drilling	5.250%	12/27/19	B1	4,521,715
3,369	Company, Term Loan B	6.250%	10/25/17	B-	3,396,822
10,732	Total Insurance	0.20070	10/20/17	D	10,831,999
,		0.8% (0.6% o	f Total Invest	ments)	
	EIG Investors Corp.,	·		-	
5,473	Term Loan, First Lien	6.250%	11/09/19	B1	5,520,384
	Internet Software & Service		% of Total Inv		
2,313	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	2,330,422
0.400	Sabre, Inc., Term Loan		0/10/10	D4	0 500 404
3,483	B SSI Investmente II. I tel	5.250%	2/19/19	B1	3,533,104
3,870	SSI Investments II, Ltd., New Term Loan	5.000%	5/26/17	Ba3	3,904,199
5,070	Total Internet Software	5.000 /8	5/20/17	Dao	5,504,155
9,666	& Services				9,767,725
,	IT Services 2.7% (1.9% of	Total Invest	ments)		·, · , ·
	CompuCom Systems,				
3,645	Inc., Term Loan B	4.250%	5/09/20	B1	3,676,454
	EIG Investors Corp.,				• • • • • • • •
2,500	Term Loan, Second Lien	10.250%	5/09/20	CCC+	2,515,625
010	SRA International, Term	6 5000/	7/00/10	D1	000 007
918	Loan SunGard Data Systems,	6.500%	7/20/18	B1	922,397
760	Inc., Term Loan B	1.942%	2/28/14	BB	760,732
700	SunGard Data Systems,	1.342 /0	2/20/14		100,102
2,993	Inc., Term Loan E	4.000%	3/08/20	BB	3,020,049
_,000	VFH Parent LLC, Term		0,00,20		5,020,010
2,325	Loan B	5.775%	7/08/16	N/R	2,348,279

5,346	Zayo Group LLC, Term Loan B	4.500%	7/02/19	B1	5,398,626
18,487	Total IT Services				18,642,162
	Leisure Equipment & Pro	oducts 2.0% (*	1.4% of Total	Investments)	
	Bombardier Recreational Products,	,		,	
6,789	Inc., Term Loan	4.000%	1/30/19	B+	6,814,029
3,242	Equinox Holdings, Inc., New Initial Term Loan B	4.501%	1/31/20	B1	3,266,189
	Four Seasons Holdings, Inc., Term Loan, First				
3,000	Lien Four Seasons Holdings,	4.250%	6/27/20	BB-	3,041,250
1,000	Inc., Term Loan, Second Lien	6.250%	12/27/20	B-	1,025,000
14,031	Total Leisure Equipment & Products				14,146,468
		of Total Investm	nents)		
	Gardner Denver, Inc.,				
5,000	Term Loan, WI/DD	TBD	TBD	B1	5,025,000
	Media 10.2% (7.1% of 7	Fotal Investmen	ts)		
819	Cengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan, (5)	0.000%	7/04/17	D	608,877
	Clear Channel Communications, Inc., Tranche D, Term Loan,				
1,247	WI/DD	TBD	TBD	CCC+	1,152,613
2,744	Cumulus Media, Inc., Term Loan B, First Lien Cumulus Media, Inc.,	4.500%	9/18/18	Ba2	2,773,368
4,503	Term Loan, Second Lien	7.500%	9/16/19	B3	4,624,882
	Emerald Expositions Holdings, Inc., Term				
3,000	Loan, First Lien EMI Music Publishing	5.500%	6/17/20	BB-	3,030,000
1,998	LLC, Term Loan B	4.250%	6/29/18	BB-	2,019,352
993	FoxCo Acquisition Sub LLC, Initial Term Loan	5.500%	7/14/17	В	1,004,909
2,171	Interactive Data Corporation, Term Loan	3.750%	1/31/18	Ba3	2,179,070
2,992	Internet Brands, Inc., Term Loan B McGraw Hill Education	6.250%	3/18/19	B+	3,005,592
3,990	McGraw-Hill Education Holdings LLC, Term Loan	9.000%	3/22/19	B2	4,017,431
3,330	Media General, Inc., Delayed Draw, Term	9.000 %	5/22/13	UL	+,017,401
3,000	Loan, WI/DD	TBD	TBD	BB-	3,002,814
1,985		4.000%	1/20/20	Ba3	1,989,135
1,000		7.000/0	1,20,20	Duo	1,000,100

	Mediacom Broadband LLC, Tranche G, Term Loan				
3,951	Radio One, Inc., Term Loan B, First Lien	7.500%	2/14/17	B+	4,060,108
3 000	Springer Science & Business Media, Inc., Term Loan, WI/DD	TBD	TBD	В	2 068 125
3,000	Term Loan, WI/DD	Nuveen Investn 35		В	2,968,125

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Nuveen Floating Rate Income Fund (continued)

Α	rincipal mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Media (continued)				
		Weather Channel				
•	750	Corporation, Term Loan,	7 0000/		Do	* 700.007
\$	750	Second Lien	7.000%	6/26/20	B3	\$ 769,687
	6,302	Tribune Company, Exit Term Loan B	4.000%	12/17/19	BB+	6,354,494
	0,002	Univision	4.00078	12/17/15		0,004,404
		Communications, Inc.,				
	17,937	Term Loan C1	4.500%	3/01/20	B+	18,059,519
		UPC Broadband Holding				
	3,000	BV, Term Loan AF	4.000%	1/31/21	BB-	3,023,439
		UPC Broadband Holding				
	2,000	BV, Term Loan AH	3.250%	6/30/21	BB-	2,000,834
	1 000	Virgin Media Investment	0 5000/	C/00/00		1 000 400
	1,000	Holdings, Term Loan B WMG Acquisition	3.500%	6/08/20	BB-	1,000,486
		Corporation, Tranche B,				
	2,034	Refinancing Term Loan	3.750%	7/01/20	BB-	2,043,384
	_,	Yell Group PLC, Term	011 00 /0	.,		_,• .•,••
	4,681	Loan, (5)	0.000%	7/31/14	N/R	1,006,438
	74,097	Total Media				70,694,557
			% of Total Inv	/estments)		
		99 Cents Only Stores,			_	
	2,158	Term Loan B1	5.253%	1/11/19	B+	2,179,798
	0.000	Neiman Marcus Group,	4.0000/		D	0.000 504
	2,000 4,158	Inc., Term Loan Total Multiline Retail	4.000%	5/16/18	B+	2,008,594 4,188,392
	4,150	Multi-Utilities 0.1% (0.1%	of Total Inve	stments)		4,100,392
		ADS Waste Holdings,				
	993	Inc., Term Loan B	4.250%	8/05/19	B+	1,000,767
		Oil, Gas & Consumable Fu				. ,
		Crestwood Holdings				
	2,754	LLC, Term Loan B	7.000%	6/19/19	В	2,808,988
		Energy Transfer Partners	0 7500/			
	169	LP, Term Loan B	3.750%	3/24/17	BB	170,461
	2 500	EP Energy LLC, Term	2 5000/	5/01/10	Po2	2 504 049
	2,500	Loan B3, Second Lien Frac Tech International	3.500%	5/24/18	Ba3	2,504,948
	1,341	LLC, Term Loan	8.500%	5/06/16	B+	1,339,645
	4,000	Harvey Gulf International	5.500%	6/18/20	B1	4,065,000
	.,	Marine, Inc., Term Loan	0.00070	0, 10, 20	2.	.,,

	В				
	Drill Rigs Holdings, Inc.,				
7,000	Tranche B1, Term Loan	6.000%	3/31/21	B+	7,096,250
	Pacific Drilling S.A.,				
3,000	Term Loan B	4.500%	6/03/18	B+	3,021,000
	Rice Drilling LLC., Term				
2,743	Loan, Second Lien	8.500%	10/25/18	N/R	2,715,694
	Samson Investment				
2,500	Company, Initial Term Loan, Second Lien	6.000%	9/25/18	B1	0 500 010
2,500	Saxon Energy Services,	0.000 /8	9/23/10	DI	2,532,812
1,995	Inc., Term Loan	5.500%	2/13/19	Ba3	2,006,222
1,000	Total Oil, Gas &	0.00070	2,10,10	Buo	2,000,222
28,002	Consumable Fuels				28,261,020
	Personal Products 0.1	% (0.0% of Tota	I Investment	s)	
	Prestige Brands, Inc.,				
429	Term Loan B1	3.778%	1/31/19	BB-	434,071
	Pharmaceuticals 8.1%	(5.6% of Total I	nvestments)		
	BioScrip, Inc., Term			_	
1,219	Loan B, WI/DD	TBD	TBD	В	1,232,461
	ConvaTec Healthcare, Incremental Term Loan				
2,628	B	5.000%	12/22/16	Ba3	2,642,240
2,020	Generic Drug Holdings,	5.00078	12/22/10	Dau	2,042,240
1,726	Inc., Term Loan B	5.000%	10/29/19	B+	1,736,155
.,•	Graceway	0.000,0			.,
	Pharmaceuticals LLC,				
	Second Lien Term Loan,				
5,625	(5)	0.000%	5/03/13	N/R	168,750
	Graceway				
00	Pharmaceuticals LLC,	0.0000/	E/00/10		70.010
69	Term Loan, (5) Par Pharmaceutical	0.000%	5/03/12	N/R	76,019
3,639	Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	3,656,434
0,000	Pharmaceutical Product	1.20070	0/00/10	51	0,000,101
	Development, Inc., Term				
5,905	Loan B, First Lien	4.250%	12/01/18	Ba3	5,960,591
	Quintiles Transnational				
7,971	Corp., Term Loan B2	4.500%	6/08/18	BB-	8,061,350
• • • • •	Therakos, Inc., Term			_	
3,483	Loan, First Lien	7.500%	12/27/17	В	3,495,559
	Valeant Pharmaceuticals				
4,913	International, Inc., Series D, Term Loan	3.500%	2/19/19	BBB-	4,968,797
4,913	Valeant Pharmaceuticals	0.000%	2/13/13	-000-	4,300,737
	International, Inc., Term				
14,000	Loan E, WI/DD	TBD	TBD	Ba1	14,204,750
.,	Warner Chilcott	-			· ·,• ·,· ••
	Company LLC,				
1,589	Additional Term Loan B1	4.250%	3/15/18	BBB-	1,592,840

3,649	Warner Chilcott Corporation, Term Loan B1	4.250%	3/15/18	BBB-	3,658,973
3,043	Warner Chilcott	4.23078	5/15/10	000-	3,030,973
	Corporation, Term Loan				
223	B2	4.250%	3/15/18	BBB-	223,909
0.076	Warner Chilcott Corporation, Term Loan B3	4.250%	3/15/18	BBB-	0 880 225
2,876	Warner Chilcott	4.230%	3/15/16	DDD-	2,883,335
	Corporation, Term Loan				
1,542	B4	3.186%	8/15/17	BBB-	1,544,076
, -	Warner Chilcott				, - ,
	Corporation, Term Loan				
308	B5	3.186%	8/20/17	BBB-	308,815
61,365	Total Pharmaceuticals				56,415,054
	Real Estate Investment Tru	ıst 1.8% (1.	3% of Total I	nvestments	
	Capital Automotive LP,				
3,000	Term Loan, Second Lien	6.000%	4/30/20	B1	3,097,500
	iStar Financial, Inc.,				
10	Term Loan, Tranche A1	5.250%	3/19/16	BB-	10,119
E 40E	iStar Financial, Inc.,	4 5000/			F 400 000
5,465	Term Loan, DD1	4.500%	10/15/17	BB-	5,496,290
3,990	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	3,999,975
	Total Real Estate				, , -
12,465	Investment Trust				12,603,884
		Nuveen Investr	nents		
		36			

(000) Description (1) Coupon (2) (3) Value Real Estate Management & Development 1.7% (1.2% of Total Investments) Capital Automotive LP, Term Loan, Tranche B1, Capital Automotive LP, Term Loan, Tranche B1, Second Secon	Principal Amount			Maturity	Ratings	
Real Estate Management & Development 1.7% (1.2% of Total Investments) Capital Automotive LP, Term Loan, Tranche B1,		Description (1)	Coupon	-	-	Value
Term Loan, Tranche B1, \$ 6,797 DD1 4.000% 4/10/19 Ba2 \$ 6,862,469 Realogy Corporation,	()					
\$ 6,797 DD1 4.000% 4/10/19 Ba2 \$ 6,862,469 Realogy Corporation, Term Loan B 4.500% 3/05/20 BB- 5,046,727 Total Real Estate Management & 11,909,196 Bacad & Rail 11,909,196 Road & Rail 0.6% (0.4% of Total Investments) 11,909,196 11,909,196 Swift Transportation Company, Inc., Term 3,910 Loan B2 4.000% 12/21/17 BB 3,951,641 Semiconductors & Equipment 2.1% (1.5% of Total Investments) Freescale Semiconductor, Inc., 3,990 Term Loan, Tranche B4 5.000% 2/28/20 B1 4,036,551 NXP Semiconductor LC, Incremental Term 2,984 Loan C 4.750% 1/10/20 B+ 3,049,676 NXP Semiconductor Spansion LLC, Term 14,282 Equipment 14,515,564 14,282 5,969,977 Spansion LLC, Term 14,282 Equipment 12/13/18 B+ 1,459,360 Total Semiconductors & 14,282 Equipment 12/21/17		Capital Automotive LP,	-			
4,988 Term Loan B 4.500% 3/05/20 BB- 5,046,727 Total Real Estate Management & 11,909,196 11,785 Development 11,909,196 Road & Rail 0.6% (0.4% of Total Investments) Swift Transportation Company, Inc., Term 3,910 Loan B2 4.000% 12/21/17 BB 3,951,641 Semiconductors & Equipment 2.1% (1.5% of Total Investments) Freescale Semiconductors & Equipment 2.1% (1.5% of Total Investments) Freescale Semiconductor, Inc., 3,990 Term Loan, Tranche B4 5.000% 2/28/20 B1 4,036,551 NXP Semiconductor LLC, Incremental Term LLC, Incremental Term LLC, Incremental Term 1/10/20 B+ 3,049,676 NXP Semiconductor 5,250% 1/10/20 B+ 1,459,360 Total Semiconductors & 14,515,564 Software 8.7% (6.0% of Total Investments) Attachmate Corporation, 6,00% of Total Invest	\$ 6,797	DD1	4.000%	4/10/19	Ba2	\$ 6,862,469
Total Real Estate Management & 11,909,196 11,785 Development 11,909,196 Road & Rail 0.6% (0.4% of Total Investments) 11,909,196 Swift Transportation Company, Inc., Term 3,910 Loan B2 4.000% 12/21/17 BB 3,951,641 Semiconductors & Equipment 2.1% (1.5% of Total Investments) Freescale Semiconductor, Inc., 3,990 Term Loan, Tranche B4 5.000% 2/28/20 B1 4,036,551 NXP Semiconductor LLC, Incremental Term 2,984 Loan C 4.750% 1/10/20 B+ 3,049,676 NXP Semiconductor 5,860 LLC, Term Loan 4.500% 3/03/17 B1 5,969,977 Spansion LLC, Term 1 1,448 Loan B 5.250% 12/13/18 BH+ 1,459,360 Total Semiconductors & 14,282 Equipment 14,515,564 Software 8.7% (6.0% of Total Investments) 14,515,564 Attachmate Corporation, 6,004 Term Loan, First Lien 7.250% 11/22/17 BB- 6,074,829 Bla	1 088		4 500%	3/05/20	BB_	5 046 727
Management & 11,909,196 11,785 Development 11,909,196 Road & Rail 0.6% (0.4% of Total Investments) Swift Transportation Company, Inc., Term 3,910 Loan B2 4.000% 12/21/17 BB 3,951,641 Semiconductors & Equipment 2.1% (1.5% of Total Investments) Freescale Semiconductor, Inc., Semiconductor, Inc., 3,990 Term Loan, Tranche B4 5.000% 2/28/20 B1 4,036,551 NXP Semiconductor LLC, Incremental Term 2,984 Loan C 4.750% 1/10/20 B+ 3,049,676 NXP Semiconductor 5,860 LLC, Term Loan 4.500% 3/03/17 B1 5,969,977 Spansion LLC, Term 5,250% 12/13/18 BB+ 1,459,360 Total Semiconductors & 14,282 Equipment 14,515,564 Software 8.7% (6.0% of Total Investments) Attachmate Corporation, 6,004 Term Loan, First Lien 7.250% 11/22/17 BB- 6,074,829 Blackboard, Inc., Ter	4,900		4.300 /8	3/03/20	00-	5,040,727
Road & Rail 0.6% (0.4% of Total Investments) Swift Transportation Company, Inc., Term 3,910 Loan B2 4.000% 12/21/17 BB 3,951,641 Semiconductors & Equipment 2.1% (1.5% of Total Investments) 5 Freescale Semiconductor, Inc., 3,990 Term Loan, Tranche B4 5.000% 2/28/20 B1 4,036,551 NXP Semiconductor LLC, Incremental Term 2,984 Loan C 4.750% 1/10/20 B+ 3,049,676 NXP Semiconductor 5,860 LLC, Term Loan 4.500% 3/03/17 B1 5,969,977 Spansion LLC, Term 1,448 Loan B 5.250% 12/13/18 BB+ 1,459,360 Total Semiconductors & 14,213/18 BB+ 1,459,360 14,282 Equipment 14,515,564 Software 8.7% (6.0% of Total Investments) 44,074,829 Attachmate Corporation, 6,004 Term Loan, First Lien 7.250% 11/22/17 BB- 6,074,829 Blackboard, Inc., Term 2,957 Loan B2 6.250% 10/04/18 B+						
Swift Transportation Company, Inc., Term 3,910 Loan B2 4.000% 12/21/17 BB 3,951,641 Semiconductors & Equipment 2.1% (1.5% of Total Investments) Freescale Semiconductor, Inc., 3,990 Term Loan, Tranche B4 5.000% 2/28/20 B1 4,036,551 NXP Semiconductor, Inc., 3,990 Term Loan, Tranche B4 5.000% 2/28/20 B1 4,036,551 NXP Semiconductor LC, Incremental Term 2,984 Loan C 4.750% 1/10/20 B+ 3,049,676 NXP Semiconductor 5,860 LLC, Term Loan 4.500% 3/03/17 B1 5,969,977 Spansion LLC, Term 1 14,459,360 Total Semiconductors & 14,459,360 Total Semiconductors & 12/13/18 BB+ 1,459,360 Total Semiconductors & 14,515,564 50ftware 8.7% (6.0% of Total Investments) Attachmate Corporation, 6,004 Term Loan, First Lien 7.250% 11/22/17 BB- 6,074,829 Blackboard, Inc., Term 2,957 Loan B2 6.250% 10/04/18	11,785	•				11,909,196
Company, Inc., Term 3,910 Loan B2 4.000% 12/21/17 BB 3,951,641 Semiconductors & Equipment 2.1% (1.5% of Total Investments) Freescale Semiconductor, Inc., 3,990 Term Loan, Tranche B4 5.000% 2/28/20 B1 4,036,551 3,990 Term Loan, Tranche B4 5.000% 2/28/20 B1 4,036,551 NXP Semiconductor LC, Incremental Term 2,984 Loan C 4.750% 1/10/20 B+ 3,049,676 NXP Semiconductor Spansion LLC, Term Loan 4.500% 3/03/17 B1 5,969,977 Spansion LLC, Term January January January January January 1,448 Loan B 5.250% 12/13/18 BB+ 1,459,360 Total Semiconductors & January January January January January 14,282 Equipment 7.250% 12/13/18 BB+ 14,515,564 Software 8.7% (6.0% of Total Investments) January January January <			of Total Invest	ments)		
3,910 Loan B2 4.000% 12/21/17 BB 3,951,641 Semiconductors & Equipment 2.1% (1.5% of Total Investments) Freescale Semiconductor, Inc., 3,990 Term Loan, Tranche B4 5.000% 2/28/20 B1 4,036,551 NXP Semiconductor LC, Incremental Term		•				
Semiconductors & Equipment 2.1% (1.5% of Total Investments) Freescale Semiconductor, Inc., 3,990 Term Loan, Tranche B4 5.000% 2/28/20 B1 4,036,551 NXP Semiconductor LLC, Incremental Term	3,910		4.000%	12/21/17	BB	3,951,641
Semiconductor, Inc., 3,990 Term Loan, Tranche B4 5.000% 2/28/20 B1 4,036,551 NXP Semiconductor LLC, Incremental Term 1/10/20 B+ 3,049,676 2,984 Loan C 4.750% 1/10/20 B+ 3,049,676 NXP Semiconductor 5,860 LLC, Term Loan 4.500% 3/03/17 B1 5,969,977 Spansion LLC, Term Loan 4.500% 3/03/17 B1 5,969,977 Spansion LLC, Term 14,450,360 12/13/18 BB+ 1,459,360 Total Semiconductors & 14,515,564 14,515,564 14,515,564 Software 8.7% (6.0% of Total Investments) 14,515,564 14,515,564 Attachmate Corporation, 6,004 Term Loan, First Lien 7.250% 11/22/17 BB- 6,074,829 Blackboard, Inc., Term 11/22/17 BB- 6,074,829 14,295,089 14,295,089 14,296,089 14,296,089 14,296,089 14,296,089 14,296,089 14,296,089 14,296,089 14,296,089 14,296,089 14,296,0	,		ment 2.1% (1	.5% of Total	Investments)	
3,990 Term Loan, Tranche B4 5.000% 2/28/20 B1 4,036,551 NXP Semiconductor LLC, Incremental Term						
NXP Semiconductor LLC, Incremental Term 2,984 Loan C 4.750% 1/10/20 B+ 3,049,676 NXP Semiconductor NXP Semiconductor B1 5,969,977 5,860 LLC, Term Loan 4.500% 3/03/17 B1 5,969,977 Spansion LLC, Term Spansion LLC, Term 12/13/18 BB+ 1,459,360 14,282 Equipment 5.250% 12/13/18 BB+ 14,515,564 Software 8.7% (6.0% of Total Investments) Attachmate Corporation, 6,004 Term Loan, First Lien 7.250% 11/22/17 BB- 6,074,829 Blackboard, Inc., Term B2 6.250% 10/04/18 B+ 2,996,089 Datatel Parent Corp,	2 000		E 000%	0/00/00	D1	4 026 551
LLC, Incremental Term 2,984 Loan C 4.750% 1/10/20 B+ 3,049,676 NXP Semiconductor	3,990		5.000%	2/20/20	Ы	4,030,331
2,984 Loan C 4.750% 1/10/20 B+ 3,049,676 NXP Semiconductor						
5,860 LLC, Term Loan 4.500% 3/03/17 B1 5,969,977 Spansion LLC, Term 5.250% 12/13/18 BB+ 1,459,360 14,488 Loan B 5.250% 12/13/18 BB+ 1,459,360 Total Semiconductors & 14,515,564 14,515,564 14,515,564 Software 8.7% (6.0% of Total Investments) 14,515,564 Attachmate Corporation, 7.250% 11/22/17 BB- 6,074,829 Blackboard, Inc., Term 5.250% 10/04/18 B+ 2,996,089 2,957 Loan B2 6.250% 10/04/18 B+ 2,996,089	2,984	Loan C	4.750%	1/10/20	B+	3,049,676
Spansion LLC, Term 1,448 Loan B 5.250% 12/13/18 BB+ 1,459,360 Total Semiconductors & Total Semiconductors & 14,515,564 14,282 Equipment 14,515,564 Software 8.7% (6.0% of Total Investments) 14,515,564 Attachmate Corporation, 6,004 Term Loan, First Lien 7.250% 11/22/17 BB- 6,074,829 Blackboard, Inc., Term 8.250% 10/04/18 B+ 2,996,089 Datatel Parent Corp, 5.250% 10/04/18 B+ 2,996,089	5 000		4 5000/	0/00/17		E 000 077
1,448 Loan B 5.250% 12/13/18 BB+ 1,459,360 Total Semiconductors & 14,282 Equipment 14,515,564 Software 8.7% (6.0% of Total Investments) Attachmate Corporation, 6,004 Term Loan, First Lien 7.250% 11/22/17 BB- 6,074,829 Blackboard, Inc., Term 2,957 Loan B2 6.250% 10/04/18 B+ 2,996,089 Datatel Parent Corp,	5,860		4.500%	3/03/17	B1	5,969,977
Total Semiconductors &14,282Equipment14,515,564Software 8.7% (6.0% of Total Investments)Attachmate Corporation,Attachmate Corporation,6,004Term Loan, First Lien7.250%11/22/17Blackboard, Inc., TermBlackboard, Inc., Term2,957Loan B26.250%10/04/18Datatel Parent Corp,Example 10/04/18Example 10/04/18	1.448		5.250%	12/13/18	BB+	1,459,360
Software 8.7% (6.0% of Total Investments) Attachmate Corporation, Attachmate Corporation, 6,004 Term Loan, First Lien 7.250% 11/22/17 BB- 6,074,829 Blackboard, Inc., Term Blackboard, Inc., Term 2,957 Loan B2 6.250% 10/04/18 B+ 2,996,089 Datatel Parent Corp, Datatel Parent Corp, Datatel Parent Corp, 0.250% 0.004/18 B+ 0.004/08	, -					,,
Attachmate Corporation, 6,004 Term Loan, First Lien 7.250% 11/22/17 BB- 6,074,829 Blackboard, Inc., Term 2,957 Loan B2 6.250% 10/04/18 B+ 2,996,089 Datatel Parent Corp,	14,282					14,515,564
6,004 Term Loan, First Lien 7.250% 11/22/17 BB- 6,074,829 Blackboard, Inc., Term 6.250% 10/04/18 B+ 2,996,089 Datatel Parent Corp, 6.250% 10/04/18 B+ 2,996,089			Total Investme	ents)		
Blackboard, Inc., Term 2,957 Loan B2 6.250% 10/04/18 B+ 2,996,089 Datatel Parent Corp, Datatel Parent Corp, 2,996,089 2,996,089	6.004		7.250%	11/22/17	BB-	6.074.829
Datatel Parent Corp,	0,001			,,		0,01 1,020
	2,957		6.250%	10/04/18	B+	2,996,089
	0.501	• *	4 5000/	7/10/10	D.	
Emdeon Business	3,561	Term Loan B, DD1 Emdeon Business	4.500%	7/19/18	B+	3,599,787
Services LLC, Term						
7,565 Loan B2, DD1 3.750% 11/02/18 BB- 7,621,306	7,565	Loan B2, DD1	3.750%	11/02/18	BB-	7,621,306
Epicor Software		•				
Corporation, Term Loan, 653 B1 4.500% 5/16/18 Ba3 658,446	653		1 500%	5/16/18	Bag	658 116
Explorer Holdings, Inc.,	000		4.500 /6	5/10/10	Dau	050,440
1,985 Term Loan 6.000% 5/02/18 B+ 1,996,191	1,985		6.000%	5/02/18	B+	1,996,191
Greeneden U.S.						
Holdings II LLC, Term	1 750	÷	4.0000/	0/00/00	D.	
1,752 Loan B 4.000% 2/08/20 B+ 1,756,705 Infor Enterprise	1,752		4.000%	2/08/20	В+	1,756,705
Applications, Term Loan		•				
13,960 B 5.250% 4/05/18 Ba3 14,116,287	13,960	••	5.250%	4/05/18	Ba3	14,116,287

	IPC Systems, Inc.,				
4,207	Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	4,183,321
8,500	IPC Systems, Inc., Term Loan, Second Lien	5.436%	6/01/15	CCC	7,140,000
	Misys PLC, Term Loan,				
6,451	First Lien RedPrairie Corporation,	7.250%	12/12/18	Ba3	6,527,052
1,990	Term Loan, First Lien	6.750%	12/21/18	B+	2,010,788
4 500	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc. 2013 Replacement	0.5000/	0/07/40	22	4 500 000
1,529	Term Loan B1 SS&C Technologies,	3.500%	6/07/19	BB	1,533,293
	Inc./ Sunshine Acquisition II, Inc. 2013 Replacement		- / /		
158 61,272	Term Loan B2 Total Software	3.500%	6/07/19	BB	158,649 60,372,743
01,272	Specialty Retail 2.8% (1.9	9% of Total In	vestments)		00,072,710
0.000	Charlotte Russe, Inc.,	0.7500/		Do	
2,000	Initial Term Loan Collective Brands, Inc.,	6.750%	5/22/19	B2	1,963,750
3,639	Term Loan B	7.250%	10/09/19	В	3,695,618
416	J Crew Group, Term Loan B1	4.000%	3/07/18	B1	419,006
	J.C. Penney Corporation, Inc., Term				
7,000	Loan, First Lien	6.000%	5/22/18	B2	7,065,625
3,802	Jo-Ann Stores, Inc., Term Loan, First Lien	4.000%	3/16/18	B+	3,818,505
2,194	Petco Animal Supplies, Inc., Term Loan B	4.000%	11/24/17	Ba3	2,210,374
19,051	Total Specialty Retail	4.000 /0	11/24/17	Dab	19,172,878
	Trading Companies & Dist	ributors 0.2	2% (0.2% of 1	otal Investn	nents)
1,684	Wesco Distribution, Inc., Term Loan B	4.500%	12/04/19	Ba3	1,698,881
1,001	Wireless Telecommunicati			of Total Inv	
10.001	Asurion LLC, Term Loan	4 5000/	E/04/10	Π.	
10,001	B1 Clear Channel	4.500%	5/24/19	B+	10,015,320
	Communications, Inc.,				
4,333	Tranche B, Term Loan Cricket	3.836%	1/29/16	CCC+	4,072,623
4,000	Communications, Inc., Term Loan C	4.750%	3/08/20	Ba3	4,033,752
7,000	Fairpoint Communications, Inc.,	1.70076	0,00,20	240	4,000,702
4,987	Term Loan B	7.500%	2/11/19	В	4,968,019
993		7.750%	7/31/17	B1	968,928

	IPC Systems, Inc., Term Loan, Tranche C, First Lien				
	Presidio, Inc., New				
1,855	Term Loan	5.750%	3/31/17	Ba3	1,859,286
26,169	Total Wireless Telecommunication Services				25,917,928
\$ 795,141	Total Variable Rate Senior Loan Interests (cost \$783,386,133)				786,135,086
		Nuveen Invest 37	ments		

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Nuveen Floating Rate Income Fund (continued)

ę	Shares	Description (1)				Value
		Common Stocks 4.6	5% (3.2% of T	otal Investments	5)	
		Building Products 2				
		Masonite Worldwide	·		·	
ć	301,905	Holdings, (6)				\$15,095,250
		Health Care Providers	& Services	0.2% (0.1% of T	Fotal Investments	s)
		LifeCare Holdings				
	11,176	Private Stock, (6), (7)				1,452,880
		Hotels, Restaurants &	Leisure 0.	1% (0.1% of Tota	al Investments)	
		BLB Worldwide				
	42,041	Holdings Inc., (6), (7)				972,198
		Buffets Term Loan, (6),				
	2,670	(7)				15,353
		Total Hotels.				
		Restaurants & Leisure	T			987,551
		Media 2.1% (1.5% of	lotal Investi	nents)		
	000 440	Metro-Goldwyn-Mayer,				11 007 100
4	203,449	(6), (7) Triburg Component (0)				11,037,108
	57,088	Tribune Company, (6)				3,607,962
	45,942	Tribune Company, (8) Total Media				14 645 070
		Professional Services		of Total Invest	monto	14,645,070
	47,152	Vertrue, Inc., (7)	5 U.U% (U.U%	of fold invest	inents)	28,291
	47,152	Total Common Stocks	2			20,231
		(cost \$32,268,773)	•			32,209,042
Р	rincipal	(0001 001,200,110)			Ratings	02,200,012
	ount (000)	Description (1)	Coupo	n Maturity	-	Value
		Convertible Bonds (•			
		Communications Equ			-	
		Nortel Networks Corp.,				
\$	850	(5)	1.75	0% 4/15/12	N/R	\$ 833,000
		Nortel Networks Corp.,				
	1,000	(5)	2.12	5% 4/15/14	N/R	982,500
		Total Convertible				
		Bonds (cost				
\$	1,850	\$1,563,750)				1,815,500
	rincipal				Ratings	
Amo	ount (000)	Description (1)	Coupo			Value
				Total Investmer		
		Commercial Services		-		
\$	1,000	Ceridian Corporation	11.25		CCC	\$ 1,017,500
	1,631	Harland Clarke Holding	s 9.50	0% 5/15/15	B-	1,637,116
	1 000	Tervita Corporation,	0.00		Do	1 000 050
	1,000	144A	8.00	0% 11/15/18	B2	1,036,250

3,631	Total Commercial Services & Supplies				3,690,866
5,001	Communications Equipme	nt 0.7% (0.4	5% of Total I	nvestments)	5,050,000
	Nortel Networks Limited,			investments,	
4,000	(5)	0.000%	7/15/11	N/R	4,220,000
.,	Nortel Networks Limited,	0.000,0	.,		.,0,000
650	(5)	10.750%	7/15/16	N/R	749,938
	Total Communications				
4,650	Equipment				4,969,938
	Diversified Consumer Serv	vices 0.1% (0.1% of Tota	al Investments	3)
	NES Rental Holdings				
700	Inc., 144A	7.875%	5/01/18	CCC+	717,500
	Diversified Telecommunic	ation Service	s 1.8% (1.2	2% of Total Inv	/estments)
	Consolidated				
	Communications				
1,500	Finance Company	10.875%	6/01/20	B-	1,725,000
4,000	IntelSat Limited, 144A	7.750%	6/01/21	CCC+	4,210,000
1,050	IntelSat Limited	8.125%	6/01/23	CCC+	1,128,750
	Level 3				
4,611	Communications Inc.	11.875%	2/01/19	B-	5,314,178
	Total Diversified				
	Telecommunication				
11,161	Services				12,377,928
	Energy Equipment & Servi	ices 0.2% (0	0.1% of Total	Investments)	
	Offshore Group				
1 000	Investment Limited,		4/04/00	D	
1,000	144A	7.125%	4/01/23	B-	1,002,500
		Nuveen Investm 38	ients		
		50			

Princi Amou	-				Ratings	
(000	0)	Description (1)	Coupon	Maturity	(3)	Value
-	-	Health Care Equipment 8	Supplies 0.7	% (0.5% of To	otal Investme	nts)
\$ 3,2	250	Kinetic Concepts	10.500%	11/01/18	В	\$ 3,575,000
1,4	455	Rotech Healthcare Inc.	10.750%	10/15/15	D	1,469,550
		Total Health Care				
4,7	705	Equipment & Supplies				5,044,550
		Health Care Providers &	Services 1.7%	o (1.2% of Tot	tal Investment	ts)
		Aurora Diagnostics				
2,0	000	Holdings LLC	10.750%	1/15/18	Caa1	1,180,000
3,7	750	HCA Inc.	8.500%	4/15/19	BB+	4,059,375
7	725	HCA Inc.	7.250%	9/15/20	BB+	792,969
		IASIS Healthcare				
1,2	200	Capital Corporation	8.375%	5/15/19	CCC+	1,260,000
		Truven Health Analytics				
1,0	000	Inc.	10.625%	6/01/20	CCC+	1,095,000
		Vanguard Health				
5	500	Holding LLC/Inc.	8.000%	2/01/18	B-	530,625
		Vanguard Health				
2,9	923	Holding LLC/Inc.	7.750%	2/01/19	B-	3,138,571
		Total Health Care				
12,0)98	Providers & Services				12,056,540
		Household Products 1.	3% (0.9% of Tot	al Investmen		
5,7	750	Reynolds Group	9.875%	8/15/19	CCC+	6,210,000
2,7	750	Spectrum Brands Inc.	9.500%	6/15/18	Ba3	3,031,875
		Total Household				
8,5	500	Products				9,241,875
		IT Services 0.5% (0.3%	of Total Investn	nents)		
		First Data Corporation,				
3,0	000	144A	7.375%	6/15/19	BB-	3,150,000
		Machinery 0.3% (0.2% of				
2,0	000	HD Supply Inc.	8.125%	4/15/19	B+	2,240,000
		Media 3.1% (2.1% of To	tal Investments)		
		Clear Channel				
2,0)94	Communications, Inc.	11.000%	8/01/16	CCC-	1,953,039
		Clear Channel				
3,7	700	Communications, Inc.	5.500%	12/15/16	CCC-	2,960,000
		Clear Channel				
6,5	562	Communications, Inc.	9.000%	12/15/19	CCC+	6,545,595
		Clear Channel	_			
7,5	500	Communications, Inc.	9.000%	3/01/21	CCC+	7,387,500
		McGraw-Hill Global				
		Education Holdings,				
	375	144A	9.750%	4/01/21	BB	1,968,750
	400	WMG Acquisition Group	11.500%	10/01/18	В	463,000
22,1	131	Total Media				21,277,884
			(0.5% of Total In			
1,0	000	Valeant	7.000%	10/01/20	B1	1,060,000
		Pharmaceuticals				

	International, 144A				
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	B1	1,062,500
1,000	VPII Escrow	1120070	1,10,22	5.	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
3,000	Corporation, 144A	7.500%	7/15/21	B1	3,217,500
5,000	Total Pharmaceuticals				5,340,000
,	Road & Rail 0.5% (0.4%	of Total Invest	tments)		, ,
1,200	Avis Budget Car Rental	2.775%	5/15/14	B+	1,200,012
	Swift Services Holdings				
2,000	Inc.	10.000%	11/15/18	B+	2,235,000
3,200	Total Road & Rail				3,435,012
	Semiconductors & Equip	nent 0.8% (0	.6% of Total	Investmen	nts)
	Advanced Micro				
2,800	Devices, Inc.	7.750%	8/01/20	В	2,765,000
	Advanced Micro				
3,168	Devices, Inc.	7.500%	8/15/22	В	3,072,960
	Total Semiconductors &				
5,968	Equipment				5,837,960
	Software 0.6% (0.4% of	Total Investme	ents)		
1,700	Infor Us Inc.	11.500%	7/15/18	B-	1,959,250
1,875	Infor Us Inc.	9.375%	4/01/19	B-	2,095,312
3,575	Total Software				4,054,562
		Nuveen Investn	nents		
		39			

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Nuveen Floating Rate Income Fund (continued)

Immount (000) Description (1) Coupon Maturity (3) Value Wireless FairPoint 0.7% (0.5% of Total Investments) 0.7% (0.5% of Total Investments) \$ 750 144A 8.750% 8/15/19 B \$ 757,500 MetroPCS Wireless 6.250% 4/01/21 BB 3,825,000 3,750 Inc., 144A 6.250% 4/01/21 BB 3,825,000 Telecommunication Total Corporate Bonds 4,582,500 4,582,500 4,582,500 Principal Total Corporate Bonds 5.3760 Total Investments) Value Mmount (000) Description (1) Coupon Maturity (3) Value Mmountain Collateralized Loan 5.374% 11/20/24 BB 1,114,204 BlueMountain Collateralized Loan 5.374% 11/20/24 BB 2,402,099 2.500 Series 2013-2A E 5.266% 7/20/23 BB 2,402,099 2.500 Series 2013-2A E 5.266% 4/18/25 BB 459,375 <th>\$ \$9</th> <th>750 3,750 4,500 5,819 ncipal</th> <th>Wireless Telecommunicat FairPoint Communications Inc., 144A MetroPCS Wireless Inc., 144A Total Wireless Telecommunication Services Total Corporate Bonds (cost \$94,658,581)</th> <th>8.750%</th> <th>0.7% (0.5% 8/15/19</th> <th>of Total Inves</th> <th>stments) \$ 757,500 3,825,000 4,582,500</th>	\$ \$ 9	750 3,750 4,500 5,819 ncipal	Wireless Telecommunicat FairPoint Communications Inc., 144A MetroPCS Wireless Inc., 144A Total Wireless Telecommunication Services Total Corporate Bonds (cost \$94,658,581)	8.750%	0.7% (0.5% 8/15/19	of Total Inves	stments) \$ 757,500 3,825,000 4,582,500
FairPoint Communications Inc., FairPoint Communications Inc., 8.750% 8/15/19 B \$757,500 \$750 144A 8.750% 8/15/19 B \$757,500 3,750 Inc., 144A 6.250% 4/01/21 BB 3,825,000 Total Wireless Telecommunication 4,500 Services 4,582,500 Total Corporate Bonds (cost \$94,658,581) 99,019,615 Principal Wmount (000) Description (1) Asset-Backed Securities Coupon Maturity (3) Value Bluemountain Collateralized Loan Obligation, Series 2012 5.374% 11/20/24 BB \$1,114,204 BlueMountain Collateralized Loan Obligations Limited 5.3766% 7/20/23 BB 2,402,099 2,500 Series 2013-2A E 5.266% 4/18/25 BB 459,375 500 Series 2013-2A E 5.266% 4/18/25 BB 459,375 Carlyle Global Market Strategies, Collateralized Loan Obligations, 5.266% 4/18/25 BB 1,584,265 1,000 2013-26A E, 144A 4.870% 7/15/25 BB 1,584,265 1,000 2013-26A E, 144A	\$ 9	3,750 4,500 5 ,819 ncipal	FairPoint Communications Inc., 144A MetroPCS Wireless Inc., 144A Total Wireless Telecommunication Services Total Corporate Bonds (cost \$94,658,581)	8.750%	8/15/19	В	\$ 757,500 3,825,000 4,582,500
\$ 750 144A 8.750% 8/15/19 B \$ 757,500 MetroPCS Wireless 6.250% 4/01/21 BB 3,825,000 Total Wireless Telecommunication 4,500 8.757 4,582,500 4,500 Felecommunication 4,500 99,019,615 99,019,615 Principal Total Corporate Bonds 99,019,615 99,019,615 Principal Coupon Maturity (3) Value Asset-Backed Securities 5.3% (3.7% of Total Investments) Value Bluemountain Collateralized Loan 5.374% 11/20/24 BB 1,114,204 SueMountain Collateralized Loan Obligations Limited 2,402,099 2,402,099 Carlyle Global Market S.766% 7/20/23 BB 2,402,099 Carlyle Global Market S.266% 4/18/25 BB 459,375 Callateralized Loan Obligations, Series 2013-2A E 5.266% 4/18/25 BB 1,584,265 Soft Series 2013-2A E 5.266% 4/18/25 BB 1,584,265 1,584,265 Collateralized Loan Obligations, S	\$ 9	3,750 4,500 5 ,819 ncipal	144A MetroPCS Wireless Inc., 144A Total Wireless Telecommunication Services Total Corporate Bonds (cost \$94,658,581)				3,825,000 4,582,500
MetroPCS Wireless 3,750 Inc., 144A 6.250% 4/01/21 BB 3,825,000 Total Wireless Telecommunication 4,582,500 Total Corporate Bonds 99,019,615 Principal Ratings unount (000) Description (1) Coupon Maturity (3) Value Asset-Backed Securities 5.374% 11/20/24 BB 1,114,204 Bluemountain Collateralized Loan Obligation, Series 2012 5.374% 11/20/24 BB 1,114,204 S 1,200 2A E14 5.374% 11/20/24 BB \$1,114,204 BlueMountain Collateralized Loan Obligations Limited 2,500 2012-1A, 144A 5.766% 7/20/23 BB 2,402,099 Carlyle Global Market Strategies Collateralized Loan Obligations, 5.266% 4/18/25 BB 459,375 Soft Carlyle Global Market Strategies, Collateralized Loan Dobligations, 5.266% 4/18/25 BB 1,584,265 Dyden Senior Loan Dobligations, Collateralized Loan Dobligations, 5.266%	\$ 9	3,750 4,500 5 ,819 ncipal	MetroPCS Wireless Inc., 144A Total Wireless Telecommunication Services Total Corporate Bonds (cost \$94,658,581)				3,825,000 4,582,500
3,750Inc., 144A6,250%4/01/21BB3,825,000Total Wireless Telecommunication70tal Wireless Telecommunication4,5004,582,500Total Corporate Bonds (cost \$94,658,581)99,019,615Principal Wmount (000)Description (1) Asset-Backed SecuritiesRatings S.3% (3.7% of Total Investments)ValueBluemountain Collateralized Loan Obligations, Series 20125.37(3.7% of Total Investments)1/20/24BB\$ 1,114,204BlueMountain Collateralized Loan Obligations Limited5.376%7/20/23BB\$ 2,402,0992,5002012-1A, 144A5.766%7/20/23BB2,402,099Carlyle Global Market Strategies Collateralized Loan Obligations, Carlyle Global Market Strategies, Collateralized Loan Obligations,4.870%7/15/25BB459,37555.266%4/18/25BB1,584,2651,584,265Total collateralized Loan Obligations, Carlyle Global Market Strategies, Collateralized Loan Obligations,5.266%4/18/25BB1,584,2651,750Series 2013-3A, 144A4.870%7/15/25BB1,584,265Dryden Senior Loan Obligations, Finn Square Collateralized Loan Obligations Limited,5.266%7/15/25BB884,933	\$9	4,500 5,819 ncipal	Inc., 144A Total Wireless Telecommunication Services Total Corporate Bonds (cost \$94,658,581)	6.250%	4/01/21	BB	4,582,500
Total Wireless Telecommunication 4,500 Services 4,582,500 Total Corporate Bonds 5,819 (cost \$94,658,581) 99,019,615 Principal Immount (000) Description (1) Asset-Backed Securities Coupon 5.3% (3.7% of Total Investments) Ratings (3) Value \$ 1,200 2A E14 5.374% 11/20/24 BB \$ 1,114,204 BlueMountain Collateralized Loan Obligation, Series 2012 5.36% 7/20/23 BB 2,402,099 2,500 2012-1A, 144A 5.766% 7/20/23 BB 2,402,099 Carlyle Global Market Strategies Collateralized Loan Obligations, 5.266% 4/18/25 BB 459,375 500 Series 2013-2A E 5.266% 4/18/25 BB 459,375 Carlyle Global Market Strategies, Collateralized Loan Obligations, 5.266% 4/18/25 BB 459,375 Carlyle Global Market Strategies, Collateralized Loan Obligations, 5.266% 4/18/25 BB 1,584,265 Dryden Senior Loan 1,000 2013-26A E, 144A 4.870% 7/15/25 BB 884,933 Finn Square Collateralized Loan Obligations Limited, Gateralized Loan Obligations Limited, 5.768% <	\$9	4,500 5,819 ncipal	Total Wireless Telecommunication Services Total Corporate Bonds (cost \$94,658,581)	6.250%	4/01/21	BB	4,582,500
Image:	\$9	5,819 ncipal	Telecommunication Services Total Corporate Bonds (cost \$94,658,581)				
4,500Services4,582,500 7 total Corporate Bonds (cost \$94,658,581)99,019,615PrincipalCouponMaturity (3)ValueMoount (000)Description (1) Asset-Backed SecuritiesCouponMaturity (3)ValueBluemountain Collateralized Loan Obligation, Series 20125.374%11/20/24BB\$1,114,204\$ 1,2002A E145.374%11/20/24BB\$1,114,204BlueMountain Collateralized Loan Obligations Limited5.766%7/20/23BB2,402,0992,5002012-1A, 144A5.766%7/20/23BB2,402,0992,500Series 2013-2A E5.266%4/18/25BB459,375Carlyle Global Market Strategies, Collateralized Loan Obligations,5.266%4/18/25BB459,375500Series 2013-2A E5.266%4/18/25BB459,375Carlyle Global Market Strategies, Collateralized Loan Obligations,7/15/25BB1,584,2651,750Series 2013-3A, 144A4.870%7/15/25BB884,9331,0002013-26A E, 144A4.768%7/15/25BB884,9331,0002013-26A E, 144A4.768%7/15/25BB884,933Finn Square Collateralized Loan Obligations Limited,5.766%7/15/25BB884,933	\$9	5,819 ncipal	Services Total Corporate Bonds (cost \$94,658,581)				
Total Corporate Bonds (cost \$94,658,581) 99,019,615 Principal mount (000 Description (1) Asset-Backed Securities Coupon 5.3% (3.7% of Total Investments) Ratings (3) Value Bluemountain Collateralized Loan Obligation, Series 2012 5.374% 11/20/24 BB<	\$9	5,819 ncipal	Total Corporate Bonds (cost \$94,658,581)				
\$ 95,819 (cost \$94,658,581) 99,019,615 Principal tmount (000) Description (1) Asset-Backed Securities Coupon 5.3% (3.7% of Total Investments) Value 8 Bluemountain Collateralized Loan Obligation, Series 2012 5.374% 11/20/24 BB 1,114,204 9 1,200 2A E14 5.376% 7/20/23 BB 1,114,204 8 1,200 2012-1A, 144A 5.766% 7/20/23 BB 2,402,099 2,500 2012-1A, 144A 5.766% 7/20/23 BB 2,402,099 2,500 Series 2013-2A E 5.266% 4/18/25 BB 459,375 Carlyle Global Market Strategies, Collateralized Loan Obligations, 5.266% 4/18/25 BB 459,375 500 Series 2013-2A E 5.266% 4/18/25 BB 459,375 Carlyle Global Market Strategies, Collateralized Loan Obligations, 5.266% 4/18/25 BB 1,584,265 1,750 Series 2013-3A, 144A 4.870% 7/15/25 BB 1,584,265 Dryden Senior Loan Dryden Senior Loan 5.266% 7/15/25 BB 884,933 1,	-	ncipal	(cost \$94,658,581)				
Principal Amount (000)Description (1) Asset-Backed SecuritiesCoupon 5.3% (3.7% of Total Investments)Ratings8Bluemountain Collateralized Loan Obligation, Series 20125.37 (3.7% of Total Investments)Value\$1,2002A E145.374%11/20/24BB\$1,114,20481,2002A E145.376%7/20/23BB\$1,114,2049BlueMountain Collateralized Loan Obligations Limited5.766%7/20/23BB2,402,0992,5002012-1A, 144A5.766%7/20/23BB2,402,0992,500Series 2013-2A E5.266%4/18/25BB459,375500Series 2013-2A E5.266%4/18/25BB459,375500Series 2013-2A E5.266%4/18/25BB459,375Carlyle Global Market Strategies, Collateralized Loan Obligations,5.266%4/18/25BB1,584,2651,750Series 2013-3A, 144A4.870%7/15/25BB1,584,265Dryden Senior LoanDryden Senior Loan5.766%7/15/25BB884,9331,0002013-26A E, 144A4.768%7/15/25BB884,933Finn Square Collateralized Loan Obligations Limited,5.756%7/15/25BB884,933	-	ncipal					
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Obligation, Series 2012\$ 1,2002A E145.374%11/20/24BB\$ 1,114,204BlueMountain Collateralized Loan Obligations Limited2,5002012-1A, 144A5.766%7/20/23BB2,402,099Carlyle Global Market Strategies Collateralized Loan Obligations,500Series 2013-2A E5.266%4/18/25BB459,375Carlyle Global Market Strategies, Collateralized Loan Obligations,700Series 2013-3A, 144A4.870%7/15/25BB1,584,265Dryden Senior Loan1,0002013-26A E, 144A4.768%7/15/25BB884,933Finn Square Collateralized Loan Obligations Limited,							
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Strategies Collateralized Loan Obligations, 500 Series 2013-2A E 5.266% 4/18/25 BB 459,375 Carlyle Global Market Strategies, Collateralized Loan Obligations, 1,750 Series 2013-3A, 144A 4.870% 7/15/25 BB 1,584,265 Dryden Senior Loan 1,000 2013-26A E, 144A 4.768% 7/15/25 BB 884,933 Finn Square Collateralized Loan Obligations Limited,		_,		011 00 / 0			_,,
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Strategies, Collateralized Loan Obligations, 1,750 Series 2013-3A, 144A 4.870% 7/15/25 BB 1,584,265 Dryden Senior Loan 1,000 2013-26A E, 144A 4.768% 7/15/25 BB 884,933 Finn Square Collateralized Loan Obligations Limited,		500		5.266%	4/18/25	BB	459,375
Collateralized Loan Obligations, 1,750 Series 2013-3A, 144A 4.870% 7/15/25 BB 1,584,265 Dryden Senior Loan 1,000 2013-26A E, 144A 4.768% 7/15/25 BB 884,933 Finn Square Collateralized Loan Obligations Limited,			Carlyle Global Market				
Obligations, 1,750 Series 2013-3A, 144A 4.870% 7/15/25 BB 1,584,265 Dryden Senior Loan 0 0 2013-26A E, 144A 4.768% 7/15/25 BB 884,933 Finn Square Collateralized Loan 0 0 0 0 0 Obligations Limited, 0 0 0 0 0 0 0							
1,750 Series 2013-3A, 144A 4.870% 7/15/25 BB 1,584,265 Dryden Senior Loan 1,000 2013-26A E, 144A 4.768% 7/15/25 BB 884,933 Finn Square Collateralized Loan Obligations Limited, 6 6 6							
Dryden Senior Loan 1,000 2013-26A E, 144A 4.768% 7/15/25 BB 884,933 Finn Square Collateralized Loan Obligations Limited,			•				
1,000 2013-26A E, 144A 4.768% 7/15/25 BB 884,933 Finn Square Collateralized Loan Dobligations Limited, 5		1,750		4.870%	7/15/25	BB	1,584,265
Finn Square Collateralized Loan Obligations Limited,		1 000	•	4 7000/		DD	004.000
Collateralized Loan Obligations Limited,		1,000	e e e e e e e e e e e e e e e e e e e	4.768%	7/15/25	RR	884,933
Obligations Limited,			•				
1,000 Series 2012-1A, 144A 5.323% 12/24/23 BB 924,376		1 000	.	5 302%	10/0//02	BB	001 276
Flatiron Collateralized		1,000		0.020%	12/24/20	DD	924,370
Loan Obligation Limited,							
1,500 Series 2011-1A 4.668% 1/15/23 BB 1,346,507		1 500	•	4 668%	1/15/23	BB	1,346,507
		1,500	Fraser Sullivan	5.773%	11/22/22	BB	1,430,096
1 500 Fraser Sullivan 5 773% 11/22/22 BB 1 430 096		.,000	Collateralized Loan	0.17070	· · / <u> </u>		1, 100,000

	Obligations Limited, Series 2011-6A, 144A				
	ING Investment Management,				
	Collateralized Loan				
500	Obligation, 2013-1A D, 144A	5.310%	4/15/24	BB	452,057
000	LCM Limited	0.01070	+/10/L+		402,007
	Partnership, Collateralized Loan				
3,000	Obligations, 144A	6.018%	4/15/22	BB	2,930,256
	LCM Limited Partnership,				
	Collateralized Loan				
1,500	Obligations LCM Limited	5.416%	4/19/22	BB	1,396,782
	Partnership Series				
2,700	2012A, 144A Madison Park Funding	6.016%	10/19/22	BB	2,608,743
	Limited, Collateralized				
1,500	Loan Obligations, Series 2012-8A, 144A	5.616%	4/22/22	BB	1,427,438
1,000	Madison Park Funding	0.01070	1,,	88	1,127,100
	Limited, Collateralized Loan Obligations,				
1,000	Series 2012-8A, 144A	4.616%	4/22/22	BBB	992,486
	Madison Park Funding Limited, Series				
1,500	2012-10A	5.516%	1/20/25	BB	1,440,224
1,000	Nomad CLO Ltd, Series 2013-1A D, 144A	5.018%	1/15/25	BB	907,093
,	North End CLO Limited,				,
500	Loan Pool, 144A, WI/DD (8)	1.000%	7/17/25	N/R	442,600
	Northwoods Capital				
	Corporation, Collateralized Loan				
750	Obligations 2012-9A Oak Hill Credit Partners	5.366%	1/18/24	BB-	694,098
	IV Limited,				
	Collateralized Loan Obligation Series				
3,000	2012-6A	5.775%	5/15/23	BB	2,867,382
3,360	Oak Hill Credit Partners, Series 2012-7A	5.274%	11/20/23	BB	3,098,226
0,000	Octagon Investment	0.217/0	11/20/20	00	0,000,220
750	Partners, Series 2012-1A D, 144A	5.518%	1/15/24	BB-	699,056
1,000	Race Point	6.773%	12/15/22	BB	999,853
	Collateralized Loan Obligations, Series				

	2011-5A, 144A				
	Race Point Collateralized Loan Obligations, Series				
3,000	2012-6A, 144A	5.774%	5/24/23	BB	2,889,257
3,000	Race Point Collateralized Loan Obligations Series 2012-7A, 144A	5.275%	11/08/24	BB-	2,762,182
\$ 39,010	Total Asset-Backed Securities (cost \$34,302,518)				36,753,588
Shares	Description (1), (9)				Value
	Investment Companies	1.9% (1.3% o	f Total Invest	ments)	
	Eaton Vance Floating-Rate Income			,	
353,668	Trust Fund				\$ 5,913,329
963,820	Eaton Vance Senior Income Trust				7,141,906
	Total Investment				
	Companies (cost \$11,947,776)				13,055,235
	Total Long-Term Investments (cost \$958,127,531)	Nuveen Invest	ments		968,988,066
		40	mento		

Principal Amount				
(000)	Description (1)	Coupon	Maturity	Value
• • • • • • •	Short-Term Investments		Total Investments)	* 00 010 101
\$ 30,918	Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/13, repurchase price \$30,918,433, collateralized by: \$12,365,000 U.S. Treasury Notes, 0.875%, due 4/30/17, value \$12,337,958 \$11,115,000 U.S. Treasury Notes, 0.250%, due 5/15/16, value \$11,017,744 \$8,275,000 U.S. Treasury Notes, 1.875%, due 6/30/20, value \$8,181,906	0.010%	8/01/13	\$ 30,918,424
	Total Short-Term Investments (cost			
	\$30,918,424)			30,918,424
	Total Investments (cost \$989,045,955)			
	144.6%			999,906,490
	Borrowings (42.7)% (10), (11)			(295,200,000)
	Other Assets Less			(10 004 447)
	Liabilities (1.9)% (12) Net Assets Applicable			(13,394,447)
	to Common Shares			
	100%			\$ 691,312,043
Investments	in Derivatives as of July 31.2	2013		

Investments in Derivatives as of July 31, 2013

Interest Rate Swaps outstanding:

Counterpa	Notional rty Amount	Fund Pay/Receiv Floating Rate	/ € loating Rate Index	Fixed Rate (Annualized)	Fixed Rate Paymerflermination Frequency Date	Unrealized on Appreciation (Depreciation) (12)
Goldman	•		1-Month			
Sachs	\$49,435,000	Receive	USD-LIBC	DR 1.300%	Monthly 4/20/14	\$ (398,818)
Morgan			1-Month			
Stanley	49,435,000	Receive	USD-LIBC	DR 2.201	Monthly 4/20/16	(2,204,894)
	\$98,870,000					\$ (2,603,712)

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 (not covered by the report of independent registered public accounting firm): 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) 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.

(5) At 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 directed the Fund's custodian to cease 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, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurments for more information.

(8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. 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 the investment companies in which the Fund invests can be obtained directly from the Securities and Exchange Commission on its website at http://www.sec.gov.

(10) Borrowings as a percentage of Total Investments is 29.5%.

(11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

(12) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.

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 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.

USD-LIBOR United States Dollar London Inter-Bank Offered Rate.

See accompanying notes to financial statements.

Nuveen Investments 41

JRO

Nuveen Floating Rate Income Opportunity Fund

Portfolio of Investments

July 31, 2013

rincipal mount			Maturity	Ratings	
(000)	Description (1)	Coupon	(2)	(3)	Value
()	Long-Term Investments				
	Variable Rate Senior Loa				tments) (4)
	-	0.8% (0.6% of To	otal Investme	nts)	
\$ 2,024	Beechcraft Holdings LLC, Exit Term Loan B	5.750%	2/15/20	BB-	\$ 2,040,253
1,990	Sequa Corporation, Term Loan B	5.250%	6/19/17	B1	2,017,362
4,014	Total Aerospace & Defense				4,057,615
	Airlines 3.9% (2.7% of	Total Investmen	its)		
3,000	American Airlines, Inc., Exit Term Loan, WI/DD	TBD	TBD	Baa2	2,985,000
7,960	Delta Air Lines, Inc., Term Loan B1	4.000%	10/18/18	Ba1	8,003,350
2,985	Delta Air Lines, Inc., Term Loan B2	3.250%	4/18/16	Ba1	3,005,149
998	United Air Lines, Inc., Term Loan B	4.000%	4/01/19	Ba2	1,008,098
4,000	US Airways, Inc., Term Loan B1, DD1	4.250%	5/23/19	B+	4,006,500
18,943	Total Airlines	· · · = · · · · _ · ·			19,008,097
	Auto Components 2.5%	% (1.7% of Total	Investments)		
8,066	Federal-Mogul Corporation, Tranche B, Term Loan	2.137%	12/29/14	B1	7,944,278
4,116	Federal-Mogul Corporation, Tranche C, Term Loan	2.137%	12/28/15	B1	4 054 000
4,116	Total Auto Components	2.137%	12/20/13	Ы	4,054,009 11,998,287
12,102	Beverages 0.3% (0.2%	of Total Investm	nents)		11,330,207
	Constellation Brands,				
1,500	Inc., Term Loan Biotechnology 0.7% (0	2.750%	5/01/20	BB+	1,503,188
3,512	Grifols, Inc., Term Loan	.5% of Total Inv 4.250%	6/01/17	Ba1	3,552,713
	Capital Markets 1.6% (American Capital, LTD., Senior Secured Term		esunents)		
1,700	Loan	5.500%	8/15/16	B+	1,711,135

	Walter Investment Management				
6,167	Corporation, Tranche B, Term Loan, DD1	5.750%	11/28/17	B+	6,235,197
7,867	Total Capital Markets Chemicals 1.2% (0.9% o	f Total Invocto	onto)		7,946,332
	Ineos US Finance LLC,	i i otai iiivestii	iems)		
3,242	Term Loan, First Lien	4.000%	5/04/18	BB-	3,241,894
	MacDermid, Inc., Tranche B, Term Loan,				
1,250	Second Lien	7.750%	12/07/20	B-	1,268,750
1,493	PQ Corporation, Term Loan, First Lien	4.500%	8/07/17	B+	1,507,425
5,985	Total Chemicals				6,018,069
	Commercial Services & S Aramark Corporation,	upplies 3.2%	(2.2% of 10t	al investmen	nts)
2,917	Term Loan, Tranche D	4.000%	9/09/19	BB-	2,949,934
2,011	Brand Energy & Infrastructure Services, Inc., Canadian Tranche	1.00070	0,00,10		2,010,001
480	1, Term Loan	6.250%	10/23/18	В	489,447
1,500	Brand Energy & Infrastructure Services, Inc., Term Loan, Second Lien	11.000%	10/23/19	CCC+	1,543,125
1,500	Brand Energy &	11.000 /6	10/23/19	000+	1,545,125
2,001	Infrastructure Services, Inc., Term Loan	6.250%	10/23/18	В	2,039,361
1,384	Brickman Group Holdings, Inc., Tranche B2, Term Loan	3.273%	10/14/16	B+	1,395,951
1,745	Brickman Group Holdings, Inc., Tranche B3, Term Loan	4.000%	9/28/18	B+	1,755,554
.,	CCS Income Trust,		0,20,10		.,
632	Term Loan, First Lien	6.250%	5/12/18	B2	637,157
1,316	Ceridian Corporation, Extended Term Loan	5.942%	5/09/17	B1	1,328,129
2,484	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	2,462,886
988	Houghton Mifflin, Term Loan	5.250%	5/22/18	B2	995,523
15,447	Total Commercial Services & Supplies	Nuveen Investm 42	nents		15,597,067

Α	rincipal Mount (000)	Description (1) Communications Equipm	Coupon ent 0.6% (0.4	Maturity (2) % of Total Inv	Ratings (3) vestments)	Value
\$	2,239	Alcatel-Lucent, Term Loan C	7.250%	1/29/19	B+	\$ 2,291,860
	499	Arris Group, Inc., Term Loan B	3.500%	4/17/20	BB-	498,542
	2,738	Total Communications Equipment				2,790,402
		Computers & Peripherals SunGard Data Systems,	0.3% (0.2% c	of Total Invest	tments)	
	1,592	Inc., Term Loan D	4.500%	1/31/20	BB	1,614,554
		Consumer Finance 1.1%	6 (0.8% of Tota	I Investments)	
		Jackson Hewitt Tax				
	969	Service, Inc., Term Loan	10.000%	10/16/17	N/R	946,953
		Royalty Pharma Finance				
		Trust, Incremental Term				
	3,428	Loan	4.000%	11/09/18	Baa2	3,443,494
		Springleaf Financial				
		Funding Company,				
	840	Term Loan	5.500%	5/10/17	В	842,415
	5,237	Total Consumer Finance				5,232,862
		Containers & Packaging	0.3% (0.2% of	Total Investr	nents)	
		Pact Group, Inc., Term				
	1,500	Loan B	3.750%	5/22/20	Ba3	1,500,938
		Distributors 1.6% (1.1%	of Total Invest	ments)		
		HD Supply, Inc., Term				
	7,488	Loan B, DD1	4.500%	10/12/17	B+	7,571,371
		Diversified Consumer Ser	vices 1.5% (*	1.0% of Total	Investments)	
		Cengage Learning				
		Acquisitions, Inc., Term				
	3,038	Loan, (5)	0.000%	7/03/14	D	2,244,318
		Laureate Education,				
		Inc., Extended Term				
	4,829	Loan	5.250%	6/15/18	B1	4,839,922
		Total Diversified				
	7,867	Consumer Services				7,084,240
		Diversified Financial Serv	ices 4.0% (2.	8% of Total Ir	vestments)	
		Citco III Limited, Term				
	2,867	Loan B	4.250%	6/29/18	N/R	2,877,281
		Guggenheim Partners				
	2,000	LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,026,250
		Home Loan Servicing				
		Solutions, Ltd., Term				
	2,500	Loan B	4.500%	6/26/20	BB-	2,520,250
		Ocwen Financial				
		Corporation, Term Loan				
	2,743	В	5.000%	2/05/18	B1	2,784,272
	9,102		4.750%	4/01/19	B1	9,218,746

	WideOpenWest Finance				
	LLC, Term Loan B				
40.040	Total Diversified				
19,212	Financial Services				19,426,799
	Diversified Telecommuni	cation Services	s 2.1% (1.4°	% of Total In	vestments)
	Charter				
	Communications				
	Operating Holdings LLC,	/			
3,000	Holdco Term Loan	2.686%	3/06/14	BB+	3,009,750
	Charter				
	Communications				
750	Operating Holdings LLC,	0.0000/	7/01/00		740 705
750	Term Loan E	3.000%	7/01/20	BB+	748,735
	Intelsat Jackson				
000	Holdings, Ltd., Term	4.0500/	4/00/10	חח	1 001 405
993	Loan B1	4.250%	4/02/18	BB-	1,001,495
4,167	Level 3 Financing, Inc., Tranche B , Term Loan	5.250%	8/01/19	Ba2	4,203,104
4,107	Level 3 Financing, Inc.,	0.20076	0/01/19	Daz	4,203,104
1,000	Tranche B, Term Loan	4.750%	8/01/19	BB-	1,008,850
1,000	Total Diversified	4.75078	0/01/13	66	1,000,000
	Telecommunication				
9,910	Services				9,971,934
0,010	Electric Utilities 0.6% (0	.4% of Total In	vestments)		0,071,001
	Equipower Resources		, ,		
	Holdings LLC, Term				
1,500	Loan C, WI/DD	TBD	TBD	BB	1,511,250
	TXU Corporation, 2014				
2,022	Term Loan	3.721%	10/10/14	B2	1,449,830
3,522	Total Electric Utilities				2,961,080
	Electrical Equipment 0.	5% (0.3% of To	tal Investme	nts)	
	Sensus Metering				
	Systems, Inc., Term				
2,500	Loan, Second Lien	8.500%	5/09/18	CCC	2,443,750
	Electronic Equipment & I	nstruments 0	.6% (0.4% of	Total Invest	tments)
	SMART Modular				
	Technologies, Inc., Term			_	
3,386	Loan B	8.250%	8/26/17	В	3,089,953
	Food & Staples Retailing	2.5% (1.7% o	t total inves	itments)	
1 007	Albertson's LLC, Term	4.0500/	0/01/10	00	
1,207	Loan B1	4.250%	3/21/16	BB-	1,219,747
788	Albertson's LLC, Term Loan B2	4.750%	3/21/19	BB-	793,611
100	BJ Wholesale Club, Inc.,	4.7 JU /0	5/21/13	-00	790,011
500	Term Loan, Second Lien	9.750%	3/26/20	CCC+	511,250
500	Rite Aid Corporation,	0.70078	0,20,20	000+	011,200
	Tranche 2, Term Loan,				
2,000	Second Lien	4.875%	6/21/21	B-	2,017,500
_,000	Supervalu, Inc., New			_	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2,695	Term Loan B, DD1	5.000%	3/21/19	B+	2,724,711
4,813		7.500%	8/30/18	B1	4,833,555
,					, ,

	Wilton Products, Inc., Tranche B, Term Loan		
12,003	Total Food & Staples Retailing		12,100,374
		Nuveen Investments 43	

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Nuveen Floating Rate Income Opportunity Fund (continued)

Principa Amount		-	Maturity	Ratings	
(000)	Description (1)	Coupon	(2)	(3)	Value
	Food Products 7.1% (4.9	9% of Total Inv	estments)		
	AdvancePierre Foods,				
• • • • • -	Inc., Term Loan, First			5.4	* • • • •
\$ 2,985		5.750%	7/10/17	B1	\$ 3,023,557
	AdvancePierre Foods,				
000	Inc., Term Loan, Second Lien	9.500%	10/10/17	CCC+	010 075
900	BJ's Wholesale Club,	9.000%	10/10/17	000+	919,875
	Inc., Term Loan, First				
1,340		4.250%	9/26/19	В	1,348,179
1,340	Ferrara Candy	4.230 /8	9/20/19	Б	1,540,179
747	•	7.504%	6/18/18	В	746,549
1 11	H.J Heinz Company,	7.00170	0,10,10		7 10,0 10
11,500		3.500%	6/05/20	BB	11,623,786
.,	Pinnacle Foods Finance				
1,496		3.250%	4/29/20	BB-	1,499,055
	Sprouts Farmers Market				, ,
	Holdings LLC, Term				
1,000	Loan	4.500%	4/23/20	B+	1,002,500
	US Foods, Inc.,				
13,356		4.500%	3/31/19	B2	13,399,467
	Wendy's, Inc., Term				
545		3.250%	5/15/19	BB-	546,829
33,869		• " • •			34,109,797
	Health Care Equipment &	Supplies 3.6	% (2.5% of To	otal Investmer	nts)
0.100	Hologic, Inc., Term Loan	4 5000/	0/01/10	חחח	0 170 010
2,166		4.500%	8/01/19	BBB-	2,178,816
6,895	Kinetic Concepts, Inc., Term Loan D1	4.500%	5/04/18	Ba2	6,983,700
0,095	Onex Carestream	4.300 /8	5/04/10	Daz	0,903,700
	Finance LP, Term Loan,				
5,000		5.000%	6/07/19	B+	5,038,540
0,000	Onex Carestream	5.00070	0,01,10		5,000,010
	Finance LP, Term Loan,				
2,000		9.500%	12/07/19	B-	1,983,334
	United Surgical Partners				. ,
	International, Inc.,				
993	Incremental Term Loan	4.750%	4/03/19	B1	1,003,058
	Total Health Care				
17,054					17,187,448
	Health Care Providers & S	ervices 8.4%	6 (5.8% of Tot	al Investment	s)

	Apria Healthcare Group,				
	Inc., Term Loan, First				
3,990	Lien	6.750%	4/06/20	BB-	4,027,406
	BioScrip, Inc., Delayed				
1 400	Draw, Term Loan,			Р	1 400 070
1,406	WI/DD DaVita, Inc., New Term	TBD	TBD	В	1,422,070
3,980	Loan B2	4.000%	11/01/19	Ba2	4,007,717
0,000	Genesis Healthcare	1.00070	11/01/10	Due	1,007,717
926	LLC, Term Loan	10.002%	12/04/17	B+	946,516
	Gentiva Health Services,				
2,993	Inc., Term Loan B	6.500%	8/17/16	B+	3,004,105
	Golden Living, Term			_	
7,688	Loan	5.000%	5/04/18	B1	7,472,231
	Health Management Associates, Inc.,				
	Replacement Term Loan				
975	B	3.500%	11/16/18	BB-	979,075
	Heartland Dental Care,				
	Inc., Term Loan, First				
1,493	Lien	6.250%	12/21/18	Ba3	1,506,803
	Heartland Dental Care,				
1,500	Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	1 525 625
1,500	Kindred Healthcare, Inc.,	9.750%	0/20/19	000+	1,535,625
953	Term Loan B1	4.250%	6/01/18	Ba3	953,870
	LHP Operations Co.				
1,386	LLC, Term Loan B	9.000%	7/03/18	В	1,406,790
	National Mentor				
2,977	Holdings, Inc., Term	6.500%	2/09/17	B+	2 007 640
2,977	Loan B Select Medical	0.500 %	2/09/17	D+	2,997,640
	Corporation, Term Loan				
1,959	B	4.002%	6/01/18	Ba2	1,969,666
	Sheridan Holdings, Inc.,				
3,960	Term Loan, First Lien	4.500%	6/29/18	B+	3,990,791
1 500	Sheridan Holdings, Inc.,	0.0000/	7/01/10	D	1 510 105
1,500	Term Loan, Second Lien Skilled Healthcare	9.000%	7/01/19	В-	1,513,125
1,283	Group, Inc., Term Loan	6.788%	4/09/16	B1	1,292,486
1,200	Vanguard Health	0.70070	1,00,10	21	1,202,100
	Holding Company II				
	LLC, Term Loan B,				
1,187	WI/DD	TBD	TBD	Ba2	1,192,406
40.150	Total Health Care				40.010.000
40,156	Providers & Services Hotels, Restaurants & Le	aisure 1 1% /2	8% of Total	nvestments)	40,218,322
	24 Hour Fitness			11763(11611(3)	
	Worldwide, Inc., Term				
2,910	Loan B	5.250%	4/22/16	Ba3	2,946,394
1,426		5.250%	11/10/18	BB-	1,444,641

	BLB Management Services, Inc., Term Loan				
	Caesars Entertainment				
2,616	Operating Company, Inc., Term Loan B6 CCM Merger, Inc., Term	5.440%	1/28/18	B-	2,325,986
1,376	Loan	5.000%	3/01/17	B+	1,390,991
2,951	Landry's Restaurants, Inc., Term Loan B	4.750%	4/24/18	BB-	2,991,830
1,990	MGM Resorts International, Term Loan B	3.500%	12/20/19	BB	1,996,211
1,990	Scientific Games	0.00078	12/20/13	DD	1,330,211
3,000	Corporation, Term Loan B, WI/DD	TBD	TBD	Ba2	2,996,250
100	Shingle Springs Tribal Gaming Authority, Term	10 5000/		5	
498	Loan Station Casino LLC,	10.500%	12/17/13	В	471,054
2,993	Term Loan B	5.000%	3/02/20	B1	3,024,831
	Total Hotels,				
19,760	Restaurants & Leisure Household Durables 1.	00/ (0.00/ of To	tal Invaatma	ata)	19,588,188
	AOT Bedding Super	.2% (0.8% of To	tai investmer	115)	
	Holdings LLC, Term				
995	Loan B	5.000%	10/01/19	B+	1,004,861
972	Spectrum Brands, Inc., Term Loan	4 5109/	10/17/10	Bal	001 540
972	Sun Products	4.510%	12/17/19	Ba3	981,543
2,743	Corporation, Term Loan	5.500%	3/23/20	B1	2,746,554
	Tempur-Pedic				
817	International, Inc., New Term Loan B	3.500%	3/18/20	BB	815,784
017	Total Household	0.00076	0/10/20		010,704
5,527	Durables				5,548,742
		Nuveen Investn 44	nents		

	cipal					
	ount 00)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
(01	00)	Industrial Conglomerates		of Total Inves		Value
		DuPont Performance				
		Coatings, Dollar Term				
\$6	,489	Loan B, DD1	4.750%	2/03/20	B+	\$ 6,560,736
		Rexnord LLC, New				
1	,314	Term Loan B	3.750%	4/01/18	BB	1,321,616
		Total Industrial				
7	,803	Conglomerates				7,882,352
		Insurance 1.8% (1.3% of	Total Investm	ients)		
	000	Sedgwick Holdings, Inc.,	1.0500/			1 0 10 000
1	,923	Term Loan, First Lien	4.250%	6/12/18	B+	1,942,308
	,000	Sedgwick Holdings, Inc., Term Loan, Second Lien	8.000%	12/12/18	CCC+	1,018,750
	,000	USI Holdings	0.000 /6	12/12/10	000+	1,010,750
		Corporation, Term Loan				
3	,483	B	5.250%	12/27/19	B1	3,516,890
Ū	, 100	Vantage Drilling	0.20070	12,21,10		0,010,000
2	,406	Company, Term Loan B	6.250%	10/25/17	B-	2,426,301
	,812	Total Insurance				8,904,249
		Internet & Catalog Retail	0.9% (0.6% o	f Total Investi	ments)	
		EIG Investors Corp.,				
4	,478	Term Loan, First Lien	6.250%	11/09/19	B1	4,516,678
		Internet Software & Servic	es 2.6% (1.8	% of Total Inv	vestments)	
		ION Trading				
	500	Technologies S.A.R.L.,	0.0500/	E (00 /01	000	1 500 001
	,500 .,313	Term Loan, Second Lien	8.250%	5/22/21 2/19/18	CCC+ B1	1,506,094
2	.313	Sabre Inc., Term Loan C Sabre, Inc., Term Loan	4.000%	2/19/10	DI	2,330,422
З	,483	B	5.250%	2/19/19	B1	3,533,104
0	,+00	San Juan Cable LLC,	5.25078	2/13/13	DI	0,000,104
2	,000	Term Loan, Second Lien	10.000%	6/09/18	CCC+	2,015,000
	.,	SSI Investments II, Ltd.,		0,00,10		_,,
2	,903	New Term Loan	5.000%	5/26/17	Ba3	2,928,149
		Total Internet Software				
12	,199	& Services				12,312,769
		IT Services 2.8% (1.9% o	of Total Investr	ments)		
		CompuCom Systems,				
1	,658	Inc., Term Loan B	4.250%	5/09/20	B1	1,672,636
-		EIG Investors Corp.,		E /00 /00	000	0.040 750
3	,000	Term Loan, Second Lien	10.250%	5/09/20	CCC+	3,018,750
0	104	SunGard Data Systems,	1 0000/	2/00/00	DD	2 516 707
2	,494	Inc., Term Loan E VFH Parent LLC, Term	4.000%	3/08/20	BB	2,516,707
1	,473	Loan B	5.775%	7/08/16	N/R	1,487,244
1	, +70	Zayo Group LLC, Term	0.77070	7700/10	IN/IL	, ⊤07,∠⊤ ⊤
4	,752	Loan B	4.500%	7/02/19	B1	4,798,779
	,377	Total IT Services				13,494,116
-						, , -

	Leisure Equipment & Pro	oducts 2.2% (1.5% of Total	Investments)	
	Bombardier				
E 000	Recreational Products,	4 0000/	1/20/10	р.	5 000 000
5,280	Inc., Term Loan	4.000%	1/30/19	B+	5,299,800
2,193	Equinox Holdings, Inc., New Initial Term Loan B	4.501%	1/31/20	B1	2,210,959
2,195	Four Seasons Holdings,	4.001 /0	1/31/20	DI	2,210,959
	Inc., Term Loan, First				
2,000	Lien	4.250%	6/27/20	BB-	2,027,500
2,000	Four Seasons Holdings,	4.20070	0/21/20	66	2,027,000
	Inc., Term Loan, Second				
1,000	Lien	6.250%	12/27/20	B-	1,025,000
,	Total Leisure Equipment				, ,
10,473	& Products				10,563,259
	Machinery 0.8% (0.6%	of Total Investn	nents)		
	Gardner Denver, Inc.,				
4,000	Term Loan, WI/DD	TBD	TBD	B1	4,020,000
	Media 10.2% (7.0% of 1	Total Investmen	ts)		
	Cengage Learning				
	Acquisitions, Inc.,				
	Tranche B, Extended			_	
1,737	Term Loan, (5)	0.000%	7/04/17	D	1,291,157
	Clear Channel				
	Communications, Inc.,				
1,247	Tranche D, Term Loan, WI/DD	TBD	TBD	CCC+	1 150 610
1,247	Cumulus Media, Inc.,			000+	1,152,613
1,409	Term Loan B, First Lien	4.500%	9/18/18	Ba2	1,424,515
1,100	Cumulus Media, Inc.,	1.00070	0/10/10	Duz	1,121,010
2,905	Term Loan, Second Lien	7.500%	9/16/19	B3	2,983,795
_,	Emerald Expositions				_,000,000
	Holdings, Inc., Term				
2,000	Loan, First Lien	5.500%	6/17/20	BB-	2,020,000
	EMI Music Publishing				
1,998	LLC, Term Loan B	4.250%	6/29/18	BB-	2,019,352
	FoxCo Acquisition Sub				
993	LLC, Initial Term Loan	5.500%	7/14/17	В	1,004,909
	Internet Brands, Inc.,				
1,995	Term Loan B	6.250%	3/18/19	B+	2,003,728
	McGraw-Hill Education				
0.000	Holdings LLC, Term	0.0000/	0/00/110	Do	0.040.070
2,993	Loan	9.000%	3/22/19	B2	3,013,073
	Media General, Inc.,				
2 000	Delayed Draw, Term	трр	TPD	DD	2 001 076
2,000	Loan, WI/DD Mediacom Broadband	TBD	TBD	BB-	2,001,876
	LLC, Tranche G, Term				
1,985	Loan	4.000%	1/20/20	Ba3	1,989,135
1,303	Radio One, Inc., Term	7.000 /0	1/20/20	Dao	1,000,100
3,429	Loan B, First Lien	7.500%	2/14/17	B+	3,523,361
2,000	, , , , , , , , , , , , , , , , ,	TBD	TBD	B	1,978,750
_,000				-	.,,

	Springer Science & Business Media, Inc., Term Loan, WI/DD				
	Weather Channel Corporation, Term Loan,				
750	Second Lien	7.000%	6/26/20	B3	769,687
7,297	Tribune Company, Exit Term Loan B	4.000%	12/17/19	BB+	7,357,702
	Univision Communications, Inc.,				
8,579	Term Loan C1	4.500%	3/01/20	B+	8,637,161
2,143	UPC Broadband Holding BV, Term Loan AF	4.000%	1/31/21	BB-	2,159,599
1,500	UPC Broadband Holding BV, Term Loan AH	3.250%	6/30/21	BB-	1,500,626
		Nuveen Investm 45	nents		

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Nuveen Floating Rate Income Opportunity Fund (continued)

Principal Amount		0	Maturity	Ratings	Walter
(000)	Description (1)	Coupon	(2)	(3)	Value
	Media (continued)				
	WMG Acquisition Corporation, Tranche B,				
\$ 1,500	Refinancing Term Loan	3.750%	7/01/20	BB-	\$ 1,506,562
φ 1,500	Yell Group PLC, Term	5.75078	7/01/20	00-	φ 1,500,502
3,127	Loan, (5)	0.000%	7/31/14	N/R	672,351
51,587	Total Media	0.00070	7/01/14	11/11	49,009,952
01,007		2% of Total Inv	vestments)		10,000,002
	99 Cents Only Stores,		,		
1,112	Term Loan B1	5.253%	1/11/19	B+	1,123,609
,	Multi-Utilities 0.2% (0.1%				, _,
	ADS Waste Holdings,		,		
995	Inc., Term Loan B	4.250%	8/05/19	B+	1,003,287
	Oil, Gas & Consumable F	uels 4.3% (2.	.9% of Total Ir	nvestments)	
	Crestwood Holdings				
2,790	LLC, Term Loan B	7.000%	6/19/19	В	2,846,241
	EP Energy LLC, Term				
1,650	Loan B3, Second Lien	3.500%	5/24/18	Ba3	1,653,265
	Frac Tech International			_	
982	LLC, Term Loan	8.500%	5/06/16	B+	981,089
	Harvey Gulf International				
0.000	Marine, Inc., Term Loan			D.	0.040.750
3,000	B Dvill Ding Holdings Inc	5.500%	6/18/20	B1	3,048,750
E 000	Drill Rigs Holdings, Inc.,	C 0000/	0/01/01	р.	
5,000	Tranche B1, Term Loan Pacific Drilling S.A.,	6.000%	3/31/21	B+	5,068,750
2,500	Term Loan B	4.500%	6/03/18	B+	2,517,500
2,500	Rice Drilling LLC., Term	4.00078	0/03/10	DŦ	2,517,500
1,745	Loan, Second Lien	8.500%	10/25/18	N/R	1,728,169
1,7 10	Samson Investment	0.00070	10/20/10		1,720,100
	Company, Initial Term				
1,667	Loan, Second Lien	6.000%	9/25/18	B1	1,688,542
,	Saxon Energy Services,		_		, -,-
998	Inc., Term Loan	5.500%	2/13/19	Ba3	1,003,111
	Total Oil, Gas &				
20,332	Consumable Fuels				20,535,417
	Personal Products 0.1%	6 (0.1% of Tota	I Investments	5)	
	Prestige Brands, Inc.,				
429	Term Loan B1	3.778%	1/31/19	BB-	434,071
	Pharmaceuticals 8.3% (5.7% of Total I		_	
1,975		6.250%	4/26/17	Ba2	1,988,578

	Auxilium Pharmaceuticals, Inc., Term Loan				
844	BioScrip, Inc., Term Loan B, WI/DD	TBD	TBD	В	853,242
2,102	ConvaTec Healthcare, Incremental Term Loan B	5.000%	12/22/16	Ba3	2,113,792
1,295	Generic Drug Holdings, Inc., Term Loan B	5.000%	10/29/19	B+	1,302,116
3,125	Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5)	0.000%	5/03/13	N/R	93,750
84	Graceway Pharmaceuticals LLC, Term Loan, (5)	0.000%	5/03/12	N/R	93,129
2,275	Par Pharmaceutical Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	2,285,271
3,936	Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.250%	12/01/18	Ba3	3,973,727
4,860	Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term	4.500%	6/08/18	BB-	4,914,246
1,989	Loan, First Lien	7.500%	12/27/17	В	1,997,462
3,126	Valeant Pharmaceuticals International, Inc., Series D, Term Loan	3.500%	2/19/19	BBB-	3,161,962
10,000	Valeant Pharmaceuticals International, Inc., Term Loan E, WI/DD	TBD	TBD	Ba1	10,146,250
975	Warner Chilcott Company LLC, Additional Term Loan B1 Warner Chilcott	4.250%	3/15/18	BBB-	977,410
2,239	Corporation, Term Loan B1	4.250%	3/15/18	BBB-	2,245,246
137	Warner Chilcott Corporation, Term Loan B2 Warner Chilcott Corporation, Term Loan	4.250%	3/15/18	BBB-	137,397
1,765	B3 Warner Chilcott	4.250%	3/15/18	BBB-	1,769,294
1,542	Corporation, Term Loan B4	3.186%	8/15/17	BBB-	1,544,076
308	Warner Chilcott Corporation, Term Loan B5	3.186%	8/20/17	BBB-	308,815

42,577	Total Pharmaceuticals				39,905,763
	Real Estate Investment Trus	t 2.0% (1.	4% of Total Ir	nvestments)	
	Capital Automotive LP,				
2,000	Term Loan, Second Lien	6.000%	4/30/20	B1	2,065,000
	iStar Financial, Inc.,				
5,030	Term Loan, DD1	4.500%	10/15/17	BB-	5,058,631
	Starwood Property Trust,				
2,494	Inc., Term Loan B	3.500%	4/17/20	BB+	2,499,984
	Total Real Estate				, ,
9,524	Investment Trust				9,623,615
- , -	Real Estate Management & I	Developme	nt 1.9% (1.3	% of Total I	· · · ·
	Capital Automotive LP,				,
	Term Loan, Tranche B1,				
4,949	DD1	4.000%	4/10/19	Ba2	4,996,345
.,• .•	Realogy Corporation,		.,,	- 4-	.,,
3,990	Term Loan B	4.500%	3/05/20	BB-	4,037,381
0,000	Total Real Estate	1100070	0,00,20	20	1,001,001
	Management &				
8,939	Development				9,033,726
0,000	Road & Rail 0.6% (0.4% of	Total Inves	tments)		5,000,720
	Swift Transportation	i otai iiives	(inents)		
	Company, Inc., Term				
3,008	Loan B2	4.000%	12/21/17	BB	3,039,978
3,000	LUAII DZ	4.000% Nuveen Investi	• =, = •, • •	DD	3,039,970
		46	licitis		
		.5			

rincipal ount (000)	• • •	Coupon	Maturity (2)	Ratings (3)	Value
	Semiconductors & Equip	ment 1.9% (*	1.3% of Total	Investments	5)
	Freescale				
	Semiconductor, Inc.,				
\$ 2,993	Term Loan, Tranche B4	5.000%	2/28/20	B1	\$ 3,027,413
	NXP Semiconductor				
1 000	LLC, Incremental Term	4 7500/	1/10/00	Π.	0.000.117
1,990	Loan C NXP Semiconductor	4.750%	1/10/20	B+	2,033,117
2,928	LLC, Term Loan	4.500%	3/03/17	B1	2,982,493
2,320	Spansion LLC, Term	4.500 /8	5/05/17	ы	2,302,430
965	Loan B	5.250%	12/13/18	BB+	972,907
000	Total Semiconductors &	0.20070	12/10/10		072,007
8,876	Equipment				9,015,930
-,	Software 9.0% (6.2% of	Total Investm	ents)		-,
	Attachmate		,		
	Corporation, Term				
4,013	Loan, First Lien	7.250%	11/22/17	BB-	4,060,297
	Blackboard, Inc., Term				
2,279	Loan B2	6.250%	10/04/18	B+	2,309,712
	Datatel Parent Corp,				
3,276	Term Loan B, DD1	4.500%	7/19/18	B+	3,311,398
	Deltek, Inc., Term	10.0000			
1,000	Loan, Second Lien	10.000%	10/10/19	CCC+	1,010,000
	Emdeon Business				
F 700	Services LLC, Term	0 7500/	11/00/10		F 700 004
5,738	Loan B2, DD1	3.750%	11/02/18	BB-	5,780,684
1,985	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	1,996,191
1,905	Greeneden U.S.	0.000 /8	5/02/10	D+	1,990,191
	Holdings II LLC, Term				
1,095	Loan B	4.000%	2/08/20	B+	1,097,941
1,000	Infor Enterprise	1.00070	2,00,20	BT	1,007,011
	Applications, Term				
10,020	Loan B	5.250%	4/05/18	Ba3	10,131,854
	IPC Systems, Inc.,				
	Extended Term Loan,				
3,380	Tranche B1, First Lien	7.750%	7/31/17	B1	3,360,551
	IPC Systems, Inc.,				
	Term Loan, Second				
4,000	Lien	5.436%	6/01/15	CCC	3,360,000
	Misys PLC, Term Loan,		10/10/10		
4,714	First Lien	7.250%	12/12/18	Ba3	4,769,769
1 500	RedPrairie Corporation,	0 7500/	10/01/10	D	1 000 000
1,592	Term Loan, First Lien	6.750%	12/21/18	B+	1,608,630
	RedPrairie Corporation,				
800	Term Loan, Second Lien	11.250%	12/21/19	CCC+	819,000
43,892	Total Software	11.200%	12/21/19	000+	43,616,027
-0,092					+0,010,027

	Specialty Retail 2.3% (1.	6% of Total Ir	vestments)		
1 500	Charlotte Russe, Inc.,	0.7500/		DO	1 470 010
1,500	Initial Term Loan	6.750%	5/22/19	B2	1,472,812
2,729	Collective Brands, Inc., Term Loan B	7.250%	10/09/19	В	2,771,715
2,723	J.C. Penney	7.23078	10/03/13	В	2,771,713
	Corporation, Inc., Term				
4,500	Loan, First Lien	6.000%	5/22/18	B2	4,542,190
,	Jo-Ann Stores, Inc.,				, ,
2,047	Term Loan, First Lien	4.000%	3/16/18	B+	2,056,160
10,776	Total Specialty Retail				10,842,877
	Textiles, Apparel & Luxury	Goods 0.5	% (0.3% of T	otal Investm	ents)
	Philips-Van Heusen				
740	Corporation, Term Loan	0.0500/	0/40/00	000	740.007
742	B Makerina Marid Mida	3.250%	2/13/20	BBB-	746,087
	Wolverine World Wide, Inc., Tranche B, Term				
1,559	Loan	4.000%	10/09/19	BB	1,571,225
1,000	Total Textiles, Apparel	4.000 /8	10/03/13	66	1,571,225
2,301	& Luxury Goods				2,317,312
2,001	Trading Companies & Dist	tributors 0.3	3% (0.2% of]	Fotal Investm	
	Wesco Distribution,		(0		,
1,263	Inc., Term Loan B	4.500%	12/04/19	Ba3	1,274,162
	Wireless Telecommunicat	ion Services	3.5% (2.4%	of Total Inv	estments)
	Asurion LLC, Term				
4,545	Loan B1	4.500%	5/24/19	B+	4,552,418
	Clear Channel				
0.007	Communications, Inc.,	0.0000/	1/00/10	000	
2,827	Tranche B, Term Loan Cricket	3.836%	1/29/16	CCC+	2,656,869
	Communications, Inc.,				
3,500	Term Loan C	4.750%	3/08/20	Ba3	3,529,533
0,000	Fairpoint		0,00,20	200	0,020,000
	Communications, Inc.,				
3,242	Term Loan B	7.500%	2/11/19	В	3,229,212
	IPC Systems, Inc.,				
	Term Loan, Tranche C,				
1,985	First Lien	7.750%	7/31/17	B1	1,937,856
0.07	Presidio, Inc., New		0/04/47	D-0	000.040
927	Term Loan Total Wireless	5.750%	3/31/17	Ba3	929,643
	Telecommunication				
17,026	Services				16,835,531
.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Total Variable Rate				. 0,000,001
	Senior Loan Interests				
\$ 546,550	(cost \$538,712,334)				541,426,802
Shares	Description (1)				Value
	Common Stocks 4.2% (2	2.9% of Total	•		
	•	(0.9% of Tota	I Investment	s)	
124,402	Building Products 1.3% Masonite Worldwide Holdings, (6)	(0.9% of Tota	l Investment	s)	\$ 6,220,100

	Health Care Providers & Services 0.0% (0.0% of Total Investmer	nts)
	LifeCare Holdings	
1,397	Private Stock, (6), (7)	181,610
	Hotels, Restaurants & Leisure 0.2% (0.2% of Total Investments)	
	BLB Worldwide	
42,041	Holdings Inc., (6), (7)	972,198
	Nuveen Investments	
	47	

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Nuveen Floating Rate Income Opportunity Fund (continued)

S	Shares	Description (1)				Value
		Media 2.7% (1.8% of	Total Investments)		
		Metro-Goldwyn-Mayer,				
-	182,499	(6), (7)				\$ 9,900,571
	44,843	Tribune Company, (6)				2,834,078
	36,087	Tribune Company, (8)				, ,
)	Total Media				12,734,649
		Total Common Stocks	3			, - ,
		(cost \$19,262,278)	-			20,108,557
P	rincipal	(Ratings	-, -,
	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Convertible Bonds (-			
		Communications Equ	•			
		Nortel Networks Corp.,			,	
\$	550	(5)	1.750%	4/15/12	N/R	\$ 539,000
7		Nortel Networks Corp.,				+
	1,000	(5)	2.125%	4/15/14	N/R	982,500
	.,	Total Convertible	0/0	.,		,
		Bonds (cost				
\$	1,550	\$1,307,500)				1,521,500
	rincipal	+ · , • • · , • • • <i>,</i>			Ratings	.,,
	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Corporate Bonds 16	•			r uluo
		Commercial Services				s)
\$	500	Ceridian Corporation				
Ŧ			11.200%	11/15/15	CCC	\$ 508,750
			11.250% s 9.500%	11/15/15 5/15/15	CCC B-	\$ 508,750 1.228,590
	1,224	Harland Clarke Holding		5/15/15	B-	\$ 508,750 1,228,590
	1,224	Harland Clarke Holding Tervita Corporation,	s 9.500%	5/15/15	B-	1,228,590
		Harland Clarke Holding Tervita Corporation, 144A				ŧ,
	1,224 500	Harland Clarke Holding Tervita Corporation, 144A Total Commercial	s 9.500%	5/15/15	B-	1,228,590 518,125
	1,224	Harland Clarke Holding Tervita Corporation, 144A Total Commercial Services & Supplies	s 9.500% 8.000%	5/15/15 11/15/18	B- B2	1,228,590
	1,224 500	Harland Clarke Holding Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equ	s 9.500% 8.000% ipment 0.8% (0.5%	5/15/15 11/15/18	B-	1,228,590 518,125
	1,224 500 2,224	Harland Clarke Holding Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equ Nortel Networks Limited	s 9.500% 8.000% ipment 0.8% (0.5%	5/15/15 11/15/18 % of Total Ir	B- B2 nvestments)	1,228,590 518,125 2,255,465
	1,224 500	Harland Clarke Holding Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equ Nortel Networks Limited (5)	s 9.500% 8.000% ipment 0.8% (0.5%	5/15/15 11/15/18	B- B2	1,228,590 518,125
	1,224 500 2,224 3,000	Harland Clarke Holding Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equ Nortel Networks Limited (5) Nortel Networks Limited	s 9.500% 8.000% ipment 0.8% (0.5% d, 0.000% d,	5/15/15 11/15/18 % of Total Ir 7/15/11	B- B2 nvestments) N/R	1,228,590 518,125 2,255,465 3,165,000
	1,224 500 2,224	Harland Clarke Holding Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equ Nortel Networks Limited (5) Nortel Networks Limited (5)	s 9.500% 8.000% ipment 0.8% (0.5%	5/15/15 11/15/18 % of Total Ir	B- B2 nvestments)	1,228,590 518,125 2,255,465
	1,224 500 2,224 3,000 450	Harland Clarke Holding Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equ Nortel Networks Limited (5) Nortel Networks Limited (5) Total Communications	s 9.500% 8.000% ipment 0.8% (0.5% d, 0.000% d,	5/15/15 11/15/18 % of Total Ir 7/15/11	B- B2 nvestments) N/R	1,228,590 518,125 2,255,465 3,165,000 519,188
	1,224 500 2,224 3,000	Harland Clarke Holding Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equ Nortel Networks Limited (5) Nortel Networks Limited (5) Total Communications Equipment	s 9.500% 8.000% ipment 0.8% (0.5% d, 0.000% d, 10.750%	5/15/15 11/15/18 % of Total Ir 7/15/11 7/15/16	B- B2 nvestments) N/R N/R	1,228,590 518,125 2,255,465 3,165,000 519,188 3,684,188
	1,224 500 2,224 3,000 450	Harland Clarke Holding Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equ Nortel Networks Limited (5) Nortel Networks Limited (5) Total Communications Equipment Diversified Consumer	s 9.500% 8.000% ipment 0.8% (0.5% d, 0.000% d, 10.750%	5/15/15 11/15/18 % of Total Ir 7/15/11 7/15/16	B- B2 nvestments) N/R	1,228,590 518,125 2,255,465 3,165,000 519,188 3,684,188
	1,224 500 2,224 3,000 450 3,450	Harland Clarke Holding Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equ Nortel Networks Limited (5) Nortel Networks Limited (5) Total Communications Equipment Diversified Consumer NES Rental Holdings	s 9.500% 8.000% ipment 0.8% (0.5% d, 0.000% d, 10.750%	5/15/15 11/15/18 % of Total Ir 7/15/11 7/15/16	B- B2 N/R N/R I Investments)	1,228,590 518,125 2,255,465 3,165,000 519,188 3,684,188
	1,224 500 2,224 3,000 450	Harland Clarke Holding Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equ Nortel Networks Limited (5) Nortel Networks Limited (5) Total Communications Equipment Diversified Consumer NES Rental Holdings Inc., 144A	s 9.500% 8.000% ipment 0.8% (0.5% d, 0.000% d, 10.750%	5/15/15 11/15/18 % of Total Ir 7/15/11 7/15/16 0.1% of Tota 5/01/18	B- B2 N/R N/R I Investments) CCC+	1,228,590 518,125 2,255,465 3,165,000 519,188 3,684,188 922,500
	1,224 500 2,224 3,000 450 3,450 900	Harland Clarke Holding Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equ Nortel Networks Limited (5) Nortel Networks Limited (5) Total Communications Equipment Diversified Consumer NES Rental Holdings Inc., 144A Diversified Telecomm	s 9.500% 8.000% ipment 0.8% (0.5% d, 0.000% d, 10.750% Services 0.2% (0 7.875% unication Services	5/15/15 11/15/18 % of Total Ir 7/15/11 7/15/16 9.1% of Tota 5/01/18 1.6% (1.1	B- B2 NVestments) N/R N/R I Investments) CCC+ % of Total Inve	1,228,590 518,125 2,255,465 3,165,000 519,188 3,684,188 922,500 estments)
	1,224 500 2,224 3,000 450 3,450 900 2,900	Harland Clarke Holding Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equ Nortel Networks Limited (5) Nortel Networks Limited (5) Total Communications Equipment Diversified Consumer NES Rental Holdings Inc., 144A Diversified Telecomm IntelSat Limited, 144A	s 9.500% 8.000% ipment 0.8% (0.5% d, 0.000% d, 10.750% Services 0.2% (0 7.875% unication Services 7.750%	5/15/15 11/15/18 % of Total Ir 7/15/11 7/15/16 0.1% of Tota 5/01/18 1.6% (1.1 6/01/21	B- B2 NVestments) N/R N/R I Investments) CCC+ % of Total Inve CCC+	1,228,590 518,125 2,255,465 3,165,000 519,188 3,684,188 922,500 estments) 3,052,250
	1,224 500 2,224 3,000 450 3,450 900	Harland Clarke Holding Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equ Nortel Networks Limited (5) Nortel Networks Limited (5) Total Communications Equipment Diversified Consumer NES Rental Holdings Inc., 144A Diversified Telecomm	s 9.500% 8.000% ipment 0.8% (0.5% d, 0.000% d, 10.750% Services 0.2% (0 7.875% unication Services	5/15/15 11/15/18 % of Total Ir 7/15/11 7/15/16 9.1% of Tota 5/01/18 1.6% (1.1	B- B2 NVestments) N/R N/R I Investments) CCC+ % of Total Inve	1,228,590 518,125 2,255,465 3,165,000 519,188 3,684,188 922,500 estments)

	Level 3				
	Communications Inc.				
	Total Diversified				
	Telecommunication				
6,993	Services				7,711,308
	Energy Equipment & Serv	vices 0.1% (0	0.1% of Total	Investments)	
	Offshore Group				
	Investment Limited,				
500	144A	7.125%	4/01/23	B-	501,250
	Health Care Equipment &				
3,000	Kinetic Concepts	10.500%	11/01/18	В	3,300,000
1,455	Rotech Healthcare Inc.	10.750%	10/15/15	D	1,469,550
	Total Health Care				
4,455	Equipment & Supplies				4,769,550
	Health Care Providers & S	Services 2.09	% (1.4% of To	otal Investments)	
	Aurora Diagnostics			o 4	
2,000	Holdings LLC	10.750%	1/15/18	Caa1	1,180,000
2,750	HCA Inc.	8.500%	4/15/19	BB+	2,976,875
575	HCA Inc.	7.250%	9/15/20	BB+	628,906
	IASIS Healthcare	0.0750/			0.45.000
900	Capital Corporation	8.375%	5/15/19	CCC+	945,000
1 000	Truven Health Analytics		0/01/00	000	1 005 000
1,000	Inc.	10.625%	6/01/20	CCC+	1,095,000
0 500	Vanguard Health	7 7500/	0/01/10	Р	0.004.075
2,500	Holding LLC/Inc.	7.750%	2/01/19	В-	2,684,375
0 705	Total Health Care				0 510 150
9,725	Providers & Services	Nuveen Investm	ants		9,510,156
		48			

	rincipal					
	mount	Description (1)	Courses	Moturity	Ratings	Value
	(000)	Description (1) Household Products 1.5% (1.0	Coupon % of Total Inve	Maturity stments)	(3)	Value
\$	3,950	Reynolds Group	9.875%	8/15/19	CCC+	\$ 4,266,000
Ψ	2,750	Spectrum Brands Inc.	9.500%	6/15/18	Ba3	3,031,875
	6,700	Total Household Products	0.00070	0,10,10	Duo	7,297,875
	0,100	IT Services 0.4% (0.3% of Tota	I Investments)			1,201,010
	2,000	First Data Corporation, 144A	7.375%	6/15/19	BB-	2,100,000
	,	Machinery 0.2% (0.2% of Total				, j =
	1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,120,000
	,	Media 4.3% (2.9% of Total Inve	stments)			
		Clear Channel Communications,	-			
	3,491	Inc.	11.000%	8/01/16	CCC-	3,255,066
		Clear Channel Communications,				
	3,600	Inc.	5.500%	12/15/16	CCC-	2,880,000
		Clear Channel Communications,				
	6,412	Inc.	9.000%	12/15/19	CCC+	6,395,970
		Clear Channel Communications,				
	5,500	Inc.	9.000%	3/01/21	CCC+	5,417,500
	1,200	Expo Event Transco Inc., 144A	9.000%	6/15/21	Caa2	1,195,500
		McGraw-Hill Global Education				
	1,000	Holdings, 144A	9.750%	4/01/21	BB	1,050,000
	400	WMG Acquisition Group	11.500%	10/01/18	В	463,000
	21,603	Total Media				20,657,036
		Pharmaceuticals 1.1% (0.8% o	f Total Investme	ents)		
		Valeant Pharmaceuticals				
	2,000	International, 144A	7.000%	10/01/20	B1	2,120,000
	4	Valeant Pharmaceuticals	7.0500/	74500	D (
	1,000	International, 144A	7.250%	7/15/22	B1	1,062,500
	2,000	VPII Escrow Corporation, 144A	7.500%	7/15/21	B1	2,145,000
	5,000	Total Pharmaceuticals				5,327,500
	1 000	Road & Rail 0.3% (0.2% of Tota			р.	1 000 010
	1,200	Avis Budget Car Rental	2.775%	5/15/14	B+	1,200,012
	2,050	Semiconductors & Equipment Advanced Micro Devices, Inc.	7.750%	8/01/20	B	2,024,375
	2,050	Advanced Micro Devices, Inc.	7.500%	8/15/22	B	2,425,000
	2,500	Total Semiconductors &	7.000/0	0/10/22		2,723,000
	4,550	Equipment				4,449,375
	4,000	Software 0.6% (0.4% of Total I	vestments)			+,++0,070
	850	Infor Us Inc.	11.500%	7/15/18	B-	979,625
	1,875	Infor Us Inc.	9.375%	4/01/19	B-	2,095,311
	2,725	Total Software		., ,	_	3,074,936
	_,0		Total Investme	nts)		2,07 1,000
		Cents		,		
		Only				
	500	99Stores	11.000%	12/15/19	CCC+	565,000
	-	Wireless Telecommunication Se				
		FairPoint Communications Inc.,				
	750	144A	8.750%	8/15/19	В	757,500

2,750	MetroPCS Wireless Inc., 144A	6.250%	4/01/21	BB	2,805,000
3,500	Total Wireless Telecommunication Services				3,562,500
\$ 77,025	Total Corporate Bonds (cost \$75,429,312)				78,708,651
¥,•=•	¢, c,c, c,	Nuveen Investments 49			,

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Nuveen Floating Rate Income Opportunity Fund (continued)

Portfolio of Investments July 31, 2013

Α	incipal mount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	. ,	Asset-Backed Securities		of Total Inves		
\$	800	BlueMountain Collateralized Loan Obligation, Series 2012 2A E14	5.374%	11/20/24	BB	\$ 742,803
	0 500	BlueMountain Collateralized Loan Obligations Limited	5 7000/	7/00/00	55	0.400.400
	2,500	2012-1A, 144A	5.766%	7/20/23	BB	2,402,100
	1,250	Carlyle Global Market Strategies, Collateralized Loan Obligations, Series 2013-3A, 144A	4.870%	7/15/25	BB	1,131,618
	,	Dryden Senior Loan				, ,
	500	2013-26A E, 144A	4.768%	7/15/25	BB	442,467
	1,500	Flatiron Collateralized Loan Obligation Limited, Series 2011-1A Fraser Sullivan Collateralized Loan Obligations Limited,	4.668%	1/15/23	BB	1,346,506
	1,500	Series 2011-6A, 144A	5.773%	11/22/22	BB	1,430,095
	250	ING Investment Management, Collateralized Loan Obligation, 2013-1A D, 144A	5.310%	4/15/24	BB	226,028
	0.000	LCM Limited Partnership, Collateralized Loan	0.01001		22	
	2,000	Obligations, 144A LCM Limited Partnership, Collateralized Loan	6.018%	4/15/22	BB	1,953,504
	1,500	Obligations	5.416%	4/19/22	BB	1,396,782
	1,800	LCM Limited Partnership Series 2012A, 144A	6.016%	10/19/22	BB	1,739,162
	1,500	Madison Park Funding	5.616%	4/22/22	BB	1,427,438
	1,000	Limited, Collateralized	0.01070			i, i <i>∟i</i> , i 00

	Loan Obligations,				
	Series 2012-8A, 144A Madison Park Funding				
	Limited, Collateralized				
1 000	Loan Obligations,	4.01.00/	4/00/00	חחח	000 400
1,000	Series 2012-8A, 144A North End CLO Limited,	4.616%	4/22/22	BBB	992,486
	Loan Pool, 144A,				
500	WI/DD (8)	1.000%	7/17/25	N/R	442,600
	Oak Hill Credit Partners IV Limited,				
	Collateralized Loan				
	Obligation				
2,000	Series 2012-6A	5.775%	5/15/23	BB	1,911,588
	Oak Hill Credit Partners, Series				
2,240	2012-7A	5.274%	11/20/23	BB	2,065,484
	Race Point				
	Collateralized Loan Obligations, Series				
1,000	2011-5A, 144A	6.773%	12/15/22	BB	999,853
,	Race Point				,
	Collateralized Loan				
2,000	Obligations, Series 2012-6A, 144A	5.774%	5/24/23	BB	1,926,172
2,000	Race Point	0117170	0,21,20	22	1,020,172
	Collateralized Loan				
2,000	Obligations, Series 2012-7A, 144A	5.275%	11/08/24	BB-	1,841,456
2,000	Total Asset-Backed	5.27578	11/00/24	66	1,041,400
	Securities (cost				
\$ 25,840	\$22,546,536)				24,418,142
	Total Long-Term Investments (cost				
	\$657,257,960)				666,183,652
Principal					
Amount (000)	Description (1)	Coupon	Maturity		Value
(***)	Short-Term Investments	7.2% (4.9% c		stments)	
\$ 34,586	Repurchase Agreement	0.010%			\$ 34,585,583
	with Fixed Income Clearing Corporation,				
	dated				
	7/31/13, repurchase				
	price \$34,585,593, collateralized by				
	\$29,400,000				
	U.S. Treasury Bonds,		8/01/13		
	7.250%, due 5/15/16, value \$35,280,000				
	value 400,200,000				04 505 500
					34,585,583

Total Short-Term Investments (cost \$34,585,583)	
Total Investments (cost \$691,843,543) 145.3%	700,769,235
Borrowings (41.9)% (9), (10)	(201,900,000)
Other Assets Less Liabilities (3.4)% (11)	(16,664,971)
Net Assets Applicable to Common Shares 100%	\$ 482,204,264
Investments in Derivatives as of July 31, 2013	

Interest Rate Swaps outstanding:

Counterparty	Notional Amount	Fund Pay/Receiv Floating Rate	•	Fixed Rate (Annualized)	Fixed Rate Paymerfterminatio Frequency Date	Unrealized on Appreciation (Depreciation) (11)
Goldman			1-Month			
Sachs	\$29,317,500	Receive	USD-LIBC	R 1.300%	Monthly 4/20/14	\$ (236,519)
Morgan			1-Month			
Stanley	29,317,500	Receive	USD-LIBC	R 2.201	Monthly 4/20/16	(1,307,616)
	\$58,635,000					\$ (1,544,135)
			Nuve	en Investments 50		

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 (not covered by the report of independent registered public accounting firm): 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) 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.

(5) At 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 directed the Fund's custodian to cease 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, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurments for more information.

(8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. 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) Borrowings as a percentage of Total Investments is 28.8%.

(10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

(11) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.

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 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.

USD-LIBOR United States Dollar London Inter-Bank Offered Rate.

See accompanying notes to financial statements.

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Nuveen Short Duration Credit Opportunities Fund

Portfolio of Investments

July 31, 2013

	Principal Amount		0	Maturity	Ratings	Malaa
	(000)	Description (1)	Coupon	(2)	(3)	Value
		Variable Rate Senior Loa				tments) (4)
		•	1.0% (0.7% of To	otal investme	nts)	
\$	810	Beechcraft Holdings LLC, Exit Term Loan B	5.750%	2/15/20	BB-	\$ 816,101
φ	010	Sequa Corporation,	0.700%	2/15/20	DD-	φ 010,101
	1,244	Term Loan B	5.250%	6/19/17	B1	1,260,852
	1,244	Total Aerospace &	5.25078	0/13/17	ы	1,200,032
	2,054	Defense				2,076,953
	2,001	Airlines 4.1% (2.9% of	Total Investmen	ts)		2,070,000
		American Airlines, Inc.,		,		
	1,000	Exit Term Loan, WI/DD	TBD	TBD	Baa2	995,000
	,	Delta Air Lines, Inc.,				,
	3,184	Term Loan B1	4.000%	10/18/18	Ba1	3,201,340
		Delta Air Lines, Inc.,				
	995	Term Loan B2	3.250%	4/18/16	Ba1	1,001,716
		Delta Air Lines, Inc.,				
	1,960	Term Loan B	4.250%	4/20/17	Ba1	1,979,110
		US Airways, Inc., Term				
	1,000	Loan B1	4.250%	5/23/19	B+	1,001,625
	8,139	Total Airlines				8,178,791
			% (0.4% of Total	Investments)		
	005	Allison Transmission,	4.0500/	0/00/10		
	985	Inc., Term Loan B3	4.250%	8/23/19	BB-	995,142
	170	Schaeffler AG, Term	1 0500/	1/07/17	D.	171 001
		Loan C	4.250%	1/27/17	B+	171,221
	1,155	Total Auto Components Capital Markets 2.4% (1.7% of Total Inv	(astmants)		1,166,363
		American Capital, LTD.,		(C31110)		
		Senior Secured Term				
	850	Loan	5.500%	8/15/16	B+	855,568
	000	Walter Investment	01000,0	0,10,10	21	000,000
		Management				
		Corporation, Tranche B,				
	3,917	Term Loan, DD1	5.750%	11/28/17	B+	3,959,980
	4,767	Total Capital Markets				4,815,548
			of Total Investm	nents)		
		Ineos US Finance LLC,				
	1,187	Term Loan, First Lien	4.000%	5/04/18	BB-	1,186,317

	MacDermid, Inc.,				
	Tranche B, Term Loan,				
750	Second Lien	7.750%	12/07/20	B-	761,250
1,937	Total Chemicals				1,947,567
	Commercial Services & Su	pplies 5.0%	(3.6% of Tot	al Investme	nts)
	Aramark Corporation,				
2,500	Term Loan, Tranche D	4.000%	9/09/19	BB-	2,528,515
	Brand Energy & Infrastructure Services,				
	Inc., Canadian Tranche				
192	1, Term Loan	6.250%	10/23/18	В	195,779
	Brand Energy &	0.20070		_	,
	Infrastructure Services,				
	Inc., Term Loan, Second				
500	Lien	11.000%	10/23/19	CCC+	514,375
	Brand Energy &				
800	Infrastructure Services, Inc., Term Loan	6.250%	10/23/18	В	815,745
000	Brickman Group	0.23078	10/23/10	В	015,745
	Holdings, Inc., Tranche				
840	B2, Term Loan	3.273%	10/14/16	B+	846,901
	Brickman Group				
	Holdings, Inc., Tranche			_	
1,059	B3, Term Loan	4.000%	9/28/18	B+	1,065,066
998	Ceridian Corporation, Extended Term Loan	5.942%	5/09/17	B1	1,006,749
000	Harland Clarke Holdings	0.04270	0/00/17	DI	1,000,740
	Corporation, Term Loan				
2,654	B3	7.000%	5/22/18	B+	2,631,661
	Houghton Mifflin, Term			_	
494	Loan	5.250%	5/22/18	B2	497,762
10,037	Total Commercial Services & Supplies				10,102,553
10,007	Communications Equipme	nt 1.3% (0.9	% of Total In	vestments)	10,102,555
	Alcatel-Lucent, Term			() sourion(s)	
1,493	Loan C	7.250%	1/29/19	B+	1,527,481
	Telesat Canada Inc.,				
1,163	Term Loan B	3.500%	3/28/19	Ba2	1,171,339
	Total Communications				0 600 000
2,656	Equipment Computers & Peripherals	0 4% (0 3%	of Total Inves	stmente)	2,698,820
	SunGard Data Systems,	J. 7 / J. J. 7		anentaj	
796	Inc., Term Loan D	4.500%	1/31/20	BB	807,277
		Nuveen Investn			
		52			

Αι	incipal mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	()		6 (0.9% of Total		(-)	
		Jackson Hewitt Tax	·			
\$	727	Service, Inc., Term Loan	10.000%	10/16/17	N/R	\$ 710,215
		Royalty Pharma Finance				
		Trust, Incremental Term				
	964	Loan	4.000%	11/09/18	Baa2	968,310
		Springleaf Financial				
		Funding Company, Term			_	
	960	Loan	5.500%	5/10/17	В	962,760
	2,651	Total Consumer Finance		.		2,641,285
		Containers & Packaging	0.6% (0.4% of	Total Investme	ents)	
		Reynolds Group				
	1 1 0 7	Holdings, Inc., Term	4.750%	9/28/18	B+	1 150 400
	1,137	Loan Distributoro 1.5% (1.1%)			D+	1,152,480
		Distributors 1.5% (1.1% HD Supply, Inc., Term	or rotal liveStr	nents)		
	2,970	Loan B	4.500%	10/12/17	B+	3,003,104
	2,070	Diversified Consumer Ser				0,000,104
		Cengage Learning			,	
		Acquisitions, Inc., Term				
	2,060	Loan, (5)	0.000%	7/03/14	D	1,522,007
		Laureate Education, Inc.,				
	2,192	Extended Term Loan	5.250%	6/15/18	B1	2,196,837
		Total Diversified				
	4,252	Consumer Services				3,718,844
		Diversified Financial Serv	rices 2.6% (1.9	% of Total Inv	vestments)	
		Ocwen Financial				
	1 400	Corporation, Term Loan	E 0000/	0/05/10	D-1	1 510 004
	1,496	B WideOpenWest Einenee	5.000%	2/05/18	B1	1,518,694
	3,732	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	B1	3,779,663
	5,752	Total Diversified	4.75078	4/01/13	ы	5,775,005
	5,228	Financial Services				5,298,357
	2,0	Electric Utilities 0.2% (0	.2% of Total Inv	estments)		0,200,007
		Equipower Resources		,		
		Holdings LLC, Term Loan				
	500	C, WI/DD	TBD	TBD	BB	503,750
		Electrical Equipment 0.	5% (0.3% of Tota	al Investments	s)	
		Sensus Metering				
		Systems, Inc., Term				
	1,000	Loan, Second Lien	8.500%	5/09/18	CCC	977,500
		Electronic Equipment & In	nstruments 0.	7% (0.5% of T	otal Investme	ents)
		SMART Modular				
	4 454	Technologies, Inc., Term	0.0500/	0/00/17	D	1 004 000
	1,451	Loan B	8.250%	8/26/17	B	1,324,266
	905	Food & Staples Retailing	2.5% (1.8% of		BB-	014 010
	905		4.250%	3/21/16	00-	914,810

Albertson's LLC, Term 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,000 Second Lien 4.875% 6/21/21 B- 1,008,750 Supervalu, Inc., New 997 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 1.444 Tranche B, Term Loan 7.500% 8/30/18 B1 1,450,066 Total Food & Staples 4.976,508 Food Products 4.3% (3.1% of Total Investments) AdvancePierre Foods, Inc., Term Loan, First 1.444 Tranche B, Term Loan, First 1,511,779 Ferrara Candy Company, 1,493 Lien 5.750% 7/10/17 B1 1,511,779 Ferrara Candy Company, 7.504% 6/18/18 B 426,599 H, J Heinz Company, 2.300 Term Loan B 3.500% 6/05/20 BB 2,324,757 Pinnacle Foods Finance 999 993,700 US Foods, Inc., 8,713,685 999,370 US Foods, Inc., 1297 B 4.500% 3/31/19 B2 3,451,180
Albertson's LLC, Term 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,000 Second Lien 4.875% 6/21/21 B- 1,008,750 Supervalu, Inc., New 997 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products Inc., 1,444 Tranche B, Term Loan 7.500% 8/30/18 B1 1,450,066 Total Food & Staples 4,937 Retailing 7 Food Products 4.3% (3.1% of Total Investments) .
591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1 B- 1,008,750 Supervalu, Inc., New 997 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 1444 Tranche B, Term Loan 7.500% 8/30/18 B1 1,450,066 Total Food & Staples 4,976,508 4,976,508 4,976,508 4,976,508 4,937 Retailing 5.750% 7/10/17 B1 1,511,779 Ferrara Candy Company, 5.750% 7/10/17 B1 1,511,779 Ferrara Candy Company, 5.750% 6/05/20 BB 2,324,757 Pinnacle Foods Finance 998 LLC, Term Loan B 7.504% 6/05/20 BB 99,370 US Foods, Inc., 998 LLC, Term Loan G 3.250% 4/29/20 BB- 99,370 US Foods, Inc., 998 LLC, Term Loan G 3.250% 3/31/19 B2 3,451,180 8,658 Total Food Products
Rite Aid Corporation, Tranche 2, Term Loan, 4.875% 6/21/21 B- 1,008,750 Supervalu, Inc., New 997 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 1,444 Tranche B, Term Loan 7.500% 8/30/18 B1 1,450,066 Total Food & Staples 4,976,508 4,976,508 4,976,508 Food Products 4.3% (3.1% of Total Investments) AdvancePierre Foods, Inc., Term Loan, First 1,493 Lien 5,750% 7/10/17 B1 1,511,779 Ferrara Candy Company, 7,504% 6/18/18 B 426,599 H.J Heinz Company, 2,300 Term Loan B 7,504% 6/18/18 B 426,599 H.J Heinz Company, 2,300 Term Loan B 3,500% 6/05/20 BB 2,324,757 Pinnacle Foods Finance 999 998 1,60,720 BB 9,3370 US Foods, Inc., 3,250% 3/31/19 B2 3,451,180 Rode Products 8,713,685 Health Care Equipment & Supplies 4.7% (3.3% of Total Investments) Hologic, Inc., Term Loan 4,500% <td< td=""></td<>
Tranche 2, Term Loan, 4.875% 6/21/21 B- 1,008,750 Supervalu, Inc., New 997 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 1,444 Tranche B, Term Loan 7.500% 8/30/18 B1 1,450,066 Total Food & Staples 4,976,508 4,937 Retailing 4,976,508 AdvancePierre Foods, Inc., Term Loan, First 1,41 1,511,779 Ferrara Candy Company, 1,493 Lien 5.750% 7/10/17 B1 1,511,779 Ferrara Candy Company, Ferrara Candy Company, 426,599 4.21 Term Loan B 7.504% 6/18/18 B 426,599 H.J Heinz Company, 2,300 Term Loan G 3.250% 4/29/20 BB 999,370 US Foods, Inc., 7 998 LLC, Term Loan G 3.250% 4/29/20 BB 999,370 US Foods, Inc., 8 4.500% 3/31/19 B2 3,451,180 8,658 Total Food Products 4.500% 8/01/19 BBB 1,307,289 Kinetic Concepts, Inc., 3 5.00
1,000 Second Lien 4.875% 6/21/21 B- 1,008,750 Supervalu, Inc., New
Supervalu, Inc., New Noton, Supervalue, Inc., Term Loan

Nuveen Investments 53

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Nuveen Short Duration Credit Opportunities Fund (continued)

Portfolio of Investments July 31, 2013

Princij Amou (000	int	Description (1)	Coupon	Maturity	Ratings	Value
(000	')	Health Care Providers & S	-	(2)	(3)	value
		CRC Health Corporation, Term Loan				
\$9	71	B3	8.500%	11/16/15	B+	\$ 990,699
2,9	85	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	3,005,788
8	61	Genesis Healthcare LLC, Term Loan	10.002%	12/04/17	B+	880,039
1,3	60	Gentiva Health Services, Inc., Term Loan B	6.500%	8/17/16	B+	1,364,922
3,1	38	Golden Living, Term Loan	5.000%	5/04/18	B1	3,049,688
1,1	64	Health Management Associates, Inc., Replacement Term Loan B	3.500%	11/16/18	BB-	1,169,015
	95	Heartland Dental Care, Inc., Term Loan, First Lien	6.250%	12/21/18	Ba3	1,004,535
5	00	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	511,875
1,2		IASIS Healthcare LLC, Term Loan B2, First Lien	4.500%	5/03/18	Ba3	1,236,379
	58	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	357,890
9	24	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	937,860
9	92	National Mentor Holdings, Inc., Term Loan B	6.500%	2/09/17	B+	999,213
1,1	55	Select Medical Corporation, Term Loan B	4.002%	6/01/18	Ba2	1,160,986
2,4	75	Sheridan Holdings, Inc., Term Loan, First Lien	4.500%	6/29/18	B+	2,494,244
1,0	00	Sheridan Holdings, Inc., Term Loan, Second Lien	9.000%	7/01/19	B-	1,008,750
9 26,1	69 39	Skilled Healthcare Group, Inc., Term Loan	6.788%	4/09/16	B1	976,016 26,259,662

	Total Health Care						
	Providers & Services	/-					
	Hotels, Restaurants & Lei	sure 5.6% (4	.0% of Total	nvestments)			
	24 Hour Fitness						
0.040	Worldwide, Inc., Term		4/00/10		0.071.001		
2,343	Loan B	5.250%	4/22/16	Ba3	2,371,921		
	BLB Management						
1,426	Services, Inc., Term Loan	5.250%	11/10/18	BB-	1,444,641		
1,420	CCM Merger, Inc., Term	5.250%	11/10/10	DD-	1,444,041		
2,393	Loan	5.000%	3/01/17	B+	2,419,998		
2,000	Landry's Restaraunts,	0.00070	0/01/17	DŦ	2,410,000		
1,968	Inc., Term Loan B	4.750%	4/24/18	BB-	1,994,553		
1,000	MGM Resorts	1.70070	1/2 1/10	88	1,001,000		
	International, Term Loan						
995	В	3.500%	12/20/19	BB	998,105		
	Station Casino LLC,				,		
1,995	Term Loan B	5.000%	3/02/20	B1	2,016,554		
	Total Hotels,						
11,120	Restaurants & Leisure				11,245,772		
	Household Durables 1.4	% (1.0% of Tot	tal Investmer	nts)			
	Spectrum Brands, Inc.,						
768	Term Loan	4.510%	12/17/19	Ba3	774,960		
	Sun Products						
1,995	Corporation, Term Loan	5.500%	3/23/20	B1	1,997,494		
	Total Household						
2,763	Durables				2,772,454		
	Industrial Conglomerates	1.0% (0.7% (of Total Inves	stments)			
	DuPont Performance						
1,995	Coatings, Dollar Term Loan B	4.750%	2/03/20	B+	2,017,133		
1,995				D+	2,017,133		
	Insurance 2.6% (1.9% of Total Investments) Alliant Holdings I LLC,						
	Initial Term Loan B, First						
995	Lien	5.000%	12/20/19	B1	1,003,551		
	Cunningham Lindsey	3.00070		- •	.,,		
	Group, Ltd., Term Loan,						
1,294	First Lien	5.000%	12/10/19	Ba3	1,302,337		
	USI Holdings						
	Corporation, Term Loan						
1,990	В	5.250%	12/27/19	B1	2,009,651		
	Vantage Drilling						
963	Company, Term Loan B	6.250%	10/25/17	B-	970,521		
5,242	Total Insurance			_	5,286,060		
	Internet & Catalog Retail	1.4% (1.0% of	r Total Invest	ments)			
0 700	EIG Investors Corp.,	0.0500/			0 700 /00		
2,736	Term Loan, First Lien	6.250%	11/09/19	B1	2,760,192		
	Internet Software & Services 5.1% (3.6% of Total Investments)						
700	Ancestry.com, Inc., Term Loan B1		10/00/10	D.	707 040		
729 1,000		5.250% 8.250%	12/28/18 5/22/21	B+ CCC+	737,043 1,004,063		
1,000		0.200%	5/22/21	000+	1,004,003		

	ION Trading					
	Technologies S.A.R.L.,					
	Term Loan, Second Lien					
925	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	932,169	
	Sabre, Inc., Term Loan					
2,488	В	5.250%	2/19/19	B1	2,523,646	
	San Juan Cable LLC,					
2,000	Term Loan, Second Lien	10.000%	6/09/18	CCC+	2,015,000	
	SSI Investments II, Ltd.,					
2,960	New Term Loan	5.000%	5/26/17	Ba3	2,986,260	
	Total Internet Software					
10,102	& Services				10,198,181	
IT Services 5.0% (3.5% of Total Investments)						
	CompuCom Systems,					
663	Inc., Term Loan B	4.250%	5/09/20	B1	669,054	
	EIG Investors Corp.,					
1,500	Term Loan, Second Lien	10.250%	5/09/20	CCC+	1,509,375	
	SRA International, Term					
933	Loan	6.500%	7/20/18	B1	937,809	
	SunGard Data Systems,					
998	Inc., Term Loan E	4.000%	3/08/20	BB	1,006,683	
Nuveen Investments						
		54				

Α	rincipal mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		IT Services (continued)				
\$	2,325	VFH Parent LLC, Term Loan B	5.775%	7/08/16	N/R	\$2,348,279
	3,463	Zayo Group LLC, Term Loan B	4.500%	7/02/19	B1	3,499,109