

NUVEEN SENIOR INCOME FUND  
Form N-CSRS  
April 08, 2014

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: January 31, 2014

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.

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

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.

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**ITEM 1. REPORTS TO SHAREHOLDERS**

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Closed-End Funds

Nuveen Investments

**Closed-End Funds**

**Semi-Annual Report** January 31, 2014

**NSL**

Nuveen Senior Income Fund

**JFR**

Nuveen Floating Rate Income Fund

**JRO**

Nuveen Floating Rate Income Opportunity Fund

**JSD**

Nuveen Short Duration Credit Opportunities Fund

**JQC**

Nuveen Credit Strategies Income Fund

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## **Chairman's Letter**

### **to Shareholders**

#### **Dear Shareholders,**

Despite headwinds from slow growth, fiscal and political uncertainty in many countries and some fragile economies around the world, domestic and international equity markets increased significantly in 2013. The emerging markets equity sector was an exception. Other sectors, such as real estate, were flat to down a bit and commodities were notably negative in total return performance. The fixed income market also experienced losses in many sectors.

U.S. equities in particular hit numerous all-time highs during the past year, exceeding prior rising market trends. Europe and Asia struggled with political and financial stresses but Europe's improving GDP in the second half provided hope that the region can exit recession. In Japan, the economic policies advocated by Prime Minister Shinzo Abe became a positive influence on the economy as deflationary pressures declined, while the economy in China started to stabilize due to monetary easing and supply side reforms. On the domestic front, the Federal Reserve stimulus continued throughout the year but discussion of reductions in the stimulus program caused historically low rates to rise and added to concern that interest rates could rise quickly in the near future. This provided challenges for fixed income investors.

The Federal Reserve's decision to slow down its bond buying program beginning in January 2014, and the federal budget compromise over government spending into early 2015 were positive signs that the domestic economy is moving forward. We are beginning to experience an economy that can provide encouraging conditions for GDP growth, job growth and low inflation. Additionally, downward trending unemployment and a continuing rebound in the housing market adds to a positive economic scenario going forward.

However, the current year has experienced a tumultuous start. It is in these particularly volatile markets that professional investment management is most important. Investment teams who have experienced challenging markets in the past understand how their asset class can behave in rapidly changing times. Remaining committed to their investment disciplines during these times is a critical component to achieving long-term success. In fact, many strong investment track records are established during challenging periods because experienced investment teams understand that volatile markets place a premium on companies and investment ideas that can weather the short-term volatility. By maintaining appropriate time horizons, diversification and relying on practiced investment teams, we believe that investors can achieve their long-term investment objectives.

As always, I encourage you to communicate with your financial consultant if you have any questions about your investment in a Nuveen Fund. On behalf of the other members of the Nuveen Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

William J. Schneider  
Chairman of the Nuveen Fund Board  
March 25, 2014





## **Portfolio Managers'**

### **Comments**

Nuveen Senior Income Fund (NSL)

Nuveen Floating Rate Income Fund (JFR)

Nuveen Floating Rate Income Opportunity Fund (JRO)

Nuveen Short Duration Credit Opportunities Fund (JSD)

Nuveen Credit Strategies Income Fund (JQC)

*The Funds' investment portfolios are managed by Symphony Asset Management, LLC (Symphony), an affiliate of Nuveen Investments. Gunther Stein, who serves as the firm's Chief Investment Officer, and Scott Caraher manage NSL, JFR and JRO. Gunther and Sutanto Widjaja manage JQC, while JSD is managed by Gunther, Scott and Jenny Rhee. Here the team discusses their management strategies and the performance of the Funds for the six-month reporting period ended January 31, 2014.*

### **What strategies were used to manage the Funds during the six-month reporting period ended January 31, 2014? 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. The Fund maintains a portfolio with an average duration that does not exceed two years.

JQC invests at least 70% of its assets in senior secured and second lien loans, and up to 30% of its assets opportunistically over the credit cycle in other types of securities across a company's capital structures. These other securities primarily include income-oriented securities such as high yield corporate and convertible bonds as well as common stocks.

### **How did the Funds perform during this six-month reporting period ended January 31, 2014?**

The tables in the Performance Overview and Holding Summaries section of this report provide total return performance for each Fund for the six-month, one-year, five-year, ten-year and/or since inception periods ended January 31, 2014. For

**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 (S&P), Moody's Investors (Moody's) Service, Inc. or Fitch, Inc. (Fitch). 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.**

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**Portfolio Managers' Comments** (continued)

the six-month reporting period ended January 31, 2014, NSL, JFR, JRO and JSD's total return on common share net asset value (NAV) outperformed the Barclays U.S. Aggregate Bond Index while all of the Funds outperformed the CSFB Leveraged Loan Index. Loans in general performed well during the reporting period, due to solid economic growth and low default rates. During January 2014, robust technical conditions helped floating rate instruments post gains while equity markets tumbled off record highs amid concerns of slowing global economic growth.

The senior loans and corporate bonds of Clear Channel Communications, Inc., a diversified media and entertainment company, contributed positively to performance as a significant holding for each of the Funds. Throughout the reporting period, we believed that the company would continue to address its upcoming maturities and earnings would improve along with the economy. The company's capital structure benefitted during the reporting period when it announced an amend-and-extend loan transaction (amend-to-extend transaction allows an issuer to push out part of its loan maturities through an amendment, rather than a full-out refinancing) and the loan traded higher as investor appetite for the longer dated, higher yielding maturity increased. While the company has now addressed the bulk of its near term maturities, we are maintaining exposure to the credit as the loans offer a compelling yield and attractive total return in the current economic environment.

Also contributing to performance during the reporting period were the senior loans of the communication technology services company IPC Systems. The loans contributed positively as investors focused on the attractive yeild of this relatively short dated paper.

The loans of J.C. Penney Company, Inc. detracted from performance during the reporting period. Our initial thesis was built on the potential turnaround story with a new CEO and on the theoretical value of the company's real estate. However, recent trends have proven the turnaround more challenging. Headline risk from a prominent activist investor and disappointing same store sales hurt the loan during the reporting period. We no longer hold the position.

Also negatively impacting the portfolios were the loans of the Sun Products Corporation, a cleaning products company. The company faced increasing competition from a larger competitor and detracted during the period.

There has been an increased focus on the structure of many senior loans in the market, including London Interbank Offered Rate (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, and we believe the senior loan asset class provides fixed income oriented investors with a potential safeguard from a secular rise in interest rates.

JQC maintained exposure to senior loans during the reporting period, while tactically allocating between high yield corporate bonds and equity securities. 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 cash flow. Selectively, the Fund had exposure to companies with above average leverage

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where we felt that fundamentals supported the valuation or where a positive catalyst existed. During the reporting period, the Fund increased its exposure limits with regards to equity securities as well as CCC-rated securities.

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.

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**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 our research has shown 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. The Funds' use of leverage had a positive impact on performance during this reporting period.

The Funds also continued to use swap contracts to partially fix the interest cost of leverage, which as mentioned previously, the Funds use through bank borrowings. The swap contracts' impact on the Funds' performance was negligible during this reporting period.

As of January 31, 2014, the Funds' percentages of leverage are shown in the accompanying table.

	<b>NSL</b>	<b>JFR</b>	<b>JRO</b>	<b>JSD</b>	<b>JQC</b>
Effective Leverage*	34.97%	34.92%	34.78%	29.91%	28.69%
Regulatory Leverage*	34.97%	34.92%	34.78%	29.91%	28.69%

\* 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.

**THE FUNDS' REGULATORY LEVERAGE***Bank Borrowings*

As discussed previously, the Funds employ regulatory leverage through the use of bank borrowings. As of January 31, 2014, the Funds have outstanding bank borrowings as shown in the accompanying table.

	<b>NSL</b>	<b>JFR</b>	<b>JRO</b>	<b>JSD</b>	<b>JQC</b>
Bank Borrowing	\$99,000,000	\$237,200,000	\$163,900,000	\$85,000,000	\$561,000,000

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

*Variable Rate Term Preferred Shares*

During the current reporting period, NSL, JFR and JRO each refinanced a portion of their bank borrowings with the issuance of Variable Rate Term Preferred (VRTP) shares. Each Fund's VRTP shares were issued via private placement and are not publicly available. VRTP shares feature a fixed short-term (three years) with floating rate dividends set monthly at a specified short-term index rate, plus a fixed spread. As of

January 31, 2014, the Funds' outstanding VRTP shares are as shown in the accompanying table.

	<b>NSL</b>	<b>JFR</b>	<b>JRO</b>
VRTP Shares, at liquidation value	\$58,000,000	\$139,000,000	\$98,000,000

Refer to Notes to Financial Statements, Note 1 General Information and Significant Accounting Policies for further details on VRTP shares.

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**Common Share****Information****DISTRIBUTION INFORMATION**

The following information regarding the Funds' distributions is current as of January 31, 2014. Each Fund's distribution levels may vary over time based on each Fund's investment activity and portfolio investment value changes.

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

**Per Common Share Amounts**

<b>Ex-Distribution Date</b>	<b>NSL</b>	<b>JFR</b>	<b>JRO</b>	<b>JSD</b>	<b>JQC</b>
August 2013	\$0.0410	\$0.0700	\$0.0730	\$0.1260	\$0.0620
September	0.0390	0.0670	0.0690	0.1220	0.0580
October	0.0390	0.0670	0.0690	0.1220	0.0580
November	0.0390	0.0670	0.0690	0.1220	0.0580
December	0.0360	0.0615	0.0645	0.1140	0.0545
January 2014	0.0360	0.0615	0.0645	0.1140	0.0545
Short-Term Capital Gain*				\$0.0729	
Long-Term Capital Gain*				\$0.2540	
Current Distribution Rate**	6.03%	6.12%	6.40%	7.33%	6.88%

\* Distribution paid in December 2013.

\*\* 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.

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 January 31, 2014, all five Funds had positive UNII balances, based upon our best estimate, for tax purposes and negative UNII balances for financial reporting purposes.

**COMMON SHARE REPURCHASES**

During November 2013, the Nuveen Funds' Board of Directors/Trustees reauthorized the Funds' open-market share repurchase program, allowing each Fund to repurchase an aggregate of up to

approximately 10% of their outstanding common shares.

As of January 31, 2014, and since the inception of the Funds' repurchase programs, the Funds have cumulatively repurchased and retired their common shares as shown in the accompanying table.

	<b>NSL</b>	<b>JFR</b>	<b>JRO</b>	<b>JSD</b>	<b>JQC</b>
Common Shares Cumulatively Repurchased and Retired		147,593	19,400		4,315,092
Common Shares Authorized for Repurchase	3,865,000	5,515,000	3,850,000	1,010,000	13,625,000

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

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**Common Share Information** (continued)**COMMON SHARE EQUITY SHELF PROGRAMS**

During the reporting period, the Funds were authorized to issue additional shares through their ongoing equity shelf programs. Under these programs, each Fund, subject to market conditions, may raise additional capital from time to time in varying amounts and offering methods at a net price or above the Fund's NAV per common share. Under the equity shelf programs, the Funds are authorized to issue the following number of additional common shares:

	<b>NSL</b>	<b>JFR</b>	<b>JRO</b>	<b>JSD</b>	<b>JQC</b>
Additional Common Shares Authorized	12,000,000	12,900,000	11,600,000	1,000,000	13,600,000

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

	<b>JFR</b>	<b>JRO</b>
Common Shares Sold through Equity Shelf Program	22,610	43,186
Weighted Average Premium to NAV per Common Share Sold	1.46%	1.38%

As of November 30, 2013, NSL, JFR and JRO's shelf offering registration statement is no longer effective. Therefore, the Funds may not issue additional common shares under their equity shelf programs until a new registration statement is effective.

**OTHER COMMON SHARE INFORMATION**

As of January 31, 2014, 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.

	<b>NSL</b>	<b>JFR</b>	<b>JRO</b>	<b>JSD</b>	<b>JQC</b>
Common Share NAV	\$ 7.56	\$ 12.71	\$ 12.76	\$ 19.73	\$ 10.23
Common Share Price	\$ 7.16	\$ 12.06	\$ 12.10	\$ 18.67	\$ 9.50
Premium/(Discount) to NAV	(5.29)%	(5.11)%	(5.17)%	(5.37)%	(7.14)%
6-Month Average Premium/(Discount) to NAV	(4.89)%	(4.37)%	(3.24)%	(4.82)%	(6.13)%

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## Risk

### Considerations

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

**Preferred Stock Risk.** Preferred stocks are subordinated to bonds and other debt instruments in a company's capital structure, and therefore are subject to greater credit risk.

**Call Risk or Prepayment Risk.** Issuers may exercise their option to prepay principal earlier than scheduled, forcing the Fund to reinvest in lower-yielding securities.

**Counterparty Risk.** To the extent that a Fund's derivative investments are purchased or sold in over-the-counter transactions, the Fund will be exposed to the risk that counter-parties to these transactions will be unable to meet their obligations.

**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.

**Non-U.S. Securities Risk.** Investments in non-U.S securities involve special risks not typically associated with domestic investments including currency risk and adverse political, social and economic development. These risks often are magnified in emerging markets.

**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.

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**Risk Considerations** (continued)

**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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**NSL****Nuveen Senior Income Fund****Performance Overview and Holding Summaries as of January 31, 2014****Average Annual Total Returns as of January 31, 2014**

	<b>Cumulative 6-Month</b>	<b>1-Year</b>	<b>Average Annual 5-Year</b>	<b>10-Year</b>
NSL at Common Share NAV	4.50%	9.59%	24.17%	6.96%
NSL at Common Share Price	(0.76)%	(1.72)%	24.13%	5.31%
Barclays U.S. Aggregate Bond Index	1.78%	0.12%	4.93%	4.62%
CSFB Leveraged Loan Index	2.88%	5.72%	12.40%	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**

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

### **Fund Allocation**

#### **(% of net assets)**

Variable Rate Senior Loan Interests	126.3%
Corporate Bonds	18.7%
Short-Term Investments	10.1%
Common Stocks	2.5%
Convertible Bonds	0.3%
Preferred Shares	(19.9)%
Borrowings	(33.9)%
Other Assets Less Liabilities	(4.1)%

#### **Top Five Issuers<sup>1</sup>**

#### **(% of total long-term investments)**

Tribune Company	4.0%
Clear Channel Communications, Inc.	3.6%
Valeant Pharmaceuticals International, Inc.	3.3%
Dell, Inc.	2.1%
Federal-Mogul Corporation	1.9%

#### **Portfolio Composition<sup>1</sup>**

#### **(% of total investments)**

Media	13.7%
Health Care Providers & Services	7.9%
Pharmaceuticals	7.0%
Software	6.8%
Oil, Gas & Consumable Fuels	5.3%
Hotels, Restaurants & Leisure	5.1%
Food Products	4.2%
Diversified Consumer Services	3.8%
Food & Staples Retailing	2.7%
Health Care Equipment & Supplies	2.4%
Computers & Peripherals	2.2%
Wireless Telecommunication Services	2.2%
Internet Software & Services	2.2%
Airlines	2.2%
Diversified Financial Services	2.1%
Commercial Services & Supplies	2.1%
Semiconductors & Equipment	2.0%
Short-Term Investments	6.4%
Other Industries	19.7%

#### **Credit Quality<sup>1,2</sup>**

**(% of total investments)**

BBB	1.9%
BB or Lower	88.8%
N/R (not rated)	1.3%
N/A (not applicable)	8.0%

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

1 Excluding investments in derivatives.

2 Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. 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.

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**JFR****Nuveen Floating Rate Income Fund****Performance Overview and Holding Summaries as of January 31, 2014****Average Annual Total Returns as of January 31, 2014**

	Cumulative		Average Annual	Since
	6-Month	1-Year	5-Year	Inception <sup>1</sup>
JFR at Common Share NAV	4.58%	9.31%	21.89%	6.06%
JFR at Common Share Price	(2.05)%	0.76%	20.46%	5.38%
Barclays U.S. Aggregate Bond Index	1.78%	0.12%	4.93%	4.46%
CSFB Leveraged Loan Index	2.88%	5.72%	12.40%	5.07%

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**

Nuveen Investments

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

### **Fund Allocation**

#### **(% of net assets)**

Variable Rate Senior Loan Interests	119.5%
Corporate Bonds	18.2%
Short-Term Investments	10.5%
Asset-Backed Securities	5.8%
Common Stocks	3.3%
Investment Companies	1.8%
Convertible Bonds	0.3%
Preferred Shares	(19.8)%
Borrowings	(33.8)%
Other Assets Less Liabilities	(5.8)%

#### **Top Five Issuers<sup>2</sup>**

#### **(% of total long-term investments)**

Tribune Company	3.7%
Clear Channel Communications, Inc.	3.1%
Valeant Pharmaceuticals International, Inc.	2.4%
Univision Communications, Inc.	1.7%
Dell, Inc.	1.7%

#### **Portfolio Composition<sup>2</sup>**

#### **(% of total investments)**

Media	14.1%
Health Care Providers & Services	7.9%
Software	6.2%
Pharmaceuticals	5.4%
Oil, Gas & Consumable Fuels	4.8%
Food Products	4.0%
Hotels, Restaurants & Leisure	3.8%
Wireless Telecommunication Services	3.0%
Diversified Consumer Services	2.9%
Diversified Financial Services	2.5%
Food & Staples Retailing	2.2%
Health Care Equipment & Supplies	2.0%
Semiconductors & Equipment	1.9%
Internet Software & Services	1.9%
Airlines	1.9%
Commercial Services & Supplies	1.8%
Computers & Peripherals	1.8%
Communications Equipment	1.7%

Asset-Backed Securities	3.5%
Investment Companies	1.1%
Short-Term Investments	6.6%
Other Industries	19.0%
<b>Credit Quality<sup>2,3</sup></b>	

**(% of total investments)**

BBB	1.5%
BB or Lower	87.1%
N/R (not rated)	1.6%
N/A (not applicable)	9.8%

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 3/25/04.

2 Excluding investments in derivatives.

3 Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. 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.

Nuveen Investments

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**JRO****Nuveen Floating Rate Income Opportunity Fund****Performance Overview and Holding Summaries as of January 31, 2014****Average Annual Total Returns as of January 31, 2014**

	<b>Cumulative</b>		<b>Average Annual</b>	<b>Since</b>
	<b>6-Month</b>	<b>1-Year</b>	<b>5-Year</b>	<b>Inception<sup>1</sup></b>
JRO at Common Share NAV	5.02%	10.59%	24.60%	6.79%
JRO at Common Share Price	(1.72)%	(1.82)%	24.25%	6.04%
Barclays U.S. Aggregate Bond Index	1.78%	0.12%	4.93%	4.89%
CSFB Leveraged Loan Index	2.88%	5.72%	12.40%	5.06%

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**

Nuveen Investments

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

### **Fund Allocation**

#### **(% of net assets)**

Variable Rate Senior Loan Interests	119.5%
Corporate Bonds	20.7%
Short-Term Investments	9.4%
Asset-Backed Securities	5.6%
Common Stocks	3.5%
Convertible Bonds	0.3%
Preferred Shares	(20.0)%
Borrowings	(33.4)%
Other Assets Less Liabilities	(5.6)%

#### **Top Five Issuers<sup>2</sup>**

#### **(% of total long-term investments)**

Tribune Company	4.2%
Clear Channel Communications, Inc.	3.9%
Valeant Pharmaceuticals International, Inc.	2.6%
Federal Mogul Corporation	1.8%
Dell, Inc.	1.8%

#### **Portfolio Composition<sup>2</sup>**

#### **(% of total investments)**

Media	15.8%
Health Care Providers & Services	7.2%
Software	6.3%
Pharmaceuticals	5.9%
Oil, Gas & Consumable Fuels	4.9%
Hotels, Restaurants & Leisure	3.6%
Food Products	3.6%
Diversified Consumer Services	3.3%
Wireless Telecommunication Services	3.2%
Internet Software & Services	2.8%
Diversified Financial Services	2.3%
Food & Staples Retailing	2.3%
Health Care Equipment & Supplies	2.2%
Airlines	2.0%
Computers & Peripherals	1.9%
Semiconductors & Equipment	1.9%
Commercial Services & Supplies	1.8%
Asset-Backed Securities	3.6%
Short-Term Investments	5.9%



Other Industries 19.5%  
**Credit Quality<sup>2,3</sup>**

**(% of total investments)**

BBB	1.4%
BB or Lower	88.7%
N/R (not rated)	1.8%
N/A (not applicable)	8.1%

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1 Since inception returns are from 7/27/04.

2 Excluding investments in derivatives.

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Nuveen Investments

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**JSD****Nuveen Short Duration Credit Opportunities Fund****Performance Overview and Holding Summaries as of January 31, 2014****Average Annual Total Returns as of January 31, 2014**

	<b>Cumulative</b>	<b>Average Annual</b>	
	<b>6-Month</b>	<b>1-Year</b>	<b>Since Inception<sup>1</sup></b>
JSD at Common Share NAV	4.45%	8.45%	9.71%
JSD at Common Share Price	(0.80)%	(0.50)%	5.86%
Barclays U.S. Aggregate Bond Index	1.78%	0.12%	3.21%
CSFB Leveraged Loan Index	2.88%	5.72%	5.45%

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**

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

### **Fund Allocation**

**(% of net assets)**

Variable Rate Senior Loan Interests	118.7%
Corporate Bonds	20.5%
Short-Term Investments	3.8%
Borrowings	(42.7)%
Other Assets Less Liabilities	(0.3)%

### **Top Five Issuers<sup>2</sup>**

**(% of total long-term investments)**

Clear Channel Communications, Inc.	3.2%
Valeant Pharmaceuticals International, Inc.	2.9%
Delta Air Lines, Inc.	2.2%
Dell, Inc.	1.8%
Onex Carestream Finance LP	1.6%

### **Portfolio Composition<sup>2</sup>**

**(% of total investments)**

Health Care Providers & Services	9.4%
Media	9.1%
Software	8.7%
Pharmaceuticals	8.5%
Oil, Gas & Consumable Fuels	6.9%
Internet Software & Services	5.6%
Hotels, Restaurants & Leisure	4.5%
Diversified Consumer Services	4.2%
Wireless Telecommunication Services	3.5%
Health Care Equipment & Supplies	3.4%
Food Products	2.9%
Airlines	2.9%
Food & Staples Retailing	2.7%
Commercial Services & Supplies	2.5%
Diversified Financial Services	2.2%
Computers & Peripherals	2.0%
Short-Term Investments	2.6%
Other Industries	18.4%

### **Credit Quality<sup>2,3</sup>**

**(% of total investments)**

BBB	2.0%
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BB or Lower	94.2%
N/R (not rated)	1.2%
N/A (not applicable)	2.6%

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

2 Excluding investments in derivatives.

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Nuveen Investments

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**JQC****Nuveen Credit Strategies Income Fund****Performance Overview and Holding Summaries as of January 31, 2014****Average Annual Total Returns as of January 31, 2014**

	<b>Cumulative 6-Month</b>	<b>1-Year</b>	<b>Average Annual 5-Year</b>	<b>10-Year</b>
JQC at Common Share NAV	4.67%	9.57%	21.64%	4.46%
JQC at Common Share Price	(1.81)%	0.98%	25.92%	4.89%
CSFB Leveraged Loan Index	2.88%	5.72%	12.40%	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**

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

### **Fund Allocation**

#### **(% of net assets)**

Variable Rate Senior Loan Interests	97.6%
Corporate Bonds	29.2%
Common Stocks	8.2%
Short-Term Investments	2.9%
Convertible Bonds	1.1%
Borrowings	(40.2)%
Other Assets Less Liabilities	1.2%

#### **Top Five Issuers<sup>1</sup>**

#### **(% of total long-term investments)**

Kinetic Concepts, Inc.	2.8%
Clear Channel Communications, Inc.	2.5%
WideOpenWest Finance LLC	2.4%
Delta Air Lines, Inc.	2.3%
iStar Financial, Inc.	2.1%

#### **Portfolio Composition<sup>1</sup>**

#### **(% of total investments)**

Media	11.9%
Software	7.8%
Health Care Equipment & Supplies	7.8%
Pharmaceuticals	5.9%
Diversified Consumer Services	4.5%
Hotels, Restaurants & Leisure	4.3%
Health Care Providers & Services	4.1%
Oil, Gas & Consumable Fuels	4.0%
Wireless Telecommunication Services	3.8%
Food Products	3.5%
Chemicals	3.0%
Airlines	2.7%
Internet Software & Services	2.5%
Diversified Telecommunication Services	2.5%
Food & Staples Retailing	2.2%
Real Estate Investment Trust	2.1%
Distributors	2.0%
Household Durables	2.0%
Real Estate Management & Development	1.9%
Short-Term Investments	2.1%

Other Industries	19.4%
<b>Credit Quality<sup>1,2</sup></b>	

**(% of total investments)**

BBB	2.4%
BB or Lower	89.6%
N/A (not applicable)	8.0%

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1 Excluding investments in derivatives.

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Nuveen Investments

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**Shareholder****Meeting Report**

The annual meeting of shareholders was held in the offices of Nuveen Investments on November 26, 2013; at this meeting the shareholders were asked to vote on the election of Board Members.

	<b>NSL</b> Common Shares	<b>JFR</b> Common Shares	<b>JRO</b> Common Shares	<b>JSD</b> Common Shares
<b>Approval of the Board Members was reached as follows:</b>				
William C. Hunter				
For	33,533,903	46,939,063	32,956,437	8,679,939
Withhold	742,590	1,137,631	788,811	177,192
Total	34,276,493	48,076,694	33,745,248	8,857,131
Judith M. Stockdale				
For	33,483,405	46,834,802	32,845,976	8,666,712
Withhold	793,088	1,241,892	899,272	190,419
Total	34,276,493	48,076,694	33,745,248	8,857,131
Carole E. Stone				
For	33,491,887	46,847,832	32,900,424	8,676,345
Withhold	784,606	1,228,862	844,824	180,786
Total	34,276,493	48,076,694	33,745,248	8,857,131
Virginia L. Stringer				
For	33,466,105	46,817,106	32,914,904	8,676,143
Withhold	810,388	1,259,588	830,344	180,988
Total	34,276,493	48,076,694	33,745,248	8,857,131

Nuveen Investments

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## NSL

## Nuveen Senior Income Fund

## Portfolio of Investments January 31, 2014 (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>LONG-TERM INVESTMENTS</b>	<b>147.8% (93.6% of Total Investments)</b>			
	<b>VARIABLE RATE SENIOR LOAN INTERESTS</b>	<b>126.3% (80.0% of Total Investments)</b>			
	<b>(4)</b>				
	<b>Aerospace &amp; Defense</b>	<b>0.5% (0.3% of Total Investments)</b>			
\$ 1,485	Sequa Corporation, Term Loan B	5.250%	6/19/17	B	\$ 1,466,066
	<b>Airlines</b>	<b>3.4% (2.2% of Total Investments)</b>			
2,488	American Airlines, Inc., Term Loan	3.750%	6/27/19	Ba2	2,511,599
3,955	Delta Air Lines, Inc., Term Loan B1	4.000%	10/18/18	Ba1	3,981,144
990	Delta Air Lines, Inc., Term Loan B2	3.250%	4/18/16	Ba1	996,085
2,500	US Airways, Inc., Term Loan B1	3.500%	5/23/19	Ba2	2,516,875
9,933	Total Airlines				10,005,703
	<b>Auto Components</b>	<b>2.8% (1.8% of Total Investments)</b>			
5,433	Federal-Mogul Corporation, Tranche B, Term Loan, DD1	2.108%	12/29/14	B1	5,405,468
2,756	Federal-Mogul Corporation, Tranche C, Term Loan, DD1	2.108%	12/28/15	B1	2,742,322
8,189	Total Auto Components				8,147,790
	<b>Biotechnology</b>	<b>0.6% (0.4% of Total Investments)</b>			
1,745	Grifols, Inc., Term Loan	4.250%	6/01/17	Ba1	1,760,343
	<b>Building Products</b>	<b>0.5% (0.3% of Total Investments)</b>			
1,496	Quikrete Holdings, Inc., Term Loan, First Lien	4.000%	9/28/20	B+	1,511,362
	<b>Capital Markets</b>	<b>1.6% (1.0% of Total Investments)</b>			
661	American Capital, LTD., Term Loan, First Lien	4.000%	8/22/16	BB	665,648
1,496	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,516,349
2,468	Walter Investment Management Corporation, Tranche	4.750%	12/18/20	B+	2,489,734

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	B, Term Loan, First Lien				
4,625	Total Capital Markets				4,671,731
	<b>Chemicals 1.7% (1.1% of Total Investments)</b>				
1,886	Ineos US Finance LLC, Term Loan, First Lien	4.000%	5/04/18	BB	1,898,839
990	PQ Corporation, Term Loan, First Lien	4.500%	8/07/17	B+	1,000,165
1,435	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,429,407
197	W.R Grace & Co., Delayed Draw, Term Loan, WI/DD	TBD	TBD	BBB	198,438
553	W.R Grace & Co., Exit Term Loan, WI/DD	TBD	TBD	BBB	555,625
5,061	Total Chemicals				5,082,474
	<b>Commercial Services &amp; Supplies 2.7% (1.7% of Total Investments)</b>				
2,500	Aramark Corporation, Term Loan, Tranche D	4.000%	9/09/19	BBB	2,518,738
997	CCS Income Trust, Term Loan, First Lien	6.250%	5/12/18	B	1,006,115
750	Education Management LLC, Tranche C2, Term Loan, WI/DD	TBD	TBD	B	720,750
3,016	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	3,057,351
491	HMH Holdings, Inc., Term Loan, First Lien	4.250%	5/14/18	B1	494,934
32	Vertrue Inc., Term Loan, First Lien	15.000%	2/04/18	N/R	32,384
7,786	Total Commercial Services & Supplies				7,830,272
	<b>Communications Equipment 2.3% (1.4% of Total Investments)</b>				
1,733	Alcatel-Lucent, Inc., Term Loan C	5.750%	1/30/19	B+	1,752,618
3,243	Avaya, Inc., Term Loan B3, DD1	4.736%	10/26/17	B1	3,174,268
1,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	BB	1,679,688
6,643	Total Communications Equipment				6,606,574

Nuveen Investments  
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**NSL Nuveen Senior Income Fund**Portfolio of Investments (continued) **January 31, 2014** (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Computers &amp; Peripherals</b>	<b>3.5% (2.2% of Total Investments)</b>			
\$ 8,978	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$ 8,949,915
1,188	SunGard Data Systems, Inc., Term Loan D	4.500%	1/31/20	BB	1,195,420
10,166	Total Computers & Peripherals				10,145,335
	<b>Containers &amp; Packaging</b>	<b>0.7% (0.4% of Total Investments)</b>			
2,000	Berry Plastics Holding Corporation, Term Loan E	3.750%	1/06/21	B+	2,003,036
	<b>Distributors</b>	<b>1.5% (1.0% of Total Investments)</b>			
4,476	HD Supply, Inc., Term Loan B	4.500%	10/12/17	B+	4,515,236
	<b>Diversified Consumer Services</b>	<b>5.7% (3.6% of Total Investments)</b>			
2,680	Cengage Learning Acquisitions, Inc., Term Loan, (5)	4.750%	7/03/14	D	2,461,132
1,574	Ceridian Corporation, New Replacement Term Loan	4.408%	8/14/15	B1	1,584,770
7,105	Hilton Hotels Corporation, Term Loan B2	3.750%	10/25/20	BB	7,164,187
2,441	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	B1	2,435,220
995	Pinnacle Entertainment, Term Loan B2	3.750%	8/13/20	BB+	1,003,084
1,995	Spotless Holdings, SAS, Term Loan, First Lien	5.000%	10/02/18	B1	2,027,419
16,790	Total Diversified Consumer Services				16,675,812
	<b>Diversified Financial Services</b>	<b>3.4% (2.1% of Total Investments)</b>			
1,990	Home Loan Servicing Solutions, Ltd., Term Loan B	4.500%	6/26/20	BB	2,023,581
1,985	Ocwen Financial Corporation, Term Loan B	5.000%	2/15/18	B+	2,009,193
1,812	RPI Finance Trust, Term Loan B3	3.250%	11/09/18	Baa2	1,825,246
3,946		4.750%	4/01/19	B1	3,982,605

	WideOpenWest Finance LLC, Term Loan B, DD1				
9,733	Total Diversified Financial Services				9,840,625
	<b>Diversified Other</b>	<b>0.2%</b>	<b>(0.1% of Total Investments)</b>		
506	Rexnord LLC, Term Loan B	4.000%	8/21/20	B+	509,162
	<b>Electronic Equipment &amp; Instruments</b>	<b>0.6%</b>	<b>(0.4% of Total Investments)</b>		
1,903	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/26/17	B	1,712,250
	<b>Food &amp; Staples Retailing</b>	<b>4.2%</b>	<b>(2.7% of Total Investments)</b>		
903	Albertson's LLC, Term Loan B1	4.250%	3/21/16	BB	911,553
1,589	Albertson's LLC, Term Loan B2	4.750%	3/21/19	BB	1,608,500
2,391	BJ's Wholesale Club, Inc., Replacement Loan, First Lien	4.500%	9/26/19	B	2,417,014
2,000	BJ's Wholesale Club, Inc., Replacement Loan, Second Lien	8.500%	3/31/20	CCC	2,060,208
750	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	4.875%	6/21/21	B	765,000
989	Supervalu, Inc., New Term Loan B	5.000%	3/21/19	B+	995,512
3,750	Wilton Products, Inc., Tranche B, Term Loan	7.500%	8/30/18	B	3,581,250
12,372	Total Food & Staples Retailing				12,339,037
	<b>Food Products</b>	<b>6.6%</b>	<b>(4.2% of Total Investments)</b>		
1,980	AdvancePierre Foods, Inc., Term Loan, First Lien	5.750%	7/10/17	B1	1,985,776
684	AdvancePierre Foods, Inc., Term Loan, Second Lien	9.500%	10/10/17	CCC+	668,610
8,014	H.J Heinz Company, Term Loan B2	3.500%	6/05/20	BB	8,104,998
1,574	Michael Foods Group, Inc., Term Loan	4.250%	2/25/18	Ba3	1,587,248
993	Pinnacle Foods Finance LLC, Term Loan G	3.250%	4/29/20	BB	994,981
5,845	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	5,910,275
19,090	Total Food Products				19,251,888
	<b>Health Care Equipment &amp; Supplies</b>	<b>3.0%</b>	<b>(1.9% of Total Investments)</b>		

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1,000	Ardent Medical Services, Inc., Term Loan, Second Lien	11.000%	1/02/19	CCC+	1,015,000
1,908	Kinetic Concepts, Inc., Term Loan D1	4.000%	5/04/18	BB	1,927,860
750	Kinetic Concepts, Inc., Term Loan D1, WI/DD	TBD	TBD	BB	756,090
3,900	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	3,965,391
1,000	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/07/19	B	1,023,333
8,558	Total Health Care Equipment & Supplies				8,687,674

Nuveen Investments  
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Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Health Care Providers &amp; Services</b>	<b>8.8% (5.5% of Total Investments)</b>			
\$ 1,399	Ardent Medical Services, Inc., Term Loan, First Lien	6.750%	7/02/18	B+	\$ 1,410,651
926	BioScrip, Inc., Delayed Draw, Term Loan	6.500%	7/31/20	B	921,152
1,515	Community Health Systems, Inc., Term Loan D, DD1	4.250%	1/27/21	BB	1,532,926
6	Community Health Systems, Inc., Term Loan E	3.487%	1/25/17	BB	5,797
3,960	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	3,997,933
602	Genesis Healthcare LLC, Term Loan	10.001%	12/04/17	B	615,568
4,207	Golden Living, Term Loan	5.000%	5/04/18	B	4,144,615
990	Heartland Dental Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	996,193
500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	512,500
1,299	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	1,311,408
919	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	B	890,604
544	National Mentor Holdings, Inc., Term Loan B, WI/DD	TBD	TBD	B1	548,736
2,500	One Call Care Management, Inc., Term Loan B	5.000%	11/27/20	B1	2,518,750
226	Sheridan Holdings, Inc., Delayed Draw, Term Loan, WI/DD	TBD	TBD	B1	226,371
3,994	Sheridan Holdings, Inc., Term Loan, First Lien, DD1	4.500%	6/29/18	B1	4,032,298
1,400	Sheridan Holdings, Inc., Term Loan, Second Lien	8.250%	12/20/21	B+	1,435,000
493	Skilled Healthcare Group, Inc., Term Loan	6.750%	4/09/16	B	495,260
25,480	Total Health Care Providers & Services				25,595,762



<b>Hotels, Restaurants &amp; Leisure 7.7% (4.9% of Total Investments)</b>						
	24 Hour Fitness Worldwide, Inc., Term					
1,930	Loan B	5.250%	4/22/16	Ba3	1,954,164	
	BLB Management Services, Inc., Term					
1,415	Loan	5.250%	11/10/18	BB	1,427,615	
	Caesars Entertainment Operating Company, Inc., Term Loan B6					
3,428		5.489%	1/28/18	B	3,303,293	
	CCM Merger, Inc., Term Loan, DD1					
3,690		5.000%	3/01/17	B+	3,736,487	
	CityCenter Holdings LLC, Term Loan B, DD1					
3,250		5.000%	10/16/20	B+	3,294,350	
	Intrawest Resorts Holdings, Inc., Initial Term Loan					
1,500		5.500%	12/09/20	B+	1,505,625	
	Landry's Restaurants, Inc., Term Loan B					
933		4.000%	4/24/18	BB	943,665	
	MGM Resorts International, Term Loan B					
1,485		3.500%	12/20/19	BB	1,488,447	
	Scientific Games Corporation, Term Loan B					
2,000		4.250%	10/18/20	Ba2	2,012,322	
	Seaworld Parks and Entertainment, Inc., Term Loan B2					
947		3.000%	5/14/20	BB+	944,250	
	Station Casino LLC, Term Loan B					
1,985		5.000%	3/02/20	B	2,008,820	
22,563	Total Hotels, Restaurants & Leisure				22,619,038	
<b>Household Durables 0.2% (0.1% of Total Investments)</b>						
	Serta Simmons Holdings LLC, Term Loan					
485		4.250%	10/01/19	B+	489,572	
<b>Household Products 0.6% (0.4% of Total Investments)</b>						
	Spectrum Brands, Inc., Term Loan A					
1,472		3.000%	9/04/17	BB	1,478,709	
	Spectrum Brands, Inc., Term Loan C					
186		3.500%	9/04/19	BB	187,511	
1,658	Total Household Products				1,666,220	
<b>Insurance 2.7% (1.7% of Total Investments)</b>						
	Alliant Holdings I LLC, Initial Term Loan B, First Lien, WI/DD					
750		TBD	TBD	B1	755,625	
2,745	Hub International Holdings, Inc., Term					
		4.750%	10/02/20	B1	2,782,730	

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	Loan B, DD1				
	Sedgwick Holdings, Inc., Term Loan, First				
1,435	Lien	4.250%	6/12/18	B+	1,444,651
	USI Holdings Corporation, Initial				
2,975	Term Loan, DD1	4.250%	12/27/19	B1	2,997,360
7,905	Total Insurance				7,980,366
<b>Internet Software &amp; Services 3.4% (2.2% of Total Investments)</b>					
	EIG Investors Corp., Term Loan, DD1				
4,946		5.000%	11/09/19	B	4,999,239
	Sabre Inc., Term Loan				
499	B2	4.500%	2/19/19	B1	500,698
	Sabre Inc., Term Loan				
850	C	4.000%	2/19/18	B1	853,947
	Sabre, Inc., Term				
743	Loan B	5.250%	2/19/19	B1	748,842
	SSI Investments II, Ltd., New Term Loan				
1,776		5.000%	5/26/17	Ba3	1,791,318
	VFH Parent LLC, New				
1,158	Term Loan	5.750%	11/08/19	N/R	1,169,984
	Total Internet Software & Services				
9,972					10,064,028
<b>IT Services 1.1% (0.7% of Total Investments)</b>					
	CompuCom Systems, Inc., Term Loan B				
940		4.250%	5/09/20	B1	941,070
	SRA International, Term Loan				
327		6.500%	7/20/18	B1	326,063

Nuveen Investments

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**NSL Nuveen Senior Income Fund**Portfolio of Investments (continued) **January 31, 2014** (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
<b>IT Services (continued)</b>					
\$ 993	SunGard Data Systems, Inc., Term Loan E	4.000%	3/08/20	BB	\$ 998,698
1,112	Zayo Group LLC, Term Loan B	4.000%	7/02/19	B1	1,119,933
3,372	Total IT Services				3,385,764
<b>Leisure Equipment &amp; Products 1.3% (0.8% of Total Investments)</b>					
2,017	Bombardier Recreational Products, Inc., Term Loan	4.000%	1/30/19	B+	2,032,271
1,191	Equinox Holdings, Inc., New Initial Term Loan B	4.501%	1/31/20	B1	1,203,654
500	Four Seasons Holdings, Inc., Term Loan, Second Lien	6.250%	12/27/20	B	513,750
3,708	Total Leisure Equipment & Products				3,749,675
<b>Machinery 0.9% (0.6% of Total Investments)</b>					
2,580	Gardner Denver, Inc., Term Loan, DD1	4.250%	7/30/20	B1	2,580,707
<b>Media 16.1% (10.2% of Total Investments)</b>					
900	Affinion Group Holdings, Inc., Term Loan B, DD1	6.750%	10/09/16	B1	894,886
873	Cengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan, (5)	7.750%	7/04/17	D	800,281
1,363	Clear Channel Communications, Inc., Tranche D, Term Loan	6.910%	1/30/19	CCC+	1,325,540
2,611	Clear Channel Communications, Inc., Term Loan E	7.660%	7/30/19	CCC+	2,603,214
6,600	Cumulus Media, Inc., Term Loan B, DD1	4.250%	12/23/20	B+	6,677,517
1,427	Emerald Expositions Holdings, Inc., Term Loan, First Lien	5.500%	6/17/20	BB	1,438,543
750	EMI Music Publishing LLC, Term Loan B	4.250%	6/29/18	BB	755,625
569	Interactive Data Corporation, Term	3.750%	1/31/18	Ba3	572,168

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Loan					
993	Internet Brands, Inc., Term Loan B	6.250%	3/18/19	B+	998,289
1,785	McGraw-Hill Education Holdings LLC, Term Loan	9.000%	3/22/19	B2	1,821,816
1,000	Media General, Inc., Delayed Draw, Term Loan	4.250%	7/31/20	BB	1,010,619
988	Mediacom Broadband LLC, Tranche G, Term Loan	4.000%	1/20/20	BB	988,734
1,852	Radio One, Inc., Term Loan B, First Lien	7.500%	2/14/17	B+	1,902,898
1,496	Springer Science & Business Media, Inc., Term Loan	5.000%	8/14/20	B	1,506,070
15,809	Tribune Company, Term Loan B, DD1	4.000%	12/27/20	BB	15,819,043
3,880	Univision Communications, Inc., Replacement Term Loan, First Lien	4.000%	3/01/20	B+	3,906,202
1,714	UPC Broadband Holding BV, Term Loan AF	4.000%	1/31/21	BB	1,726,787
500	Weather Channel Corporation, Term Loan, Second Lien	7.000%	6/26/20	B3	505,625
1,324	WMG Acquisition Corporation, Tranche B, Refinancing Term Loan	3.750%	7/01/20	BB	1,329,854
1,793	Yell Group PLC, Term Loan, (5)	4.097%	7/31/14	N/R	399,303
48,227	Total Media				46,983,014
<b>Multiline Retail 0.9% (0.6% of Total Investments)</b>					
2,750	Hudson's Bay Company, Term Loan B, First Lien	4.750%	11/04/20	BB	2,794,679
<b>Oil, Gas &amp; Consumable Fuels 8.2% (5.2% of Total Investments)</b>					
1,000	Western Refining, Inc., Term Loan B	4.250%	11/12/20	BB	1,010,625
1,495	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750%	11/26/20	B1	1,508,187
1,343	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B	1,380,316
2,985	Drill Rigs Holdings, Inc., Tranche B1,	6.000%	3/31/21	B+	3,059,625

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Term Loan						
833	EP Energy LLC, Term Loan B3, Second Lien	3.500%	5/24/18	Ba3		837,500
998	Fieldwood Energy LLC, Term Loan, First Lien	3.875%	9/28/18	Ba2		1,004,670
2,000	Fieldwood Energy LLC, Term Loan, Second Lien	8.375%	9/30/20	B2		2,058,572
751	Frac Tech International LLC, Term Loan	8.500%	5/06/16	B2		761,915
3,244	Harvey Gulf International Marine, Inc., Term Loan B	5.500%	6/18/20	B1		3,298,488
1,850	Offshore Group Investment Limited, Term Loan B	5.000%	10/25/17	B		1,864,454
1,493	Pacific Drilling S.A., Term Loan B	4.500%	6/03/18	B+		1,510,970
1,496	Peabody Energy Corporation, Term Loan B	4.250%	9/24/20	BB+		1,509,104
993	Rice Drilling LLC., Term Loan, Second Lien	8.500%	10/25/18	N/R		1,013,591
1,250	Samson Investment Company, Tranche 1, Term Loan, Second Lien	5.000%	9/25/18	B1		1,264,375
993	Saxon Energy Services, Inc., Term Loan	5.500%	2/15/19	Ba3		1,004,079
750	Shelf Drilling Holdings LTD., Term Loan	10.000%	10/08/18	B+		764,062
23,474	Total Oil, Gas & Consumable Fuels					23,850,533
<b>Personal Products 0.1% (0.1% of Total Investments)</b>						
287	Prestige Brands, Inc., Term Loan B1	3.792%	1/31/19	BB		289,089

Nuveen Investments

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Pharmaceuticals</b>	<b>9.4% (6.0% of Total Investments)</b>			
\$ 555	BioScrip, Inc., Term Loan B	6.500%	7/31/20	B	\$ 552,691
1,051	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	1,061,057
796	Generic Drug Holdings, Inc., Term Loan B	5.000%	8/16/20	B1	805,452
2,000	Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5)	6.928%	5/03/13	N/R	60,000
95	Graceway Pharmaceuticals LLC, Term Loan, (5)	3.069%	5/03/12	N/R	104,709
1,810	Par Pharmaceutical Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	1,824,041
1,000	Patheon, Inc., Term Loan B, WI/DD	TBD	TBD	B	1,000,089
3,688	Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.000%	12/01/18	Ba3	3,717,680
2,993	Pharmaceutical Research Associates, Inc., Term Loan B	5.000%	9/23/20	B1	3,009,010
2,327	Quintiles Transnational Corp., Term Loan B3	3.750%	6/08/18	BB	2,336,171
1,750	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	1,774,281
1,485	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	B	1,493,051
3,690	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2	3.750%	2/13/19	BBB	3,720,464
5,950	Valeant Pharmaceuticals International, Inc., Term Loan E, WI/DD	TBD	TBD	Ba1	6,013,231
29,190	Total Pharmaceuticals				27,471,927
	<b>Real Estate Investment Trust</b>	<b>1.7% (1.1% of Total Investments)</b>			
1,500	Capital Automotive LP, Term Loan, Second Lien	6.000%	4/30/20	B1	1,558,125

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1,936	iStar Financial, Inc., Term Loan	4.500%	10/15/17	BB	1,947,864
1,489	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	1,492,162
4,925	Total Real Estate Investment Trust				4,998,151
<b>Real Estate Management &amp; Development 1.5% (1.0% of Total Investments)</b>					
1,917	Capital Automotive LP, Term Loan, Tranche B1, DD1	4.000%	4/10/19	Ba2	1,937,862
2,481	Realogy Corporation, Term Loan B	4.500%	3/05/20	BB	2,503,891
4,398	Total Real Estate Management & Development				4,441,753
<b>Road &amp; Rail 0.4% (0.2% of Total Investments)</b>					
1,123	Swift Transportation Company, Inc., Term Loan B2	4.000%	12/21/17	BB	1,133,777
<b>Semiconductors &amp; Equipment 2.2% (1.4% of Total Investments)</b>					
1,985	Freescale Semiconductor, Inc., Term Loan, Tranche B4	5.000%	2/28/20	B1	2,006,711
1,496	Freescale Semiconductor, Inc., Term Loan, Tranche B5	5.000%	1/15/21	B1	1,517,603
983	NXP Semiconductor LLC, Term Loan D	3.250%	1/11/20	BB+	985,756
1,945	NXP Semiconductor LLC, Term Loan	4.500%	3/03/17	Ba3	1,974,478
6,409	Total Semiconductors & Equipment				6,484,548
<b>Software 10.1% (6.4% of Total Investments)</b>					
2,390	Attachmate Corporation, Term Loan, First Lien	7.250%	11/22/17	BB	2,432,778
1,126	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	1,139,015
1,250	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	BB	1,253,559
3,065	Datatel Parent Corp, Term Loan B, DD1	4.500%	7/19/18	B+	3,101,035
1,069	Emdeon Business Services LLC, Term Loan B2	3.750%	11/02/18	BB	1,073,749
641	Epicor Software Corporation, Term Loan, B2	4.000%	5/16/18	Ba3	646,512

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988	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	993,697
871	Greeneden U.S. Holdings II LLC, Term Loan B	4.000%	2/08/20	B	870,101
7,711	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5, DD1	3.750%	6/03/20	Ba3	7,748,658
2,234	IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	2,251,064
2,500	IPC Systems, Inc., Term Loan, Second Lien	5.410%	6/01/15	CCC	2,287,500
3,456	Misys PLC, Term Loan B, First Lien	5.000%	12/12/18	B+	3,492,982
1,191	RedPrairie Corporation, New Term Loan, First Lien	6.000%	12/21/18	B+	1,203,902
952	Vertafore, Inc., Term Loan, First Lien	4.250%	10/03/19	B+	960,676
29,444	Total Software				29,455,228
	<b>Specialty Retail 1.2% (0.7% of Total Investments)</b>				
1,717	Collective Brands, Inc., Term Loan B	7.250%	10/09/19	B	1,734,859
1,649	Jo-Ann Stores, Inc., Term Loan, First Lien	4.000%	3/16/18	B+	1,658,194
3,366	Total Specialty Retail				3,393,053

Nuveen Investments

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**NSL Nuveen Senior Income Fund**Portfolio of Investments (continued) **January 31, 2014** (Unaudited)

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity (2)</b>	<b>Ratings (3)</b>	<b>Value</b>
	<b>Wireless Telecommunication Services 2.3% (1.4% of Total Investments)</b>				
\$ 1,809	Asurion LLC, Term Loan B1	4.500%	5/24/19	Ba2	\$ 1,811,654
3,019	Fairpoint Communications, Inc., Term Loan B	7.500%	2/11/19	B	3,129,869
978	IPC Systems, Inc., Term Loan, Tranche C, First Lien	7.750%	7/31/17	B1	984,857
692	Presidio, Inc., New Term Loan	5.750%	3/31/17	Ba3	697,467
6,498	Total Wireless Telecommunication Services				6,623,847
\$ 370,371	Total Variable Rate Senior Loan Interests (cost \$367,108,563)				368,813,101
	<b>Shares Description (1) Value</b>				
	<b>COMMON STOCKS 2.5% (1.5% of Total Investments)</b>				
	<b>Building Products 0.7% (0.4% of Total Investments)</b>				
37,303	Masonite International Corporation, (6)				\$ 2,051,665
	<b>Hotels, Restaurants &amp; Leisure 0.4% (0.2% of Total Investments)</b>				
40,968	BLB Worldwide Holdings Inc., (6), (7)				1,034,442
	<b>Media 1.4% (0.9% of Total Investments)</b>				
37,137	Metro-Goldwyn-Mayer, (6), (7)				2,618,159
18,422	Tribune Company, (6)				1,372,439
14,825	Tribune Company, (6), (8)				
	Total Media				3,990,598
	<b>Professional Services 0.0% (0.0% of Total Investments)</b>				
47,152	Vertrue, Inc., (6), (7)				68,370
	Total Common Stocks (cost \$5,321,359)				7,145,075
<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (3)</b>	<b>Value</b>
	<b>CONVERTIBLE BONDS 0.3% (0.2% of Total Investments)</b>				
	<b>Communications Equipment 0.3% (0.2% of Total Investments)</b>				
\$ 850	Nortel Networks Corp., (5)	1.750%	4/15/12	N/R	\$ 843,625
\$ 850	Total Convertible Bonds (cost \$710,500)				843,625

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	<b>CORPORATE BONDS</b>	<b>18.7% (11.9% of Total Investments)</b>			
	<b>Commercial Services &amp; Supplies</b>	<b>0.6% (0.4% of Total Investments)</b>			
\$ 500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 502,500
816	Harland Clarke Holdings	9.500%	5/15/15	B	818,040
500	Tervita Corporation, 144A	8.000%	11/15/18	B	512,500
1,816	Total Commercial Services & Supplies				1,833,040
	<b>Communications Equipment</b>	<b>0.4% (0.2% of Total Investments)</b>			
1,000	Nortel Networks Limited, (5)	0.000%	7/15/11	N/R	1,068,750
	<b>Diversified Consumer Services</b>	<b>0.3% (0.2% of Total Investments)</b>			
900	NES Rental Holdings Inc., 144A	7.875%	5/01/18	CCC+	945,000
	<b>Diversified Telecommunication Services</b>	<b>1.8% (1.2% of Total Investments)</b>			
2,000	IntelSat Limited, 144A	7.750%	6/01/21	B	2,145,000
450	IntelSat Limited Level 3	8.125%	6/01/23	B	487,125
2,286	Communications Inc.	11.875%	2/01/19	B	2,628,900
4,736	Total Diversified Telecommunication Services				5,261,025

Nuveen Investments  
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Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	<b>Health Care Equipment &amp; Supplies</b>	<b>0.8% (0.5% of Total Investments)</b>			
\$ 2,025	Kinetic Concepts	10.500%	11/01/18	B	\$ 2,328,750
	<b>Health Care Providers &amp; Services</b>	<b>3.7% (2.4% of Total Investments)</b>			
1,500	FWCT-2 Escrow Corporation for Community Health Systems, 144A	5.125%	8/01/21	BB+	1,509,375
2,400	FWCT-2 Escrow Corporation for Community Health Systems, 144A	6.875%	2/01/22	B	2,460,000
1,000	HCA Inc.	8.500%	4/15/19	BB+	1,054,500
325	HCA Inc.	7.250%	9/15/20	BB+	353,031
600	IASIS Healthcare Capital Corporation	8.375%	5/15/19	CCC+	640,500
3,500	Tenet Healthcare Corporation, 144A	6.000%	10/01/20	BB	3,683,750
1,000	Truven Health Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
10,325	Total Health Care Providers & Services				10,833,656
	<b>Household Products</b>	<b>1.0% (0.6% of Total Investments)</b>			
2,600	Reynolds Group	9.875%	8/15/19	CCC+	2,873,000
	<b>IT Services</b>	<b>0.4% (0.2% of Total Investments)</b>			
1,000	First Data Corporation, 144A	7.375%	6/15/19	BB	1,067,500
	<b>Leisure Equipment &amp; Products</b>	<b>0.7% (0.5% of Total Investments)</b>			
2,250	Caesars Entertainment Operating Company Inc.	8.500%	2/15/20	B	2,126,250
	<b>Machinery</b>	<b>0.4% (0.2% of Total Investments)</b>			
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,111,875
	<b>Media</b>	<b>4.2% (2.6% of Total Investments)</b>			
3,024	Clear Channel Communications, Inc., 144A	14.000%	2/01/21	CCC	2,812,260
3,200	Clear Channel Communications, Inc.	5.500%	12/15/16	CCC	2,880,000
2,872	Clear Channel Communications, Inc.	9.000%	12/15/19	CCC+	2,929,440
2,750	Clear Channel Communications, Inc.	9.000%	3/01/21	CCC+	2,777,500
500	McGraw-Hill Global Education Holdings, 144A	9.750%	4/01/21	BB	543,750
200	WGM Acquisition Group	11.500%	10/01/18	B	227,500

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12,546	Total Media					12,170,450
	<b>Oil, Gas &amp; Consumable Fuels</b>	<b>0.2%</b>	<b>(0.1% of Total Investments)</b>			
	Offshore Group					
500	Investment Limited	7.125%	4/01/23	B		500,000
	<b>Pharmaceuticals</b>	<b>1.6%</b>	<b>(1.0% of Total Investments)</b>			
	Valeant					
	Pharmaceuticals					
750	International, 144A	6.750%	8/15/18	B1		822,188
	Valeant					
	Pharmaceuticals					
2,000	International, 144A	7.000%	10/01/20	B1		2,155,000
	Valeant					
	Pharmaceuticals					
500	International, 144A	7.250%	7/15/22	B1		545,000
	VPII Escrow					
1,000	Corporation, 144A	7.500%	7/15/21	B1		1,113,750
4,250	Total Pharmaceuticals					4,635,938
	<b>Semiconductors &amp; Equipment</b>	<b>0.8%</b>	<b>(0.6% of Total Investments)</b>			
	Advanced Micro					
1,075	Devices, Inc.	7.750%	8/01/20	B		1,069,625
	Advanced Micro					
1,500	Devices, Inc.	7.500%	8/15/22	B		1,447,500
	Total Semiconductors					
2,575	& Equipment					2,517,125
	<b>Software</b>	<b>0.6%</b>	<b>(0.4% of Total Investments)</b>			
850	Infor Us Inc.	11.500%	7/15/18	B		981,750
750	Infor Us Inc.	9.375%	4/01/19	B		843,750
1,600	Total Software					1,825,500
	<b>Specialty Retail</b>	<b>0.0%</b>	<b>(0.0% of Total Investments)</b>			
	Local Insight Regatta					
480	Holdings, (5), (8)	11.000%	12/01/17	D		5

Nuveen Investments

**NSL Nuveen Senior Income Fund**Portfolio of Investments (continued) **January 31, 2014** (Unaudited)

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (3)</b>	<b>Value</b>
	<b>Wireless Telecommunication Services</b>		<b>1.2% (0.8% of Total Investments)</b>		
\$ 500	FairPoint Communications Inc., 144A	8.750%	8/15/19	B	\$ 533,750
1,750	MetroPCS Wireless Inc., 144A	6.250%	4/01/21	BB	1,817,812
1,000	Sprint Corporation, 144A	7.125%	6/15/24	BB	1,005,000
75	T-Mobile USA Inc.	6.731%	4/28/22	BB	78,750
75	T-Mobile USA Inc.	6.836%	4/28/23	BB	78,281
3,400	<b>Total Wireless Telecommunication Services</b>				<b>3,513,593</b>
\$ 53,003	<b>Total Corporate Bonds (cost \$51,817,440)</b>				<b>54,611,457</b>
	<b>Total Long-Term Investments (cost \$424,957,862)</b>				<b>431,413,258</b>
<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>		<b>Value</b>
	<b>SHORT-TERM INVESTMENTS</b>		<b>10.1% (6.4% of Total Investments)</b>		
\$ 29,573	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$29,573,070, collateralized by \$29,885,000 U.S. Treasury Notes, 1.000%, due 3/31/17, value \$30,168,101	0.000%	2/03/14		\$ 29,573,070
	<b>Total Short-Term Investments (cost \$29,573,070)</b>				<b>29,573,070</b>
	<b>Total Investments (cost \$454,530,932)</b>		<b>157.9%</b>		<b>460,986,328</b>
	<b>Borrowings (33.9)% (9), (10)</b>				<b>(99,000,000)</b>
	<b>Variable Rate Term Preferred Shares, at Liquidation Value (19.9)% (11)</b>				<b>(58,000,000)</b>
	<b>Other Assets Less Liabilities (4.1)% (12)</b>				<b>(11,995,271)</b>
	<b>Net Assets Applicable to Common Shares</b>		<b>100%</b>		<b>\$291,991,057</b>

Investments in Derivatives as of January 31, 2014

**Interest Rate Swaps outstanding:**

Counterparty	Notional Amount	Fund Pay/Receive	Floating Rate Index	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Termination Date	Unrealized Appreciation (Depreciation) (12)
Goldman Sachs	\$18,487,500	Receive	1-Month USD-LIBOR	1.300%	Monthly	4/20/14	\$ (52,572)
Morgan Stanley	18,487,500	Receive	1-Month USD-LIBOR	2.201	Monthly	4/20/16	(726,010)
	<b>\$36,975,000</b>						<b>\$ (778,582)</b>

Nuveen Investments

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For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.

(2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.

(3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) 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 Measurements 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 21.5%.

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

(11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.6%.

(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

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## JFR

## Nuveen Floating Rate Income Fund

## Portfolio of Investments January 31, 2014 (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>LONG-TERM INVESTMENTS</b>	<b>148.9% (93.4% of Total Investments)</b>			
	<b>VARIABLE RATE SENIOR LOAN INTERESTS</b>	<b>119.5% (75.0% of Total Investments)</b>			
	<b>(4)</b>				
	<b>Aerospace &amp; Defense</b>	<b>0.4% (0.3% of Total Investments)</b>			
\$ 357	Beechcraft Holdings LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 358,594
2,475	Sequa Corporation, Term Loan B	5.250%	6/19/17	B	2,443,444
2,832	Total Aerospace & Defense				2,802,038
	<b>Airlines</b>	<b>3.0% (1.9% of Total Investments)</b>			
4,478	American Airlines, Inc., Term Loan	3.750%	6/27/19	Ba2	4,520,878
9,895	Delta Air Lines, Inc., Term Loan B1	4.000%	10/18/18	Ba1	9,960,372
1,980	Delta Air Lines, Inc., Term Loan B2	3.250%	4/18/16	Ba1	1,992,169
4,500	US Airways, Inc., Term Loan B1	3.500%	5/23/19	Ba2	4,530,375
20,853	Total Airlines				21,003,794
	<b>Auto Components</b>	<b>2.5% (1.6% of Total Investments)</b>			
11,706	Federal-Mogul Corporation, Tranche B, Term Loan, DD1	2.108%	12/29/14	B1	11,647,740
6,134	Federal-Mogul Corporation, Tranche C, Term Loan, DD1	2.108%	12/28/15	B1	6,102,873
17,840	Total Auto Components				17,750,613
	<b>Biotechnology</b>	<b>0.6% (0.4% of Total Investments)</b>			
4,476	Grifols, Inc., Term Loan	4.250%	6/01/17	Ba1	4,515,868
	<b>Building Products</b>	<b>0.4% (0.3% of Total Investments)</b>			
2,992	Quikrete Holdings, Inc., Term Loan, First Lien	4.000%	9/28/20	B+	3,022,724
	<b>Capital Markets</b>	<b>1.9% (1.2% of Total Investments)</b>			
1,322	American Capital, LTD., Term Loan, First Lien	4.000%	8/22/16	BB	1,331,297
2,852	Citco III Limited, Term Loan B	4.250%	6/29/18	N/R	2,876,892

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2,992	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	3,032,698
5,759	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	4.750%	12/18/20	B+	5,810,095
12,925	Total Capital Markets				13,050,982
<b>Chemicals 2.0% (1.2% of Total Investments)</b>					
3,362	Ineos US Finance LLC, Term Loan, First Lien	4.000%	5/04/18	BB	3,384,390
2,475	PQ Corporation, Term Loan, First Lien	4.500%	8/07/17	B+	2,500,413
4,323	Univar, Inc., Term Loan	5.000%	6/30/17	B+	4,305,157
1,585	US Coatings Acquisition, Term Loan B	4.000%	2/01/20	B+	1,600,932
526	W.R Grace & Co., Delayed Draw, Term Loan, WI/DD	TBD	TBD	BBB	529,167
1,474	W.R Grace & Co., Exit Term Loan, WI/DD	TBD	TBD	BBB	1,481,667
13,745	Total Chemicals				13,801,726
<b>Commercial Services &amp; Supplies 2.5% (1.5% of Total Investments)</b>					
3,729	Aramark Corporation, Term Loan, Tranche D	4.000%	9/09/19	BBB	3,757,117
2,618	CCS Income Trust, Term Loan, First Lien	6.250%	5/12/18	B	2,643,728
4,992	Education Management LLC, Tranche C2, Term Loan, DD1	4.250%	6/01/16	B	4,797,066
3,434	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	3,480,920
1,500	Harland Clarke Holdings Corporation, Term Loan B4, WI/DD	TBD	TBD	B+	1,511,876
983	HMH Holdings, Inc., Term Loan, First Lien	4.250%	5/14/18	B1	989,869
32	Vertrue Inc., Term Loan, First Lien	15.000%	2/04/18	N/R	32,384
17,288	Total Commercial Services & Supplies				17,212,960
<b>Communications Equipment 1.8% (1.1% of Total Investments)</b>					
3,218	Alcatel-Lucent, Inc., Term Loan C	5.750%	1/30/19	B+	3,254,324
5,988	Avaya, Inc., Term Loan B3, DD1	4.736%	10/26/17	B1	5,861,940

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3,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	BB	3,695,314
12,873	Total Communications Equipment				12,811,578

Nuveen Investments  
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Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Computers &amp; Peripherals</b>	<b>2.9% (1.8% of Total Investments)</b>			
\$ 17,955	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$17,899,824
2,376	SunGard Data Systems, Inc., Term Loan D	4.500%	1/31/20	BB	2,390,840
20,331	Total Computers & Peripherals				20,290,664
	<b>Containers &amp; Packaging</b>	<b>0.9% (0.5% of Total Investments)</b>			
6,000	Berry Plastics Holding Corporation, Term Loan E	3.750%	1/06/21	B+	6,009,108
	<b>Distributors</b>	<b>1.2% (0.7% of Total Investments)</b>			
8,155	HD Supply, Inc., Term Loan B	4.500%	10/12/17	B+	8,225,320
	<b>Diversified Consumer Services</b>	<b>4.4% (2.8% of Total Investments)</b>			
4,393	Cengage Learning Acquisitions, Inc., Term Loan, (5)	4.750%	7/03/14	D	4,034,583
2,299	Ceridian Corporation, New Replacement Term Loan	4.408%	8/14/15	B1	2,315,278
14,211	Hilton Hotels Corporation, Term Loan B2	3.750%	10/25/20	BB	14,328,374
4,908	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	B1	4,895,275
384	Pinnacle Entertainment, Term Loan B1	3.750%	8/15/16	BB+	387,434
1,990	Pinnacle Entertainment, Term Loan B2	3.750%	8/13/20	BB+	2,006,169
2,992	Spotless Holdings, SAS, Term Loan, First Lien	5.000%	10/02/18	B1	3,041,128
31,177	Total Diversified Consumer Services				31,008,241
	<b>Diversified Financial Services</b>	<b>3.9% (2.5% of Total Investments)</b>			
3,483	Home Loan Servicing Solutions, Ltd., Term Loan B	4.500%	6/26/20	BB	3,541,267
5,211	Ocwen Financial Corporation, Term Loan B	5.000%	2/15/18	B+	5,274,132
4,689	RPI Finance Trust, Term Loan B3	3.250%	11/09/18	Baa2	4,724,614
13,735	WideOpenWest Finance LLC, Term	4.750%	4/01/19	B1	13,863,100

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	Loan B, DD1				
27,118	Total Diversified Financial Services				27,403,113
	<b>Diversified Other 0.3% (0.2% of Total Investments)</b>				
1,860	Rexnord LLC, Term Loan B	4.000%	8/21/20	B+	1,873,264
	<b>Diversified Telecommunication Services 0.3% (0.2% of Total Investments)</b>				
1,811	Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan	3.750%	6/30/19	BB	1,827,348
	<b>Electronic Equipment &amp; Instruments 0.7% (0.4% of Total Investments)</b>				
5,232	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/26/17	B	4,708,688
	<b>Food &amp; Staples Retailing 3.6% (2.2% of Total Investments)</b>				
1,806	Albertson's LLC, Term Loan B1	4.250%	3/21/16	BB	1,823,106
3,179	Albertson's LLC, Term Loan B2	4.750%	3/21/19	BB	3,217,001
3,283	BJ's Wholesale Club, Inc., Replacement Loan, First Lien	4.500%	9/26/19	B	3,318,989
4,000	BJ's Wholesale Club, Inc., Replacement Loan, Second Lien	8.500%	3/31/20	CCC	4,120,416
750	Del Monte Foods Company, Term Loan, First Lien, WI/DD	TBD	TBD	B+	752,227
1,500	Rite Aid Corporation, Tranche 1, Term Loan, Second Lien	5.750%	8/21/20	B	1,541,062
1,675	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	4.875%	6/21/21	B	1,708,500
3,169	Supervalu, Inc., New Term Loan B	5.000%	3/21/19	B+	3,189,581
5,625	Wilton Products, Inc., Tranche B, Term Loan	7.500%	8/30/18	B	5,371,875
24,987	Total Food & Staples Retailing				25,042,757
	<b>Food Products 6.3% (4.0% of Total Investments)</b>				
3,960	AdvancePierre Foods, Inc., Term Loan, First Lien	5.750%	7/10/17	B1	3,971,551
1,368	AdvancePierre Foods, Inc., Term Loan, Second Lien	9.500%	10/10/17	CCC+	1,337,220
14,338	H.J Heinz Company, Term Loan B2	3.500%	6/05/20	BB	14,501,711
4,353		4.250%	2/25/18	Ba3	4,388,273

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	Michael Foods Group, Inc., Term Loan				
2,977	Pinnacle Foods Finance LLC, Term Loan G	3.250%	4/29/20	BB	2,984,944
17,093	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	17,282,401
44,089	Total Food Products				44,466,100

Nuveen Investments  
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**JFR Nuveen Floating Rate Income Fund**  
**Portfolio of Investments (continued) January 31, 2014 (Unaudited)**

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Health Care Equipment &amp; Supplies</b>		<b>2.6% (1.7% of Total Investments)</b>		
\$ 1,990	Biomet, Inc., Term Loan B2	3.664%	7/25/17	BB	\$ 2,006,164
1,750	Kinetic Concepts, Inc., Term Loan D1, DD1	4.500%	5/04/18	BB	1,764,210
5,967	Kinetic Concepts, Inc., Term Loan D1	4.000%	5/04/18	BB	6,028,702
5,850	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	5,948,087
2,625	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/07/19	B	2,686,249
18,182	Total Health Care Equipment & Supplies				18,433,412
	<b>Health Care Providers &amp; Services</b>		<b>9.4% (5.9% of Total Investments)</b>		
1,399	Ardent Medical Services, Inc., Term Loan, First Lien	6.750%	7/02/18	B+	1,410,651
2,006	BioScrip, Inc., Delayed Draw, Term Loan	6.500%	7/31/20	B	1,995,830
5,000	Community Health Systems, Inc., Term Loan D, WI/DD	TBD	TBD	BB	5,058,035
9,900	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	9,994,832
1,504	Genesis Healthcare LLC, Term Loan	10.001%	12/04/17	B	1,538,921
15,049	Golden Living, Term Loan	5.000%	5/04/18	B	14,826,584
1,322	HCA, Inc., Tranche B5, Term Loan	2.910%	3/31/17	BB	1,325,712
2,970	Heartland Dental Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	2,988,579
2,000	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	2,050,000
2,580	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	2,605,336
1,839	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	B	1,781,208
2,175	National Mentor Holdings, Inc., Term Loan B, WI/DD	TBD	TBD	B1	2,194,946

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4,000	One Call Care Management, Inc., Term Loan B	5.000%	11/27/20	B1	4,030,000
309	Select Medical Corporation, Term Loan B	4.003%	6/01/18	Ba2	311,426
226	Sheridan Holdings, Inc., Delayed Draw, Term Loan, WI/DD	TBD	TBD	B1	226,371
9,699	Sheridan Holdings, Inc., Term Loan, First Lien, DD1	4.500%	6/29/18	B1	9,792,726
2,750	Sheridan Holdings, Inc., Term Loan, Second Lien	8.250%	12/20/21	B+	2,818,750
721	Skilled Healthcare Group, Inc., Term Loan	6.750%	4/09/16	B	723,543
65,449	Total Health Care Providers & Services				65,673,450
	<b>Hotels, Restaurants &amp; Leisure</b>	<b>5.8% (3.7% of Total Investments)</b>			
4,825	24 Hour Fitness Worldwide, Inc., Term Loan B	5.250%	4/22/16	Ba3	4,885,410
2,022	BLB Management Services, Inc., Term Loan	5.250%	11/10/18	BB	2,039,450
5,095	Caesars Entertainment Operating Company, Inc., Term Loan B6	5.489%	1/28/18	B	4,909,920
3,423	CCM Merger, Inc., Term Loan, DD1	5.000%	3/01/17	B+	3,465,760
5,750	CityCenter Holdings LLC, Term Loan B, DD1	5.000%	10/16/20	B+	5,828,464
2,500	Intrawest Resorts Holdings, Inc., Initial Term Loan	5.500%	12/09/20	B+	2,509,375
2,821	Landry's Restaurants, Inc., Term Loan B	4.000%	4/24/18	BB	2,853,228
2,970	MGM Resorts International, Term Loan B	3.500%	12/20/19	BB	2,976,893
4,000	Scientific Games Corporation, Term Loan B	4.250%	10/18/20	Ba2	4,024,644
3,410	Seaworld Parks and Entertainment, Inc., Term Loan B2	3.000%	5/14/20	BB+	3,399,917
3,970		5.000%	3/02/20	B	4,017,640



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	Station Casino LLC, Term Loan B					
40,786	Total Hotels, Restaurants & Leisure					40,910,701
	<b>Household Durables</b>					<b>1.1% (0.7% of Total Investments)</b>
2,929	Reynolds Group Holdings, Inc., Incremental US Term Loan, First Lien	4.000%	12/01/18	B+		2,967,234
2,666	Serta Simmons Holdings LLC, Term Loan	4.250%	10/01/19	B+		2,692,646
2,108	Tempur-Pedic International, Inc., New Term Loan B	3.500%	3/18/20	BB		2,117,244
7,703	Total Household Durables					7,777,124
	<b>Household Products</b>					<b>0.3% (0.2% of Total Investments)</b>
1,472	Spectrum Brands, Inc., Term Loan A	3.000%	9/04/17	BB		1,478,709
497	Spectrum Brands, Inc., Term Loan C	3.500%	9/04/19	BB		500,082
1,969	Total Household Products					1,978,791
	<b>Insurance</b>					<b>2.5% (1.5% of Total Investments)</b>
2,000	Alliant Holdings I LLC, Initial Term Loan B, First Lien, WI/DD	TBD	TBD	B1		2,015,000
5,990	Hub International Holdings, Inc., Term Loan B, DD1	4.750%	10/02/20	B1		6,072,333
2,870	Sedgwick Holdings, Inc., Term Loan, First Lien	4.250%	6/12/18	B+		2,889,302
6,205	USI Holdings Corporation, Initial Term Loan, DD1	4.250%	12/27/19	B1		6,251,623
17,065	Total Insurance					17,228,258

Nuveen Investments

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
<b>Internet Software &amp; Services 3.0% (1.9% of Total Investments)</b>					
\$ 8,851	EIG Investors Corp., Term Loan, DD1	5.000%	11/09/19	B	\$ 8,946,745
748	Sabre Inc., Term Loan B2	4.500%	2/19/19	B1	751,047
2,125	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	2,134,866
3,465	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	3,494,598
3,552	SSI Investments II, Ltd., New Term Loan	5.000%	5/26/17	Ba3	3,582,636
2,317	VFH Parent LLC, New Term Loan	5.750%	11/08/19	N/R	2,339,968
21,058	Total Internet Software & Services				21,249,860
<b>IT Services 1.1% (0.7% of Total Investments)</b>					
1,496	CompuCom Systems, Inc., Term Loan B	4.250%	5/09/20	B1	1,497,537
918	SRA International, Term Loan	6.500%	7/20/18	B1	915,131
51	SunGard Data Systems, Inc., Term Loan B	1.908%	2/28/14	BB	51,140
2,977	SunGard Data Systems, Inc., Term Loan E	4.000%	3/08/20	BB	2,996,094
2,462	Zayo Group LLC, Term Loan B	4.000%	7/02/19	B1	2,480,312
7,904	Total IT Services				7,940,214
<b>Leisure Equipment &amp; Products 1.4% (0.9% of Total Investments)</b>					
5,539	Bombardier Recreational Products, Inc., Term Loan	4.000%	1/30/19	B+	5,580,111
3,226	Equinox Holdings, Inc., New Initial Term Loan B	4.501%	1/31/20	B1	3,259,897
1,000	Four Seasons Holdings, Inc., Term Loan, Second Lien	6.250%	12/27/20	B	1,027,500
9,765	Total Leisure Equipment & Products				9,867,508
<b>Machinery 0.8% (0.5% of Total Investments)</b>					
5,615	Gardner Denver, Inc., Term Loan, DD1	4.250%	7/30/20	B1	5,615,953
<b>Media 16.2% (10.2% of Total Investments)</b>					
2,067	Affinion Group Holdings, Inc., Term	6.750%	10/09/16	B1	2,054,924

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Loan B, DD1					
819	Cengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan, (5)	7.750%	7/04/17	D	751,022
3,952	Clear Channel Communications, Inc., Tranche D, Term Loan	6.910%	1/30/19	CCC+	3,843,229
3,218	Clear Channel Communications, Inc., Term Loan E	7.660%	7/30/19	CCC+	3,207,794
13,600	Cumulus Media, Inc., Term Loan B , DD1	4.250%	12/23/20	B+	13,759,732
4,280	Emerald Expositions Holdings, Inc., Term Loan, First Lien	5.500%	6/17/20	BB	4,315,629
2,462	EMI Music Publishing LLC, Term Loan B	4.250%	6/29/18	BB	2,479,997
2,160	Interactive Data Corporation, Term Loan	3.750%	1/31/18	Ba3	2,171,168
2,977	Internet Brands, Inc., Term Loan B	6.250%	3/18/19	B+	2,994,868
3,570	McGraw-Hill Education Holdings LLC, Term Loan	9.000%	3/22/19	B2	3,643,631
3,000	Media General, Inc., Delayed Draw, Term Loan	4.250%	7/31/20	BB	3,031,857
1,975	Mediacom Broadband LLC, Tranche G, Term Loan	4.000%	1/20/20	BB	1,977,469
3,931	Radio One, Inc., Term Loan B, First Lien	7.500%	2/14/17	B+	4,039,340
2,992	Springer Science & Business Media, Inc., Term Loan	5.000%	8/14/20	B	3,012,140
34,671	Tribune Company, Term Loan B, DD1	4.000%	12/27/20	BB	34,692,512
17,848	Univision Communications, Inc., Replacement Term Loan, First Lien	4.000%	3/01/20	B+	17,968,531
3,000	UPC Broadband Holding BV, Term Loan AF	4.000%	1/31/21	BB	3,021,876
2,000	UPC Broadband Holding BV, Term Loan AH	3.250%	6/30/21	BB	2,006,876
1,000		3.500%	6/08/20	BB	1,003,563

	Virgin Media Investment Holdings, Term Loan B				
750	Weather Channel Corporation, Term Loan, Second Lien	7.000%	6/26/20	B3	758,438
2,029	WGM Acquisition Corporation, Tranche B, Refinancing Term Loan	3.750%	7/01/20	BB	2,037,959
4,565	Yell Group PLC, Term Loan, (5)	4.097%	7/31/14	N/R	1,016,629
116,866	Total Media				113,789,184
	<b>Multiline Retail 0.7% (0.5% of Total Investments)</b>				
5,000	Hudson's Bay Company, Term Loan B, First Lien	4.750%	11/04/20	BB	5,081,235
	<b>Multi-Utilities 0.1% (0.1% of Total Investments)</b>				
988	ADS Waste Holdings, Inc., Term Loan B	4.250%	8/05/19	B+	994,379
	<b>Oil, Gas &amp; Consumable Fuels 7.6% (4.7% of Total Investments)</b>				
2,492	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750%	11/26/20	B1	2,513,645
2,685	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B	2,760,632

Nuveen Investments

**JFR Nuveen Floating Rate Income Fund**  
**Portfolio of Investments (continued) January 31, 2014 (Unaudited)**

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>					
\$ 6,965	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	\$ 7,139,125
1,667	EP Energy LLC, Term Loan B3, Second Lien	3.500%	5/24/18	Ba3	1,675,000
2,992	Fieldwood Energy LLC, Term Loan, First Lien	3.875%	9/28/18	Ba2	3,014,010
5,000	Fieldwood Energy LLC, Term Loan, Second Lien	8.375%	9/30/20	B2	5,146,430
1,341	Frac Tech International LLC, Term Loan	8.500%	5/06/16	B2	1,359,754
7,985	Harvey Gulf International Marine, Inc., Term Loan B	5.500%	6/18/20	B1	8,119,747
3,238	Offshore Group Investment Limited, Term Loan B	5.000%	10/25/17	B	3,262,795
2,985	Pacific Drilling S.A., Term Loan B	4.500%	6/03/18	B+	3,021,939
3,491	Peabody Energy Corporation, Term Loan B	4.250%	9/24/20	BB+	3,521,243
2,729	Rice Drilling LLC., Term Loan, Second Lien	8.500%	10/25/18	N/R	2,787,374
2,500	Samson Investment Company, Tranche 1, Term Loan, Second Lien	5.000%	9/25/18	B1	2,528,750
1,985	Saxon Energy Services, Inc., Term Loan	5.500%	2/15/19	Ba3	2,008,159
2,000	Shelf Drilling Holdings LTD., Term Loan	10.000%	10/08/18	B+	2,037,500
2,000	Western Refining, Inc., Term Loan B	4.250%	11/12/20	BB	2,021,250
52,055	Total Oil, Gas & Consumable Fuels				52,917,353
<b>Personal Products 0.0% (0.0% of Total Investments)</b>					
287	Prestige Brands, Inc., Term Loan B1	3.792%	1/31/19	BB	289,089

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<b>Pharmaceuticals 7.6% (4.7% of Total Investments)</b>					
1,204	BioScrip, Inc., Term Loan B	6.500%	7/31/20	B	1,197,498
2,628	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	2,652,642
1,592	Generic Drug Holdings, Inc., Term Loan B	5.000%	8/16/20	B1	1,610,905
5,625	Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5)	6.928%	5/03/13	N/R	168,750
51	Graceway Pharmaceuticals LLC, Term Loan, (5)	3.069%	5/03/12	N/R	55,934
3,621	Par Pharmaceutical Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	3,648,082
2,500	Patheon, Inc., Term Loan B, WI/DD	TBD	TBD	B	2,500,222
7,377	Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.000%	12/01/18	Ba3	7,435,360
5,736	Pharmaceutical Research Associates, Inc., Term Loan B	5.000%	9/23/20	B1	5,767,268
3,925	Quintiles Transnational Corp., Term Loan B3	3.750%	6/08/18	BB	3,941,256
3,500	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	3,548,562
3,465	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	B	3,483,785
4,876	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2	3.750%	2/13/19	BBB	4,915,941
11,900	Valeant Pharmaceuticals International, Inc., Term Loan E	3.750%	8/5/20	Ba1	12,026,462
58,000	Total Pharmaceuticals				52,952,667
<b>Real Estate Investment Trust 2.0% (1.2% of Total Investments)</b>					
3,000	Capital Automotive LP, Term Loan, Second Lien, DD1	6.000%	4/30/20	B1	3,116,250
4,729	iStar Financial, Inc., Term Loan	4.500%	10/15/17	BB	4,759,524

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5,965	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	5,978,647
13,694	Total Real Estate Investment Trust				13,854,421
<b>Real Estate Management &amp; Development 1.9% (1.2% of Total Investments)</b>					
8,373	Capital Automotive LP, Term Loan, Tranche B1	4.000%	4/10/19	Ba2	8,462,774
4,963	Realogy Corporation, Term Loan B	4.500%	3/05/20	BB	5,007,783
13,336	Total Real Estate Management & Development				13,470,557
<b>Road &amp; Rail 0.6% (0.4% of Total Investments)</b>					
3,910	Swift Transportation Company, Inc., Term Loan B2	4.000%	12/21/17	BB	3,945,940
<b>Semiconductors &amp; Equipment 2.3% (1.4% of Total Investments)</b>					
3,970	Freescale Semiconductor, Inc., Term Loan, Tranche B4	5.000%	2/28/20	B1	4,013,423
2,992	Freescale Semiconductor, Inc., Term Loan, Tranche B5	5.000%	1/15/21	B1	3,035,206
2,950	NXP Semiconductor LLC, Term Loan D	3.250%	1/11/20	BB+	2,957,268
5,830	NXP Semiconductor LLC, Term Loan	4.500%	3/03/17	Ba3	5,918,487
15,742	Total Semiconductors & Equipment				15,924,384

Nuveen Investments

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Software 9.3% (5.9% of Total Investments)</b>				
\$ 1,496	Activision Blizzard, Inc., Term Loan B	3.250%	10/12/20	BBB	\$ 1,511,313
5,766	Attachmate Corporation, Term Loan, First Lien	7.250%	11/22/17	BB	5,866,971
2,949	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	2,984,630
3,000	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	BB	3,008,541
5,178	Datatel Parent Corp, Term Loan B, DD1	4.500%	7/19/18	B+	5,237,788
4,790	Emdeon Business Services LLC, Term Loan B2	3.750%	11/02/18	BB	4,813,394
641	Epicor Software Corporation, Term Loan, B2	4.000%	5/16/18	Ba3	646,511
1,975	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	1,987,394
1,743	Greeneden U.S. Holdings II LLC, Term Loan B	4.000%	2/08/20	B	1,740,202
15,673	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5, DD1	3.750%	6/03/20	Ba3	15,748,521
4,207	IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	4,238,537
8,500	IPC Systems, Inc., Term Loan, Second Lien	5.410%	6/01/15	CCC	7,777,500
6,419	Misys PLC, Term Loan B, First Lien	5.000%	12/12/18	B+	6,486,967
1,985	RedPrairie Corporation, New Term Loan, First Lien	6.000%	12/21/18	B+	2,006,504
1,306	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc. 2013 Replacement Term Loan B1	3.250%	6/07/19	BB	1,313,600
135	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc. 2013 Replacement	3.250%	6/07/19	BB	135,693



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	Term Loan B2				
65,763	Total Software				65,504,066
	<b>Specialty Retail 1.0% (0.6% of Total Investments)</b>				
2,873	Collective Brands, Inc., Term Loan B	7.250%	10/09/19	B	2,900,643
413	J Crew Group, Term Loan B1	4.000%	3/07/18	Ba3	417,336
3,783	Jo-Ann Stores, Inc., Term Loan, First Lien	4.000%	3/16/18	B+	3,804,045
7,069	Total Specialty Retail				7,122,024
	<b>Wireless Telecommunication Services 2.6% (1.6% of Total Investments)</b>				
9,951	Asurion LLC, Term Loan B1	4.500%	5/24/19	Ba2	9,964,096
160	Clear Channel Communications, Inc., Tranche B, Term Loan	3.810%	1/29/16	CCC+	156,801
4,963	Fairpoint Communications, Inc., Term Loan B	7.500%	2/11/19	B	5,144,460
987	IPC Systems, Inc., Term Loan, Tranche C, First Lien	7.750%	7/31/17	B1	994,906
1,845	Presidio, Inc., New Term Loan	5.750%	3/31/17	Ba3	1,859,915
17,906	Total Wireless Telecommunication Services				18,120,178
\$ 842,696	Total Variable Rate Senior Loan Interests (cost \$833,788,567)				837,467,634
<b>Shares</b>	<b>Description (1)</b>				<b>Value</b>
	<b>COMMON STOCKS 3.3% (2.1% of Total Investments)</b>				
	<b>Building Products 1.0% (0.6% of Total Investments)</b>				
127,255	Masonite International Corporation, (6)				\$ 6,999,025
	<b>Hotels, Restaurants &amp; Leisure 0.1% (0.1% of Total Investments)</b>				
42,041	BLB Worldwide Holdings Inc., (6), (7)				1,061,535
2,670	Buffets Term Loan, (6), (7)				14,685
	Total Hotels, Restaurants & Leisure				1,076,220
	<b>Media 2.2% (1.4% of Total Investments)</b>				
154,338	Metro-Goldwyn-Mayer, (6), (7)				10,880,830
57,088	Tribune Company, (6)				4,253,056
45,942	Tribune Company, (6), (8)				
	Total Media				15,133,886
	<b>Professional Services 0.0% (0.0% of Total Investments)</b>				

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47,152	Vertrue, Inc., (6), (7)	68,370
	Total Common Stocks (cost \$18,603,197)	23,277,501
	Nuveen Investments	
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**JFR Nuveen Floating Rate Income Fund**Portfolio of Investments (continued) **January 31, 2014** (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	<b>CONVERTIBLE BONDS</b>	<b>0.3% (0.2% of Total Investments)</b>			
	<b>Communications Equipment</b>	<b>0.3% (0.2% of Total Investments)</b>			
\$ 850	Nortel Networks Corp., (5)	1.750%	4/15/12	N/R	\$ 843,625
1,000	Nortel Networks Corp., (5)	2.125%	4/15/14	N/R	998,750
\$ 1,850	Total Convertible Bonds (cost \$1,563,750)				1,842,375
Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	<b>CORPORATE BONDS</b>	<b>18.2% (11.5% of Total Investments)</b>			
	<b>Commercial Services &amp; Supplies</b>	<b>0.5% (0.3% of Total Investments)</b>			
\$ 1,000	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 1,005,000
1,631	Harland Clarke Holdings	9.500%	5/15/15	B	1,635,078
1,000	Tervita Corporation, 144A	8.000%	11/15/18	B	1,025,000
3,631	Total Commercial Services & Supplies				3,665,078
	<b>Communications Equipment</b>	<b>0.6% (0.4% of Total Investments)</b>			
4,000	Nortel Networks Limited, (5)	0.000%	7/15/11	N/R	4,275,000
	<b>Diversified Consumer Services</b>	<b>0.1% (0.1% of Total Investments)</b>			
700	NES Rental Holdings Inc., 144A	7.875%	5/01/18	CCC+	735,000
	<b>Diversified Telecommunication Services</b>	<b>1.8% (1.1% of Total Investments)</b>			
1,500	Consolidated Communications Finance Company	10.875%	6/01/20	B	1,732,500
4,000	IntelSat Limited, 144A	7.750%	6/01/21	B	4,290,000
1,050	IntelSat Limited Level 3	8.125%	6/01/23	B	1,136,625
4,611	Communications Inc.	11.875%	2/01/19	B	5,302,650
11,161	Total Diversified Telecommunication Services				12,461,775
	<b>Health Care Equipment &amp; Supplies</b>	<b>0.5% (0.3% of Total Investments)</b>			
3,250	Kinetic Concepts	10.500%	11/01/18	B	3,737,500
	<b>Health Care Providers &amp; Services</b>	<b>3.1% (2.0% of Total Investments)</b>			
4,000	FWCT-2 Escrow Corporation for Community Health Systems, 144A	5.125%	8/01/21	BB+	4,025,000
6,400		6.875%	2/01/22	B	6,560,000

FWCT-2 Escrow  
Corporation for  
Community Health  
Systems, 144A

3,750	HCA Inc.	8.500%	4/15/19	BB+	3,954,375
725	HCA Inc.	7.250%	9/15/20	BB+	787,531
1,200	IASIS Healthcare Capital Corporation	8.375%	5/15/19	CCC+	1,281,000
4,000	Tenet Healthcare Corporation, 144A	6.000%	10/01/20	BB	4,210,000
1,000	Truven Health Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
21,075	Total Health Care Providers & Services				21,950,406
	<b>Household Products</b>	<b>0.9% (0.6% of Total Investments)</b>			
5,750	Reynolds Group	9.875%	8/15/19	CCC+	6,353,750
	<b>IT Services</b>	<b>0.5% (0.3% of Total Investments)</b>			
3,000	First Data Corporation, 144A	7.375%	6/15/19	BB	3,202,500
	<b>Leisure Equipment &amp; Products</b>	<b>0.8% (0.5% of Total Investments)</b>			
6,000	Caesars Entertainment Operating Company Inc.	8.500%	2/15/20	B	5,670,000
	<b>Machinery</b>	<b>0.3% (0.2% of Total Investments)</b>			
2,000	HD Supply Inc.	8.125%	4/15/19	B+	2,223,750
	<b>Media</b>	<b>3.9% (2.5% of Total Investments)</b>			
5,804	Clear Channel Communications, Inc., 144A	14.000%	2/01/21	CCC	5,397,583
3,700	Clear Channel Communications, Inc.	5.500%	12/15/16	CCC	3,330,000
6,562	Clear Channel Communications, Inc.	9.000%	12/15/19	CCC+	6,693,240

Nuveen Investments

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	<b>Media (continued)</b>				
\$ 9,500	Clear Channel Communications, Inc.	9.000%	3/01/21	CCC+	\$ 9,595,000
1,875	McGraw-Hill Global Education Holdings, 144A	9.750%	4/01/21	BB	2,039,063
400	WGM Acquisition Group	11.500%	10/01/18	B	455,000
27,841	<b>Total Media</b>				27,509,886
	<b>Oil, Gas &amp; Consumable Fuels 0.2% (0.1% of Total Investments)</b>				
1,000	Offshore Group Investment Limited	7.125%	4/01/23	B	1,000,000
	<b>Pharmaceuticals 1.1% (0.7% of Total Investments)</b>				
2,000	Valeant Pharmaceuticals International, 144A	6.750%	8/15/18	B1	2,192,500
1,000	Valeant Pharmaceuticals International, 144A	7.000%	10/01/20	B1	1,077,500
1,000	Valeant Pharmaceuticals International, 144A	7.250%	7/15/22	B1	1,090,000
3,000	VPII Escrow Corporation, 144A	7.500%	7/15/21	B1	3,341,250
7,000	<b>Total Pharmaceuticals</b>				7,701,250
	<b>Road &amp; Rail 0.3% (0.2% of Total Investments)</b>				
2,000	Swift Services Holdings Inc.	10.000%	11/15/18	B+	2,205,000
	<b>Semiconductors &amp; Equipment 0.8% (0.5% of Total Investments)</b>				
2,800	Advanced Micro Devices, Inc.	7.750%	8/01/20	B	2,786,000
3,168	Advanced Micro Devices, Inc.	7.500%	8/15/22	B	3,057,120
5,968	<b>Total Semiconductors &amp; Equipment</b>				5,843,120
	<b>Software 0.6% (0.3% of Total Investments)</b>				
1,700	Infor Us Inc.	11.500%	7/15/18	B	1,963,500
1,875	Infor Us Inc.	9.375%	4/01/19	B	2,109,375
3,575	<b>Total Software</b>				4,072,875
	<b>Wireless Telecommunication Services 2.2% (1.4% of Total Investments)</b>				
750	FairPoint Communications Inc., 144A	8.750%	8/15/19	B	800,625
3,750	MetroPCS Wireless Inc., 144A	6.250%	4/01/21	BB	3,895,313
8,250	Sprint Corporation, 144A	7.875%	9/15/23	BB	8,806,874
2,000		7.125%	6/15/24	BB	2,010,000

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	Sprint Corporation, 144A					
14,750	Total Wireless Telecommunication Services					15,512,812
\$ 122,701	Total Corporate Bonds (cost \$121,833,807)					128,119,702
Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)		Value
	<b>ASSET-BACKED SECURITIES</b>	<b>5.8% (3.5% of Total Investments)</b>				
\$ 1,200	Bluemountain Collateralized Loan Obligation, Series 2012 2A E14	5.337%	11/20/24	BB		\$ 1,152,562
2,500	Bluemountain Collateralized Loan Obligations Limited 2012-1A, 144A	5.737%	7/20/23	BB		2,446,200
500	Carlyle Global Market Strategies Collateralized Loan Obligations, Series 2013-2A E	5.237%	4/18/25	BB		471,558
1,750	Carlyle Global Market Strategies, Collateralized Loan Obligations, Series 2013-3A, 144A	4.839%	7/15/25	BB		1,628,461
1,000	Finn Square Collateralized Loan Obligations Limited, Series 2012-1A, 144A	5.298%	12/24/23	BB		958,599
1,500	Flatiron Collateralized Loan Obligation Limited, Series 2011-1A	4.639%	1/15/23	BB		1,387,674
1,500	Fraser Sullivan Collateralized Loan Obligations Limited, Series 2011-6A, 144A	5.738%	11/22/22	BB		1,465,302
500	ING Investment Management, Collateralized Loan Obligation, 2013-1A D, 144A	5.239%	4/15/24	BB		466,792
3,000	LCM Limited Partnership, Collateralized Loan Obligations, 144A	5.989%	4/15/22	BB		3,000,279
1,500		5.387%	4/19/22	BB		1,437,807

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	LCM Limited Partnership, Collateralized Loan Obligations					
2,700	LCM Limited Partnership, Collateralized Loan Obligation 2012A, 144A	5.987%	10/19/22	BB		2,681,051
6,000	LCM Limited Partnership, Collateralized Loan Obligations 2015A, WI/DD	1.000%	2/25/17	BB		5,764,800
1,500	Madison Park Funding Limited, Series 2012-10A	5.487%	1/20/25	BB		1,472,580
1,500	Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A, 144A	5.587%	4/22/22	BB		1,456,796
500	North End CLO Limited, Loan Pool, 144A	4.838%	7/17/25	BB		462,433
750	Northwoods Capital Corporation, Collateralized Loan Obligations 2012-9A	5.337%	1/18/24	BB		718,116
3,000	Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series 2012-6A	5.741%	5/15/23	BB		3,012,630
3,360	Oak Hill Credit Partners, Series 2012-7A	5.237%	11/20/23	BB		3,177,942
800	Oak Hill Credit Partners, Series, 2013-9A	5.237%	10/20/25	BB		753,160

Nuveen Investments

**JFR Nuveen Floating Rate Income Fund**Portfolio of Investments (continued) **January 31, 2014** (Unaudited)

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (3)</b>	<b>Value</b>
<b>ASSET-BACKED SECURITIES (continued)</b>					
\$ 1,000	Race Point Collateralized Loan Obligations, Series 2011-5A, 144A	6.743%	12/15/22	BB	\$ 1,000,497
3,000	Race Point Collateralized Loan Obligations, Series 2012-6A, 144A	5.738%	5/24/23	BB	2,953,196
3,000	Race Point Collateralized Loan Obligations, Series 2012-7A, 144A	5.239%	11/08/24	BB	2,861,540
\$ 42,060	Total Asset-Backed Securities (cost \$37,631,585)				40,729,975
<b>Shares</b>	<b>Description (1), (9)</b>				<b>Value</b>
<b>INVESTMENT COMPANIES 1.8% (1.1% of Total Investments)</b>					
353,668	Eaton Vance Floating-Rate Income Trust Fund				5,464,171
968,586	Eaton Vance Senior Income Trust				6,838,217
	Total Investment Companies (cost \$11,981,509)				12,302,388
	<b>Total Long-Term Investments (cost \$1,025,402,415)</b>				<b>1,043,739,575</b>
<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>		<b>Value</b>
<b>SHORT-TERM INVESTMENTS 10.5% (6.6% of Total Investments)</b>					
\$ 73,329	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$73,328,558, collateralized by \$72,705,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$74,795,269	0.000%	2/03/14		\$ 73,328,558



<b>Total Short-Term Investments (cost \$73,328,558)</b>		<b>73,328,558</b>
<b>Total Investments (cost \$1,098,730,973)</b>	<b>159.4%</b>	<b>1,117,068,133</b>
<b>Borrowings (33.8)% (10), (11)</b>		<b>(237,200,000)</b>
<b>Variable Rate Term Preferred Shares, at Liquidation Value (19.8)% (12)</b>		<b>(139,000,000)</b>
<b>Other Assets Less Liabilities (5.8)% (13)</b>		<b>(39,856,493)</b>
<b>Net Assets Applicable to Common Shares</b>	<b>100%</b>	<b>\$ 701,011,640</b>

Investments in Derivatives as of January 31, 2014

**Interest Rate Swaps outstanding:**

<b>Counterparty</b>	<b>Notional Amount</b>	<b>Fund Pay/Receive Floating Rate</b>	<b>Floating Rate Index</b>	<b>Fixed Rate (Annualized)</b>	<b>Fixed Rate Payment Frequency</b>	<b>Termination Date</b>	<b>Unrealized Appreciation (Depreciation) (13)</b>
Goldman Sachs	\$49,435,000	Receive	1-Month USD-LIBOR	1.300%	Monthly	4/20/14	\$ (140,577)
Morgan Stanley	49,435,000	Receive	1-Month USD-LIBOR	2.201	Monthly	4/20/16	(1,941,327)
	<b>\$98,870,000</b>						<b>\$ (2,081,904)</b>

Nuveen Investments

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For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.

(2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.

(3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) 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 Measurements 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 21.2%.

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

(12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.4%.

(13) 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

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## JRO

## Nuveen Floating Rate Income Opportunity Fund

## Portfolio of Investments January 31, 2014 (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>LONG-TERM INVESTMENTS</b>	<b>149.6% (94.1% of Total Investments)</b>			
	<b>VARIABLE RATE SENIOR LOAN INTERESTS</b>	<b>119.5% (75.1% of Total Investments)</b>			
	<b>(4)</b>				
	<b>Aerospace &amp; Defense</b>	<b>0.5% (0.3% of Total Investments)</b>			
\$ 357	Beechcraft Holdings LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 358,594
1,980	Sequa Corporation, Term Loan B	5.250%	6/19/17	B	1,954,755
2,337	Total Aerospace & Defense				2,313,349
	<b>Airlines</b>	<b>3.2% (2.0% of Total Investments)</b>			
3,483	American Airlines, Inc., Term Loan	3.750%	6/27/19	Ba2	3,516,238
5,930	Delta Air Lines, Inc., Term Loan B1	4.000%	10/18/18	Ba1	5,969,212
2,970	Delta Air Lines, Inc., Term Loan B2	3.250%	4/18/16	Ba1	2,988,253
3,000	US Airways, Inc., Term Loan B1	3.500%	5/23/19	Ba2	3,020,250
15,383	Total Airlines				15,493,953
	<b>Auto Components</b>	<b>2.7% (1.7% of Total Investments)</b>			
8,981	Federal-Mogul Corporation, Tranche B, Term Loan, DD1	2.108%	12/29/14	B1	8,935,647
4,403	Federal-Mogul Corporation, Tranche C, Term Loan, DD1	2.108%	12/28/15	B1	4,381,050
13,384	Total Auto Components				13,316,697
	<b>Biotechnology</b>	<b>0.4% (0.3% of Total Investments)</b>			
2,149	Grifols, Inc., Term Loan	4.250%	6/01/17	Ba1	2,168,744
	<b>Building Products</b>	<b>0.4% (0.3% of Total Investments)</b>			
1,995	Quikrete Holdings, Inc., Term Loan, First Lien	4.000%	9/28/20	B+	2,015,150
	<b>Capital Markets</b>	<b>2.1% (1.3% of Total Investments)</b>			
1,322	American Capital, LTD., Term Loan, First Lien	4.000%	8/22/16	BB	1,331,297
2,852	Citco III Limited, Term Loan B	4.250%	6/29/18	N/R	2,876,892

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1,995	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,021,799
4,016	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	4.750%	12/18/20	B+	4,052,062
10,185	Total Capital Markets				10,282,050
<b>Chemicals 1.4% (0.9% of Total Investments)</b>					
2,476	Ineos US Finance LLC, Term Loan, First Lien	4.000%	5/04/18	BB	2,493,057
1,485	PQ Corporation, Term Loan, First Lien	4.500%	8/07/17	B+	1,500,248
1,595	US Coatings Acquisition, Term Loan B	4.000%	2/01/20	B+	1,611,022
329	W.R Grace & Co., Delayed Draw, Term Loan, WI/DD	TBD	TBD	BBB	330,729
921	W.R Grace & Co., Exit Term Loan, WI/DD	TBD	TBD	BBB	926,042
6,806	Total Chemicals				6,861,098
<b>Commercial Services &amp; Supplies 2.4% (1.5% of Total Investments)</b>					
2,479	Aramark Corporation, Term Loan, Tranche D	4.000%	9/09/19	BBB	2,497,748
2,622	CCS Income Trust, Term Loan, First Lien	6.250%	5/12/18	B	2,646,878
1,500	Education Management LLC, Tranche C2, Term Loan, WI/DD	TBD	TBD	B	1,441,500
2,453	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	2,486,372
1,500	Harland Clarke Holdings Corporation, Term Loan B4, WI/DD	TBD	TBD	B+	1,511,876
983	HMH Holdings, Inc., Term Loan, First Lien	4.250%	5/14/18	B1	989,869
11,537	Total Commercial Services & Supplies				11,574,243
<b>Communications Equipment 1.7% (1.1% of Total Investments)</b>					
1,231	Alcatel-Lucent, Inc., Term Loan C	5.750%	1/30/19	B+	1,244,484
4,491	Avaya, Inc., Term Loan B3, DD1	4.736%	10/26/17	B1	4,396,455
2,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	BB	2,687,501
8,389					8,328,440

Total Communications  
Equipment

Nuveen Investments  
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Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Computers &amp; Peripherals</b>	<b>3.0% (1.9% of Total Investments)</b>			
\$ 12,968	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$12,927,651
1,584	SunGard Data Systems, Inc., Term Loan D	4.500%	1/31/20	BB	1,593,894
14,552	Total Computers & Peripherals				14,521,545
	<b>Containers &amp; Packaging</b>	<b>0.8% (0.5% of Total Investments)</b>			
4,000	Berry Plastics Holding Corporation, Term Loan E	3.750%	1/06/21	B+	4,006,072
	<b>Distributors</b>	<b>1.0% (0.6% of Total Investments)</b>			
4,707	HD Supply, Inc., Term Loan B	4.500%	10/12/17	B+	4,747,902
	<b>Diversified Consumer Services</b>	<b>5.1% (3.2% of Total Investments)</b>			
3,038	Cengage Learning Acquisitions, Inc., Term Loan, (5)	4.750%	7/03/14	D	2,789,890
316	Ceridian Corporation, New Replacement Term Loan	4.408%	8/14/15	B1	318,540
11,842	Hilton Hotels Corporation, Term Loan B2	3.750%	10/25/20	BB	11,940,312
4,805	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	B1	4,792,825
384	Pinnacle Entertainment, Term Loan B1	3.750%	8/15/16	BB+	387,434
995	Pinnacle Entertainment, Term Loan B2	3.750%	8/13/20	BB+	1,003,084
2,494	Spotless Holdings, SAS, Term Loan, First Lien	5.000%	10/02/18	B1	2,534,273
1,000	Spotless Holdings, SAS, Term Loan, Second Lien	8.750%	4/02/19	B3	1,026,875
24,874	Total Diversified Consumer Services				24,793,233
	<b>Diversified Financial Services</b>	<b>3.7% (2.3% of Total Investments)</b>			
2,488	Home Loan Servicing Solutions, Ltd., Term Loan B	4.500%	6/26/20	BB	2,529,477
2,729	Ocwen Financial Corporation, Term Loan B	5.000%	2/15/18	B+	2,762,641

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3,411	RPI Finance Trust, Term Loan B3	3.250%	11/09/18	Baa2	3,436,083
9,562	WideOpenWest Finance LLC, Term Loan B, DD1	4.750%	4/01/19	B1	9,650,459
18,190	Total Diversified Financial Services				18,378,660
	<b>Diversified Other</b>	<b>0.2%</b>	<b>(0.1% of Total Investments)</b>		
1,008	Rexnord LLC, Term Loan B	4.000%	8/21/20	B+	1,014,849
	<b>Diversified Telecommunication Services</b>	<b>0.2%</b>	<b>(0.1% of Total Investments)</b>		
959	Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan	3.750%	6/30/19	BB	967,675
	<b>Electronic Equipment &amp; Instruments</b>	<b>0.6%</b>	<b>(0.4% of Total Investments)</b>		
3,329	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/26/17	B	2,996,438
	<b>Food &amp; Staples Retailing</b>	<b>3.6%</b>	<b>(2.3% of Total Investments)</b>		
1,204	Albertson's LLC, Term Loan B1	4.250%	3/21/16	BB	1,215,404
2,286	Albertson's LLC, Term Loan B2	4.750%	3/21/19	BB	2,313,348
3,337	BJ's Wholesale Club, Inc., Replacement Loan, First Lien	4.500%	9/26/19	B	3,372,803
2,500	BJ's Wholesale Club, Inc., Replacement Loan, Second Lien	8.500%	3/31/20	CCC	2,575,260
1,175	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	4.875%	6/21/21	B	1,198,500
2,675	Supervalu, Inc., New Term Loan B	5.000%	3/21/19	B+	2,691,825
4,688	Wilton Products, Inc., Tranche B, Term Loan	7.500%	8/30/18	B	4,476,562
17,865	Total Food & Staples Retailing				17,843,702
	<b>Food Products</b>	<b>5.7%</b>	<b>(3.6% of Total Investments)</b>		
2,970	AdvancePierre Foods, Inc., Term Loan, First Lien	5.750%	7/10/17	B1	2,978,663
684	AdvancePierre Foods, Inc., Term Loan, Second Lien	9.500%	10/10/17	CCC+	668,610
10,455	H.J Heinz Company, Term Loan B2	3.500%	6/05/20	BB	10,574,375
1,489	Pinnacle Foods Finance LLC, Term Loan G	3.250%	4/29/20	BB	1,492,472



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12,294	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	12,430,673
27,892	Total Food Products				28,144,793
	<b>Health Care Equipment &amp; Supplies</b>	<b>2.8% (1.8% of Total Investments)</b>			
1,000	Ardent Medical Services, Inc., Term Loan, Second Lien	11.000%	1/02/19	CCC+	1,015,000
1,250	Kinetic Concepts, Inc., Term Loan D1, WI/DD	TBD	TBD	BB	1,260,150

Nuveen Investments

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**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued) January 31, 2014 (Unaudited)**

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
<b>Health Care Equipment &amp; Supplies (continued)</b>					
\$ 3,027	Kinetic Concepts, Inc., Term Loan D1	4.000%	5/04/18	BB	\$ 3,057,914
4,875	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	4,956,739
2,625	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/07/19	B	2,686,249
988	United Surgical Partners International, Inc., Incremental Term Loan	4.750%	4/03/19	B1	996,488
13,765	Total Health Care Equipment & Supplies				13,972,540
<b>Health Care Providers &amp; Services 8.1% (5.1% of Total Investments)</b>					
1,389	BioScrip, Inc., Delayed Draw, Term Loan	6.500%	7/31/20	B	1,381,728
4,000	Community Health Systems, Inc., Term Loan D, WI/DD	TBD	TBD	BB	4,046,428
3,960	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	3,997,933
902	Genesis Healthcare LLC, Term Loan	10.001%	12/04/17	B	923,352
8,787	Golden Living, Term Loan	5.000%	5/04/18	B	8,657,831
1,485	Heartland Dental Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	1,494,289
1,500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	1,537,500
951	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	960,328
1,379	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	B	1,335,906
1,631	National Mentor Holdings, Inc., Term Loan B, WI/DD	TBD	TBD	B1	1,646,209
3,000	One Call Care Management, Inc., Term Loan B	5.000%	11/27/20	B1	3,022,500
550	Select Medical Corporation, Term	4.003%	6/01/18	Ba2	553,625

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	Loan B					
226	Sheridan Holdings, Inc., Delayed Draw, Term Loan, WI/DD	TBD	TBD	B1		226,371
7,214	Sheridan Holdings, Inc., Term Loan, First Lien, DD1	4.500%	6/29/18	B1		7,283,598
2,000	Sheridan Holdings, Inc., Term Loan, Second Lien	8.250%	12/20/21	B+		2,050,000
608	Skilled Healthcare Group, Inc., Term Loan	6.750%	4/09/16	B		610,754
39,582	Total Health Care Providers & Services					39,728,352
	<b>Hotels, Restaurants &amp; Leisure</b>	<b>5.6% (3.5% of Total Investments)</b>				
2,895	24 Hour Fitness Worldwide, Inc., Term Loan B	5.250%	4/22/16	Ba3		2,931,246
1,415	BLB Management Services, Inc., Term Loan	5.250%	11/10/18	BB		1,427,615
4,616	Caesars Entertainment Operating Company, Inc., Term Loan B6	5.489%	1/28/18	B		4,448,252
2,566	CCM Merger, Inc., Term Loan, DD1	5.000%	3/01/17	B+		2,597,604
4,250	CityCenter Holdings LLC, Term Loan B, DD1	5.000%	10/16/20	B+		4,307,996
2,000	Intrawest Resorts Holdings, Inc., Initial Term Loan	5.500%	12/09/20	B+		2,007,500
1,888	Landry's Restaurants, Inc., Term Loan B	4.000%	4/24/18	BB		1,909,563
1,980	MGM Resorts International, Term Loan B	3.500%	12/20/19	BB		1,984,596
3,000	Scientific Games Corporation, Term Loan B	4.250%	10/18/20	Ba2		3,018,483
2,978	Station Casino LLC, Term Loan B	5.000%	3/02/20	B		3,013,230
27,588	Total Hotels, Restaurants & Leisure					27,646,085
	<b>Household Durables</b>	<b>0.4% (0.2% of Total Investments)</b>				
970	Serta Simmons Holdings LLC, Term Loan	4.250%	10/01/19	B+		979,144
813		3.500%	3/18/20	BB		816,506

	Tempur-Pedic International, Inc., New Term Loan B					
1,783	Total Household Durables					1,795,650
	<b>Household Products</b>				<b>0.4% (0.2% of Total Investments)</b>	
1,472	Spectrum Brands, Inc., Term Loan A	3.000%	9/04/17	BB		1,478,709
342	Spectrum Brands, Inc., Term Loan C	3.500%	9/04/19	BB		344,035
1,814	Total Household Products					1,822,744
	<b>Insurance</b>				<b>2.8% (1.8% of Total Investments)</b>	
1,500	Alliant Holdings I LLC, Initial Term Loan B, First Lien, WI/DD	TBD	TBD	B1		1,511,250
4,493	Hub International Holdings, Inc., Term Loan B, DD1	4.750%	10/02/20	B1		4,554,249
1,913	Sedgwick Holdings, Inc., Term Loan, First Lien	4.250%	6/12/18	B+		1,926,201
1,000	Sedgwick Holdings, Inc., Term Loan, Second Lien	8.000%	12/12/18	CCC+		1,017,500
4,715	USI Holdings Corporation, Initial Term Loan, DD1	4.250%	12/27/19	B1		4,750,429
13,621	Total Insurance					13,759,629
	<b>Internet Software &amp; Services</b>				<b>4.5% (2.8% of Total Investments)</b>	
7,691	EIG Investors Corp., Term Loan, DD1	5.000%	11/09/19	B		7,775,324

Nuveen Investments

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
<b>Internet Software &amp; Services (continued)</b>					
\$ 1,500	ION Trading Technologies S.A.R.L., Term Loan, Second Lien	8.250%	5/22/21	CCC+	\$ 1,526,250
748	Sabre Inc., Term Loan B2	4.500%	2/19/19	B1	751,047
2,125	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	2,134,866
3,464	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	3,494,598
2,000	San Juan Cable LLC, Term Loan, Second Lien	10.000%	6/09/18	CCC	2,016,666
2,664	SSI Investments II, Ltd., New Term Loan	5.000%	5/26/17	Ba3	2,686,977
1,467	VFH Parent LLC, New Term Loan	5.750%	11/08/19	N/R	1,481,980
21,659	Total Internet Software & Services				21,867,708
<b>IT Services 0.8% (0.5% of Total Investments)</b>					
1,046	CompuCom Systems, Inc., Term Loan B	4.250%	5/09/20	B1	1,047,087
2,481	SunGard Data Systems, Inc., Term Loan E	4.000%	3/08/20	BB	2,496,745
130	Zayo Group LLC, Term Loan B	4.000%	7/02/19	B1	131,208
3,657	Total IT Services				3,675,040
<b>Leisure Equipment &amp; Products 1.5% (0.9% of Total Investments)</b>					
4,029	Bombardier Recreational Products, Inc., Term Loan	4.000%	1/30/19	B+	4,060,225
2,184	Equinox Holdings, Inc., New Initial Term Loan B	4.501%	1/31/20	B1	2,206,700
1,000	Four Seasons Holdings, Inc., Term Loan, Second Lien	6.250%	12/27/20	B	1,027,500
7,213	Total Leisure Equipment & Products				7,294,425
<b>Machinery 0.6% (0.3% of Total Investments)</b>					
2,746	Gardner Denver, Inc., Term Loan, DD1	4.250%	7/30/20	B1	2,746,563
<b>Media 17.3% (10.9% of Total Investments)</b>					
2,067	Affinion Group Holdings, Inc., Term Loan B, DD1	6.750%	10/09/16	B1	2,054,924

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1,737	Cengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan, (5)	7.750%	7/04/17	D	1,592,583
3,678	Clear Channel Communications, Inc., Tranche D, Term Loan	6.910%	1/30/19	CCC+	3,576,594
2,646	Clear Channel Communications, Inc., Term Loan E	7.660%	7/30/19	CCC+	2,637,698
10,600	Cumulus Media, Inc., Term Loan B , DD1	4.250%	12/23/20	B+	10,724,497
2,853	Emerald Expositions Holdings, Inc., Term Loan, First Lien	5.500%	6/17/20	BB	2,877,086
1,962	EMI Music Publishing LLC, Term Loan B	4.250%	6/29/18	BB	1,976,247
1,985	Internet Brands, Inc., Term Loan B	6.250%	3/18/19	B+	1,996,579
2,500	McGraw-Hill Education Holdings LLC, Term Loan B	6.250%	12/18/19	B+	2,534,895
2,678	McGraw-Hill Education Holdings LLC, Term Loan	9.000%	3/22/19	B2	2,732,723
2,000	Media General, Inc., Delayed Draw, Term Loan	4.250%	7/31/20	BB	2,021,238
1,975	Mediacom Broadband LLC, Tranche G, Term Loan	4.000%	1/20/20	BB	1,977,469
3,412	Radio One, Inc., Term Loan B, First Lien	7.500%	2/14/17	B+	3,505,339
1,995	Springer Science & Business Media, Inc., Term Loan	5.000%	8/14/20	B	2,008,093
27,727	Tribune Company, Term Loan B, DD1	4.000%	12/27/20	BB	27,746,243
8,534	Univision Communications, Inc., Replacement Term Loan, First Lien	4.000%	3/01/20	B+	8,593,645
2,143	UPC Broadband Holding BV, Term Loan AF	4.000%	1/31/21	BB	2,158,483
1,500	UPC Broadband Holding BV, Term Loan AH	3.250%	6/30/21	BB	1,505,157
750	Weather Channel Corporation, Term Loan, Second Lien	7.000%	6/26/20	B3	758,438

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1,496	WMG Acquisition Corporation, Tranche B, Refinancing Term Loan	3.750%	7/01/20	BB	1,502,563
3,050	Yell Group PLC, Term Loan, (5)	4.097%	7/31/14	N/R	679,159
87,288	Total Media				85,159,653
<b>Multiline Retail 0.8% (0.5% of Total Investments)</b>					
4,000	Hudson's Bay Company, Term Loan B, First Lien	4.750%	11/04/20	BB	4,064,988
<b>Multi-Utilities 0.2% (0.1% of Total Investments)</b>					
990	ADS Waste Holdings, Inc., Term Loan B	4.250%	8/05/19	B+	996,883
<b>Oil, Gas &amp; Consumable Fuels 7.6% (4.8% of Total Investments)</b>					
1,994	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750%	11/26/20	B1	2,010,916
2,721	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B	2,797,244
4,975	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	5,099,375
1,100	EP Energy LLC, Term Loan B3, Second Lien	3.500%	5/24/18	Ba3	1,105,500

Nuveen Investments

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**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued) January 31, 2014 (Unaudited)**

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
<b>Oil, Gas &amp; Consumable Fuels (continued)</b>					
\$ 1,995	Fieldwood Energy LLC, Term Loan, First Lien	3.875%	9/28/18	Ba2	\$ 2,009,340
3,000	Fieldwood Energy LLC, Term Loan, Second Lien	8.375%	9/30/20	B2	3,087,858
982	Frac Tech International LLC, Term Loan	8.500%	5/06/16	B2	995,816
5,489	Harvey Gulf International Marine, Inc., Term Loan B	5.500%	6/18/20	B1	5,582,644
2,313	Offshore Group Investment Limited, Term Loan B	5.000%	10/25/17	B	2,330,568
2,488	Pacific Drilling S.A., Term Loan B	4.500%	6/03/18	B+	2,518,283
2,494	Peabody Energy Corporation, Term Loan B	4.250%	9/24/20	BB+	2,515,174
1,737	Rice Drilling LLC., Term Loan, Second Lien	8.500%	10/25/18	N/R	1,773,784
1,667	Samson Investment Company, Tranche 1, Term Loan, Second Lien	5.000%	9/25/18	B1	1,685,833
993	Saxon Energy Services, Inc., Term Loan	5.500%	2/15/19	Ba3	1,004,079
1,500	Shelf Drilling Holdings LTD., Term Loan	10.000%	10/08/18	B+	1,528,125
1,500	Western Refining, Inc., Term Loan B	4.250%	11/12/20	BB	1,515,938
36,948	Total Oil, Gas & Consumable Fuels				37,560,477
<b>Personal Products 0.1% (0.0% of Total Investments)</b>					
287	Prestige Brands, Inc., Term Loan B1	3.792%	1/31/19	BB	289,089
<b>Pharmaceuticals 8.0% (5.0% of Total Investments)</b>					
1,926	Auxilium Pharmaceuticals, Inc., Term Loan	6.250%	4/26/17	Ba2	1,964,138
833		6.500%	7/31/20	B	829,037



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	BioScrip, Inc., Term Loan B				
2,102	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	2,122,113
1,194	Generic Drug Holdings, Inc., Term Loan B	5.000%	8/16/20	B1	1,208,179
3,125	Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5)	6.928%	5/03/13	N/R	93,750
62	Graceway Pharmaceuticals LLC, Term Loan, (5)	3.069%	5/03/12	N/R	68,523
2,263	Par Pharmaceutical Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	2,280,052
1,500	Patheon, Inc., Term Loan B, WI/DD	TBD	TBD	B	1,500,134
5,417	Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.000%	12/01/18	Ba3	5,460,878
4,737	Pharmaceutical Research Associates, Inc., Term Loan B	5.000%	9/23/20	B1	4,764,265
2,860	Quintiles Transnational Corp., Term Loan B3	3.750%	6/08/18	BB	2,871,233
2,000	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	2,027,750
1,980	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	B	1,990,734
3,103	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2	3.750%	2/13/19	BBB	3,128,326
8,928	Valeant Pharmaceuticals International, Inc., Term Loan E	3.750%	8/05/20	Ba1	9,022,367
42,030	Total Pharmaceuticals				39,331,479
	<b>Real Estate Investment Trust</b>	<b>2.2% (1.4% of Total Investments)</b>			
2,000	Capital Automotive LP, Term Loan, Second Lien	6.000%	4/30/20	B1	2,077,500
4,353	iStar Financial, Inc., Term Loan	4.500%	10/15/17	BB	4,380,532
4,476		3.500%	4/17/20	BB+	4,486,484

	Starwood Property Trust, Inc., Term Loan B				
10,829	Total Real Estate Investment Trust				10,944,516
	<b>Real Estate Management &amp; Development</b>				<b>2.1% (1.3% of Total Investments)</b>
6,072	Capital Automotive LP, Term Loan, Tranche B1, DD1	4.000%	4/10/19	Ba2	6,137,098
3,970	Realogy Corporation, Term Loan B	4.500%	3/05/20	BB	4,006,226
10,042	Total Real Estate Management & Development				10,143,324
	<b>Road &amp; Rail</b>				<b>0.6% (0.4% of Total Investments)</b>
3,008	Swift Transportation Company, Inc., Term Loan B2	4.000%	12/21/17	BB	3,035,593
	<b>Semiconductors &amp; Equipment</b>				<b>2.0% (1.3% of Total Investments)</b>
2,977	Freescall Semiconductor, Inc., Term Loan, Tranche B4	5.000%	2/28/20	B1	3,010,067
1,995	Freescall Semiconductor, Inc., Term Loan, Tranche B5	5.000%	1/15/21	B1	2,023,471
1,967	NXP Semiconductor LLC, Term Loan D	3.250%	1/11/20	BB+	1,971,512
2,913	NXP Semiconductor LLC, Term Loan	4.500%	3/03/17	Ba3	2,956,769
9,852	Total Semiconductors & Equipment				9,961,819
	<b>Software</b>				<b>9.3% (5.9% of Total Investments)</b>
3,853	Attachmate Corporation, Term Loan, First Lien	7.250%	11/22/17	BB	3,921,369
2,274	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	2,300,878

Nuveen Investments

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Software (continued)</b>				
\$ 2,500	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	BB	\$ 2,507,118
4,403	Datatel Parent Corp, Term Loan B, DD1	4.500%	7/19/18	B+	4,454,235
1,000	Deltek, Inc., Term Loan, Second Lien	10.000%	10/10/19	CCC+	1,025,000
2,973	Emdeon Business Services LLC, Term Loan B2	3.750%	11/02/18	BB	2,986,921
1,975	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	1,987,394
1,089	Greeneden U.S. Holdings II LLC, Term Loan B	4.000%	2/08/20	B	1,087,626
11,243	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5, DD1	3.750%	6/03/20	Ba3	11,297,297
3,380	IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	3,404,908
4,000	IPC Systems, Inc., Term Loan, Second Lien	5.410%	6/01/15	CCC	3,660,000
4,691	Misys PLC, Term Loan B, First Lien	5.000%	12/12/18	B+	4,740,476
1,587	RedPrairie Corporation, New Term Loan, First Lien	6.000%	12/21/18	B+	1,605,203
800	RedPrairie Corporation, Term Loan, Second Lien	11.250%	12/21/19	CCC+	821,600
45,768	Total Software				45,800,025
	<b>Specialty Retail 0.8% (0.5% of Total Investments)</b>				
1,968	Collective Brands, Inc., Term Loan B	7.250%	10/09/19	B	1,986,645
2,037	Jo-Ann Stores, Inc., Term Loan, First Lien	4.000%	3/16/18	B+	2,048,373
4,005	Total Specialty Retail				4,035,018
	<b>Textiles, Apparel &amp; Luxury Goods 0.1% (0.1% of Total Investments)</b>				
573	Philips-Van Heusen Corporation, Term Loan B	3.250%	2/13/20	BBB	577,484
	<b>Wireless Telecommunication Services 2.2% (1.4% of Total Investments)</b>				
4,522	Asurion LLC, Term Loan B1	4.500%	5/24/19	Ba2	4,529,135

3,226	Fairpoint Communications, Inc., Term Loan B	7.500%	2/11/19	B	3,343,899
1,975	IPC Systems, Inc., Term Loan, Tranche C, First Lien	7.750%	7/31/17	B1	1,989,812
923	Presidio, Inc., New Term Loan	5.750%	3/31/17	Ba3	929,956
10,646	Total Wireless Telecommunication Services				10,792,802
\$ 589,235	Total Variable Rate Senior Loan Interests (cost \$583,246,689)				586,770,479
<b>Shares</b>	<b>Description (1)</b>			<b>Ratings</b>	<b>Value</b>
	<b>COMMON STOCKS 3.5% (2.2% of Total Investments)</b>				
	<b>Building Products 0.6% (0.4% of Total Investments)</b>				
52,436	Masonite International Corporation, (6)				\$ 2,883,980
	<b>Hotels, Restaurants &amp; Leisure 0.2% (0.1% of Total Investments)</b>				
42,041	BLB Worldwide Holdings Inc., (6), (7)				1,061,535
	<b>Media 2.7% (1.7% of Total Investments)</b>				
138,445	Metro-Goldwyn-Mayer, (6), (7)				9,760,372
44,843	Tribune Company, (6)				3,340,804
36,087	Tribune Company, (6), (8)				
	Total Media				13,101,176
	Total Common Stocks (cost \$12,716,644)				17,046,691
<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (3)</b>	<b>Value</b>
	<b>CONVERTIBLE BONDS 0.3% (0.2% of Total Investments)</b>				
	<b>Communications Equipment 0.3% (0.2% of Total Investments)</b>				
\$ 550	Nortel Networks Corp., (5)	1.750%	4/15/12	N/R	\$ 545,875
1,000	Nortel Networks Corp., (5)	2.125%	4/15/14	N/R	998,750
\$ 1,550	Total Convertible Bonds (cost \$1,307,500)				1,544,625

**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued) January 31, 2014 (Unaudited)**

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
<b>CORPORATE BONDS 20.7% (13.0% of Total Investments)</b>					
<b>Commercial Services &amp; Supplies 0.5% (0.3% of Total Investments)</b>					
\$ 500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 502,500
1,224	Harland Clarke Holdings	9.500%	5/15/15	B	1,227,060
500	Tervita Corporation, 144A	8.000%	11/15/18	B	512,500
2,224	Total Commercial Services & Supplies				2,242,060
<b>Communications Equipment 0.7% (0.4% of Total Investments)</b>					
3,000	Nortel Networks Limited, (5)	0.000%	7/15/11	N/R	3,206,250
<b>Diversified Consumer Services 0.2% (0.1% of Total Investments)</b>					
900	NES Rental Holdings Inc., 144A	7.875%	5/01/18	CCC+	945,000
<b>Diversified Telecommunication Services 1.6% (1.0% of Total Investments)</b>					
2,900	IntelSat Limited, 144A	7.750%	6/01/21	B	3,110,250
750	IntelSat Limited Level 3	8.125%	6/01/23	B	811,875
3,343	Communications Inc.	11.875%	2/01/19	B	3,844,450
6,993	Total Diversified Telecommunication Services				7,766,575
<b>Health Care Equipment &amp; Supplies 0.7% (0.4% of Total Investments)</b>					
3,000	Kinetic Concepts	10.500%	11/01/18	B	3,450,000
<b>Health Care Providers &amp; Services 3.4% (2.1% of Total Investments)</b>					
3,000	FWCT-2 Escrow Corporation for Community Health Systems, 144A	5.125%	8/01/21	BB+	3,018,750
4,800	FWCT-2 Escrow Corporation for Community Health Systems, 144A	6.875%	2/01/22	B	4,920,000
2,750	HCA Inc.	8.500%	4/15/19	BB+	2,899,875
575	HCA Inc.	7.250%	9/15/20	BB+	624,594
900	IASIS Healthcare Capital Corporation	8.375%	5/15/19	CCC+	960,750
3,000	Tenet Healthcare Corporation, 144A	6.000%	10/01/20	BB	3,157,500
1,000	Truven Health Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
16,025	Total Health Care Providers & Services				16,713,969
<b>Household Products 0.9% (0.5% of Total Investments)</b>					

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3,950	Reynolds Group	9.875%	8/15/19	CCC+	4,364,750
	<b>IT Services 0.4% (0.3% of Total Investments)</b>				
2,000	First Data Corporation, 144A	7.375%	6/15/19	BB	2,135,000
	<b>Leisure Equipment &amp; Products 0.9% (0.5% of Total Investments)</b>				
4,500	Caesars Entertainment Operating Company Inc.	8.500%	2/15/20	B	4,252,500
	<b>Machinery 0.4% (0.3% of Total Investments)</b>				
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,111,875
1,030	Xerium Technologies	8.875%	6/15/18	B	1,091,800
2,030	Total Machinery				2,203,675
	<b>Media 5.1% (3.2% of Total Investments)</b>				
5,840	Clear Channel Communications, Inc., 144A	14.000%	2/01/21	CCC	5,430,972
3,600	Clear Channel Communications, Inc.	5.500%	12/15/16	CCC	3,240,000
6,412	Clear Channel Communications, Inc.	9.000%	12/15/19	CCC+	6,540,240
7,000	Clear Channel Communications, Inc.	9.000%	3/01/21	CCC+	7,070,000
1,200	Expo Event Transco Inc., 144A	9.000%	6/15/21	B	1,227,000
1,000	McGraw-Hill Global Education Holdings, 144A	9.750%	4/01/21	BB	1,087,500
400	WMG Acquisition Group	11.500%	10/01/18	B	455,000
25,452	Total Media				25,050,712
	<b>Oil, Gas &amp; Consumable Fuels 0.1% (0.1% of Total Investments)</b>				
500	Offshore Group Investment Limited	7.125%	4/01/23	B	500,000

Nuveen Investments

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	<b>Pharmaceuticals</b>	<b>1.4% (0.9% of Total Investments)</b>			
\$ 1,250	Valeant Pharmaceuticals International, 144A	6.750%	8/15/18	B1	\$ 1,370,313
2,000	Valeant Pharmaceuticals International, 144A	7.000%	10/01/20	B1	2,155,000
1,000	Valeant Pharmaceuticals International, 144A	7.250%	7/15/22	B1	1,090,000
2,000	VPII Escrow Corporation, 144A	7.500%	7/15/21	B1	2,227,500
6,250	Total Pharmaceuticals				6,842,813
	<b>Semiconductors &amp; Equipment</b>	<b>0.9% (0.6% of Total Investments)</b>			
2,050	Advanced Micro Devices, Inc.	7.750%	8/01/20	B	2,039,750
2,500	Advanced Micro Devices, Inc.	7.500%	8/15/22	B	2,412,500
4,550	Total Semiconductors & Equipment				4,452,250
	<b>Software</b>	<b>0.6% (0.4% of Total Investments)</b>			
850	Infor Us Inc.	11.500%	7/15/18	B	981,750
1,875	Infor Us Inc.	9.375%	4/01/19	B	2,109,375
2,725	Total Software				3,091,125
	<b>Specialty Retail</b>	<b>0.1% (0.1% of Total Investments)</b>			
500	99 Cents Only Stores	11.000%	12/15/19	CCC+	565,000
	<b>Wireless Telecommunication Services</b>	<b>2.8% (1.8% of Total Investments)</b>			
750	FairPoint Communications Inc., 144A	8.750%	8/15/19	B	800,625
2,750	MetroPCS Wireless Inc., 144A	6.250%	4/01/21	BB	2,856,562
7,250	Sprint Corporation, 144A	7.875%	9/15/23	BB	7,739,375
2,000	Sprint Corporation, 144A	7.125%	6/15/24	BB	2,010,000
175	T-Mobile USA Inc.	6.731%	4/28/22	BB	183,750
175	T-Mobile USA Inc.	6.836%	4/28/23	BB	182,656
13,100	Total Wireless Telecommunication Services				13,772,968
\$ 97,699	Total Corporate Bonds (cost \$96,386,556)				101,554,647
	<b>ASSET-BACKED SECURITIES</b>	<b>5.6% (3.6% of Total Investments)</b>			

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\$ 800	Bluemountain Collateralized Loan Obligation, Series 2012 2A E14	5.337%	11/20/24	BB	\$ 768,374
2,500	Bluemountain Collateralized Loan Obligations Limited 2012-1A, 144A	5.737%	7/20/23	BB	2,446,200
1,250	Carlyle Global Market Strategies, Collateralized Loan Obligations, Series 2013-3A, 144A	4.839%	7/15/25	BB	1,163,186
1,500	Flatiron Collateralized Loan Obligation Limited, Series 2011-1A	4.639%	1/15/23	BB	1,387,674
1,500	Fraser Sullivan Collateralized Loan Obligations Limited, Series 2011-6A, 144A	5.738%	11/22/22	BB	1,465,302
250	ING Investment Management, Collateralized Loan Obligation, 2013-1A D, 144A	5.239%	4/15/24	BB	233,396
1,800	LCM Limited Partnership, Collateralized Loan Obligation 2012A, 144A	5.987%	10/19/22	BB	1,787,368
2,000	LCM Limited Partnership, Collateralized Loan Obligations, 144A	5.989%	4/15/22	BB	2,000,186
1,500	LCM Limited Partnership, Collateralized Loan Obligations	5.387%	4/19/22	BB	1,437,807
4,000	LCM Limited Partnership, Collateralized Loan Obligations 2015A, WI/DD	1.000%	2/25/17	BB	3,843,200
1,500	Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A, 144A	5.587%	4/22/22	BB	1,456,796
500	North End CLO Limited, Loan Pool,	4.838%	7/17/25	BB	462,433



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	144A					
	Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series					
2,000	2012-6A	5.741%	5/15/23	BB		2,008,420
	Oak Hill Credit Partners, Series,					
2,240	2012-7A	5.237%	11/20/23	BB		2,118,628
	Oak Hill Credit Partners, Series,					
450	2013-9A	5.237%	10/20/25	BB		423,653
	Race Point Collateralized Loan Obligations, Series,					
1,000	2011-5A, 144A	6.743%	12/15/22	BB		1,000,497
	Race Point Collateralized Loan Obligations, Series,					
2,000	2012-6A, 144A	5.738%	5/24/23	BB		1,968,798
	Race Point Collateralized Loan Obligations, Series,					
2,000	2012-7A, 144A	5.239%	11/08/24	BB		1,907,693
	Total Asset-Backed Securities (cost					
\$ 28,790	\$25,611,122)					27,879,611
	<b>Total Long-Term Investments (cost \$719,268,511)</b>					<b>734,796,053</b>

Nuveen Investments

**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued) January 31, 2014 (Unaudited)**

Principal Amount (000)	Description (1)	Coupon	Maturity	Value
	<b>SHORT-TERM INVESTMENTS</b>	<b>9.4% (5.9% of Total Investments)</b>		
\$ 46,070	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$46,070,473, collateralized by \$45,680,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$46,993,300	0.000%	2/03/14	\$ 46,070,473
	<b>Total Short-Term Investments (cost \$46,070,473)</b>			<b>46,070,473</b>
	<b>Total Investments (cost \$765,338,984)</b>	<b>159.0%</b>		<b>780,866,526</b>
	<b>Borrowings (33.4)% (9), (10)</b>			<b>(163,900,000)</b>
	<b>Variable Rate Term Preferred Shares, at Liquidation Value (20.0)% (11)</b>			<b>(98,000,000)</b>
	<b>Other Assets Less Liabilities (5.6)% (12)</b>			<b>(27,944,388)</b>
	<b>Net Assets Applicable to Common Shares</b>	<b>100%</b>		<b>\$ 491,022,138</b>

Investments in Derivatives as of January 31, 2014

**Interest Rate Swaps outstanding:**

Counterparty	Notional Amount	Fund Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Termination Date	Unrealized Appreciation (Depreciation) (12)
Goldman Sachs	\$29,317,500	Receive	1-Month USD-LIBOR	1.300%	Monthly	4/20/14	\$ (83,369)
Morgan Stanley	29,317,500	Receive	1-Month USD-LIBOR	2.201	Monthly	4/20/16	(1,151,307)
	<b>\$58,635,000</b>						<b>\$ (1,234,676)</b>

Nuveen Investments

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.

(2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.

(3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) 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 Measurements 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 21.0%.

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

(11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.6%.

(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

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## JSD

## Nuveen Short Duration Credit Opportunities Fund

## Portfolio of Investments January 31, 2014 (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>LONG-TERM INVESTMENTS</b>	<b>139.2% (97.4% of Total Investments)</b>			
	<b>VARIABLE RATE SENIOR LOAN INTERESTS</b>	<b>118.7% (83.0% of Total Investments)</b>			
	<b>(4)</b>				
	<b>Aerospace &amp; Defense</b>	<b>0.7% (0.5% of Total Investments)</b>			
\$ 143	Beechcraft Holdings LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 143,438
1,238	Sequa Corporation, Term Loan B	5.250%	6/19/17	B	1,221,722
1,381	Total Aerospace & Defense				1,365,160
	<b>Airlines</b>	<b>4.1% (2.9% of Total Investments)</b>			
995	American Airlines, Inc., Term Loan	3.750%	6/27/19	Ba2	1,004,640
3,168	Delta Air Lines, Inc., Term Loan B1	4.000%	10/18/18	Ba1	3,188,921
990	Delta Air Lines, Inc., Term Loan B2	3.250%	4/18/16	Ba1	996,085
1,950	Delta Air Lines, Inc., Term Loan B	3.500%	4/20/17	BB+	1,967,868
1,000	US Airways, Inc., Term Loan B1	3.500%	5/23/19	Ba2	1,006,750
8,103	Total Airlines				8,164,264
	<b>Auto Components</b>	<b>0.1% (0.1% of Total Investments)</b>			
170	Schaeffler AG, Term Loan C	4.250%	1/27/17	Ba2	171,664
	<b>Building Products</b>	<b>0.4% (0.3% of Total Investments)</b>			
748	Quikrete Holdings, Inc., Term Loan, First Lien	4.000%	9/28/20	B+	755,681
	<b>Capital Markets</b>	<b>1.5% (1.0% of Total Investments)</b>			
661	American Capital, LTD., Term Loan, First Lien	4.000%	8/22/16	BB	665,648
2,263	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	4.750%	12/18/20	B+	2,282,829
2,924	Total Capital Markets				2,948,477
	<b>Chemicals</b>	<b>0.6% (0.4% of Total Investments)</b>			
1,181	Ineos US Finance LLC, Term Loan, First Lien	4.000%	5/04/18	BB	1,188,441
	<b>Commercial Services &amp; Supplies</b>	<b>2.8% (2.0% of Total Investments)</b>			

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2,500	Aramark Corporation, Term Loan, Tranche D	4.000%	9/09/19	BBB	2,518,738
2,621	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	2,656,756
491	HMH Holdings, Inc., Term Loan, First Lien	4.250%	5/14/18	B1	494,934
5,612	Total Commercial Services & Supplies				5,670,428
	<b>Communications Equipment</b>	<b>2.1%</b>	<b>(1.4% of Total Investments)</b>		
1,485	Alcatel-Lucent, Inc., Term Loan C	5.750%	1/30/19	B+	1,501,706
1,496	Avaya, Inc., Term Loan B3	4.736%	10/26/17	B1	1,464,061
1,157	Telesat Canada Inc., Term Loan B	3.500%	3/28/19	BB	1,164,296
4,138	Total Communications Equipment				4,130,063
	<b>Computers &amp; Peripherals</b>	<b>2.9%</b>	<b>(2.0% of Total Investments)</b>		
4,988	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	4,972,173
792	SunGard Data Systems, Inc., Term Loan D	4.500%	1/31/20	BB	796,947
5,780	Total Computers & Peripherals				5,769,120
	<b>Containers &amp; Packaging</b>	<b>1.0%</b>	<b>(0.7% of Total Investments)</b>		
2,000	Berry Plastics Holding Corporation, Term Loan E	3.750%	1/06/21	B+	2,003,036
	<b>Distributors</b>	<b>1.5%</b>	<b>(1.0% of Total Investments)</b>		
2,955	HD Supply, Inc., Term Loan B	4.500%	10/12/17	B+	2,980,643

Nuveen Investments

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Diversified Consumer Services 5.2% (3.6% of Total Investments)</b>				
\$ 2,060	Cengage Learning Acquisitions, Inc., Term Loan, (5)	4.750%	7/03/14	D	\$ 1,891,992
998	Ceridian Corporation, New Replacement Term Loan	4.408%	8/14/15	B1	1,004,760
3,158	Hilton Hotels Corporation, Term Loan B2	3.750%	10/25/20	BB	3,184,083
2,181	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	B1	2,175,460
1,496	Spotless Holdings, SAS, Term Loan, First Lien	5.000%	10/02/18	B1	1,520,564
500	Spotless Holdings, SAS, Term Loan, Second Lien	8.750%	4/02/19	B3	513,438
10,393	Total Diversified Consumer Services				10,290,297
	<b>Diversified Financial Services 3.1% (2.2% of Total Investments)</b>				
1,489	Ocwen Financial Corporation, Term Loan B	5.000%	2/15/18	B+	1,506,895
959	RPI Finance Trust, Term Loan B3	3.250%	11/09/18	Baa2	966,226
3,713	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	B1	3,747,684
6,161	Total Diversified Financial Services				6,220,805
	<b>Electronic Equipment &amp; Instruments 0.7% (0.5% of Total Investments)</b>				
1,427	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/26/17	B	1,284,188
	<b>Food &amp; Staples Retailing 3.8% (2.7% of Total Investments)</b>				
903	Albertson's LLC, Term Loan B1	4.250%	3/21/16	BB	911,553
1,589	Albertson's LLC, Term Loan B2	4.750%	3/21/19	BB	1,608,500
500	BJ's Wholesale Club, Inc., Replacement Loan, First Lien	4.500%	9/26/19	B	505,436
250	BJ's Wholesale Club, Inc., Replacement Loan, Second Lien	8.500%	3/31/20	CCC	257,526
1,000	Del Monte Foods Company, Term Loan,	TBD	TBD	B+	1,002,969

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	First Lien, WI/DD				
1,000	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	4.875%	6/21/21	B	1,020,000
989	Supervalu, Inc., New Term Loan B	5.000%	3/21/19	B+	995,512
1,406	Wilton Products, Inc., Tranche B, Term Loan	7.500%	8/30/18	B	1,342,969
7,637	Total Food & Staples Retailing				7,644,465
	<b>Food Products 4.2% (2.9% of Total Investments)</b>				
1,485	AdvancePierre Foods, Inc., Term Loan, First Lien	5.750%	7/10/17	B1	1,489,332
2,289	H.J Heinz Company, Term Loan B2	3.500%	6/05/20	BB	2,314,630
993	Pinnacle Foods Finance LLC, Term Loan G	3.250%	4/29/20	BB	994,981
3,423	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	3,460,773
8,190	Total Food Products				8,259,716
	<b>Health Care Equipment &amp; Supplies 3.3% (2.3% of Total Investments)</b>				
1,000	Ardent Medical Services, Inc., Term Loan, Second Lien	11.000%	1/02/19	CCC+	1,015,000
1,041	Kinetic Concepts, Inc., Term Loan D1	4.000%	5/04/18	BB	1,051,716
3,413	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	3,469,717
1,000	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/07/19	B	1,023,333
6,454	Total Health Care Equipment & Supplies				6,559,766
	<b>Health Care Providers &amp; Services 11.0% (7.7% of Total Investments)</b>				
947	Ardent Medical Services, Inc., Term Loan, First Lien	6.750%	7/02/18	B+	954,755
926	BioScrip, Inc., Delayed Draw, Term Loan	6.500%	7/31/20	B	921,152
1,634	Community Health Systems, Inc., Term Loan D, DD1	4.250%	1/27/21	BB	1,653,105
50	Community Health Systems, Inc., Term Loan E	3.487%	1/25/17	BB	50,695
971	CRC Health Corporation, Term	8.500%	11/16/15	B+	980,993



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Loan B3					
2,970	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	2,998,450
839	Genesis Healthcare LLC, Term Loan	10.001%	12/04/17	B	858,502
3,076	Golden Living, Term Loan	5.000%	5/04/18	B	3,030,929
990	Heartland Dental Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	996,193
500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	512,500
1,219	IASIS Healthcare LLC, Term Loan B2, First Lien	4.500%	5/03/18	Ba3	1,231,232
357	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	360,313
919	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	B	890,604
544	National Mentor Holdings, Inc., Term Loan B, WI/DD	TBD	TBD	B1	548,736
2,000	One Call Care Management, Inc., Term Loan B	5.000%	11/27/20	B1	2,015,000
2,463	Sheridan Holdings, Inc., Term Loan, First Lien	4.500%	6/29/18	B1	2,486,488

Nuveen Investments

**JSD Nuveen Short Duration Credit Opportunities Fund**  
**Portfolio of Investments (continued) January 31, 2014 (Unaudited)**

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
<b>Health Care Providers &amp; Services (continued)</b>					
\$ 1,000	Sheridan Holdings, Inc., Term Loan, Second Lien	8.250%	12/20/21	B+	\$ 1,025,000
459	Skilled Healthcare Group, Inc., Term Loan	6.750%	4/09/16	B	461,208
21,864	Total Health Care Providers & Services				21,975,855
<b>Hotels, Restaurants &amp; Leisure 5.8% (4.1% of Total Investments)</b>					
2,331	24 Hour Fitness Worldwide, Inc., Term Loan B	5.250%	4/22/16	Ba3	2,359,726
1,415	BLB Management Services, Inc., Term Loan	5.250%	11/10/18	BB	1,427,615
2,289	CCM Merger, Inc., Term Loan	5.000%	3/01/17	B+	2,317,331
2,500	CityCenter Holdings LLC, Term Loan B, DD1	5.000%	10/16/20	B+	2,534,115
933	Landry's Restaurants, Inc., Term Loan B	4.000%	4/24/18	BB	943,665
1,985	Station Casino LLC, Term Loan B	5.000%	3/02/20	B	2,008,820
11,453	Total Hotels, Restaurants & Leisure				11,591,272
<b>Household Durables 0.6% (0.4% of Total Investments)</b>					
1,135	Reynolds Group Holdings, Inc., Incremental US Term Loan, First Lien	4.000%	12/01/18	B+	1,149,329
<b>Household Products 0.1% (0.1% of Total Investments)</b>					
270	Spectrum Brands, Inc., Term Loan C	3.500%	9/04/19	BB	271,626
<b>Insurance 1.6% (1.1% of Total Investments)</b>					
1,247	Hub International Holdings, Inc., Term Loan B	4.750%	10/02/20	B1	1,264,013
1,980	USI Holdings Corporation, Initial Term Loan	4.250%	12/27/19	B1	1,994,888
3,227	Total Insurance				3,258,901
<b>Internet Software &amp; Services 8.0% (5.6% of Total Investments)</b>					
727		4.500%	12/28/18	Ba2	732,292

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	Ancestry.com, Inc., Replacement Term Loan B1				
3,716	EIG Investors Corp., Term Loan	5.000%	11/09/19	B	3,756,263
1,000	ION Trading Technologies S.A.R.L., Term Loan, Second Lien	8.250%	5/22/21	CCC+	1,017,500
850	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	853,947
2,475	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	2,496,141
2,000	San Juan Cable LLC, Term Loan, Second Lien	10.000%	6/09/18	CCC	2,016,666
2,717	SSI Investments II, Ltd., New Term Loan	5.000%	5/26/17	Ba3	2,740,301
2,317	VFH Parent LLC, New Term Loan	5.750%	11/08/19	N/R	2,339,968
15,802	Total Internet Software & Services				15,953,078
<b>IT Services 2.2% (1.5% of Total Investments)</b>					
418	CompuCom Systems, Inc., Term Loan B	4.250%	5/09/20	B1	418,835
933	SRA International, Term Loan	6.500%	7/20/18	B1	930,422
993	SunGard Data Systems, Inc., Term Loan E	4.000%	3/08/20	BB	998,698
1,964	Zayo Group LLC, Term Loan B	4.000%	7/02/19	B1	1,978,668
4,308	Total IT Services				4,326,623
<b>Leisure Equipment &amp; Products 1.9% (1.3% of Total Investments)</b>					
2,263	Bombardier Recreational Products, Inc., Term Loan	4.000%	1/30/19	B+	2,279,829
1,489	Equinox Holdings, Inc., New Initial Term Loan B	4.501%	1/31/20	B1	1,504,568
3,752	Total Leisure Equipment & Products				3,784,397
<b>Machinery 0.3% (0.2% of Total Investments)</b>					
500	TNT Crane and Rigging Inc., Initial Term Loan, First Lien	5.500%	11/27/20	B1	499,688
<b>Media 8.8% (6.2% of Total Investments)</b>					
579	Cengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan, (5)	7.750%	7/04/17	D	530,881

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1,632	Clear Channel Communications, Inc., Term Loan E	7.660%	7/30/19	CCC+	1,627,436
3,000	Cumulus Media, Inc., Term Loan B	4.250%	12/23/20	B+	3,035,235
1,426	Emerald Expositions Holdings, Inc., Term Loan, First Lien	5.500%	6/17/20	BB	1,438,543
993	Internet Brands, Inc., Term Loan B	6.250%	3/18/19	B+	998,289
1,000	McGraw-Hill Education Holdings LLC, Term Loan B	6.250%	12/18/19	B+	1,013,958
1,339	McGraw-Hill Education Holdings LLC, Term Loan	9.000%	3/22/19	B2	1,366,362

Nuveen Investments  
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Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Media (continued)</b>				
\$ 1,000	Media General, Inc., Delayed Draw, Term Loan	4.250%	7/31/20	BB	\$ 1,010,619
975	Radio One, Inc., Term Loan B, First Lien	7.500%	2/14/17	B+	1,001,525
998	Springer Science & Business Media, Inc., Term Loan	5.000%	8/14/20	B	1,004,047
2,000	Tribune Company, Term Loan B	4.000%	12/27/20	BB	2,001,250
2,571	UPC Broadband Holding BV, Term Loan AF	4.000%	1/31/21	BB	2,590,180
17,513	<b>Total Media</b>				17,618,325
	<b>Multiline Retail 1.0% (0.7% of Total Investments)</b>				
2,000	Hudson's Bay Company, Term Loan B, First Lien	4.750%	11/04/20	BB	2,032,494
	<b>Oil, Gas &amp; Consumable Fuels 8.7% (6.1% of Total Investments)</b>				
997	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750%	11/26/20	B1	1,005,457
1,222	Buffalo Gulf Coast Terminals, Term Loan B	5.250%	10/31/17	BB+	1,238,833
1,604	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B	1,649,232
2,985	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	3,059,625
667	EP Energy LLC, Term Loan B3, Second Lien	3.500%	5/24/18	Ba3	670,000
2,000	Fieldwood Energy LLC, Term Loan, Second Lien	8.375%	9/30/20	B2	2,058,572
728	Frac Tech International LLC, Term Loan	8.500%	5/06/16	B2	738,362
2,294	Harvey Gulf International Marine, Inc., Term Loan B	5.500%	6/18/20	B1	2,332,965
925	Offshore Group Investment Limited, Term Loan B	5.000%	10/25/17	B	932,227
993	Rice Drilling LLC., Term Loan, Second	8.500%	10/25/18	N/R	1,013,591

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	Lien				
833	Samson Investment Company, Tranche 1, Term Loan, Second Lien	5.000%	9/25/18	B1	842,917
993	Saxon Energy Services, Inc., Term Loan	5.500%	2/15/19	Ba3	1,004,079
750	Shelf Drilling Holdings LTD., Term Loan	10.000%	10/08/18	B+	764,062
16,991	Total Oil, Gas & Consumable Fuels				17,309,922
	<b>Pharmaceuticals 9.7% (6.8% of Total Investments)</b>				
1,924	Auxilium Pharmaceuticals, Inc., Term Loan	6.250%	4/26/17	Ba2	1,964,138
555	BioScrip, Inc., Term Loan B	6.500%	7/31/20	B	552,691
1,882	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	1,899,493
796	Generic Drug Holdings, Inc., Term Loan B	5.000%	8/16/20	B1	805,452
1,000	Patheon, Inc., Term Loan B, WI/DD	TBD	TBD	B	1,000,089
2,938	Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.000%	12/01/18	Ba3	2,961,723
998	Pharmaceutical Research Associates, Inc., Term Loan B	5.000%	9/23/20	B1	1,003,003
1,938	Quintiles Transnational Corp., Term Loan B3	3.750%	6/08/18	BB	1,946,809
1,000	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	1,013,875
990	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	B	995,367
2,216	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2	3.750%	2/13/19	BBB	2,234,519
2,968	Valeant Pharmaceuticals International, Inc., Term Loan E	3.750%	8/05/20	Ba1	2,999,055
19,205	Total Pharmaceuticals				19,376,214
	<b>Real Estate Investment Trust 2.1% (1.5% of Total Investments)</b>				
1,500		6.000%	4/30/20	B1	1,558,125

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Capital Automotive LP,  
Term Loan, Second  
Lien

1,506	iStar Financial, Inc., Term Loan	4.500%	10/15/17	BB	1,515,966
118	Realogy Corporation, Synthetic Letter of Credit	4.433%	10/10/16	BB	118,295
997	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	999,774
4,121	Total Real Estate Investment Trust				4,192,160
<b>Real Estate Management &amp; Development 1.8% (1.3% of Total Investments)</b>					
1,626	Capital Automotive LP, Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,643,439
1,985	Realogy Corporation, Term Loan B	4.500%	3/05/20	BB	2,003,113
3,611	Total Real Estate Management & Development				3,646,552
<b>Road &amp; Rail 0.5% (0.4% of Total Investments)</b>					
1,038	Swift Transportation Company, Inc., Term Loan B2	4.000%	12/21/17	BB	1,047,902
<b>Semiconductors &amp; Equipment 2.4% (1.7% of Total Investments)</b>					
1,985	Freescale Semiconductor, Inc., Term Loan, Tranche B4	5.000%	2/28/20	B1	2,006,711
998	Freescale Semiconductor, Inc., Term Loan, Tranche B5	5.000%	1/15/21	B1	1,011,735

Nuveen Investments

**JSD Nuveen Short Duration Credit Opportunities Fund**  
**Portfolio of Investments (continued) January 31, 2014 (Unaudited)**

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
<b>Semiconductors &amp; Equipment (continued)</b>					
\$ 796	Microsemi Corporation, Term Loan, First Lien	3.750%	2/19/20	BB+	\$ 799,979
983	NXP Semiconductor LLC, Term Loan D	3.250%	1/11/20	BB+	985,756
4,762	Total Semiconductors & Equipment				4,804,181
<b>Software 10.6% (7.4% of Total Investments)</b>					
1,696	Attachmate Corporation, Term Loan, First Lien	7.250%	11/22/17	BB	1,726,807
901	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	911,669
1,000	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	BB	1,002,847
838	Datatel Parent Corp, Term Loan B	4.500%	7/19/18	B+	847,450
981	Emdeon Business Services LLC, Term Loan B2	3.750%	11/02/18	BB	985,294
962	Epicor Software Corporation, Term Loan, B2	4.000%	5/16/18	Ba3	969,768
988	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	993,697
871	Greeneden U.S. Holdings II LLC, Term Loan B	4.000%	2/08/20	B	870,101
3,143	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5	3.750%	6/03/20	Ba3	3,159,042
908	IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	915,177
3,800	IPC Systems, Inc., Term Loan, Second Lien	5.410%	6/01/15	CCC	3,477,000
2,716	Misys PLC, Term Loan B, First Lien	5.000%	12/12/18	B+	2,744,486
794	RedPrairie Corporation, New Term Loan, First Lien	6.000%	12/21/18	B+	802,601
713		4.250%	10/03/19	B+	719,230



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	Vertafore, Inc., Term Loan, First Lien				
1,000	Vertafore, Inc., Term Loan, Second Lien	9.750%	10/29/17	CCC+	1,020,000
21,311	Total Software				21,145,169
	<b>Specialty Retail 1.1% (0.7% of Total Investments)</b>				
1,064	Collective Brands, Inc., Term Loan B	7.250%	10/09/19	B	1,074,542
1,047	Jo-Ann Stores, Inc., Term Loan, First Lien	4.000%	3/16/18	B+	1,052,473
2,111	Total Specialty Retail				2,127,015
	<b>Wireless Telecommunication Services 2.5% (1.7% of Total Investments)</b>				
662	Clear Channel Communications, Inc., Tranche B, Term Loan	3.810%	1/29/16	CCC+	646,856
2,481	Fairpoint Communications, Inc., Term Loan B	7.500%	2/11/19	B	2,572,230
1,730	Presidio, Inc., New Term Loan	5.750%	3/31/17	Ba3	1,743,669
4,873	Total Wireless Telecommunication Services				4,962,755
\$ 235,101	Total Variable Rate Senior Loan Interests (cost \$232,279,599)				236,479,672
<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (3)</b>	<b>Value</b>
	<b>CORPORATE BONDS 20.5% (14.4% of Total Investments)</b>				
	<b>Commercial Services &amp; Supplies 0.7% (0.5% of Total Investments)</b>				
\$ 500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 502,500
816	Harland Clarke Holdings	9.500%	5/15/15	B	818,040
1,316	Total Commercial Services & Supplies				1,320,540
	<b>Distributors 0.6% (0.4% of Total Investments)</b>				
1,000	HD Supply Inc.	11.500%	7/15/20	CCC+	1,185,000
	<b>Diversified Consumer Services 0.9% (0.6% of Total Investments)</b>				
1,650	NES Rental Holdings Inc., 144A	7.875%	5/01/18	CCC+	1,732,500
	<b>Diversified Telecommunication Services 0.8% (0.6% of Total Investments)</b>				
750	IntelSat Limited, 144A	7.750%	6/01/21	B	804,375
300	IntelSat Limited Level 3	8.125%	6/01/23	B	324,750
500	Communications Inc.	11.875%	2/01/19	B	575,000
1,550	Total Diversified Telecommunication Services				1,704,125
	<b>Health Care Equipment &amp; Supplies 1.6% (1.1% of Total Investments)</b>				
2,700	Kinetic Concepts	10.500%	11/01/18	B	3,105,000



Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	<b>Health Care Providers &amp; Services</b>		<b>2.3% (1.7% of Total Investments)</b>		
\$ 2,000	HCA Inc.	8.500%	4/15/19	BB+	\$ 2,109,000
1,350	IASIS Healthcare Capital Corporation	8.375%	5/15/19	CCC+	1,441,125
1,000	Truven Health Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
4,350	Total Health Care Providers & Services				4,682,625
	<b>Hotels, Restaurants &amp; Leisure</b>		<b>0.5% (0.4% of Total Investments)</b>		
1,000	Harrah's Operating Company, Inc.	11.250%	6/01/17	B	1,017,500
	<b>Household Products</b>		<b>0.4% (0.3% of Total Investments)</b>		
700	Reynolds Group	9.875%	8/15/19	CCC+	773,500
	<b>Media</b>		<b>4.2% (2.9% of Total Investments)</b>		
500	AMC Networks Inc.	7.750%	7/15/21	BB	561,250
2,048	Clear Channel Communications, Inc., 144A	14.000%	2/01/21	CCC	1,904,519
3,585	Clear Channel Communications, Inc.	9.000%	12/15/19	CCC+	3,656,700
1,000	Clear Channel Communications, Inc.	9.000%	3/01/21	CCC+	1,010,000
600	Expo Event Transco Inc., 144A	9.000%	6/15/21	B	613,500
500	McGraw-Hill Global Education Holdings, 144A	9.750%	4/01/21	BB	543,750
8,233	Total Media				8,289,719
	<b>Oil, Gas &amp; Consumable Fuels</b>		<b>1.1% (0.8% of Total Investments)</b>		
2,000	Chaparral Energy Inc.	9.875%	10/01/20	B	2,250,000
	<b>Pharmaceuticals</b>		<b>2.4% (1.7% of Total Investments)</b>		
1,000	Jaguar Holding Company I, 144A	9.375%	10/15/17	CCC+	1,055,000
2,000	Valeant Pharmaceuticals International, 144A	7.000%	10/01/20	B1	2,155,000
500	Valeant Pharmaceuticals International, 144A	7.250%	7/15/22	B1	545,000
1,000	VPII Escrow Corporation, 144A	7.500%	7/15/21	B1	1,113,750
4,500	Total Pharmaceuticals				4,868,750
	<b>Semiconductors &amp; Equipment</b>		<b>0.2% (0.1% of Total Investments)</b>		
250	Advanced Micro Devices, Inc.	7.750%	8/01/20	B	248,750
166	Advanced Micro Devices, Inc.	7.500%	8/15/22	B	160,190

416	Total Semiconductors & Equipment				408,940
	<b>Software 1.9% (1.3% of Total Investments)</b>				
2,550	Infor Us Inc.	11.500%	7/15/18	B	2,945,250
750	Infor Us Inc.	9.375%	4/01/19	B	843,750
3,300	Total Software				3,789,000
	<b>Specialty Retail 0.3% (0.2% of Total Investments)</b>				
500	99 Cents Only Stores	11.000%	12/15/19	CCC+	565,000
	<b>Wireless Telecommunication Services 2.6% (1.8% of Total Investments)</b>				
	FairPoint Communications Inc., 144A	8.750%	8/15/19	B	533,750
1,250	MetroPCS Wireless Inc., 144A	6.250%	4/01/21	BB	1,298,438
3,000	Sprint Corporation, 144A	7.875%	9/15/23	BB	3,202,500
75	T-Mobile USA Inc.	6.731%	4/28/22	BB	78,750
75	T-Mobile USA Inc.	6.836%	4/28/23	BB	78,281
4,900	Total Wireless Telecommunication Services				5,191,719
\$ 38,115	Total Corporate Bonds (cost \$37,806,273)				40,883,918
	<b>Total Long-Term Investments (cost \$270,085,872)</b>				<b>277,363,590</b>

Nuveen Investments

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**JSD Nuveen Short Duration Credit Opportunities Fund**  
**Portfolio of Investments (continued) January 31, 2014 (Unaudited)**

Principal Amount (000)	Description (1)	Coupon	Maturity	Value
	<b>SHORT-TERM INVESTMENTS</b>	<b>3.8% (2.6% of Total Investments)</b>		
\$ 7,543	Repurchase Agreement with State Street Bank, dated 1/31/14, repurchase price \$7,542,922, collateralized by \$7,695,000 U.S. Treasury Notes, 0.125%, due 7/31/14, value \$7,695,000	0.000%	2/03/14	\$ 7,542,922
	<b>Total Short-Term Investments (cost \$7,542,922)</b>			<b>7,542,922</b>
	<b>Total Investments (cost \$277,628,794)</b>	<b>143.0%</b>		<b>284,906,512</b>
	<b>Borrowings (42.7)% (6), (7)</b>			<b>(85,000,000)</b>
	<b>Other Assets Less Liabilities (0.3)% (8)</b>			<b>(729,021)</b>
	<b>Net Assets Applicable to Common Shares</b>	<b>100%</b>		<b>\$199,177,491</b>

Investments in Derivatives as of January 31, 2014

**Interest Rate Swaps outstanding:**

Counterparty	Notional Amount	Fund Pay/Receive	Floating Rate Index	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Termination Date	Unrealized Appreciation (Depreciation) (8)
Barclays PLC	\$17,500,000	Receive	1-Month USD-LIBOR	1.143%	Monthly	9/15/16	\$ (255,914)
Morgan Stanley	17,500,000	Receive	1-Month USD-LIBOR	0.588	Monthly	9/15/14	(46,868)
Morgan Stanley	17,500,000	Receive	1-Month USD-LIBOR	1.659	Monthly	9/15/18	(211,036)
	\$52,500,000						\$ (513,818)

**Credit Default Swaps outstanding:**

Counterparty	Buy/Sell	Reference Entity (9)	Current Credit Spread (10)	Notional Amount	Fixed Rate (Annualized)	Termination Date	Value	Unrealized Appreciation (Depreciation) (8)
Morgan Stanley	Buy	Kohl's Corporation	1.75%	\$3,000,000	1.000%	3/20/19	\$102,600	\$ 43,893

Nuveen Investments  
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For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.

(2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.

(3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) 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) Borrowings as a percentage of Total Investments is 29.8%.

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

(8) 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.

(9) The Fund entered into the credit default swap to gain investment exposure to the referenced entity. Selling protection has a similar credit risk position to owning that referenced entity. Buying protection has a similar credit risk position to selling the referenced entity short.

(10) The credit spread generally serves as an indication of the current status of the payment/performance risk and therefore the likelihood of default of the credit derivative. The credit spread also reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into a credit default swap contract. Higher credit spreads are indicative of a higher likelihood of performance by the seller of protection.

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

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## Nuveen Credit Strategies Income Fund

## Portfolio of Investments January 31, 2014 (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>LONG-TERM INVESTMENTS</b>	<b>136.1% (97.9% of Total Investments)</b>			
	<b>VARIABLE RATE SENIOR LOAN INTERESTS</b>	<b>97.6% (70.2% of Total Investments)</b>			
	<b>(4)</b>				
	<b>Aerospace &amp; Defense</b>	<b>0.1% (0.1% of Total Investments)</b>			
\$ 1,482	Hamilton Sundstrand, Term Loan, First Lien	4.000%	12/13/19	B+	\$ 1,491,887
	<b>Airlines</b>	<b>3.7% (2.7% of Total Investments)</b>			
7,463	American Airlines, Inc., Term Loan	3.750%	6/27/19	Ba2	7,534,797
16,830	Delta Air Lines, Inc., Term Loan B1	4.000%	10/18/18	Ba1	16,941,145
27,393	Delta Air Lines, Inc., Term Loan B	3.500%	4/20/17	BB+	27,643,579
51,686	Total Airlines				52,119,521
	<b>Auto Components</b>	<b>1.5% (1.1% of Total Investments)</b>			
4,449	Federal-Mogul Corporation, Tranche B, Term Loan	2.108%	12/29/14	B1	4,426,761
3,070	Federal-Mogul Corporation, Tranche C, Term Loan	2.108%	12/28/15	B1	3,054,716
12,841	Schaeffler AG, Term Loan C	4.250%	1/27/17	Ba2	12,966,688
107	Tomkins, LLC / Tomkins, Inc., Term Loan B2	3.750%	9/29/16	BB	107,414
20,467	Total Auto Components				20,555,579
	<b>Automobiles</b>	<b>1.9% (1.3% of Total Investments)</b>			
25,764	Chrysler Group LLC, Term Loan B	3.500%	5/24/17	Ba1	25,938,599
	<b>Biotechnology</b>	<b>0.4% (0.3% of Total Investments)</b>			
5,646	Grifols, Inc., Term Loan	4.250%	6/01/17	Ba1	5,697,299
	<b>Capital Markets</b>	<b>0.3% (0.2% of Total Investments)</b>			
4,383	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	4.750%	12/18/20	B+	4,422,726
13,628	<b>Chemicals</b>	<b>3.4% (2.4% of Total Investments)</b>			
		4.000%	5/04/18	BB	13,719,444



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	Ineos US Finance LLC, Term Loan, First Lien				
25,294	Univar, Inc., Term Loan	5.000%	6/30/17	B+	25,187,868
7,928	US Coatings Acquisition, Term Loan B	4.000%	2/01/20	B+	8,008,487
46,850	Total Chemicals				46,915,799
	<b>Commercial Services &amp; Supplies</b>	<b>0.8%</b>	<b>(0.6% of Total Investments)</b>		
9,583	Aramark Corporation, Term Loan, Tranche D	4.000%	9/09/19	BBB	9,655,160
1,721	CCS Income Trust, Term Loan, First Lien	6.250%	5/12/18	B	1,737,615
11,304	Total Commercial Services & Supplies				11,392,775
	<b>Communications Equipment</b>	<b>1.4%</b>	<b>(1.0% of Total Investments)</b>		
3,960	Alcatel-Lucent, Inc., Term Loan C	5.750%	1/30/19	B+	4,004,550
15,047	Telesat Canada Inc., Term Loan B	3.500%	3/28/19	BB	15,138,520
19,007	Total Communications Equipment				19,143,070
	<b>Computers &amp; Peripherals</b>	<b>1.9%</b>	<b>(1.3% of Total Investments)</b>		
25,935	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	25,855,302
	<b>Distributors</b>	<b>1.5%</b>	<b>(1.1% of Total Investments)</b>		
20,685	HD Supply, Inc., Term Loan B	4.500%	10/12/17	B+	20,864,504
	<b>Diversified Consumer Services</b>	<b>6.0%</b>	<b>(4.3% of Total Investments)</b>		
15,777	Cengage Learning Acquisitions, Inc., Term Loan, (5)	4.750%	7/03/14	D	14,488,567
9,978	Ceridian Corporation, New Replacement Term Loan	4.408%	8/14/15	B1	10,047,597
31,579	Hilton Hotels Corporation, Term Loan B2	3.750%	10/25/20	BB	31,840,832
27,725	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	B1	27,656,152
85,059	Total Diversified Consumer Services				84,033,148

Nuveen Investments

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Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Diversified Financial Services 2.4% (1.8% of Total Investments)</b>				
\$ 3,970	Ocwen Financial Corporation, Term Loan B	5.000%	2/15/18	B+	\$ 4,018,386
9,135	RPI Finance Trust, Term Loan B3	3.250%	11/09/18	Baa2	9,203,793
20,843	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	B1	21,036,398
33,948	Total Diversified Financial Services				34,258,577
	<b>Diversified Other 0.4% (0.3% of Total Investments)</b>				
5,985	Rexnord LLC, Term Loan B	4.000%	8/21/20	B+	6,026,560
	<b>Diversified Telecommunication Services 1.5% (1.1% of Total Investments)</b>				
20,440	Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan	3.750%	6/30/19	BB	20,626,507
	<b>Food &amp; Staples Retailing 2.6% (1.9% of Total Investments)</b>				
8,129	Albertson's LLC, Term Loan B1	4.250%	3/21/16	BB	8,203,978
5,304	Albertson's LLC, Term Loan B2	4.750%	3/21/19	BB	5,367,757
13,000	BJ's Wholesale Club, Inc., Replacement Loan, First Lien	4.500%	9/26/19	B	13,141,349
7,500	BJ's Wholesale Club, Inc., Replacement Loan, Second Lien	8.500%	3/31/20	CCC	7,725,780
1,978	Supervalu, Inc., New Term Loan B	5.000%	3/21/19	B+	1,991,024
35,911	Total Food & Staples Retailing				36,429,888
	<b>Food Products 4.6% (3.3% of Total Investments)</b>				
990	AdvancePierre Foods, Inc., Term Loan, First Lien	5.750%	7/10/17	B1	992,888
3,116	AdvancePierre Foods, Inc., Term Loan, Second Lien	9.500%	10/10/17	CCC+	3,045,890
1,986	Del Monte Foods Company, Term Loan B	4.000%	3/01/18	B1	1,999,018
33,134	H.J Heinz Company, Term Loan B2	3.500%	6/05/20	BB	33,511,815
1,374	NPC International, Inc., Term Loan B	4.000%	12/28/18	Ba3	1,390,654

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22,846	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	23,099,231
63,446	Total Food Products				64,039,496
<b>Health Care Equipment &amp; Supplies 5.4% (3.9% of Total Investments)</b>					
11,498	Hologic, Inc., Refinancing Term Loan, Tranche B	3.750%	8/01/19	BBB	11,602,465
10,816	Kinetic Concepts, Inc., Term Loan D1	4.000%	5/04/18	BB	10,927,999
7,800	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	7,930,783
12,000	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/07/19	B	12,279,996
32,671	United Surgical Partners International, Inc., Incremental Term Loan	4.750%	4/03/19	B1	32,967,545
74,785	Total Health Care Equipment & Supplies				75,708,788
<b>Health Care Providers &amp; Services 4.4% (3.1% of Total Investments)</b>					
11,184	Community Health Systems, Inc., Term Loan D, DD1	4.250%	1/27/21	BB	11,313,404
444	Community Health Systems, Inc., Term Loan E	3.487%	1/25/17	BB	447,329
13,860	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	13,992,765
24,614	Golden Living, Term Loan	5.000%	5/04/18	B	24,250,965
370	HCA, Inc., Tranche B5, Term Loan	2.910%	3/31/17	BB	371,314
7,611	National Mentor Holdings, Inc., Term Loan B, WI/DD	TBD	TBD	B1	7,682,200
2,671	Select Medical Corporation, Term Loan B	4.003%	6/01/18	Ba2	2,690,102
60,754	Total Health Care Providers & Services				60,748,079
<b>Hotels, Restaurants &amp; Leisure 5.6% (4.0% of Total Investments)</b>					
2,939	24 Hour Fitness Worldwide, Inc., Term Loan B	5.250%	4/22/16	Ba3	2,975,884
33,499	Caesars Entertainment Operating Company, Inc., Term Loan B6	5.489%	1/28/18	B	32,284,820
1,893		5.000%	3/01/17	B+	1,916,775

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	CCM Merger, Inc., Term Loan				
9,824	Landry's Restaurants, Inc., Term Loan B	4.000%	4/24/18	BB	9,934,260
3,450	MGM Resorts International, Term Loan B	3.500%	12/20/19	BB	3,458,083
9,000	Scientific Games Corporation, Term Loan B	4.250%	10/18/20	Ba2	9,055,449
17,865	Station Casino LLC, Term Loan B	5.000%	3/02/20	B	18,079,380
78,470	Total Hotels, Restaurants & Leisure				77,704,651
	<b>Household Durables</b>	<b>2.6% (1.9% of Total Investments)</b>			
22,599	Reynolds Group Holdings, Inc., Incremental US Term Loan, First Lien	4.000%	12/01/18	B+	22,892,486
13,090	Serta Simmons Holdings LLC, Term Loan	4.250%	10/01/19	B+	13,218,444
35,689	Total Household Durables				36,110,930

Nuveen Investments

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**JQC Nuveen Credit Strategies Income Fund**Portfolio of Investments (continued) **January 31, 2014** (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Insurance 1.4% (1.0% of Total Investments)</b>				
\$ 10,973	Hub International Holdings, Inc., Term Loan B	4.750%	10/02/20	B1	\$ 11,123,319
7,920	USI Holdings Corporation, Initial Term Loan	4.250%	12/27/19	B1	7,979,551
18,893	Total Insurance				19,102,870
	<b>Internet &amp; Catalog Retail 0.6% (0.4% of Total Investments)</b>				
7,971	Burlington Coat Factory Warehouse Corporation, Term Loan B2	4.250%	2/16/17	BB	8,057,210
	<b>Internet Software &amp; Services 1.9% (1.4% of Total Investments)</b>				
26,730	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	26,958,328
	<b>IT Services 1.4% (1.0% of Total Investments)</b>				
3,500	First Data Corporation, Extended Term Loan	4.158%	3/23/18	B+	3,516,188
5,091	SRA International, Term Loan	6.500%	7/20/18	B1	5,075,941
5,459	SunGard Data Systems, Inc., Term Loan E	4.000%	3/08/20	BB	5,492,840
5,836	Zayo Group LLC, Term Loan B	4.000%	7/02/19	B1	5,879,471
19,886	Total IT Services				19,964,440
	<b>Leisure Equipment &amp; Products 0.5% (0.4% of Total Investments)</b>				
7,543	Bombardier Recreational Products, Inc., Term Loan	4.000%	1/30/19	B+	7,599,429
	<b>Machinery 0.1% (0.0% of Total Investments)</b>				
848	Gardner Denver, Inc., Term Loan	4.250%	7/30/20	B1	847,972
	<b>Media 9.2% (6.6% of Total Investments)</b>				
8,288	Acquisitions Cogeco Cable II L.P., Term Loan B	3.250%	11/30/19	BB	8,305,390
10,985	Cengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan, (5)	7.750%	7/04/17	D	10,072,095
567		3.000%	12/31/20	Baa3	565,417

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	Charter Communications Operating Holdings LLC, Term Loan F				
3,535	Clear Channel Communications, Inc., Tranche D, Term Loan	6.910%	1/30/19	CCC+	3,437,843
1,358	Clear Channel Communications, Inc., Term Loan E	7.660%	7/30/19	CCC+	1,353,544
36,000	Cumulus Media, Inc., Term Loan B	4.250%	12/23/20	B+	36,422,819
32,860	EMI Music Publishing LLC, Term Loan B	4.250%	6/29/18	BB	33,105,973
5,985	Springer Science & Business Media, Inc., Term Loan	5.000%	8/14/20	B	6,024,280
18,858	Tribune Company, Term Loan B	4.000%	12/27/20	BB	18,869,285
4,346	Univision Communications, Inc., Replacement Term Loan, First Lien	4.000%	3/01/20	B+	4,374,947
6,000	UPC Broadband Holding BV, Term Loan AF	4.000%	1/31/21	BB	6,043,752
128,782	Total Media				128,575,345
	<b>Multiline Retail 1.3% (1.0% of Total Investments)</b>				
18,000	Hudson's Bay Company, Term Loan B, First Lien	4.750%	11/04/20	BB	18,292,446
	<b>Multi-Utilities 0.7% (0.5% of Total Investments)</b>				
9,900	ADS Waste Holdings, Inc., Term Loan B	4.250%	8/05/19	B+	9,968,835
	<b>Oil, Gas &amp; Consumable Fuels 3.5% (2.5% of Total Investments)</b>				
4,519	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B	4,646,087
9,950	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	10,198,750
3,741	Fieldwood Energy LLC, Term Loan, First Lien	3.875%	9/28/18	Ba2	3,767,513
10,000	Fieldwood Energy LLC, Term Loan, Second Lien	8.375%	9/30/20	B2	10,292,860
4,672	Offshore Group Investment Limited, Term Loan B	5.000%	10/25/17	B	4,708,336
2,917		5.000%	9/25/18	B1	2,950,208

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Samson Investment  
Company, Tranche 1,  
Term Loan, Second  
Lien

11,910	Vantage Drilling Company, Term Loan B	5.750%	3/28/19	B	12,118,425
47,709	Total Oil, Gas & Consumable Fuels				48,682,179
	<b>Personal Products</b>	<b>0.0% (0.0% of Total Investments)</b>			
732	Prestige Brands, Inc., Term Loan B1	3.792%	1/31/19	BB	738,356
	<b>Pharmaceuticals</b>	<b>6.5% (4.7% of Total Investments)</b>			
34,798	Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.000%	12/01/18	Ba3	35,074,262
12,810	Quintiles Transnational Corp., Term Loan B3	3.750%	6/08/18	BB	12,862,411

Nuveen Investments

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Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Pharmaceuticals (continued)</b>				
\$ 11,500	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	\$ 11,659,562
9,875	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan C2	3.750%	12/11/19	BBB	9,955,195
1,481	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2	3.750%	2/13/19	BBB	1,493,413
19,336	Valeant Pharmaceuticals International, Inc., Term Loan E	3.750%	8/05/20	Ba1	19,541,742
89,800	Total Pharmaceuticals				90,586,585
	<b>Real Estate Investment Trust 2.9% (2.1% of Total Investments)</b>				
31,832	iStar Financial, Inc., Term Loan, Tranche A2, First Lien	7.000%	3/19/17	BB	32,927,582
7,532	iStar Financial, Inc., Term Loan	4.500%	10/15/17	BB	7,579,830
39,364	Total Real Estate Investment Trust				40,507,412
	<b>Real Estate Management &amp; Development 2.6% (1.9% of Total Investments)</b>				
22,263	Capital Automotive LP, Term Loan, Tranche B1	4.000%	4/10/19	Ba2	22,501,486
13,399	Realty Corporation, Term Loan B	4.500%	3/05/20	BB	13,521,014
35,662	Total Real Estate Management & Development				36,022,500
	<b>Semiconductors &amp; Equipment 1.6% (1.1% of Total Investments)</b>				
20,843	Freescale Semiconductor, Inc., Term Loan, Tranche B4	5.000%	2/28/20	B1	21,070,475
973	NXP Semiconductor LLC, Term Loan	4.500%	3/03/17	Ba3	987,239
21,816	Total Semiconductors & Equipment				22,057,714



<b>Software 9.7% (7.0% of Total Investments)</b>					
4,489	Activision Blizzard, Inc., Term Loan B	3.250%	10/12/20	BBB	4,533,938
5,856	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	5,925,847
4,000	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	BB	4,011,388
29,891	Datatel Parent Corp, Term Loan B	4.500%	7/19/18	B+	30,235,258
17,322	Emdeon Business Services LLC, Term Loan B2	3.750%	11/02/18	BB	17,405,136
20,434	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5	3.750%	6/03/20	Ba3	20,533,775
790	IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	795,666
6,365	IPC Systems, Inc., Term Loan, Second Lien	5.410%	6/01/15	CCC	5,824,235
15,125	Kronos Incorporated, Initial Term Loan, Second Lien	9.750%	4/30/20	CCC+	15,679,495
15,000	Misys PLC, Term Loan, Second Lien	12.000%	6/12/19	Caa1	17,312,505
2,382	RedPrairie Corporation, New Term Loan, First Lien	6.000%	12/21/18	B+	2,407,804
10,000	Vertafore, Inc., Term Loan, Second Lien	9.750%	10/29/17	CCC+	10,200,000
131,654	Total Software				134,865,047
<b>Specialty Retail 0.3% (0.2% of Total Investments)</b>					
1,746	Jo-Ann Stores, Inc., Term Loan, First Lien	4.000%	3/16/18	B+	1,755,671
2,899	Michaels Stores, Inc. Term Loan, First Lien	3.750%	1/28/20	BB	2,917,599
4,645	Total Specialty Retail				4,673,270
<b>Wireless Telecommunication Services 1.0% (0.7% of Total Investments)</b>					
1,505	Clear Channel Communications, Inc., Tranche B, Term Loan	3.810%	1/29/16	CCC+	1,470,304
10,448	Cricket Communications,	4.750%	3/08/20	Ba3	10,482,020

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	Inc., Term Loan C				
	IPC Systems, Inc., Term Loan, Tranche C, First Lien	7.750%	7/31/17	B1	1,492,359
1,481					
	Total Wireless Telecommunication Services				13,444,683
13,434					
	Total Variable Rate Senior Loan Interests (cost \$1,338,816,455)				1,361,028,306
\$ 1,351,065					
<b>Shares</b>	<b>Description (1)</b>				<b>Value</b>
	<b>COMMON STOCKS 8.2% (5.9% of Total Investments)</b>				
	<b>Aerospace &amp; Defense 0.2% (0.2% of Total Investments)</b>				
	BE Aerospace Inc., (6)				\$ 463,310
5,830					
6,870	Boeing Company				860,535
6,023	GenCorp Inc., (6)				102,511
	Honeywell International Inc.				599,381
6,570					
	United Technologies Corporation				791,299
6,940					
	Total Aerospace & Defense				2,817,036

Nuveen Investments

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**JQC Nuveen Credit Strategies Income Fund**Portfolio of Investments (continued) **January 31, 2014** (Unaudited)

Shares	Description (1)	Value
	<b>Air Freight &amp; Logistics 0.0% (0.0% of Total Investments)</b>	
2,860	United Parcel Service, Inc., Class B	\$ 272,358
	<b>Airlines 0.0% (0.0% of Total Investments)</b>	
13,170	Ryanair Holdings PLC, Sponsored ADR, (6)	622,283
	<b>Auto Components 0.0% (0.0% of Total Investments)</b>	
8,820	Delphi Automotive PLC	537,050
	<b>Automobiles 0.2% (0.1% of Total Investments)</b>	
13,770	BMW, Bayerische Motoren Werke AG, Unsponsored ADR, (8)	498,887
16,150	General Motors Company, (6)	582,692
17,440	Honda Motor Company Limited, Sponsored ADR	654,174
5,750	Toyota Motor Corporation, Sponsored ADR	659,870
1,674	Winnebago Industries Inc., (6)	40,109
	<b>Total Automobiles</b>	<b>2,435,732</b>
	<b>Beverages 0.2% (0.2% of Total Investments)</b>	
11,780	Coca Cola Enterprises Inc.	509,956
1,620	Coca Cola Femsa SAB de CV, Sponsored ADR	172,109
15,290	Coca-Cola Company	578,268
2,798	Crimson Wine Group Limited, (6)	22,972
2,590	Diageo PLC, Sponsored ADR	310,930
12,630	PepsiCo, Inc.	1,014,947
20,550	Treasury Wine Estates Limited, ADR, (8)	66,171
	<b>Total Beverages</b>	<b>2,675,353</b>
	<b>Biotechnology 0.3% (0.2% of Total Investments)</b>	
2,120	Alexion Pharmaceuticals Inc., (6)	336,508
8,140	Amgen Inc.	968,253
2,680	Biogen Idec Inc., (6)	837,875
3,590	Celgene Corporation, (6)	545,429
643		23,521

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	Enanta Pharmaceuticals Inc., (6)	
12,690	Gilead Sciences, Inc., (6)	1,023,448
2,050	Vertex Pharmaceuticals Inc., (6)	162,032
	<b>Total Biotechnology</b>	<b>3,897,066</b>
	<b>Building Products 0.1% (0.1% of Total Investments)</b>	
6,400	Allegion PLC, (6)	315,840
15,227	Masonite International Corporation, (6)	837,485
1,338	Trex Company Inc., (6)	94,102
	<b>Total Building Products</b>	<b>1,247,427</b>
	<b>Capital Markets 0.2% (0.1% of Total Investments)</b>	
3,760	Affiliated Managers Group Inc., (6)	749,142
3,370	Ameriprise Financial, Inc.	356,007
10,380	Charles Schwab Corporation	257,632
6,180	Credit Suisse Group, Sponsored ADR	186,327
6,380	Deutsche Bank AG	307,387
1,357	Greenhill & Co Inc.	70,496
3,623	Manning & Napier Inc.	60,685
2,368	RCS Capital Corporation	50,344
14,560	UBS AG	289,306
470	Virtus Investment Partners Inc., (6)	85,662
	<b>Total Capital Markets</b>	<b>2,412,988</b>
	<b>Chemicals 0.3% (0.2% of Total Investments)</b>	
1,600	BASF AG, Sponsored ADR, (8)	171,728
19,800	LyondellBasell Industries NV	1,559,447

Nuveen Investments

Shares	Description (1)	Value
	<b>Chemicals (continued)</b>	
7,280	Methanex Corporation	\$ 436,218
1,909	Minerals Technologies Inc.	98,657
3,300	Monsanto Company	351,615
3,150	PPG Industries, Inc.	574,434
3,390	Syngenta AG, ADR	240,114
5,259	Westlake Chemical Corporation	639,179
3,270	WR Grace & Company, (6)	308,426
	<b>Total Chemicals</b>	<b>4,379,818</b>
	<b>Commercial Banks 0.3% (0.2% of Total Investments)</b>	
9,780	Australia and New Zealand Banking Group Limited, Sponsored ADR, (8)	257,410
16,460	Banco Itau Holdings Financeira, S.A., Sponsored ADR	201,470
4,390	Bank of Montreal	268,141
2,848	Banner Corporation	104,892
5,063	BBCN Bancorp Inc.	76,198
13,960	BNP Paribas SA, ADR, (8)	542,625
7,780	HSBC Holdings PLC, Sponsored ADR	400,591
35,510	Mitsubishi UFJ Financial Group, Inc., ADR	214,480
28,730	Mizuho Financial Group, ADR	122,102
14,760	National Australia Bank Limited, Sponsored ADR, (8)	212,692
3,869	Pacwest Bancorp.	155,186
17,160	Societe Generale, Sponsored ADR, (8)	194,594
45,780	Sumitomo Mitsui Financial Group, Sponsored ADR	426,670
2,010	Toronto-Dominion Bank	173,765
1,735	Trico Bancshares	42,959
5,666	United Community Banks, Inc., (6)	94,509
1,471	Wintrust Financial Corporation	64,474
	<b>Total Commercial Banks</b>	<b>3,552,758</b>
	<b>Commercial Services &amp; Supplies 0.0% (0.0% of Total Investments)</b>	
6,095		94,716

	CECO Environmental Corporation	
6,540	Clean Harbors, Inc., (6)	366,763
1,990	G&K Services, Inc.	111,221
	Total Commercial Services & Supplies	572,700
	<b>Communications Equipment 0.1% (0.1% of Total Investments)</b>	
	CommScope Holding Company Inc., (6)	68,457
3,210	F5 Networks, Inc., (6)	343,470
12,400	QUALCOMM, Inc.	920,328
	Total Communications Equipment	1,332,255
	<b>Computers &amp; Peripherals 0.2% (0.2% of Total Investments)</b>	
5,790	Apple, Inc.	2,898,474
3,110	SanDisk Corporation	216,301
	Total Computers & Peripherals	3,114,775
	<b>Consumer Finance 0.0% (0.0% of Total Investments)</b>	
12,520	Discover Financial Services	671,698
	<b>Containers &amp; Packaging 0.0% (0.0% of Total Investments)</b>	
2,786	Myers Industries, Inc.	53,352
10,870	Owens-Illinois, Inc., (6)	348,275
3,830	Packaging Corp. of America	247,418
	Total Containers & Packaging	649,045
	<b>Diversified Consumer Services 0.0% (0.0% of Total Investments)</b>	
1,063	Ascent Media Corporation, (6)	76,058

Nuveen Investments

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**JQC Nuveen Credit Strategies Income Fund**Portfolio of Investments (continued) **January 31, 2014** (Unaudited)

Shares	Description (1)	Value
	<b>Diversified Financial Services 0.1% (0.1% of Total Investments)</b>	
33,910	ING Groep N.V, Sponsored ADR, (6)	\$ 447,951
3,010	IntercontinentalExchange Group Inc.	628,458
7,320	Moody's Corporation	545,926
	Total Diversified Financial Services	1,622,335
	<b>Diversified Telecommunication Services 0.1% (0.1% of Total Investments)</b>	
7,180	BT Group PLC, Sponsored ADR	452,699
4,750	Chorus Limited, ADR, (8)	26,891
23,740	Telecom Corporation of New Zealand Ltd, Sponsored ADR, (8)	223,868
4,010	Telefonica Brasil SA, ADR	76,190
17,300	Verizon Communications Inc.	830,746
	Total Diversified Telecommunication Services	1,610,394
	<b>Electric Utilities 0.0% (0.0% of Total Investments)</b>	
2,052	El Paso Electric Company	74,754
3,451	Portland General Electric Company	104,151
	Total Electric Utilities	178,905
	<b>Electrical Equipment 0.2% (0.2% of Total Investments)</b>	
24,940	ABB Limited, Sponsored ADR	619,510
9,690	Ametek Inc.	478,880
2,358	Generac Holdings Inc.	113,491
19,550	Nidec Corporation, ADR	544,077
5,370	Rockwell Automation, Inc.	616,691
15,160	Sensata Technologies Holdings, (6)	567,590
2,695	Thermon Group Holdings Inc., (6)	72,981
	Total Electrical Equipment	3,013,220
	<b>Electronic Equipment &amp; Instruments 0.0% (0.0% of Total Investments)</b>	
2,634	Newport Corporation, (6)	47,781

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1,532	SYNNEX Corporation, (6)	86,022
2,664	Vishay Precision Group Inc., (6)	37,935
	Total Electronic Equipment & Instruments	171,738
	<b>Energy Equipment &amp; Services 0.2% (0.1% of Total Investments)</b>	
1,827	ERA Group Incorporated, (6)	53,513
9,390	Halliburton Company Oceaneering International Inc.	460,204
2,520		171,738
12,970	RPC Inc.	220,879
12,290	Schlumberger Limited	1,076,235
16,160	Subsea 7 SA, Sponsored ADR, (8)	278,760
	Total Energy Equipment & Services	2,261,329
	<b>Food &amp; Staples Retailing 0.2% (0.1% of Total Investments)</b>	
9,290	Costco Wholesale Corporation	1,043,824
9,180	Koninklijke Ahold NV, Sponsored ADR, (8)	153,122
5,630	Walgreen Co.	322,881
4,010	Wal-Mart Stores, Inc. Whole Foods Market, Inc.	299,467
9,560		499,606
	Total Food & Staples Retailing	2,318,900
	<b>Food Products 0.3% (0.2% of Total Investments)</b>	
3,389	Dean Foods Company, (6)	53,546
7,610	General Mills, Inc.	365,432
6,610	Hershey Foods Corporation	657,034
7,700	Kraft Foods Inc.	403,095
3,830	Mead Johnson Nutrition Company, Class A Shares	294,489
9,970	Nestle S.A., Sponsored ADR, (8)	724,321

Nuveen Investments

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Shares	Description (1)	Value
	<b>Food Products (continued)</b>	
13,170	Unilever PLC, Sponsored ADR	\$ 508,494
25,731	WhiteWave Foods Company, (6)	622,948
	Total Food Products	3,629,359
	<b>Health Care Equipment &amp; Supplies 0.1% (0.1% of Total Investments)</b>	
14,520	Baxter International, Inc.	991,716
2,850	Becton, Dickinson and Company	308,142
2,400	DexCom, Inc., (6)	97,104
2,725	Veracyte Inc., (6)	39,921
	Total Health Care Equipment & Supplies	1,436,883
	<b>Health Care Providers &amp; Services 0.2% (0.2% of Total Investments)</b>	
1,306	AmSurg Corporation, (6)	54,526
7,371	Bioscrip, Inc., (6)	62,727
1,868	Capital Senior Living Corporation, (6)	41,974
6,120	Express Scripts, Holding Company, (6)	457,103
12,290	Fresenius Medical Care AG, ADR	433,714
9,400	HCA Holdings Inc., (6)	472,538
6,720	McKesson HBOC Inc.	1,172,035
1,448	Owens and Minor Inc.	50,159
10,760	Select Medical Corporation	116,208
2,970	Surgical Care Affiliates Inc., (6)	95,307
2,195	Team Health Holdings Inc., (6)	94,736
11,627	Universal American Corporation	81,970
1,562	Wellcare Health Plans Inc., (6)	101,702
	Total Health Care Providers & Services	3,234,699
	<b>Hotels, Restaurants &amp; Leisure 0.2% (0.1% of Total Investments)</b>	
2,072	Cheesecake Factory Inc.	92,287
8,070	Dunkin Brands Group Inc.	375,497
10,200	Marriott International, Inc., Class A	502,860
4,431	Penn National Gaming, Inc., (6)	51,976
11,960	Starbucks Corporation	850,595
6,820		483,811

	Wyndham Worldwide Corporation	
	Total Hotels, Restaurants & Leisure	2,357,026
	<b>Household Durables 0.1% (0.1% of Total Investments)</b>	
14,938	Brookfield Residential Properties Inc., (6)	337,898
22,740	Sekisui House, Ltd., Sponsored ADR, (8)	313,812
4,660	Whirlpool Corporation	621,178
	Total Household Durables	1,272,888
	<b>Household Products 0.1% (0.1% of Total Investments)</b>	
12,950	Colgate-Palmolive Company	792,929
	<b>Industrial Conglomerates 0.0% (0.0% of Total Investments)</b>	
6,250	Carlisle Companies Inc.	465,813
	<b>Insurance 0.3% (0.2% of Total Investments)</b>	
13,570	Allianz S.E., ADR, (8)	226,076
6,084	American Equity Investment Life Holding Company	133,544
1,950	Argo Group International Holdings Inc.	87,731
24,540	AXA-UAP, Sponsored ADR, (8)	645,646
3,747	Fidelity & Guaranty Life, (6)	73,891
10,130	Hanover Insurance Group Inc.	562,519
4,654	Hilltop Holdings Inc., (6)	110,719
14,160	Muenchener Ruekversicherung-Gesellschaft AG (MunichRe), Unsponsored ADR, (8)	293,112
2,798	Primerica Inc.	117,880

Nuveen Investments

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**JQC Nuveen Credit Strategies Income Fund**Portfolio of Investments (continued) **January 31, 2014** (Unaudited)

Shares	Description (1)	Value
	<b>Insurance</b> (continued)	
14,960	Prudential Corporation PLC, ADR	\$ 603,786
5,190	Prudential Financial, Inc.	437,984
9,780	XL Capital Ltd, Class A	281,077
	<b>Total Insurance</b>	<b>3,573,965</b>
	<b>Internet &amp; Catalog Retail 0.2% (0.1% of Total Investments)</b>	
4,040	Amazon.com, Inc., (6)	1,449,108
850	priceline.com Incorporated, (6)	973,157
	<b>Total Internet &amp; Catalog Retail</b>	<b>2,422,265</b>
	<b>Internet Software &amp; Services 0.4% (0.3% of Total Investments)</b>	
1,780	Equinix Inc., (6)	329,656
15,380	Facebook Inc., Class A Shares, (6)	962,327
2,740	Google Inc., Class A, (6)	3,235,858
1,820	LinkedIn Corporation, Class A Shares, (6)	391,682
4,590	Tencent Holdings Limited, Unsponsored ADR, (8)	317,399
5,190	Yandex NV, Class A Shares, (6)	190,733
	<b>Total Internet Software &amp; Services</b>	<b>5,427,655</b>
	<b>IT Services 0.3% (0.2% of Total Investments)</b>	
2,500	Alliance Data Systems Corporation, (6)	599,150
2,552	Cardtronics Inc., (6)	98,303
1,980	Cognizant Technology Solutions Corporation, Class A, (6)	191,902
2,338	CSG Systems International Inc.	70,046
4,584	Evertec Inc.	110,612
4,290	Gartner Inc., (6)	301,716
4,280	International Business Machines Corporation (IBM)	756,190
14,200	MasterCard, Inc.	1,074,656
3,174	VeriFone Holdings Inc., (6)	92,078
5,060	Visa Inc.	1,090,076
612	WEX Inc., (6)	50,404

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	Total IT Services	4,435,133
	<b>Leisure Equipment &amp; Products 0.0% (0.0% of Total Investments)</b>	
990	Brunswick Corporation	41,045
	<b>Life Sciences Tools &amp; Services 0.0% (0.0% of Total Investments)</b>	
	WuXi PharmaTech Inc.,	
7,780	ADR, (6)	271,522
	<b>Machinery 0.2% (0.2% of Total Investments)</b>	
2,276	Actuant Corporation	77,885
3,563	Barnes Group Inc.	133,399
	Donaldson Company,	
11,180	Inc.	461,287
	Fanuc Limited,	
13,770	Un-sponsored ADR, (8)	385,560
3,240	IDEX Corporation	233,312
	Ingersoll Rand	
6,270	Company Limited, Class A	368,613
	John Bean	
2,451	Technologies Corporation	75,662
	Komatsu, Ltd.,	
9,970	Sponsored ADR, (8)	210,866
	Lincoln Electric Holdings	
6,870	Inc.	475,404
8,770	Meritor Inc., (6)	96,295
	Mueller Water Products	
8,799	Inc.	76,375
	Sun Hydraulics	
2,083	Corporation	76,134
7,340	Wabtec Corporation	541,765
	Total Machinery	3,212,557
	<b>Media 0.5% (0.4% of Total Investments)</b>	
12,590	Cinemark Holdings Inc.	369,013
	Comcast Corporation,	
22,940	Class A	1,249,083

Nuveen Investments  
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Shares	Description (1)	Value
	<b>Media (continued)</b>	
12,393	Cumulus Media, Inc., (6)	\$ 82,909
4,000	DirectTV, (6)	277,720
	Scripps Networks Interactive, Class A Shares	403,936
5,570		
3,920	Starz, Class A, (6)	109,682
	Time Warner Cable, Class A	538,411
4,040		
22,352	Tribune Company, (6)	1,665,224
	Tribune Company, (6), (7)	
17,987		
10,320	Viacom Inc., Class B	847,272
10,990	Walt Disney Company	797,984
	WPP Group PLC, Sponsored ADR	711,019
6,780		
	<b>Total Media</b>	<b>7,052,253</b>
	<b>Metals &amp; Mining 0.1% (0.1% of Total Investments)</b>	
800	BHP Billiton PLC, ADR	47,168
4,390	BHP Billiton PLC, ADR	280,741
	Rio Tinto PLC, Sponsored ADR	392,247
7,380		
11,010	Sesa Goa Limited, ADR	133,001
	SunCoke Energy Inc., (6)	97,281
4,386		
	<b>Total Metals &amp; Mining</b>	<b>950,438</b>
	<b>Multiline Retail 0.0% (0.0% of Total Investments)</b>	
10,370	Macy's, Inc.	551,684
	<b>Multi-Utilities 0.0% (0.0% of Total Investments)</b>	
	E.ON A.G, Sponsored ADR, (8)	108,716
5,980		
	Veolia Environment S.A., ADR	118,779
7,580		
	<b>Total Multi-Utilities</b>	<b>227,495</b>
	<b>Oil, Gas &amp; Consumable Fuels 0.3% (0.2% of Total Investments)</b>	
	BG PLC., Sponsored ADR, (8)	207,940
12,370		
	BP PLC, Sponsored ADR	168,335
3,590		
	Carrizo Oil & Gas, Inc., (6)	68,390
1,664		
2,613	Crosstex Energy, Inc.	97,988
3,840	DHT Maritime Inc.	31,526
	Energy XXI Limited Bermuda	61,368
2,674		
1,890	EOG Resources, Inc.	312,304
4,280	EQT Corporation	397,227
	Oasis Petroleum Inc., (6)	81,948
1,960		

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1,053	Par Petroleum Corporation, (6)	23,598
2,000	Pioneer Natural Resources Company	338,640
11,230	Repsol SA, Sponsored ADR, (8)	263,568
7,980	Royal Dutch Shell PLC, Class B, ADR	581,183
1,592	SemGroup Corporation, A Shares	98,322
6,250	SM Energy Company	517,250
6,980	StatoilHydro ASA, Sponsored ADR	165,496
1,036	Targa Resources Corporation	93,540
6,900	Total SA, Sponsored ADR	394,473
	Total Oil, Gas & Consumable Fuels	3,903,096
	<b>Paper &amp; Forest Products 0.0% (0.0% of Total Investments)</b>	
1,000	Clearwater Paper Corporation, (6)	56,950
4,012	KapStone Paper and Packaging Corp., (6)	112,216
	Total Paper & Forest Products	169,166
	<b>Personal Products 0.0% (0.0% of Total Investments)</b>	
6,980	L'Oreal, Un-sponsored ADR, (8)	229,921

Nuveen Investments

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**JQC Nuveen Credit Strategies Income Fund**Portfolio of Investments (continued) **January 31, 2014** (Unaudited)

Shares	Description (1)	Value
	<b>Pharmaceuticals 0.5% (0.3% of Total Investments)</b>	
13,530	AbbVie Inc.	\$ 666,082
6,170	Actavis Inc., (6)	1,166,007
6,129	Allergan, Inc.	702,383
6,920	AstraZeneca PLC, Sponsored ADR	439,420
2,990	Bayer AG, Sponsored ADR, (8)	394,677
11,950	Bristol-Myers Squibb Company	597,142
306	Jazz Pharmaceuticals, Inc., (6)	46,408
934	Mallinckrodt PLC, (6)	54,013
1,657	Medicines Company, (6)	57,597
6,180	Novartis AG, Sponsored ADR	488,653
11,350	Novo-Nordisk A/S, Sponsored ADR	450,255
4,126	Prestige Brands Holdings Inc., (6)	124,853
10,270	Sanofi-Aventis, ADR	502,203
2,590	Shire plc, ADR	387,516
5,590	Teva Pharmaceutical Industries Limited, Sponsored ADR	249,482
	<b>Total Pharmaceuticals</b>	<b>6,326,691</b>
	<b>Real Estate Investment Trust 0.1% (0.0% of Total Investments)</b>	
3,430	Chesapeake Lodging Trust	83,521
10,560	Corrections Corporation of America	354,499
2,817	CyrusOne Inc. DiamondRock	60,875
5,010	Hospitality Company	58,016
6,115	iStar Financial Inc., (6)	94,293
15,711	New Residential Investment	99,765
	<b>Total Real Estate Investment Trust</b>	<b>750,969</b>
	<b>Real Estate Management &amp; Development 0.0% (0.0% of Total Investments)</b>	
4,149	Altisource Portfolio Solutions SA, (6)	542,440
3,288	Forestar Real Estate Group Inc., (6)	65,760
	<b>Total Real Estate Management &amp;</b>	<b>608,200</b>

	Development	
	<b>Road &amp; Rail 0.1% (0.1% of Total Investments)</b>	
20,950	East Japan Railway Company, Un-sponsored ADR, (8)	261,297
897	Genesee & Wyoming Inc., (6)	81,035
3,110	Kansas City Southern Industries	328,385
7,420	Union Pacific Corporation	1,292,861
	<b>Total Road &amp; Rail</b>	<b>1,963,578</b>
	<b>Semiconductors &amp; Equipment 0.2% (0.1% of Total Investments)</b>	
6,600	ASML Holding NV	558,557
9,130	Avago Technologies Limited	498,862
15,360	Intel Corporation	376,934
8,380	NXP Semiconductors NV, (6)	405,173
4,889	Rudolph Technologies, (6)	53,730
10,372	Silicon Image, Inc., (6)	57,979
6,452	Spansion Inc., Class A, (6)	96,780
9,150	Xilinx, Inc.	424,743
	<b>Total Semiconductors &amp; Equipment</b>	<b>2,472,758</b>
	<b>Software 0.5% (0.3% of Total Investments)</b>	
2,726	Allot Communications, Limited, (6)	43,671
32,530	Cadence Design Systems, Inc., (6)	459,324
5,790	Check Point Software Technology Limited, (6)	378,840
2,062	Comverse Incorporated, (6)	74,314
33,520	Giant Interactive Group, Inc., ADR	369,055
4,584	Manhattan Associates Inc., (6)	154,572
2,613	Mentor Graphics Corporation	54,350
66,560	Microsoft Corporation	2,519,296
32,050	Oracle Corporation	1,182,645

Nuveen Investments



Shares	Description (1)	Value
	<b>Software</b> (continued)	
3,072	Parametric Technology Corporation, (6)	\$ 109,609
11,310	Salesforce.com, Inc., (6)	684,594
4,080	VMware Inc., (6)	367,771
1,740	Workday Inc., Class A, (6)	155,800
	Total Software	6,553,841
	<b>Specialty Retail 0.2% (0.1% of Total Investments)</b>	
2,664	CST Brands Inc.	85,062
16,070	Home Depot, Inc.	1,234,980
2,032	Kirkland's, Inc., (6)	38,263
2,072	Lithia Motors Inc.	116,633
4,740	O'Reilly Automotive Inc., (6)	620,845
3,859	Zale Corporation, (6)	58,348
	Total Specialty Retail	2,154,131
	<b>Textiles, Apparel &amp; Luxury Goods 0.2% (0.1% of Total Investments)</b>	
2,093	Fifth & Pacific Companies Inc., (6)	60,069
6,180	LVMH Moet Hennessy, Un-sponsored ADR, (8)	219,699
6,800	Michael Kors Holdings Limited, (6)	543,522
1,817	Movado Group Inc.	68,592
8,560	Nike, Inc., Class B	623,596
2,470	Ralph Lauren Corporation	387,518
8,930	VF Corporation	521,959
2,757	Wolverine World Wide Inc.	76,920
	Total Textiles Apparel & Luxury Goods	2,501,875
	<b>Thriffs &amp; Mortgage Finance 0.0% (0.0% of Total Investments)</b>	
2,307	First Defiance Financial Corporation	59,336
1,817	Ocwen Financial Corporation, (6)	80,202
3,644	Oritani Financial Corporation	57,357
5,900	PennyMac Financial Services Inc., (6)	100,182
	Total Thriffs & Mortgage Finance	297,077
	<b>Tobacco 0.1% (0.1% of Total Investments)</b>	
2,130	British American Tobacco PLC, Sponsored ADR	204,459

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7,880	Philip Morris International	615,743
1,889	Universal Corporation	96,943
	<b>Total Tobacco</b>	<b>917,145</b>
	<b>Trading Companies &amp; Distributors 0.0% (0.0% of Total Investments)</b>	
2,817	CAI International Inc., (6)	58,284
3,277	H&E Equipment Services, Inc., (6)	99,228
13,170	MRC Global Inc., (6)	367,704
1,063	Watsco Inc.	100,581
	<b>Total Trading Companies &amp; Distributors</b>	<b>625,797</b>
	<b>Wireless Telecommunication Services 0.1% (0.1% of Total Investments)</b>	
22,740	KDDI Corporation, Unsponsored ADR, (8)	313,811
9,180	NTT DoCoMo Inc., Sponsored ADR	146,880
8,780	Vodafone Group PLC, Sponsored ADR	325,387
	<b>Total Wireless Telecommunication Services</b>	<b>786,078</b>
	<b>Total Common Stocks (cost \$114,926,775)</b>	<b>114,059,153</b>

Nuveen Investments

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**JQC Nuveen Credit Strategies Income Fund**

Portfolio of Investments (continued) January 31, 2014 (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	<b>Convertible Bonds</b>	<b>1.1% (0.8% of Total Investments)</b>			
	<b>Internet Software &amp; Services</b>	<b>1.1% (0.8% of Total Investments)</b>			
\$ 15,000	Yahoo! Inc., Convertible Bond, 144A	0.000%	12/01/18	BB+	\$15,093,750
\$ 15,000	Total Convertible Bonds (cost \$15,516,755)				15,093,750
Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	<b>Corporate Bonds</b>	<b>29.2% (21.0% of Total Investments)</b>			
	<b>Chemicals</b>	<b>0.6% (0.4% of Total Investments)</b>			
\$ 7,500	Hexion US Finance	6.625%	4/15/20	Ba3	\$ 7,781,250
	<b>Commercial Services &amp; Supplies</b>	<b>1.1% (0.8% of Total Investments)</b>			
6,000	ABX Group Inc.	6.375%	12/01/19	Ba3	6,030,000
1,078	Ceridian Corporation	12.250%	11/15/15	CCC	1,083,390
8,500	Ceridian Corporation	11.250%	11/15/15	CCC	8,542,500
15,578	Total Commercial Services & Supplies				15,655,890
	<b>Communications Equipment</b>	<b>0.4% (0.2% of Total Investments)</b>			
5,000	Avaya Inc., 144A	7.000%	4/01/19	B1	4,937,500
	<b>Distributors</b>	<b>1.2% (0.9% of Total Investments)</b>			
14,650	HD Supply Inc.	11.500%	7/15/20	CCC+	17,360,250
	<b>Diversified Consumer Services</b>	<b>0.3% (0.2% of Total Investments)</b>			
3,900	NES Rental Holdings Inc., 144A	7.875%	5/01/18	CCC+	4,095,000
	<b>Diversified Telecommunication Services</b>	<b>1.8% (1.3% of Total Investments)</b>			
21,352	Level 3 Communications Inc.	11.875%	2/01/19	B	24,554,800
	<b>Electronic Equipment &amp; Instruments</b>	<b>0.1% (0.1% of Total Investments)</b>			
1,200	Kemet Corporation	10.500%	5/01/18	B	1,245,000
	<b>Food &amp; Staples Retailing</b>	<b>0.3% (0.2% of Total Investments)</b>			
4,000	US Foods Inc.	8.500%	6/30/19	CCC+	4,340,000
	<b>Health Care Equipment &amp; Supplies</b>	<b>5.3% (3.8% of Total Investments)</b>			
2,232	Apria Healthcare Group Inc.	12.375%	11/01/14	B	2,237,580
1,000	Convatec Finance International SA, 144A	8.250%	1/15/19	B	1,027,500
18,300	Kinetic Concepts	10.500%	11/01/18	B	21,045,000
19,000	Kinetic Concepts	12.500%	11/01/19	CCC+	21,470,000
25,460	Tenet Healthcare Corporation	8.125%	4/01/22	B3	27,783,225
65,992	Total Health Care Equipment & Supplies				73,563,305
	<b>Health Care Providers &amp; Services</b>	<b>1.1% (0.8% of Total Investments)</b>			

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450	Capella Healthcare Inc.	9.250%	7/01/17	B	481,500
12,000	FWCT-2 Escrow Corporation for Community Health Systems, 144A	6.875%	2/01/22	B	12,300,000
2,500	HCA Inc.	8.500%	4/15/19	BB+	2,636,250
14,950	Total Health Care Providers & Services				15,417,750
<b>Hotels, Restaurants &amp; Leisure 0.3% (0.2% of Total Investments)</b>					
2,250	Harrah's Operating Company, Inc.	11.250%	6/01/17	B	2,289,375
2,000	MGM Resorts International Inc.	7.750%	3/15/22	B+	2,250,000
4,250	Total Hotels, Restaurants & Leisure				4,539,375
<b>Insurance 0.7% (0.5% of Total Investments)</b>					
10,000	Hockey Merger Sub 2 Inc., 144A	7.875%	10/01/21	CCC+	10,400,000

Nuveen Investments

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	<b>Media 6.8% (4.9% of Total Investments)</b>				
\$ 35,697	Clear Channel Communications, Inc., 144A	14.000%	2/01/21	CCC	\$ 30,570,432
10,609	Clear Channel Communications, Inc.	9.000%	12/15/19	CCC+	10,821,180
300	Clear Channel Communications, Inc.	9.000%	3/01/21	CCC+	303,000
10,000	McGraw-Hill Global Education Holdings, 144A	9.750%	4/01/21	BB	10,875,000
22,750	WideOpenWest Finance Capital Corporation	10.250%	7/15/19	CCC+	25,366,250
14,950	WMG Acquisition Group	11.500%	10/01/18	B	17,005,625
94,306	Total Media				94,941,487
	<b>Oil, Gas &amp; Consumable Fuels 1.8% (1.3% of Total Investments)</b>				
5,000	Oasis Petroleum Inc., 144A	6.875%	3/15/22	B	5,300,000
2,000	Oasis Petroleum Inc.	6.875%	1/15/23	B	2,140,000
17,000	Sandridge Energy Inc.	7.500%	2/15/23	B2	17,318,750
24,000	Total Oil, Gas & Consumable Fuels				24,758,750
	<b>Pharmaceuticals 1.2% (0.9% of Total Investments)</b>				
9,000	Jaguar Holding Company I, 144A	9.375%	10/15/17	CCC+	9,495,000
2,100	Salix Pharmaceuticals Limited, 144A	6.000%	1/15/21	B	2,189,250
5,000	VPII Escrow Corporation, 144A	7.500%	7/15/21	B1	5,568,750
16,100	Total Pharmaceuticals				17,253,000
	<b>Software 0.7% (0.5% of Total Investments)</b>				
2,000	Emdeon Inc.	11.000%	12/31/19	CCC+	2,302,500
3,000	Infor Us Inc.	11.500%	7/15/18	B	3,465,000
3,375	Infor Us Inc.	9.375%	4/01/19	B	3,796,875
8,375	Total Software				9,564,375
	<b>Specialty Retail 1.4% (1.0% of Total Investments)</b>				
7,000	99 Cents Only Stores	11.000%	12/15/19	CCC+	7,910,000
9,500	Claire's Stores, Inc., 144A	9.000%	3/15/19	B2	9,951,250

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1,200	Claire's Stores, Inc.	10.500%	6/01/17	CCC	1,218,000
	Total Specialty				
17,700	Retail				19,079,250
	<b>Wireless Telecommunication Services</b>				<b>4.1% (3.0% of Total Investments)</b>
	MetroPCS				
	Wireless Inc.,				
5,000	144A	6.250%	4/01/21	BB	5,193,750
	MetroPCS				
	Wireless Inc.,				
15,000	144A	6.625%	4/01/23	BB	15,562,500
	Sprint Corporation,				
2,500	144A	7.250%	9/15/21	BB	2,693,750
	Sprint Corporation,				
32,000	144A	7.875%	9/15/23	BB	34,160,000
	Total Wireless				
	Telecommunication				
54,500	Services				57,610,000
	Total Corporate				
	Bonds (cost				
\$ 383,353	\$387,492,573)				407,096,982
	<b>Total Long-Term</b>				
	<b>Investments (cost</b>				
	<b>\$1,856,752,558)</b>				<b>1,897,278,191</b>
<b>Principal</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>		<b>Value</b>
<b>Amount (000)</b>					
	<b>SHORT-TERM INVESTMENTS</b>				<b>2.9% (2.1% of Total Investments)</b>
\$ 40,393	Repurchase	0.000%	2/03/14		\$ 40,393,209
	Agreement with				
	Fixed Income				
	Clearing				
	Corporation, dated				
	1/31/14,				
	repurchase price				
	\$40,393,209,				
	collateralized by				
	\$40,050,000 U.S.				
	Treasury Notes,				
	2.125%, due				
	5/31/15, value				
	\$41,201,438				
	<b>Total Short-Term Investments (cost \$40,393,209)</b>				<b>40,393,209</b>
	<b>Total Investments (cost \$1,897,145,767)</b>		<b>139.0%</b>		<b>1,937,671,400</b>
	<b>Borrowings (40.2%) (9), (10)</b>				<b>(561,000,000)</b>
	<b>Other Assets Less Liabilities</b>		<b>1.2% (11)</b>		<b>17,383,933</b>
	<b>Net Assets Applicable to Common Shares</b>		<b>100%</b>		<b>\$1,394,055,333</b>

Nuveen Investments

**JQC Nuveen Credit Strategies Income Fund**  
**Portfolio of Investments** (continued) **January 31, 2014** (Unaudited)

Investments in Derivatives as of January 31, 2014

**Interest Rate Swaps outstanding:**

Counterparty	Notional Amount	Fund Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Termination Date	Unrealized Appreciation (Depreciation) (1)
JPMorgan Morgan	\$103,075,000	Receive	1-Month USD-LIBOR	1.193%	Monthly	3/21/14	\$ (177,790)
Stanley	103,075,000	Receive	1-Month USD-LIBOR	2.064	Monthly	3/21/16	(3,655,204)
	\$206,150,000						\$ (3,832,994)

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.

(2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.

(3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) 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) 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.

(8) For fair value measurement disclosure purposes, Common Stock classified as Level 2. 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 29.0%.

(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.

ADR American Depositary Receipt.

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

*See accompanying notes to financial statements.*





**Statement of****Assets and Liabilities January 31, 2014 (Unaudited)**

	<b>Senior Income (NSL)</b>	<b>Floating Rate Income (JFR)</b>	<b>Floating Rate Income Opportunity (JRO)</b>	<b>Short Duration Credit Opportunities (JSD)</b>	<b>Credit Strategies Income (JQC)</b>
<b>Assets</b>					
Long-term investments, at value (cost \$424,957,862, \$1,025,402,415, \$719,268,511, \$270,085,872 and \$1,856,752,558, respectively)	\$431,413,258	\$1,043,739,575	\$734,796,053	\$277,363,590	\$1,897,278,191
Short-term investments, at value (cost approximates value)	29,573,070	73,328,558	46,070,473	7,542,922	40,393,209
Cash					1,318
Cash collateral at brokers <sup>(1)</sup>	974,350	2,052,916	1,295,000	530,000	4,041,000
Credit default swaps premiums paid				58,707	
Unrealized appreciation on credit default swaps				43,893	
Receivable for:					
Dividends					32,670
Interest	2,776,415	6,510,278	4,965,130	2,043,893	16,386,477
Investments sold	10,160,670	21,195,180	17,327,780	4,571,095	66,313,980
Reclaims					46,376
		31,001			

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Shares sold through shelf offering					
Deferred offering costs	698,975	1,359,117	1,014,484		
Other assets	358,275	705,208	458,861	210,689	453,557
Total assets	475,955,013	1,148,921,833	805,927,781	292,364,789	2,024,946,778
<b>Liabilities</b>					
Borrowings	99,000,000	237,200,000	163,900,000	85,000,000	561,000,000
Unrealized depreciation on interest rate swaps	778,582	2,081,904	1,234,676	513,818	3,832,994
Payable for:					
Common share dividends	1,362,164	3,348,134	2,451,054	1,102,232	7,330,003
Investments purchased	23,898,406	64,635,618	48,054,027	6,135,072	56,328,062
Offering costs	219,620	259,221	228,344		
Variable Rate Term Preferred (VRTP) Shares, at liquidation value	58,000,000	139,000,000	98,000,000		
<b>Accrued expenses:</b>					
Interest	107,190	254,301	180,099	54,930	259,159
Management fees	307,195	723,922	508,497	197,446	1,351,094
Trustees fees	50,677	93,055	57,697	6,501	273,360
Shelf offering costs	99,857	46,620	93,295	62,419	
Other	140,265	267,418	197,954	114,880	516,773
Total liabilities	183,963,956	447,910,193	314,905,643	93,187,298	630,891,445
Net assets	\$291,991,057	\$701,011,640	\$491,022,138	\$199,177,491	\$1,394,055,333

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applicable  
to  
common  
shares

Common shares outstanding	38,626,872	55,169,216	38,478,782	10,095,286	136,256,398
---------------------------------	------------	------------	------------	------------	-------------

Net  
asset  
value  
("NAV")  
per  
common  
share  
outstanding  
(net  
assets  
applicable  
to  
common  
shares,  
divided  
by  
common  
shares  
outstanding)

	\$ 7.56	\$ 12.71	\$ 12.76	\$ 19.73	\$ 10.23
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**Net assets applicable to common shares consist of:**

Common shares, \$.01 par value per share	\$ 386,269	\$ 551,692	\$ 384,788	\$ 100,953	\$ 1,362,564
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Paid-in surplus	325,105,590	767,013,258	527,319,104	192,369,788	1,844,109,285
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Undistributed (Over-distribution of) net investment income	(894,451)	(1,761,249)	(1,210,540)	(362,355)	(8,562,222)
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Accumulated net realized gain (loss)	(38,283,165)	(81,047,317)	(49,764,080)	261,312	(479,548,637)
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Net unrealized appreciation (depreciation)	5,676,814	16,255,256	14,292,866	6,807,793	36,694,343
	\$ 291,991,057	\$ 701,011,640	\$ 491,022,138	\$ 199,177,491	\$ 1,394,055,333

Net  
assets  
applicable  
to  
common  
shares

Authorized shares:

Common	Unlimited	Unlimited	Unlimited	Unlimited	Unlimited
Preferred	Unlimited	Unlimited	Unlimited	Unlimited	Unlimited

(1) Cash pledged to collateralize the net payment obligations for investments in derivatives.

*See accompanying notes to financial statements.*

Nuveen Investments

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**Statement of****Operations Six Months Ended January 31, 2014 (Unaudited)**

	<b>Senior Income (NSL)</b>	<b>Floating Rate Income (JFR)</b>	<b>Floating Rate Income Opportunity (JRO)</b>	<b>Short Duration Credit Opportunities (JSD)</b>	<b>Credit Strategies Income (JQC)</b>
<b>Investment Income</b>					
Interest and dividends (net of foreign tax withheld of \$18,436, \$18,918, \$18,918, \$0 and \$707, respectively)	\$11,256,014	\$26,967,175	\$19,275,655	\$8,590,473	\$55,531,231
Fees	444,229	865,466	749,493	320,588	1,911,714
Total investment income	11,700,243	27,832,641	20,025,148	8,911,061	57,442,945
<b>Expenses</b>					
Management fees	1,717,294	4,057,806	2,840,924	1,176,554	7,955,104
Shareholder servicing agent fees and expenses	1,627	554	231	117	3,607
Interest expense and amortization of offering costs	798,610	1,892,264	1,302,092	504,299	3,711,793
Custodian fees and expenses	87,916	174,198	125,266	63,139	293,949
Trustees fees and expenses	7,134	17,246	11,827	5,094	34,581
Professional fees	70,852	77,074	77,562	25,425	62,496
Shareholder reporting expenses	30,959	51,725	42,152	16,865	106,940
Stock exchange	9,480	12,348	5,415	4,377	21,925

listing fees					
Investor relations expenses	21,213	49,360	32,340	14,542	35,658
Other expenses	10,967	17,364	12,837	7,372	29,484
Total expenses	2,756,052	6,349,939	4,450,646	1,817,784	12,255,537
Net investment income (loss)	8,944,191	21,482,702	15,574,502	7,093,277	45,187,408
<b>Realized and Unrealized Gain (Loss)</b>					
Net realized gain (loss) from:					
Investments and foreign currency	1,852,049	2,389,932	1,920,282	1,215,892	23,273,459
Swaps	(288,579)	(771,650)	(457,628)	(387,468)	(1,484,122)
Change in net unrealized appreciation (depreciation) of:					
Investments and foreign currency	2,121,538	7,476,625	6,601,850	752,089	(7,170,355)
Swaps	195,143	521,808	309,459	46,766	996,388
Net realized and unrealized gain (loss)	3,880,151	9,616,715	8,373,963	1,627,279	15,615,370
Net increase (decrease) in net assets applicable to common shares from operations	\$12,824,342	\$31,099,417	\$23,948,465	\$8,720,556	\$60,802,778
<i>See accompanying notes to financial statements.</i>					

Nuveen Investments

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**Statement of****Changes in Net Assets** (Unaudited)

	<b>Senior Income (NSL)</b>		<b>Floating Rate Income (JFR)</b>	
	<b>Six Months Ended 1/31/14</b>	<b>Year Ended 7/31/13</b>	<b>Six Months Ended 1/31/14</b>	<b>Year Ended 7/31/13</b>
<b>Operations</b>				
Net investment income (loss)	\$ 8,944,191	\$ 19,032,240	\$ 21,482,702	\$ 46,679,908
Net realized gain (loss) from:				
Investments and foreign currency	1,852,049	(1,360,386)	2,389,932	9,001,577
Securities sold short				
Options written				
Options purchased				
Swaps	(288,579)	(571,402)	(771,650)	(1,527,913)
Change in net unrealized appreciation (depreciation) of:				
Investments and foreign currency	2,121,538	13,813,567	7,476,625	25,426,205
Securities sold short				
Options written				
Options purchased				
Swaps	195,143	559,590	521,808	1,496,326
Net increase (decrease) in net assets applicable to common shares from operations	12,824,342	31,473,609	31,099,417	81,076,103
<b>Distributions to Common Shareholders</b>				
From net investment income	(8,884,181)	(19,858,581)	(21,736,671)	(49,952,877)
From accumulated net realized gains				
Decrease in net assets applicable to common shares from distributions to common shareholders	(8,884,181)	(19,858,581)	(21,736,671)	(49,952,877)
<b>Capital Share Transactions</b>				



Common shares:				
Proceeds from shelf offering, net of offering costs and adjustments		44,273,857	284,185	87,398,181
Net proceeds from shares issued to shareholders due to reinvestment of distributions	25,528	270,527	52,666	672,744
Net increase (decrease) in net assets applicable to common shares from capital share transactions	25,528	44,544,384	336,851	88,070,925
Net increase (decrease) in net assets applicable to common shares	3,965,689	56,159,412	9,699,597	119,194,151
Net assets applicable to common shares at the beginning of period	288,025,368	231,865,956	691,312,043	572,117,892
Net assets applicable to common shares at the end of period	\$ 291,991,057	\$ 288,025,368	\$ 701,011,640	\$ 691,312,043
Undistributed (Over-distribution of) net investment income at the end of period	\$ (894,451)	\$ (954,461)	\$ (1,761,249)	\$ (1,507,280)
<i>See accompanying notes to financial statements.</i>				

Nuveen Investments

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**Statement of Changes in Net Assets** (Unaudited) (continued)

	Floating Rate Income Opportunity (JRO)		Short Duration Credit Opportunities (JSD)	
	Six Months Ended 1/31/14	Year Ended 7/31/13	Six Months Ended 1/31/14	Year Ended 7/31/13
<b>Operations</b>				
Net investment income (loss)	\$ 15,574,502	\$ 32,619,976	\$ 7,093,277	\$ 16,155,471
Net realized gain (loss) from:				
Investments and foreign currency	1,920,282	6,496,242	1,215,892	4,230,472
Securities sold short				
Options written				
Options purchased				
Swaps	(457,628)	(906,131)	(387,468)	(1,181,152)
Change in net unrealized appreciation (depreciation) of:				
Investments and foreign currency	6,601,850	16,500,807	752,089	1,752,372
Securities sold short				
Options written				
Options purchased				
Swaps	309,459	887,399	46,766	160,619
Net increase (decrease) in net assets applicable to common shares from operations	23,948,465	55,598,293	8,720,556	21,117,782
<b>Distributions to Common Shareholders</b>				
From net investment income	(15,737,202)	(35,370,449)	(7,268,606)	(16,162,038)
From accumulated net realized gains			(3,300,149)	(749,442)
Decrease in net assets applicable to common shares from distributions to common shareholders	(15,737,202)	(35,370,449)	(10,568,755)	(16,911,480)
<b>Capital Share Transactions</b>				
Common shares:				

Proceeds from shelf offering, net of offering costs and adjustments	542,096	91,655,153	(5,690)	731,375
Net proceeds from shares issued to shareholders due to reinvestment of distributions	64,515	382,664		928,903
Net increase (decrease) in net assets applicable to common shares from capital share transactions	606,611	92,037,817	(5,690)	1,660,278
Net increase (decrease) in net assets applicable to common shares	8,817,874	112,265,661	(1,853,889)	5,866,580
Net assets applicable to common shares at the beginning of period	482,204,264	369,938,603	201,031,380	195,164,800
Net assets applicable to common shares at the end of period	\$ 491,022,138	\$ 482,204,264	\$ 199,177,491	\$ 201,031,380
Undistributed (Over-distribution of) net investment income at the end of period	\$ (1,210,540)	\$ (1,047,840)	\$ (362,355)	\$ (187,026)

*See accompanying notes to financial statements.*

	<b>Credit Strategies Income (JQC)</b>		
	<b>Six Months Ended 1/31/14</b>	<b>Seven Months Ended 7/31/13</b>	<b>Year Ended 12/31/12</b>
<b>Operations</b>			
Net investment income (loss)	\$ 45,187,408	\$ 57,620,766	\$ 106,877,853
Net realized gain (loss) from:			
Investments and foreign currency	23,273,459	20,210,478	30,157,518
Securities sold short			(2,844,562)
Options written			4,936,415
Options purchased			(279,861)
Swaps	(1,484,122)	(1,721,895)	(2,872,297)
Change in net unrealized appreciation (depreciation) of:			
Investments and foreign currency	(7,170,355)	18,898,568	68,849,402
Securities sold short			1,970,142
Options written			(2,080,052)
Options purchased			278,611
Swaps	996,388	1,872,863	(255,166)
Net increase (decrease) in net assets applicable to common shares from operations	60,802,778	96,880,780	204,738,003
<b>Distributions to Common Shareholders</b>			
From net investment income	(47,008,458)	(63,041,472)	(109,325,873)
From accumulated net realized gains			
Decrease in net assets applicable to common shares from distributions to common shareholders	(47,008,458)	(63,041,472)	(109,325,873)
<b>Capital Share Transactions</b>			
Common shares:			
Proceeds from shelf offering, net of offering costs and adjustments			
Net proceeds from shares issued to shareholders due to reinvestment of distributions		764,252	
Net increase (decrease) in net assets applicable to common shares from capital share		764,252	

transactions

Net increase (decrease) in net assets applicable to common shares	13,794,320	34,603,560	95,412,130
Net assets applicable to common shares at the beginning of period	1,380,261,013	1,345,657,453	1,250,245,323
Net assets applicable to common shares at the end of period	\$ 1,394,055,333	\$ 1,380,261,013	\$ 1,345,657,453
Undistributed (Over-distribution of) net investment income at the end of period	\$ (8,562,222)	\$ (6,741,172)	\$ (13,245,643)

*See accompanying notes to financial statements.*

Nuveen Investments

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**Statement of****Cash Flows Six Months Ended January 31, 2014 (Unaudited)**

	<b>Senior Income (NSL)</b>	<b>Floating Rate Income (JFR)</b>	<b>Floating Rate Income Opportunity (JRO)</b>	<b>Short Duration Credit Opportunities (JSD)</b>	<b>Credit Strategies Income (JQC)</b>
<b>Cash Flows from Operating Activities:</b>					
<b>Net Increase (Decrease) In Net Assets Applicable to Common Shares from Operations</b>	\$12,824,342	\$31,099,417	\$23,948,465	\$ 8,720,556	\$60,802,778

Adjustments to reconcile the net increase (decrease) in net assets applicable to common shares from operations to net cash provided by (used in) operating activities:

Purchases of investments	(153,087,141)	(346,764,409)	(263,891,893)	(65,123,663)	(707,747,456)
Proceeds from sales and maturities of investments	128,313,718	284,089,554	205,330,729	72,964,812	683,092,654
Proceeds from (Purchases of) short-term investments, net	(11,750,456)	(42,410,134)	(11,484,890)	(7,542,922)	60,270,768
Proceeds from (Payments for) swap contracts,	(288,579)	(771,650)	(457,628)	(387,468)	(1,484,122)

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net					
Amortization (Accretion) of premiums and discounts, net	(775,054)	(2,225,044)	(1,529,077)	(475,824)	(3,304,196)
(Increase) Decrease in:					
Cash collateral at brokers	250,001	504,000	510,000	(26,000)	(4,041,000)
Credit default swaps premiums paid				30,230	
Receivable for dividends					66,786
Receivable for interest	(377,483)	(926,591)	(724,593)	(43,285)	(1,833,985)
Receivable for investments sold	7,548,129	18,398,818	6,680,798	11,900,399	(25,572,691)
Receivable for reclaims					98,900
Other assets	(25,363)	(72,791)	(61,930)	(41,418)	215,907
Increase (Decrease) in:					
Payable for investments purchased	(3,218,403)	10,286,314	5,731,994	(7,103,470)	(1,932,578)
Accrued interest	83,556	197,549	141,305	5,718	27,280
Accrued management fees	23,028	52,455	41,456	(388)	19,145
Accrued Trustees fees	(4,530)	5,265	3,759	1,424	7,420
Accrued other expenses	(47,004)	(86,278)	(67,974)	(23,097)	4,337
Net realized (gain) loss from:	(1,852,049)	(2,389,932)	(1,920,282)	(1,215,892)	(23,273,459)

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Investments and foreign currency Swaps	288,579	771,650	457,628	387,468	1,484,122
Change in net unrealized (appreciation) depreciation of:					
Investments and foreign currency Swaps	(2,121,538)	(7,476,625)	(6,601,850)	(752,089)	7,170,355
Swaps	(195,143)	(521,808)	(309,459)	(46,766)	(996,388)
Taxes paid on undistributed capital gains			(28)	(2,985)	
Proceeds from litigation settlement	8,250	14,950			57,068
Net cash provided by (used in) operating activities	(24,403,140)	(58,225,290)	(44,203,470)	11,225,340	43,131,645
<b>Cash Flows from Financing Activities:</b>					
(Increase) Decrease in deferred offering costs	(698,975)	(1,359,117)	(1,014,484)		
Proceeds from borrowings	14,000,000	34,000,000	27,000,000		
Repayments of borrowings	(38,000,000)	(92,000,000)	(65,000,000)		
Increase (Decrease) in:					
Cash overdraft				(439,218)	
Accrued shelf offering costs	(70,964)	(103,328)	(75,918)	(97,581)	
Payable for offering	219,620	259,221	228,344		



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costs					
VRTP					
Shares,					
at					
liquidation					
value	58,000,000	139,000,000	98,000,000		
Cash					
distribution					
paid to					
common					
shareholders	(9,046,541)	(22,134,976)	(15,970,863)	(10,682,851)	(48,001,327)
Proceeds					
from					
shelf					
offering,					
net of					
offering					
costs					
and					
adjustments		563,490	1,036,391	(5,690)	
Net					
cash					
provided					
by					
(used					
in)					
financing					
activities	24,403,140	58,225,290	44,203,470	(11,225,340)	(48,001,327)
<b>Net</b>					
<b>Increase</b>					
<b>(Decrease)</b>					
<b>in Cash</b>					(4,869,682)
Cash at					
the					
beginning					
of					
period					4,871,000
Cash at					
the end					
of					
period	\$	\$	\$	\$	\$ 1,318

See accompanying notes to financial statements.

Nuveen Investments

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**Supplemental Disclosures of Cash Flow Information**

	<b>Senior Income (NSL)</b>	<b>Floating Rate Income (JFR)</b>	<b>Floating Rate Income Opportunity (JRO)</b>	<b>Short Duration Credit Opportunities (JSD)</b>	<b>Credit Strategies Income (JQC)</b>
Cash paid for interest (excluding borrowing costs and amortization of offering costs)	\$591,948	\$1,408,079	\$967,695	\$451,539	\$3,285,762
Non-cash financing activities not included herein consists of reinvestments of common share distributions	25,528	52,666	64,515		

*See accompanying notes to financial statements.*

Nuveen Investments  
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**Financial**

**Highlights** (Unaudited)

Selected data for a common share outstanding throughout each period:

	Beginning Common Share NAV	Investment Income (Loss)	Realized Gain (Loss)	Preferred Share- holders	Preferred Share- holders	Total	Less Distributions From Accum- ulated Net Invest- ment Income	Realized Gains to Common Share- holders	Realized Gains to Common Share- holders	Total	Premium Discount from Common Shares Sold	Repurchas- ed Shares	Ending Common Share NAV	Ending Market Value
<b>Senior Income (NSL)</b>														
Year Ended 7/31:														
2014(i)	\$ 7.46	\$ .23	\$ .10	\$	\$	\$ .33	\$(.23)	\$	\$(.23)	\$	\$	\$	\$ 7.56	\$ 7.16
2013	7.07	.54	.35			.89	(.56)		(.56)	(.01)	.07		7.46	7.45
2012	7.12	.57	(.10)			.47	(.54)		(.54)		.02		7.07	7.29
2011	6.81	.64	.09			.73	(.49)		(.49)		.07		7.12	6.99
2010	5.70	.37	1.20	*		1.57	(.46)		(.46)				6.81	6.95
2009	7.18	.45	(1.46)	(.02)		(1.03)	(.45)		(.45)				5.70	5.15
<b>Floating Rate Income (JFR)</b>														
Year Ended 7/31:														
2014(i)	12.54	.39	.17			.56	(.39)		(.39)	*	*		12.71	12.06
2013	11.87	.90	.68			1.58	(.97)		(.97)	*	.06		12.54	12.72
2012	12.06	1.02	(.25)			.77	(.96)		(.96)		*		11.87	11.78
2011	11.47	1.07	.19			1.26	(.69)		(.69)		.02		12.06	11.41
2010	9.76	.82	1.47	*		2.29	(.58)		(.58)	*			11.47	11.20
2009	11.83	.71	(2.07)	(.07)		(1.43)	(.64)		(.64)	*			9.76	8.37

(a) Per share Net Investment Income (Loss) is calculated using the average daily shares method.

(b) The amounts shown are based on common share equivalents. Represents distributions paid on Taxable Auctioned Rate Preferred shares and Fund Preferred shares for Senior Income (NSL) and Floating Rate Income (JFR), respectively.

(c) Total Return Based on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically

paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

Total Return Based on Common Share NAV is the combination of changes in common share NAV, reinvested dividend income at NAV and reinvested capital gains distributions at NAV, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending NAV. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its NAV), and therefore may be different from the price used in the calculation. Total returns are not annualized.

(d) • Ratios do not reflect the effect of dividend payments to Taxable Auctioned Preferred and FundPreferred shareholders, where applicable.

• Net Investment Income (Loss) ratios reflect income earned and expenses incurred on assets attributable to Taxable Auctioned Preferred and FundPreferred shares, VRTP shares and/or borrowings, where applicable.

• Each ratio includes the effect of all interest expense and other costs related to VRTP shares and/or borrowings, where applicable, as follows:

**Ratios of Interest Expense to Average Net Assets Applicable to Common Shares Senior Income (NSL)**

Year Ended 7/31:

2014(i)	.55%**
2013	.47
2012	.47
2011	.49
2010	.86
2009	1.83

**Ratios of Interest Expense to Average Net Assets Applicable to Common Shares Floating Rate Income (JFR)**

Year Ended 7/31:

2014(i)	.54%**
2013	.48
2012	.51
2011	.52
2010	.78
2009	1.64

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Total Returns			Ratios/Supplemental Data					
			Ratios to Average Net Assets Applicable to Common Shares Before Reimbursement(d)			Ratios to Average Net Assets Applicable to Common Shares After Reimbursement(d)(e)		
Based on Common Share NAV(c)	Based on Market Value(c)	Ending Net Assets Applicable to Common Shares (000)	Net Investment Expenses	Net Investment Income (Loss)(f)	Net Investment Expenses	Net Investment Income (Loss)(f)	Portfolio Turnover Rate(h)	
<b>Senior Income (NSL)</b>								
Year Ended 7/31:								
2014(i)	4.50%	(.76)%	\$ 291,991	1.90%**	6.15%**	N/A	N/A	32%
2013	13.89	10.23	288,025	1.74	7.32	N/A	N/A	76
2012	7.34	12.78	231,866	1.82	8.34	N/A	N/A	64
2011	12.01	7.72	227,986	1.78	8.99	N/A	N/A	100
2010	28.15	44.83	203,261	2.18	5.61	2.17%	5.62%	68
2009	(12.25)	(6.83)	169,917	3.50	9.39	3.39	9.50	48

**Floating Rate Income (JFR)**

Year Ended 7/31:

2014(i)	4.58	(2.05)	701,012	1.82**	6.16**	N/A	N/A	29
2013	14.26	16.76	691,312	1.71	7.34	N/A	N/A	69
2012	6.91	12.43	572,118	1.79	8.72	1.72	8.80	57
2011	11.31	7.96	580,419	1.72	8.74	1.54	8.92	99
2010	23.85	41.48	542,456	2.03	7.14	1.74	7.42	51
2009	(10.37)	(9.82)	463,026	3.25	8.27	2.79	8.74	38

(e) After expense reimbursement from the Adviser, where applicable. As of October 31, 2009, the Adviser is no longer reimbursing Senior Income (NSL) for any fees or expenses. As of March 31, 2012, the Adviser is no longer reimbursing Floating Rate Income (JFR) for any fees or expenses.

(f) Each Ratio of Net Investment Income (Loss) includes the effect of the increase (decrease) of the net realizable value of the receivable for matured senior loans as described in Note 3 Portfolio Securities and Investments in Derivatives, Matured Senior Loans. The increase (decrease) to the Ratios of Net Investment Income (Loss) to Average Net Assets Applicable to Common Shares were as follows:

**Increase (Decrease) to Ratios of Net Investment Income (Loss) to Average Net Assets Applicable to Common Shares(g)**
**Senior Income (NSL)**

Year Ended 7/31:

	2014(i)	%
	2013	
	2012	(.01)
	2011	.02
	2010	.09
	2009	

**Increase (Decrease) to Ratios of  
Net Investment Income (Loss) to Average Net  
Assets Applicable to Common Shares(g)**

**Floating Rate Income (JFR)**

Year Ended 7/31:

	2014(i)	%
	2013	
	2012	.01
	2011	.02
	2010	.08
	2009	

(g) The Fund had no matured senior loans during the six months ended January 31, 2014, the fiscal year ended July 31, 2013 and the fiscal year ended July 31, 2009.

(h) Portfolio Turnover Rate is calculated based on the lesser of long-term purchases or sales (as disclosed in Note 5 Investment Transactions) divided by the average long-term market value during the period.

(i) For the six months ended January 31, 2014.

\* Rounds to less than \$.01 per share.

\*\* Annualized.

N/A The Fund no longer has a contractual reimbursement agreement with the Adviser.

*See accompanying notes to financial statements.*

**Financial Highlights** (Unaudited) (continued)

Selected data for a common share outstanding throughout each period:

	Beginning Common Share NAV	Net Investment Income (Loss)	Realized Gain (Loss)	Preferred Shares	Realized Net Income	Preferred Shares	Realized Net Income	Less Distributions From Accumulated Net Investment Income	Realized Net Income	Premium Discount from Common Shares	Shares Sold	Ending Common Share NAV	Market Value
<b>Floating Rate Income Opportunity (JRO)</b>													
Year Ended 7/31:													
2014(j)	\$12.55	\$ .40	\$ .22	\$	\$ .62	\$	\$ (.41)	\$ (.41)	\$	*\$	\$	*\$12.76	\$12.76
2013	11.84	.95	.68		1.63		(1.04)	(1.04)	(.01)	.13		12.55	12.55
2012	11.96	1.13	(.26)		.87		(1.01)	(1.01)		.02		11.84	12.00
2011	11.34	1.12	.22		1.34		(.79)	(.79)		.07		11.96	11.96
2010	9.54	1.01	1.50	*	2.51		(.71)	(.71)		*		11.34	11.34
2009	11.75	.73	(2.15)	(.07)	(1.49)		(.72)	(.72)		*		9.54	8.50
<b>Short Duration Credit Opportunities (JSD)</b>													
Year Ended 7/31:													
2014(j)	19.91	.70	.17		.87		(.72)	(.33)	(1.05)	*		19.73	18.73
2013	19.49	1.61	.49		2.10		(1.61)	(.07)	(1.68)		*	19.91	19.91
2012	19.08	1.56	.25		1.81		(1.40)		(1.40)			19.49	19.49
2011(g)	19.10	.05	.08		.13		(.11)		(.11)	(.04)		19.08	18.73

(a) Per share Net Investment Income (Loss) is calculated using the average daily shares method.

(b) The amounts shown are based on common share equivalents. Represents distributions paid on Fund Preferred shares for Floating Rate Income Opportunity (JRO).

(c) Total Return Based on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.



Total Return Based on Common Share NAV is the combination of changes in common share NAV, reinvested dividend income at NAV and reinvested capital gains distributions at NAV, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending NAV. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its NAV), and therefore may be different from the price used in the calculation. Total returns are not annualized.

(d) • Ratios do not reflect the effect of dividend payments to FundPreferred shareholders, where applicable.

• Net Investment Income (Loss) ratios reflect income earned and expenses incurred on assets attributable to FundPreferred shares, VRTP shares and/or borrowings, where applicable.

• Each ratio includes the effect of all interest expense and other costs related to VRTP shares and/or borrowings, where applicable, as follows:

**Ratios of Interest Expense to Average Net Assets Applicable to Common Shares Floating Rate Income Opportunity (JRO)**

Year Ended 7/31:

2014(j)	.53%**
2013	.46
2012	.47
2011	.49
2010	.86
2009	1.65

**Ratios of Interest Expense to Average Net Assets Applicable to Common Shares Short Duration Credit Opportunities (JSD)**

Year Ended 7/31:

2014(j)	.50%**
2013	.50
2012	.47
2011(g)	

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Total Returns			Ratios/Supplemental Data					
			Ratios to Average Net Assets Applicable to Common Shares Before Reimbursement(d)			Ratios to Average Net Assets Applicable to Common Shares After Reimbursement(d)(e)		
Based on Common Share NAV(c)	Based on Market Value(c)	Ending Net Assets Applicable to Common Shares (000)	Net Investment Expenses	Net Investment Income (Loss)(f)	Net Investment Expenses	Net Investment Income (Loss)(f)	Portfolio Turnover Rate(i)	
<b>Floating Rate Income Opportunity (JRO)</b>								
Year Ended 7/31:								
2014(j)	5.02%	(1.72)%	\$ 491,022	1.82%**	6.38%**	N/A	N/A	30%
2013	15.27	14.42	482,204	1.71	7.73	N/A	N/A	72
2012	8.03	15.20	369,939	1.74	9.75	1.65%	9.85%	85
2011	12.77	5.20	364,883	1.75	9.19	1.56	9.38	101
2010	26.66	49.00	322,136	2.14	8.95	1.84	9.25	58
2009	(10.57)	(7.35)	271,125	3.35	8.74	2.86	9.23	41

**Short Duration Credit Opportunities (JSD)**

Year Ended 7/31:

2014(j)	4.45	(.80)	199,177	1.80**	7.03**	N/A	N/A	23
2013	11.17	10.77	201,031	1.80	8.12	N/A	N/A	82
2012	9.96	14.77	195,165	1.75	8.25	N/A	N/A	62
2011(g)	.49	(7.58)	190,868	1.16**	1.52**	N/A	N/A	5

(e) After expense reimbursement from the Adviser, where applicable. As of July 31, 2012, the Adviser is no longer reimbursing Floating Rate Income Opportunity (JRO) for any fees or expenses.

(f) Each Ratio of Net Investment Income (Loss) includes the effect of the increase (decrease) of the net realizable value of the receivable for matured senior loans as described in Note 3 Portfolio Securities and Investments in Derivatives, Matured Senior Loans. The increase (decrease) to the Ratios of Net Investment Income (Loss) to Average Net Assets Applicable to Common Shares were as follows:

**Increase (Decrease) to Ratios of Net Investment Income (Loss) to Average Net Assets Applicable to Common Shares(h) Floating Rate Income Opportunity (JRO)**

Year Ended 7/31:

2014(j)	%
2013	
2012	.01
2011	.02
2010	.09
2009	

**Increase (Decrease) to Ratios of Net Investment Income (Loss) to Average Net Assets Applicable to Common Shares(h)**

**Short Duration Credit Opportunities (JSD)**

Year Ended 7/31:

2014(j)	%
2013	
2012	
2011(g)	

(g) For the period May 25, 2011 (commencement of operations) through July 31, 2011.

(h) The Funds had no matured senior loans during the six months ended January 31, 2014, and the fiscal year ended July 31, 2013. Floating Rate Income Opportunity (JRO) also had no matured senior loans during the fiscal year ended July 31, 2009. Short Duration Credit Opportunities (JSD) has not had any matured senior loans since its commencement of operations on May 25, 2011.

(i) Portfolio Turnover Rate is calculated based on the lesser of long-term purchases or sales (as disclosed in Note 5 Investment Transactions) divided by the average long-term market value during the period.

(j) For the six months ended January 31, 2014.

\* Rounds to less than \$.01 per share.

\*\* Annualized.

N/A The Fund never had, or no longer has, a contractual reimbursement agreement with the Adviser.

*See accompanying notes to financial statements.*

**Financial Highlights** (Unaudited) (continued)

Selected data for a common share outstanding throughout each period:

	Investment Operations					Less Distributions From Accumulated Net Realized Investment Income			Discount from Common Shares Repurchased and Retired		Ending Common Share NAV	Ending Market Value
	Beginning Common Share NAV	Net Investment Income	Realized Gain	Preferred Dividends	Net Realized Gains	to Common Shareholders	to Common Shareholders	to Common Shareholders	Total			
<b>Credit Strategies Income (JQC)</b>												
Year Ended 7/31:												
2014(k)	\$10.13	\$.33	\$.12		\$.45	\$(.35)	\$	\$	\$(.35)	\$	\$10.23	\$ 9.50
2013(j)	9.88	.42	.29		.71	(.46)			(.46)		10.13	10.03
Year Ended 12/31:												
2012	9.18	.78	.72		1.50	(.80)			(.80)		9.88	9.65
2011	10.13	.55	(.72)		(.17)	(.79)			(.79)	.01	9.18	8.05
2010	9.00	.53	1.29		1.82	(.60)	(.10)		(.70)	.01	10.13	8.80
2009	6.04	.59	3.01	*	3.60	(.65)		*	(.65)	.01	9.00	7.69
2008	12.46	.86	(6.14)	(.14)	(5.42)	(.72)	(.28)	(1.00)		*	6.04	4.87

(a) Per share Net Investment Income (Loss) is calculated using the average daily shares method.

(b) The amounts shown are based on common share equivalents. Represents distributions paid on Fund Preferred shares.

(c) Total Return Based on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

Total Return Based on Common Share NAV is the combination of changes in common share NAV, reinvested dividend income at NAV and reinvested capital gains distributions at NAV, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending NAV. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its NAV), and therefore may be different from the price used in the calculation. Total returns are not annualized.

(d) After expense reimbursement from the Adviser, where applicable. As of June 30, 2011, the Adviser is no longer reimbursing the Fund for any fees or expenses.

(e) • Ratios do not reflect the effect of dividend payments to FundPreferred shareholders, where applicable.

• Net Investment Income (Loss) ratios reflect income earned and expenses incurred on assets attributable to FundPreferred shares and/or borrowings, where applicable.

• Each ratio includes the effect of dividends expense on securities sold short and all interest expense and other costs related to borrowings, where applicable, as follows:

	<b>Ratios of Dividends Expense on Securities Sold Short to Average Net Assets Applicable to Common Shares(i)</b>	<b>Ratios of Borrowings Interest Expense to Average Net Assets Applicable to Common Shares</b>
Year Ended 7/31:		
2014(k)	%	.53%***
2013(j)		.55***
Year Ended 12/31:		
2012	**	.58
2011	**	.43
2010	**	.40
2009	**	.46
2008	.01	.83

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	Total Returns		Ratios/Supplemental Data					
	Based on Common Share NAV(c)	Based on Market Value(c)	Ending Net Assets Applicable to Common Shares (000)	Ratios to Average Net Assets Applicable to Common Shares Before Reimbursement(e)		Ratios to Average Net Assets Applicable to Common Shares After Reimbursement(d)(e)		Portfolio Turnover Rate(h)
				Expenses	Net Investment Income (Loss)(f)	Expenses	Net Investment Income (Loss)	
<b>Credit Strategies Income (JQC)</b>								
Year Ended 7/31:								
2014(k)	4.67%	(1.81)%	\$1,394,055	1.76%***	6.49%***	N/A	N/A	37%
2013(j)	7.32	8.80	1,380,261	1.77***	7.22***	N/A	N/A	44
Year Ended 12/31:								
2012	16.80	30.55	1,345,657	1.86	8.07	N/A	N/A	127
2011	(1.70)	.24	1,250,245	1.70	5.44	1.65%	5.49%	37
2010	21.02	24.26	1,388,235	1.64	5.41	1.48	5.57	48
2009	63.01	76.23	1,242,799	1.75	8.01	1.48	8.27	55
2008	(45.84)	(49.39)	843,469	2.41	8.00	1.95	8.45	37

(f) Each Ratio of Net Investment Income (Loss) includes the effect of the increase (decrease) of the net realizable value of the receivable for matured senior loans as described in Note 3 Portfolio Securities and Investments in Derivatives, Matured Senior Loans. The increase (decrease) to the Ratios of Net Investment Income (Loss) to Average Net Assets Applicable to Common Shares were as follows:

**Increase (Decrease) to Ratios of Net Investment Income (Loss) to Average net Assets Applicable to Common Shares(g)**

Year Ended 7/31:

2014(k)	%
2013(j)	

Year Ended 12/31:

2012	**
2011	**
2010	**
2009	
2008	

(g) The Fund had no matured senior loans during the six months ended January 31, 2014, the seven months ended July 31, 2013 and prior to the fiscal year ended July 31, 2010.

(h) Portfolio Turnover Rate is calculated based on the lesser of long-term purchases or sales (as disclosed in Note 5 Investment Transactions) divided by the average long-term market value during the period.

(i) Effective for periods beginning after December 31, 2011, the Fund no longer makes short sales of securities.

(j) For the seven months ended July 31, 2013.

(k) For the six months ended January 31, 2014.

\* Rounds to less than \$.01 per share.

\*\* Rounds to less than .01%.

\*\*\* Annualized.

N/A Fund no longer has a contractual reimbursement agreement with the Adviser.

*See accompanying notes to financial statements.*

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## Financial Highlights (Unaudited) (continued)

	Preferred Shares at the End of Period(c)		Borrowings at the End of the Period		VRTP Shares at the End of Period Asset Coverage		Borrowings and VRTP Shares at the End of Period Asset Coverage
	Aggregate Amount Outstanding (000)	Asset Coverage Per \$25,000 Share	Aggregate Amount Outstanding (000)	Asset Coverage Per \$1,000 Share	Aggregate Amount Outstanding (000)	Per \$100,000 Share	Per \$1 Liquidation Preference
<b>Senior Income (NSL)</b>							
Year Ended 7/31:							
2014(d)	\$	\$	\$ 99,000	\$ 2,860	\$ 58,000	\$ 285,982	\$ 2.86
2013			123,000	3,342			
2012			100,000	3,319			
2011			73,950	4,083			
2010			73,950	3,749			
2009	26,000	188,381	32,900	6,955			
<b>Floating Rate Income (JFR)</b>							
Year Ended 7/31:							
2014(d)			237,200	2,863	139,000	286,340	2.86
2013			295,200	3,342			
2012			249,200	3,296			
2011			197,740	3,935			
2010			197,740	3,743			
2009	105,000	135,244	38,500	15,754			
<b>Floating Rate Income Opportunity (JRO)</b>							
Year Ended 7/31:							
2014(d)			163,900	2,875	98,000	287,485	2.87
2013			201,900	3,388			
2012			159,900	3,314			
2011			117,270	4,111			
2010			117,270	3,747			