NUVEEN SENIOR INCOME FUND Form N-CSRS April 09, 2015

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, 2015

Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policymaking roles.

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

ITEM 1. REPORTS TO SHAREHOLDERS

Closed-End Funds
Nuveen Investments
Closed-End Funds
Semi-Annual Report January 31, 2015
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
JGC
Nuveen Credit Strategies Income Fund

NUVEEN INVESTMENTS ACQUIRED BY TIAA-CREF

On October 1, 2014, TIAA-CREF completed its previously announced acquisition of Nuveen Investments, Inc., the parent company of your fund's investment adviser, Nuveen Fund Advisors, LLC ("NFAL") and the Nuveen affiliates that act as sub-advisers to the majority of the Nuveen Funds. TIAA-CREF is a national financial services organization with approximately \$851 billion in assets under management as of December 31, 2014 and is a leading provider of retirement services in the academic, research, medical and cultural fields. Nuveen is operating as a separate subsidiary within TIAA-CREF's asset management business.

Table

of Contents

Chairman's Letter to Shareholders	4
Portfolio Managers' Comments	5
Fund Leverage	9
Common Share Information	10
Risk Considerations	12
Performance Overview and Holding Summaries	14
Shareholder Meeting Report	24
Portfolios of Investments	25
Statement of Assets and Liabilities	75
Statement of Operations	76
Statement of Changes in Net Assets	77
Statement of Cash Flows	80
Financial Highlights	82
Notes to Financial Statements	89
Additional Fund Information	106
Glossary of Terms Used in this Report	108
Reinvest Automatically, Easily and Conveniently	109
Nuveen Investments	
3	

Chairman's Letter

to Shareholders

Dear Shareholders,

A pattern of divergence has emerged in the past year. Steady and moderate growth in the U.S. economy helped sustain the stock market's bull run another year. U.S. bonds also performed well, amid subdued inflation, interest rates that remained unexpectedly low and concerns about the economic well-being of the rest of the world. The stronger domestic economy enabled the U.S. Federal Reserve (Fed) to gradually reduce its large scale bond purchases, known as quantitative easing (QE), without disruption to the markets, as well as begin to set expectations for a transition into tightening mode.

The story outside the U.S., however, was different. European growth was stagnating and Japan fell into a recession, contributing to the bouts of volatility in their markets. China's economy decelerated and, despite running well above the rate of other major global economies, investors feared it looked slow by China's standards. Compounding these concerns were a surprisingly steep decline in oil prices, the U.S. dollar's rally and an increase in geopolitical tensions, including the Russia-Ukraine crisis and terrorist attacks across the Middle East and Africa, as well as more recently in Europe.

While a backdrop of healthy economic growth in the U.S. and the continuation of accommodative monetary policy (with the central banks of Japan and potentially Europe stepping in where the Fed has left off) bodes well for the markets, the global outlook has become more uncertain. Indeed, volatility is likely to feature more prominently in the investment landscape going forward. Such conditions underscore the importance of professional investment management. Experienced investment teams have weathered the market's ups and downs in the past and emerged with a better understanding of the sensitivities of their asset class and investment style, particularly in times of turbulence. We recognize the importance of maximizing gains, while striving to minimize volatility.

And, the same is true for investors like you. Maintaining an appropriate time horizon, diversification and relying on practiced investment teams are among your best strategies for achieving your long-term investment objectives. Additionally, I encourage you to communicate with your financial consultant if you have 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.

William J. Schneider Chairman of the Board March 26, 2015

Nuveen Investments

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, Inc. 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, 2015.

What strategies were used to manage the Funds during the six-month reporting period ended January 31, 2015?

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. Under normal market conditions 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. The Fund maintained exposure to senior loans during the reporting period, while tactically allocating between high yield corporate bonds, equity securities and convertible bonds. 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.

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 Service, Inc. (Moody's) 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.

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

Nuveen Investments

Portfolio Managers' Comments (continued)

During the six-month reporting period, assets across the high yield and bank loan markets posted negative returns as heightened volatility plagued credit markets on weakened investor sentiment and rising risk aversion. The volatility experienced by most market participants was driven in most part by a dramatic drop in commodity prices, primarily oil. In addition, a contrast materialized between the pace of economic growth domestically in the U.S. and that of both developed and developing countries around the globe. While the U.S. appears to be experiencing improving economic conditions, the rest of the world appears to be struggling with how to spur similar growth. The dramatic drop in oil, along with interest rate expectations globally, has also broadly dampened inflationary concerns.

Across credit markets, volatility remained elevated during the reporting period. At the top of the capital structure, loan markets held in nicely for the reporting period relative to high yield. Throughout the reporting period, the loan market was defined by continued retail mutual fund outflows being largely offset by supportive institutional demand; predominantly collateralized loan obligations (CLO) issuance. The loan market experienced increased volatility, driven largely by fourth quarter weakness, and finished with a vast majority of the loan market priced below par. In addition, while energy is only a fractional representation of the loan market, weakness in the sector seemingly re-priced risk across all credit assets as well as increased default concerns in the energy sector. Default activity on a dollar amount basis increased during the reporting period primarily due to the default within the public gaming industry for Caesars Entertainment Operating Company, Inc. on \$5.5 billion in loans. We did not own any of these holdings. In total for the reporting period, seven loans defaulted on a total of \$8.7 billion. The default rate increased to 1.70%, excluding TXU bankruptcy that occurred in April 2014, which was generally anticipated by the market. Including TXU bankruptcy, the rate was 4.5% which did increase that rate above the 15-year historical average of 3.5%.

The high yield corporate bond market was impacted as global growth concerns started gaining traction, oil prices began what became a tumultuous slide and credit markets began to discern the creditworthiness of many issuers, mainly energy related names. The energy sector, dominated by offshore drilling and exploration/production companies, started the year representing nearly one-fifth of the high yield market. As oil prices slid heavily throughout the second half of the reporting period, much of the positive gains the high yield market experienced up until that point in the year had been erased.

Lastly, within the convertible bond markets returns were rather solid for the reporting period. The convertible market gave back much of the gains achieved in the first six months of the year as equities retreated, credit markets sold off and convertible valuations cheapened. Interestingly, late in the fourth quarter convertibles rebounded and recovered much of the losses in the first part of the quarter and finished the reporting period ahead of both the high yield and the bank loan markets.

How did the Funds perform during this six-month reporting period ended January 31, 2015?

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, 2015. For the six-month reporting period ended January 31, 2015, NSL, JFR, JRO and JSD total return on common share net asset value (NAV) underperformed the Barclays U.S. Aggregate Bond Index, while JQC outperformed the CSFB Leveraged Loan Index.

For NSL, JFR, JRO and JSD loans in the information technology, health care and food and drug sectors contributed to performance. However, these could not offset our loans in the energy sector, which contributed to the Funds underperformance versus its benchmark. Also contributing to the Funds

underperformance was a holding in the media & telecom sector. For JSD, a short bond position positively contributed to performance.

The loans within technology hardware and services company Dell International helped boost returns for the reporting period. The loan is a BBB-rated issue of a corporation that performed well and continues to generate strong free cash flow. We also believe the borrower has a strong credit profile with an attractive coupon relative to other BBB-rated names

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in the sector and has outperformed during volatile market environments. We continue to maintain this position as a core holding as it provides a more defensive exposure to the asset class.

In the food and staples retailing sector, the loans of food retailer Albertsons also benefited performance. In our opinion, this sector has historically been more defensive during periods of volatility. We believe this loan offers an attractive coupon relative to the rest of the sector and broad market. Both the sector and the company have performed well during the reporting period. We anticipate the loan will continue to be a core position in our portfolios in the near term.

In addition, Drumm Investors LLC, (Golden Living), which specializes in health care for seniors, benefited performance as the firm completed amendments to their loans and continue to offer healthy yields.

Energy holdings, while only a modest representation, which was approximately 4%, of the overall markets, were the key detractors for the reporting period. While we began reducing our exposure to the sector ahead of the steep decline in oil prices, we continued to maintain modest exposures, of approximately 2%, that detracted from overall performance. Specifically, the loan of Fieldwood Energy, LLC, Drill Rigs Holdings, Inc., Energy & Exploration Partners and Seadrill Partners, LLC. weighed on performance during the reporting period.

Also detracting from performance were the bonds of Clear Channel Communications, Inc., a diversified media and entertainment company. The bonds were impacted as riskier assets experienced a sell-off during the second half of the reporting period.

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 positive effect on performance.

For JQC, overall the Fund continued to benefit from the strong performance of risk assets during the reporting period. From an asset class standpoint, senior loans and equity holdings modestly contributed to portfolio returns. Our high yield bond holdings detracted from performance. In the food and staples retailing sector, the loans of food retailer Albertsons, Inc. benefited performance. In our opinion, this sector has historically been more defensive during periods of volatility. We believe this loan offers an attractive coupon relative to the rest of the sector and broad market. Both the sector and the company have performed well during the reporting period. We anticipate the loan will continue to be a core position in our portfolios in the near term. In addition, Drumm Investors LLC, (Golden Living), which specializes in health care for seniors, benefited performance as the firm completed amendments to their loans and continue to offer healthy yields. Energy holdings, while only a modest representation of the overall markets and the Fund's portfolio, were the key detractors for the reporting period. While we began reducing our exposure to the sector ahead of the steep decline in oil prices, we continued to maintain modest exposures that detracted from overall performance. Specifically, the term loans of Fieldwood Energy, LLC, and Offshore Group Investment Limited weighed on performance during the reporting period. Lastly, Cengage Learning Acquisitions, Inc. reorg equity detracted from performance. The equity continued to trade down after reporting disappointing third quarter results. Cengage went into chapter 11 and as part of its reorganization plan reached with creditors, we received a portion of the reorganized equity of the firm. We believe the company, which has significant market share in this consolidated industry, will improve its balance sheet and there will be value distributed to the lenders.

There has been an increased focus on the structure of many senior loans in the market, including LIBOR floors. These are fairly recent developments and worthy of discussion. All of these Funds have owned, or

currently own, loans with the LIBOR floor feature. The coupon on most senior loans consists of both LIBOR (usually 90-day U.S. LIBOR) plus a spread. For example, a senior loan might have a coupon structure of "LIBOR plus 400 basis points (bp)" in which the coupon consists of 90-day LIBOR, plus 400bp. Given today's relatively low LIBOR rate, however, many issuers have put in place LIBOR floors to enhance the yield (and satisfy demand from investors) for newly issued loans. LIBOR floors, as the name suggests, put a "floor" on the reference LIBOR rate. LIBOR floors typically range from 150bp to 50bp. A loan with a

Nuveen Investments

Portfolio Managers' Comments (continued)

LIBOR floor might have a structure of "LIBOR + 400bp with a 100bp LIBOR floor." In this example, the effective coupon is 5% (100bp + 400bp). As a result, as LIBOR rises from current levels, the yield on a senior loan with a LIBOR floor will not rise in lockstep until after the reference LIBOR rate exceeds the LIBOR floor. Although many loans have LIBOR floors, the asset class is one of the few that will float when interest rates begin to rise, we believe the senior loan asset class provides fixed income oriented investors with a potential safeguard from a secular rise in interest rates.

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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 and for NSL, JFR and JRO, Variable Rate Term Preferred (VRTP) Shares. 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 slightly negative impact on performance during this reporting period.

The Funds also used interest rate swap contracts to partially fix the interest cost of leverage, which as mentioned previously, is through bank borrowings and or VRTP Shares. During the reporting period, NSL, JFR, JRO and JQC unwound their respective swap contracts. JSD began the reporting period with three swap contracts, one of which matured and another was unwound prior to the end of the reporting period. The swap contracts held by NSL, JFR, JRO and JQC had an overall negligible impact on Fund performance, while JSD's swap contracts detracted modestly from overall Fund performance.

As of January 31, 2015, the Funds' percentages of leverage are shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Effective Leverage*	37.88%	37.97%	37.95%	31.11%	30.88%
Regulatory					
Leverage*	37.88%	37.97%	37.95%	31.11%	30.88%

^{*} 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

The Funds employ regulatory leverage through the use of bank borrowings. As of January 31, 2015, the Funds outstanding bank borrowings are as shown in the accompanying table.

NSL	JFR	JRO	JSD	JQC
Bank				
Borrowing\$112,500,000	\$270,300,000	\$188,800,000	\$85,200,000	\$608,400,000
Refer to Notes to Financ	ial Statements. Note 9	Borrowing Arrange	ments for further de	etails.

Variable Rate Term Preferred Shares

In addition to bank borrowings, NSL, JFR and JRO also issued VRTP Shares. As of January 31, 2015, the Funds' outstanding VRTP Shares are as shown in the accompanying table.

	NSL	JFR	JRO	
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.

Nuveen Investments

Common Share

Information

Rate**

DISTRIBUTION INFORMATION

The following information regarding the Funds' distributions is current as of January 31, 2015. Each Fund's distribution levels may vary over time based on each Fund's investment activities and portfolio investment value changes.

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

Per Common Share Amounts Ex-Dividend NSL JFR JRO **JSD** JQC **Date** August 2014 \$0.0350 \$0.0600 \$0.0630 \$0.0970 \$0.0435 September 0.0350 0.0600 0.0630 0.0970 0.0435 October 0.0630 0.0970 0.0350 0.0600 0.0435 November 0.0350 0.0600 0.0630 0.0970 0.0435 December 0.0630 0.0435 0.0350 0.0600 0.0970 January 2015 0.0630 0.0435 0.0350 0.0600 0.0970 Long-Term Capital Gain* \$ \$ \$ \$0.0376 Current Distribution

6.82%

6.95%

6.51%

6.64%

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

As of January 31, 2015, all the Funds in this report had positive UNII balances, based upon our best estimate, for tax purposes. All of the Funds in this report had negative UNII balances for financial reporting purposes.

All monthly dividends paid by each Fund during the six months ended January 31, 2015, were paid from net investment income. If a portion of the Fund's monthly distributions was sourced from or comprised of

5.96%

^{*} Distribution paid in December 2014.

^{**} 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.

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

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COMMON SHARE REPURCHASES

During August 2014, the Funds' Board of Trustees reauthorized an open-market share repurchase program, allowing each Fund to repurchase an aggregate of up to approximately 10% of its outstanding shares.

As of January 31, 2015, 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.

	NSL	JFR	JRO	JSD	JQC
Common Shares					
Cumulatively					
Repurchased and					
Retired	0	147,593	19,400	0	4,500,400
Common Shares					
Authorized for					
Repurchase	3,865,000	5,515,000	3,850,000	1,010,000	13,620,000
During the current repo	rting period, the	Funds repurcha	used and retired c	ommon shares at	t a weighted
average price per share	e and a weighted	d average discou	unt per common s	hare as shown ir	the
accompanying table.					

	N:	SL	JF	R	JR	O	JS	D	,	JQC
Common Shares Repurchased										
and Retired		0		0		0		0	14	14,208
Weighted Average Price Per Common Share Repurchased and Retired	\$	0	\$	0	\$	0	\$	0	\$	8.57
Weighted Average Discount Per Common Share Repurchased and Retired		0%		0%		0%		0%		13.77%

COMMON SHARE EQUITY SHELF PROGRAMS

During the reporting period, the following 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:

	JSD	JQC	
Additional Common Shares Authorized	1.000.000	13.600.000	

During the current reporting period, the Funds did not sell any common shares through their equity shelf programs.

As of November 30, 2014, the Funds' shelf offering registration statement are 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, 2015, and during the current reporting period, the Funds' common share prices were trading at a premium/(discount) to their common share NAVs as shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Common Share NAV	\$ 7.24	\$ 12.12	\$ 12.19	\$ 18.69	\$ 10.01
Common Share Price	\$ 6.45	\$ 10.84	\$11.09	\$ 16.76	\$ 8.76
Premium/(Discount) to					
NAV	(10.91)%	(10.56)%	(9.02)%	(10.33)%	(12.49)%
6-Month Average Premium/(Discount) to					
NAV	(7.71)%	(9.02)% Nuveen Investments 11	(7.80)%	(9.81)%	(12.70)%

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. Fund common shares are subject to a variety of risks, including:

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.

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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.

Interest Rate Swaps Risk. The risk that yields will move in the direction opposite to the direction anticipated by a Fund, which would cause a Fund to make payments to its counterparty in the transaction that could adversely affect the Fund's performance.

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.

Nuveen Investments

NSL

Nuveen Senior Income Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

	Cumulative 6-Month	1-Year	Average Annual 5-Year	10-Year
NSL at Common Share				
NAV	(0.80)%	1.37%	8.66%	6.05%
NSL at Common Share				
Price	(4.64)%	(4.20)%	5.04%	3.76%
Barclays U.S. Aggregate				
Bond Index	4.36%	6.61%	4.57%	4.86%
CSFB Leveraged Loan				
Index	(0.40)%	1.60%	5.50%	4.68%

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments

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.

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.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	131.1%
Common Stocks	1.9%
\$25 Par (or similar) Retail Preferred	0.0%
Convertible Bonds	0.3%
Corporate Bonds	19.2%
Long-Term Investments	152.5%
Short-Term Investments	7.5%
Other Assets Less Liabilities	0.9%
Net Assets Plus Borrowings and	
VRTP Shares, at Liquidation Value	160.9%
Borrowings	(40.2)%
VRTP Shares, at Liquidation Value	(20.7)%
Net Assets	100%
Top Five Issuers	

(% of total long-term investments)

Tribune Company	3.7%
Albertsons LLC	3.6%
Clear Channel Communications, Inc.	3.4%
Dell, Inc.	2.1%
US Foods, Inc.	1.9%
Portfolio Composition	

(% of total investments)

Media	14.6%
Software	6.7%
Pharmaceuticals	5.6%
Food Products	5.3%
Hotels, Restaurants & Leisure	5.0%
Food & Staples Retailing	4.8%
Diversified Telecommunication	
Services	4.6%
Health Care Providers & Services	4.5%

Diversified Consumer Services	4.1%
Health Care Equipment & Supplies	4.0%
Semiconductors & Semiconductor	
Equipment	3.2%
Airlines	2.4%
Wireless Telecommunication Services	2.2%
Commercial Services & Supplies	2.1%
Computers & Peripherals	2.0%
Chemicals	1.8%
Automobiles	1.7%
Insurance	1.6%
Other	19.1%
Short-Term Investments	4.7%
Total	100%
Out all Out all to	

Credit Quality

(% of total long-term fixed income investments)

BBB		4.7%
BB or Lower		93.9%
N/R (not rated)		1.4%
Total		100%
	Nuveen Investments	
	15	

JFR

Nuveen Floating Rate Income Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

	Cumulative Average Annual			
	6-Month	1-Year	5-Year	10-Year
JFR at Common Share				
NAV	(0.88)%	1.06%	8.34%	5.72%
JFR at Common Share				
Price	(4.48)%	(4.28)%	7.28%	4.81%
Barclays U.S. Aggregate				
Bond Index	4.36%	6.61%	4.57%	4.86%
CSFB Leveraged Loan				
Index	(0.40)%	1.60%	5.50%	4.68%

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments

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Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	125.2%
Common Stocks	2.1%
\$25 Par (or similar) Retail Preferred	0.2%
Convertible Bonds	0.3%
Corporate Bonds	18.5%
Asset-Backed Securities	5.7%
Investment Companies	1.6%
Long-Term Investments	153.6%
Short-Term Investments	6.5%
Other Assets Less Liabilities	1.1%
Net Assets Plus Borrowings and	
VRTP Shares, at Liquidation Value	161.2%
Borrowings	(40.4)%
VRTP Shares, at Liquidation Value	(20.8)%
Net Assets	100%
Top Five Issuers	

(% of total long-term investments)

Tribune Company	3.4%
Albertsons LLC	3.2%
Clear Channel Communications, Inc.	3.1%
Dell, Inc.	1.7%
Univision Communications, Inc.	1.7%
Portfolio Composition	

(% of total investments)

Media	15.3%
Software	6.4%
Diversified Telecommunication	
Services	5.4%
Health Care Providers & Services	4.9%
Pharmaceuticals	4.4%
Food & Staples Retailing	4.4%

Food Products	4.2%
Diversified Consumer Services	3.9%
Hotels, Restaurants & Leisure	3.9%
Health Care Equipment & Supplies	3.1%
Wireless Telecommunication Services	3.1%
Semiconductors & Semiconductor	
Equipment	2.9%
Airlines	2.1%
Commercial Services & Supplies	1.9%
Automobiles	1.8%
Chemicals	1.7%
Computers & Peripherals	1.7%
Oil, Gas & Consumable Fuels	1.5%
Asset-Backed Securities	3.5%
Investment Companies	1.0%
Other	18.8%
Short-Term Investments	4.1%
Total	100%

Credit Quality

(% of total long-term fixed income investments)

	Nuveen Investments
Total	100%
N/R (not rated)	2.0%
BB or Lower	93.5%
BBB	4.5%

JRO

Nuveen Floating Rate Income Opportunity Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

	Cumulative	Cumulative Average Annual		
	6-Month	1-Year	5-Year	10-Year
JRO at Common Share				
NAV	(0.89)%	1.49%	9.24%	6.47%
JRO at Common Share				
Price	(7.55)%	(2.26)%	7.42%	5.43%
Barclays U.S. Aggregate				
Bond Index	4.36%	6.61%	4.57%	4.86%
CSFB Leveraged Loan				
Index	(0.40)%	1.60%	5.50%	4.68%

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments

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Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	126.0%
Common Stocks	2.6%
\$25 Par (or similar) Retail Preferred	0.1%
Convertible Bonds	0.3%
Corporate Bonds	21.1%
Asset-Backed Securities	5.4%
Long-Term Investments	155.5%
Short-Term Investments	3.7%
Other Assets Less Liabilities	2.0%
Net Assets Plus Borrowings and	
VRTP Shares, at Liquidation Value	161.2%
Borrowings	(40.3)%
VRTP Shares, at Liquidation Value	(20.9)%
Net Assets	100%
Top Five Issuers	

(% of total long-term investments)

Tribune Company	3.9%
Clear Channel Communications, Inc.	3.7%
Albertsons LLC	3.0%
US Foods, Inc.	1.9%
Dell, Inc.	1.8%
Portfolio Composition	

(% of total investments)

Media	16.9%
Software	7.3%
Diversified Telecommunication	
Services	5.0%
Food Products	4.6%
Pharmaceuticals	4.6%
Diversified Consumer Services	4.5%
Health Care Providers & Services	4.4%

Food & Staples Retailing	4.2%
Hotels, Restaurants & Leisure	3.8%
Wireless Telecommunication Services	3.2%
Health Care Equipment & Supplies	3.1%
Semiconductors & Semiconductor	
Equipment	2.9%
Automobiles	2.2%
Airlines	2.2%
Commercial Services & Supplies	1.9%
Real Estate Investment Trust	1.7%
Computers & Peripherals	1.7%
Communications Equipment	1.6%
Asset-Backed Securities	3.4%
Other	18.5%
Short-Term Investments	2.3%
Total	100%
Cradit Quality	

Credit Quality

(% of total long-term fixed income investments)

BBB	4.3%
BB or Lower	94.8%
N/R (not rated)	2.0%
Total	100%
Nuveen Investments	
	19

JSD

Nuveen Short Duration Credit Opportunities Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

	Cumulative	Average Annual	
		_	Since
	6-Month	1-Year	Inception ¹
JSD at Common Share NAV	(0.89)%	1.14%	7.32%
JSD at Common Share Price	(4.52)%	(3.61)%	3.21%
Barclays U.S. Aggregate Bond			
Index	4.36%	6.61%	4.12%
CSFB Leveraged Loan Index	(0.40)%	1.60%	4.39%

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments 20

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Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	120.7%
Common Stocks	0.5%
Corporate Bonds	19.1%
Long-Term Investments	140.3%
Short-Term Investments	2.8%
Other Assets Less Liabilities	2.1%
Net Assets Plus Borrowings	145.2%
Borrowings	(45.2)%
Net Assets	100%
Top Five Issuers	

(% of total long-term investments)²

Albertsons LLC	4.3%
Clear Channel Communications, Inc.	3.3%
Valeant Pharmaceuticals	
International, Inc.	2.6%
Delta Air Lines, Inc.	2.3%

Portfolio Composition

(% of total investments)²

Media	10.2%
Software	8.5%
Pharmaceuticals	6.8%
Health Care Providers & Services	6.1%
Food & Staples Retailing	5.6%
Diversified Telecommunication	
Services	5.2%
Hotels, Restaurants & Leisure	4.7%
Health Care Equipment & Supplies	4.5%
Diversified Consumer Services	4.3%
Airlines	3.6%
Food Products	3.4%

Wireless Telecommunication Services	2.9%
Commercial Services & Supplies	2.4%
Internet Software & Services	2.3%
Oil, Gas & Consumable Fuels	2.1%
Leisure Equipment & Products	1.9%
IT Services	1.9%
Computers & Peripherals	1.8%
Other	19.8%
Short-Term Investments	2.0%
Total	100%
0 111 0 111	

Credit Quality

(% of total long-term fixed income investments)

BBB	4.7%
BB or Lower	94.8%
N/R (not rated)	0.5%
Total	100%

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

2 Excluding investments in derivatives.

Nuveen Investments

21

JQC

Nuveen Credit Strategies Income Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

	Cumulative 6-Month	1-Year	Average Annual 5-Year	10-Year
IOC at Camman Chara	O-IVIOTILIT	i-reai	5- real	10-Teal
JQC at Common Share				
NAV	0.21%	3.15%	10.02%	4.06%
JQC at Common Share				
Price	(0.31)%	(1.97)%	11.53%	4.45%
CSFB Leveraged Loan				
Index	(0.40)%	1.60%	5.50%	4.68%

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments

22

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.

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Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	104.6%
Common Stocks	4.2%
Corporate Bonds	30.7%
Structured Notes	1.0%
Long-Term Investments	140.5%
Short-Term Investments	3.0%
Other Assets Less Liabilities	1.2%
Net Assets Plus Borrowings	144.7%
Borrowings	(44.7)%
Net Assets	100%
Top Five Issuers	

(% of total long-term investments)

Clear Channel Communications, Inc.	2.4%
Sprint Corporation	2.2%
US Foods, Inc.	2.2%
Albertsons LLC	2.2%
BMC Software, Inc.	2.2%
Portfolio Composition	

(% of total investments)

Software	11.1%
Media	10.5%
Diversified Telecommunication	
Services	6.2%
Health Care Equipment & Supplies	6.2%
Pharmaceuticals	6.0%
Hotels, Restaurants & Leisure	4.7%
Food Products	4.0%
Semiconductors & Semiconductor	
Equipment	3.7%
Diversified Consumer Services	3.7%
Wireless Telecommunication Services	3.6%

Health Care Providers & Services	3.5%
Food & Staples Retailing	3.4%
Chemicals	3.2%
Real Estate Investment Trust	2.5%
Commercial Services & Supplies	2.5%
Internet Software & Services	2.5%
Other	19.9%
Structured Notes	0.7%
Short-Term Investments	2.1%
Total	100%
Credit Quality	

(% of total long-term fixed income investments)

BBB	4.5%
BB or Lower	95.5%
Total	100%

Nuveen Investments

23

Shareholder

Meeting Report

A special meeting of shareholders was held in the offices of Nuveen Investments on August 5, 2014 for NSL, JFR, JRO, JSD and JQC; at this meeting the shareholders were asked to vote to approve a new investment management agreement, to approve a new sub-advisory agreement and to elect Board Members.

	NSL	JFR	JRO	JSD	JQC	
	Common	Common	Common	Common	Common	
	Shares	Shares	Shares	Shares	Shares	
To approve	a new investme	nt management agi				
For	21,739,685	27,183,242	16,799,844	4,161,139	63,551,964	
Against	494,811	652,118	514,856	89,073	2,314,415	
Abstain	561,637	545,086	514,132	98,430	1,768,632	
Broker						
Non-Votes	5,345,388	9,066,259	6,080,764	1,397,300	16,010,718	
Total	28,141,521	37,446,705	23,909,596	5,745,942	83,645,729	
To approve	a new sub-advis	sory agreement				
For	21,656,145	27,103,208	16,725,876	4,139,050	63,261,187	
Against	575,621	691,056	556,123	101,520	2,468,239	
Abstain	564,367	586,182	546,833	108,072	1,905,585	
Broker						
Non-Votes	5,345,388	9,066,259	6,080,764	1,397,300	16,010,718	
Total	28,141,521	37,446,705	23,909,596	5,745,942	83,645,729	
Approval of	f the Board Mem	bers was reached a	as follows:			
William Ada	ms IV					
For	27,410,521	36,230,552	22,529,695	5,581,789		
Withhold	731,000	1,216,153	1,379,901	164,153		
Total	28,141,521	37,446,705	23,909,596	5,745,942		
John K. Nels	son					
For	27,395,214	36,211,336	22,531,034	5,581,789		
Withhold	746,307	1,235,369	1,378,562	164,153		
Total	28,141,521	37,446,705	23,909,596	5,745,942		
Thomas S. Schreier, Jr.						
For	27,387,368	36,191,548	22,502,476	5,574,905	79,683,221	
Withhold	754,153	1,255,157	1,407,120	171,037	3,962,508	
Total	28,141,521	37,446,705	23,909,596	5,745,942	83,645,729	
		Nuve	een Investments			
			24			

NSL
Nuveen Senior Income Fund

Portfolio of Investments January 31, 2015 (Unaudited)

Principal Amount (000)		Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	` ,	LONG-TERM INVESTM				s)
		VARIABLE RATE SENIO				
		(4)				
		Aerospace & Defense	1.2% (0.8% of To	tal Investme	ents)	
		B/E Aerospace, Inc.,				
\$	1,950	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 1,955,021
		Sequa Corporation,			_	
	1,470	Term Loan B	5.250%	6/19/17	В	1,416,712
		Total Aerospace &				
	3,420	Defense				3,371,733
		Airlines 3.8% (2.4% of	r Total Investment	is)		
	2,000	American Airlines, Inc., Term Loan B, First Lien	4.250%	10/08/21	BB	2,007,084
	2,000	American Airlines, Inc.,	4.250 /6	10/00/21	DD	2,007,004
	1,470	Term Loan	3.750%	6/27/19	BB	1,462,554
	1,470	Delta Air Lines, Inc.,	0.70070	0/27/13	DD	1,402,004
	3,915	Term Loan B1	3.250%	10/18/18	BBB	3,880,208
	2,0 10	Delta Air Lines, Inc.,	0			5,555,255
	980	Term Loan B2	2.417%	4/18/16	BBB	975,958
		US Airways, Inc., Term				
	2,475	Loan B1	3.500%	5/23/19	BB	2,450,559
	10,840	Total Airlines				10,776,363
			7% of Total Inves	tments)		
	- ·-·	Chrysler Group LLC,	0.0500/			
	3,474	Tranche B, Term Loan	3.250%	12/31/18	BB+	3,458,552
	0.041	Formula One Group,	4.7500/	7/30/21	В	2 041 517
	3,341	Term Loan, First Lien Formula One Group,	4.750%	7/30/21	Б	3,241,517
	1,000	Term Loan, Second Lien	7.750%	7/29/22	CCC+	973,750
	7,815	Total Automobiles	7.73070	I/LS/LL	000+	7,673,819
	7,0.0	Building Products 1.1	% (0.7% of Total	Investments		, , , , , , , , , , ,
		Gates Global LLC, Term	(,	
	1,596	Loan	4.250%	7/03/21	B+	1,563,225
		Quikrete Holdings, Inc.,				
	1,418	Term Loan, First Lien	4.000%	9/28/20	B+	1,402,775
	3,014	Total Building Products				2,966,000
		Capital Markets 0.5%	(0.3% of Total Inv	estments)		
	4 404	Guggenheim Partners	4.0500/	7/00/00	N/D	4 470 000
	1,481	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,479,398
	1 067	Chemicals 2.8% (1.8%	of Total Investm	5/04/18	DD	1 001 000
	1,867		3.750%	3/U4/18	BB	1,821,022

Ineos US Finance LLC, Cash Dollar, Term Loan Mineral Technologies, Inc., Term Loan B, First BB 3,759 Lien 4.000% 5/07/21 3,736,487 PQ Corporation, Term 980 Loan B B+ 966,280 4.000% 8/07/17 Univar, Inc., Term Loan 1,421 5.000% 6/30/17 B+ 1,375,552 **Total Chemicals** 8,027 7,899,341 **Commercial Services & Supplies** 3.1% (1.9% of Total Investments) **Education Management** LLC, Tranche A, Term Loan 130 7/02/20 N/R 5.500% 122,988 **Education Management** LLC, Tranche B, Term 217 Loan 8.500% 7/02/20 N/R 179,629 HMH Holdings, Inc., 486 Term Loan, First Lien B1 484,427 4.250% 5/22/18 iQor US, Inc., Term Loan, First Lien В 2,409 6.000% 4/01/21 2,258,871 iQor US, Inc., Term 750 Loan, Second Lien CCC+ 9.750% 4/01/22 691,875 Millennium Laboratories, Inc., Tranche B, Term Loan 4/16/21 4,975 5.250% B+ 4,964,637 **Total Commercial** Services & Supplies 8,967 8,702,427 **Communications Equipment** 1.3% (0.8% of Total Investments) Avaya, Inc., Term Loan 3,207 **B**3 4.668% 10/26/17 B1 3,072,920 Avaya, Inc., Term Loan 494 B1 3/31/18 483,972 6.500% **Total Communications** 3,701 Equipment 3,556,892 3.2% (2.0% of Total Investments) **Computers & Peripherals** 8,888 Dell, Inc., Term Loan B 4.500% 4/29/20 **BBB** 8,904,857 Nuveen Investments 25

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Principal Amount (000)		Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
		Containers & Packaging	0.5% (0.3% of	Total Investi	ments)	
		BWAY Holding				
Φ.	4 00 4	Company, Term Loan B,	F F000/	0/4.4/00	D.O.	Φ 4 004 000
\$	1,294	First Lien	5.500%	8/14/20	B2	\$ 1,294,039
		Diversified Consumer Ser Cengage Learning	vices 6.2% (3.	.9% OI TOTAL	Investments)	
		Acquisitions, Inc., Exit				
	3,348	Term Loan	7.000%	3/31/20	B+	3,332,353
	0,0.0	Harland Clarke Holdings	11000,0	0,01,0		0,00=,000
		Corporation, Term Loan				
	2,940	В3	7.000%	5/22/18	B+	2,963,169
		Hilton Hotels				
		Corporation, Term Loan				
	6,344	B2	3.500%	10/25/20	BB+	6,279,588
	1 000	Laureate Education,	E 0000/	C/1E/10	В	1 050 077
	1,336	Inc., Term Loan B New Albertson's, Inc.,	5.000%	6/15/18	В	1,259,277
	1,765	Term Loan	4.750%	6/24/21	Ba3	1,745,836
	1,700	ServiceMaster	4.73076	0/24/21	Dao	1,7 40,000
	1,674	Company, Term Loan	4.250%	7/01/21	B+	1,651,520
	,	Total Diversified				, ,
	17,407	Consumer Services				17,231,743
		Diversified Financial Serv	ices 1.7% (1.1	% of Total li	nvestments)	
		Home Loan Servicing				
	4 070	Solutions, Ltd., Term	4.5000/	0/00/00	5	4 0 40 000
	1,970	Loan B	4.500%	6/26/20	B+	1,849,928
		Ocwen Financial				
	141	Corporation, Term Loan B	5.000%	2/15/18	B+	132,692
	1,956	RCS Capital, Term Loan	6.500%	4/29/19	В	1,882,814
	1,000	TransFirst, Inc., Term	0.00070	1,20,10		1,002,011
	1,000	Loan, First Lien	5.500%	11/12/21	В	1,000,313
		Total Diversified				
	5,067	Financial Services				4,865,747
		Diversified Telecommunio	ation Services	5.8% (3.6%	6 of Total Inve	estments)
		Greeneden U.S.				
	000	Holdings II LLC, Term	4.0000/	0/00/00	Б	0.40.000
	863	Loan B	4.000%	2/08/20	В	846,993
	2,000	Level 3 Financing, Inc., Term Loan B, First Lien	4.500%	1/31/22	BB	2,005,416
	۷,000	Level 3 Financing, Inc.,	4 .J00 /6	1/01/22	טט	۷,000,410
	1,667	Term Loan, Tranche B3	4.000%	8/01/19	BB	1,657,292
	.,	Presidio, Inc., Term		2, 2 1, 10		.,,
	584	Loan B	5.000%	3/31/17	B+	579,421
	995		3.250%	3/24/21	BB	979,868

	SBA Communication, Incremental Term Loan,				
	Tranche B1				
005	TelX Group, Inc., Initial	4.5000/	4/00/00	D4	004.044
995	Term Loan, First Lien TelX Group, Inc., Initial	4.500%	4/09/20	B1	981,941
500	Term Loan, Second Lien	7.500%	4/09/21	CCC	489,688
300	WideOpenWest Finance	7.00070	1/00/21	000	100,000
3,906	LLC, Term Loan B	4.750%	4/01/19	Ba3	3,887,585
	Ziggo N.V., Term Loan				
1,849	B1	3.500%	1/15/22	BB	1,804,859
1 101	Ziggo N.V., Term Loan B2	2 500%	1/15/00	DD	1 160 005
1,191	Ziggo N.V., Term Loan	3.500%	1/15/22	BB	1,163,085
1,960	B3, Delayed Draw	3.500%	1/15/22	BB	1,912,860
,,,,,,	Total Diversified	0.000,0	.,		1,01=,000
	Telecommunication				
16,510	Services		_		16,309,008
	Electronic Equipment, Ins SMART Modular	truments & Co	mponents	0.6% (0.4%	of Total Investments)
	Technologies, Inc., Term				
1,583	Loan B	8.250%	8/26/17	В	1,567,128
,,,,,,	Energy Equipment & Serv				
	Drill Rigs Holdings, Inc.,	,			,
2,532	Tranche B1, Term Loan	6.000%	3/31/21	B+	1,973,568
	Dynamic Energy				
356	Services International LLC, Term Loan	9.500%	3/06/18	N/R	340,332
330	Offshore Group	9.500 %	3/00/10	11/11	340,332
	Investment Limited,				
1,014	Term Loan B	5.000%	10/25/17	В	742,466
	Pacific Drilling S.A.,			_	
1,089	Term Loan B	4.500%	6/03/18	B+	844,781
4,991	Total Energy Equipment & Services				3,901,147
4,991	Food & Staples Retailing	7.7% (4.8% o	f Total Inve	stments)	3,301,147
	Albertsons LLC, Term	711 /6 (110 /6 0		J	
2,480	Loan B2	4.750%	3/21/19	BB	2,477,976
	Albertsons LLC, Term				
12,000	Loan B4	5.500%	8/25/21	BB	11,996,664
1,000	Albertsons LLC, Term Loan B4, First Lien	5.500%	8/25/21	BB	999,722
1,000	BJ's Wholesale Club,	5.500 %	0/25/21	ББ	999,722
	Inc., Replacement Loan,				
2,367	First Lien	4.500%	9/26/19	В	2,338,787
	BJ's Wholesale Club,				
0.000	Inc., Replacement Loan,	0.5000/	0/00/00	000	1 070 110
2,000	Second Lien	8.500%	3/26/20	CCC	1,970,416
	Rite Aid Corporation, Tranche 2, Term Loan,				
750	Second Lien	4.875%	6/21/21	B+	751,875

981	Supervalu, Inc., New Term Loan	4.500%	3/21/19	BB	974,517
	Total Food & Staples	4.30076	0/21/10	טט	Í
21,578	Retailing				21,509,957
	Food Products 8.5% (5.3	% of Total Inv	estments)		
	H.J Heinz Company,				
5,276	Term Loan B2	3.500%	6/05/20	BB+	5,274,998
	Hearthside Group				
	Holdings, Term Loan,				
995	First Lien	4.500%	6/02/21	B1	992,512
	Jacobs Douwe Egberts,				
4,000	Term Loan B	3.500%	7/23/21	BB	3,958,332
	Pinnacle Foods Finance				
2,175	LLC, Term Loan G	3.000%	4/29/20	BB+	2,126,846
	US Foods, Inc.,				
8,025	Incremental Term Loan	4.500%	3/31/19	B2	8,010,266
	Wilton Products, Inc.,				
3,500	Tranche B, Term Loan	7.500%	8/30/18	В	3,298,920
23,971	Total Food Products				23,661,874
		Nuveen Investm	ents		
		26			

Pr	rincipal			Maturity	Ratings	
Amo	ount (000)		Coupon (4)	(2)	(3)	Value
		Health Care Equipment 8 Ardent Medical	Supplies 3.89	% (2.4% of To	otal Investme	nts)
		Services, Inc., Term				
\$	1,287	Loan, First Lien	6.750%	7/02/18	B+	\$ 1,290,222
•	, -	Ardent Medical				, , , , , , ,
		Services, Inc., Term				
	714	Loan, Second Lien	11.000%	1/02/19	CCC+	715,625
	007	CareCore National LLC,	F F000/	0/0E/01	В	000 041
	997	Term Loan ConvaTec, Inc., Dollar	5.500%	3/05/21	В	996,241
	1,007	Term Loan	4.000%	12/22/16	Ba3	1,007,370
	1,007	Kinetic Concepts, Inc.,	1100070	,, . 0	240	1,007,070
	2,117	Term Loan D1	4.000%	5/04/18	BB	2,097,325
		Onex Carestream				
	0.500	Finance LP, Term Loan,	F 0000/	0/07/40	Б	0.500.000
	3,589	First Lien Onex Carestream	5.000%	6/07/19	B+	3,588,862
		Finance LP, Term Loan,				
	973	Second Lien	9.500%	12/07/19	В	967,172
		Total Health Care				,
	10,684	Equipment & Supplies				10,662,817
		Health Care Providers &	Services 5.1%	(3.2% of Tot	al Investment	ts)
	313	BioScrip, Inc., Delayed	6.500%	7/31/20	B1	212.001
	313	Draw, Term Loan BioScrip, Inc., Initial	6.500%	7/31/20	DI	312,991
	522	Term Loan B	6.500%	7/31/20	B1	521,652
		Community Health		.,,		
		Systems, Inc., Term				
	1,500	Loan D	4.250%	1/27/21	BB	1,501,356
		Community Health				
	6	Systems, Inc., Term Loan E	3.486%	1/25/17	BB	5,674
	U	DaVita HealthCare	3.400 /6	1/23/17	DD	3,074
		Partners, Inc., Tranche				
	2,314	B, Term Loan	3.500%	6/24/21	Ba1	2,306,381
		Drumm Investors LLC,			_	
	3,679	Term Loan	6.750%	5/04/18	В	3,703,217
	578	Genesis Healthcare	10.000%	12/04/17	В	606,985
	376	LLC, Term Loan Heartland Dental Care,	10.000%	12/04/17	Ь	000,900
		Inc., Term Loan, First				
	980	Lien	5.500%	12/21/18	B1	970,227
		Heartland Dental Care,				
		Inc., Term Loan,		0/0 : / : -	000	
	500	Second Lien	9.750%	6/21/19	CCC+	496,562
	868	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	838,029
	540	LLO, TEIIII LUAII D	4.250%	1/31/21	B+	532,818
	J -1 0		7.200 /0	1/01/21	D,	302,010

	National Mentor Holdings, Inc., Term Loan B				
	One Call Care				
	Management, Inc.,				
1,976	Term Loan B	5.000%	11/27/20	B1	1,957,115
	Skilled Healthcare				
490	Group, Inc., Term Loan	7.000%	4/09/16	В	490,298
	Total Health Care				
14,266	Providers & Services				14,243,305
	Health Care Technology	0.8% (0.5% of	Total Invest	ments)	
	Catalent Pharma				
0.000	Solutions, Inc., Term	4.0500/	F/00/01	DD	0.004.744
2,338	Loan Hotels, Restaurants & Lei	4.250%	5/20/21	BB nyootmonto	2,334,744
	Burger King	Suie 7.0 /6 (4.	1 /6 OI TOLAIT	iivesiiieiiis	
	Corporation, Term Loan				
5,278	B, First Lien	4.500%	12/12/21	B+	5,289,737
3,2.3	CCM Merger, Inc., Term				5,=55,151
3,584	Loan B	4.500%	8/08/21	B+	3,577,189
	CityCenter Holdings				
2,955	LLC, Term Loan	4.250%	10/16/20	BB	2,943,290
	Extended Stay America,			_	
550	Inc., Term Loan	5.000%	6/24/19	B+	552,750
	Intrawest Resorts				
1,672	Holdings, Inc., Initial Term Loan	5.500%	12/09/20	B+	1,671,558
1,072	MGM Resorts	5.500 /6	12/09/20	D+	1,071,000
	International, Term				
1,470	Loan B	3.500%	12/20/19	BB	1,449,420
, -	Scientific Games				, -, -
	Corporation, Term Loan				
1,000	B2	6.000%	10/01/21	BB	989,375
	Scientific Games				
1,980	Corporation, Term Loan	6.000%	10/18/20	BB	1,959,374
	Seaworld Parks and				
916	Entertainment, Inc., Term Loan B2	3.000%	5/14/20	BB	874,469
910	Station Casino LLC,	3.000 /6	5/14/20	ББ	074,409
1,903	Term Loan B	4.250%	3/02/20	B+	1,878,456
1,000	Total Hotels,	1.20070	0/02/20	Σ,	1,070,100
21,308	Restaurants & Leisure				21,185,618
	Household Durables 0.2	2% (0.1% of Total	al Investmen	its)	
	Serta Simmons				
	Holdings LLC, Term			_	
458	Loan	4.250%	10/01/19	B+	454,424
	Industrial Conglomerates	0.5% (0.3% o	T Total Inves	tments)	
	Brand Energy &				
1,382	Infrastructure Services, Inc., Initial Term Loan	4.750%	11/26/20	B1	1,307,009
1,302		f Total Investme		וט	1,507,000
	11134141106 2.0 /0 (1.0 /0 U	otal ilivestille	Jillo)		

191	Alliant Holdings I LLC, Delayed Draw, Term Loan, WI/DD	TBD	TBD	B+	190,772
	Alliant Holdings I LLC, Incremental Term Loan,				,
809	WI/DD	TBD	TBD	B+	807,978
	Alliant Holdings I LLC, Initial Term Loan B, First				
735	Lien	4.250%	12/20/19	B+	724,359
0.740	Hub International Holdings, Inc., Initial	4.0500/	10/00/00	D	0.040.040
2,718	Term Loan	4.250%	10/02/20	B1	2,640,813
2,945	USI Holdings Corporation, Initial Term Loan	4.250%	12/27/19	B1	2,904,725
7,398		7.200 /0	12/27/13		7,268,647
7,390	Total Insurance	4 40/ 40 70/ 4			1,∠00,041
	Internet & Catalog Retail	1.1% (0.7% of	i otai investi	ments)	
3,000	Travelport LLC, Term Loan B, First Lien	6.000%	9/02/21	B2	3,008,250
		Nuveen Investme 27	nts		

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

	rincipal			Maturity	Ratings	
Amo	ount (000)		Coupon (4)	(2)	(3)	Value
		Internet Software & Services	1.6% (1.0	% of Total Inv	vestments)	
Φ	404	Sabre Inc., Term Loan	4 5000/	0/10/10	Dec	ተ 400 000
\$	494 116	B2 Sabre Inc., Term Loan C	4.500% 4.000%	2/19/19 2/19/18	Ba3 Ba3	\$ 489,923
	735	Sabre Inc., Term Loan Sabre Inc., Term Loan	4.000%	2/19/10	Ba3	114,289 725,353
	733	Tibco Software, Inc.,	4.000 /6	2/10/19	Dao	725,555
	3,333	Term Loan B	6.500%	11/25/20	B1	3,266,667
	-,	Total Internet Software		7 17 20. 20		0,200,001
	4,678	& Services				4,596,232
		IT Services 1.7% (1.0% of	Total Investr	nents)		
		EIG Investors Corp.,				
	3,291	Term Loan	5.000%	11/09/19	В	3,291,225
		VFH Parent LLC, New				
	285	Term Loan	5.750%	11/08/19	N/R	284,139
	4 400	Zayo Group LLC, Term	4.0000/	7/00/40	D4	1 001 151
	1,100	Loan B	4.000%	7/02/19	B1	1,091,154
	4,676	Total IT Services Leisure Equipment & Produc	ata 1 00/ /1	10/ of Total	lnvootmonto)	4,666,518
		24 Hour Fitness	CIS 1.0% (1	1.1% of Total	investments)	}
		Worldwide, Inc., Term				
	1,514	Loan B	4.750%	5/28/21	Ba3	1,469,065
	1,011	Bombardier	00 /0	0/20/21	240	1,100,000
		Recreational Products,				
	2,017	Inc., Term Loan	4.000%	1/30/19	BB+	1,975,959
		Equinox Holdings, Inc.,				
		New Initial Term Loan,				
	1,179	First Lien	5.000%	1/31/20	B1	1,171,670
		Four Seasons Holdings,				
	F00	Inc., Term Loan, Second	0.0500/	10/07/00	Б	F00 C0F
	500	Lien Total Leisure Equipment	6.250%	12/27/20	В	500,625
	5,210	& Products				5,117,319
	5,210	Machinery 1.2% (0.8% of T	otal Investm	ents)		5,117,515
		Doosan Infracore				
		International, Inc., Term				
	2,907	Loan	4.500%	5/27/21	BB	2,907,244
		Rexnord LLC, Term				
	501	Loan B	4.000%	8/21/20	BB	492,681
	3,408	Total Machinery				3,399,925
		Media 17.9% (11.2% of Tot				
	713	Acosta, Inc., Term Loan	5.000%	9/26/21	B1	715,121
		Advantage Sales &				
	40	Marketing, Inc., Delayed	4 OFO0/	7/00/01	D4	44 440
	42 1,255	Draw, Term Loan	4.250% 4.250%	7/23/21 7/25/21	B1 B1	41,446 1,243,379
	1,200		4.230%	1/25/21	DI	1,243,378

	Advantage Sales & Marketing, Inc., Term Loan, First Lien				
950	Advantage Sales & Marketing, Inc., Term Loan, Second Lien	7.500%	7/25/22	CCC+	933,375
	Affinion Group Holdings, Inc., Initial Term Loan,				
814	Second Lien Affinion Group Holdings, Inc., Term Loan, First	8.500%	10/31/18	B3	705,286
579	Lien Catalina Marketing	6.750%	4/30/18	B1	542,913
1,493	Corporation, Term Loan, First Lien Catalina Marketing	4.500%	4/09/21	B+	1,426,270
1,000	Corporation, Term Loan, Second Lien	7.750%	4/11/22	CCC+	906,667
763	Clear Channel Communications, Inc.,	6.921%	1/30/19	CCC+	712 225
703	Tranche D, Term Loan Clear Channel Communications,	0.921%	1/30/19	000+	713,225
2,111	Inc.,Term Loan E Cumulus Media, Inc.,	7.671%	7/30/19	CCC+	2,001,408
6,205	Term Loan B Emerald Expositions	4.250%	12/23/20	B+	6,077,240
1,310	Holdings, Inc., Term Loan, First Lien Gray Television, Inc.,	4.750%	6/17/20	ВВ	1,296,986
445	Initial Term Loan IMG Worldwide, Inc.,	3.750%	6/13/21	BB	440,142
995	First Lien Interactive Data	5.250%	5/06/21	B1	974,790
2,239	Corporation, Term Loan B McGraw-Hill Education	4.750%	5/02/21	B+	2,235,253
1,682	Holdings LLC, Refinancing Term Loan	5.750%	3/22/19	B+	1,683,434
236	Media General, Inc., Delayed Draw, Term Loan	4.250%	7/31/20	BB+	235,283
	Mediacom Broadband LLC, Tranche G, Term				
978	Loan Numericable Group	4.000%	1/20/20	BB	967,725
1,608	S.A., Term Loan B1 Numericable Group S.A., Term Loan B2	4.500%	5/21/20	Ba3	1,601,712
1,392 1,833	S.A., Term Loan B2 Radio One, Inc., Term Loan B, First Lien	4.500% 7.500%	5/21/20 3/31/16	Ba3 B+	1,385,700 1,844,382
1,000	Louis D, Thot Lien	7.00070	0/01/10	D _T	1,077,002

	Springer Science & Business Media, Inc.,				
1,212	Term Loan B3	4.750%	8/14/20	В	1,202,038
	Tribune Company, Term				
14,578	Loan B	4.000%	12/27/20	BB+	14,404,733
	Univision Communications, Inc.,				
	Replacement Term				
3,841	Loan, First Lien	4.000%	3/01/20	B+	3,788,557
ŕ	Weather Channel				• •
	Corporation, Term Loan,			_	
1,013	Second Lien	7.000%	6/26/20	B3	948,177
	WMG Acquisition Corporation, Tranche B,				
1,311	Refinancing Term Loan	3.750%	7/01/20	B+	1,269,204
.,0	Yell Group PLC, Term	01.0070	.,0.,20		1,200,201
326	Loan A2	5.247%	3/01/19	CCC+	494,380
	Yell Group PLC, Term	. =			
26	Loan A2, (7)	1.500%	3/03/19	CCC+	
	Yell Group PLC, Term Loan B2, Payment in				
756	Kind, (7)	0.000%	3/03/24	CCC	
51,706	Total Media	0.000,0	0,00,00		50,078,826
	Multiline Retail 1.0% (0.6	% of Total Inv	estments)		
	Hudson's Bay Company,				
542	Term Loan B, First Lien	4.750%	11/04/20	BB	544,558
	J.C. Penney Corporation, Inc., Term				
2,239	Loan	5.000%	6/20/19	В	2,178,118
2,781	Total Multiline Retail	0.00070	0/20/10	_	2,722,676
•		Nuveen Investm	ents		• •
		28			

Principa			Maturity	Ratings	
Amount (00		Coupon (4)	(2)	(3)	Value
	Oil, Gas & Consumable Fu	iels 2.3% (1.5	5% of Total In	vestments)	
\$ 565	Western Refining, Inc., Term Loan B Citgo Petroleum Corporation, Term Loan	4.250%	11/12/20	BB	\$ 546,457
392		4.500%	7/29/21	B+	376,853
1,150		7.000%	6/19/19	B2	1,059,579
1,990		7.750%	1/22/19	N/R	1,456,121
1,572	Fieldwood Energy LLC, Term Loan, Second Lien Seadrill Partners LLC,	8.375%	9/30/20	B2	963,396
1,860		4.000%	2/21/21	BB	1,480,562
120	Southcross Energy Partners L.P., Opco Term Loan	5.250%	8/04/21	B1	115,187
	Southcross Holdings Borrower L.P., Holdco				
546		6.000%	8/04/21	B2	500,989
8,195		l.6% of Total Ir	vestments)		6,499,144
788	Generic Drug Holdings,	5.000%	8/16/20	B1	785,538
2,000	Graceway Pharmaceuticals LLC, Second Lien Term Loan, (8)	0.000%	5/03/13	N/R	12,500
	Graceway Pharmaceuticals LLC,				
95 2,978	, , ,	0.000% 3.171%	5/03/12 2/27/21	N/R Ba1	95,707 2,947,049
	Par Pharmaceutical Companies, Inc., Term	4.000%	9/30/19	B1	1,754,395
1,785	Patheon, Inc., Term	4.000 /6	9/30/19	ы	1,754,595
995		4.250%	3/11/21	В	971,618
2,656	Pharmaceutical Product Development, Inc., Term Loan B, First Lien Pharmaceutical Research Associates,	4.000%	12/01/18	Ba2	2,647,902
2,457		4.500%	9/23/20	B1	2,438,874
2,293		3.750%	6/08/18	BB+	2,269,752
740	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	738,100

1,449	Therakos, Inc., Term Loan, First Lien	7.000%	12/27/17	В	1,443,143
,	Valeant				,
	Pharmaceuticals				
1,318	International, Inc., Term Loan E	3.500%	8/05/20	Ba1	1,311,536
1,510	Valeant	0.50076	0/03/20	Βαι	1,011,000
	Pharmaceuticals				
	International, Inc.,				
0.407	Tranche B, Term Loan	0.5000/	0/10/10	D 4	0.470.400
3,187 22,741	D2 Total Pharmaceuticals	3.500%	2/13/19	Ba1	3,170,103 20,586,217
22,741		.3% (0.2% of To	ntal Investm	ents)	20,300,217
	Ceridian Corporation,	.0 /0 (0.2 /0 01 10	otal ilivootiik	J11(0)	
778	Term Loan B2	4.500%	9/15/20	Ba3	766,632
	Real Estate Investment Tr	ust 2.1% (1.3	% of Total Ir	vestment	s)
2.452	Realogy Corporation,	0 ==00/	0/07/00		
2,456	Initial Term Loan B	3.750%	3/05/20	BB	2,423,890
1,474	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	ВВ	1,445,503
1,777	Walter Investment	0.00076	4/17/20	00	1,440,500
	Management				
	Corporation, Tranche B,				
2,443	Term Loan, First Lien	4.750%	12/18/20	B+	2,145,726
0.070	Total Real Estate				C 01E 110
6,373	Investment Trust Real Estate Management	& Develonmen	t 13% (0.8°	% of Total	6,015,119
	Capital Automotive LP,	a bevelopmen	1.0 /0 (0.0	70 OI TOTAL	investments)
1,861	Term Loan, Second Lien	6.000%	4/30/20	B1	1,863,773
	Capital Automotive LP,				
1,865	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,858,782
	Total Real Estate				
3,726	Management & Development				3,722,555
0,720	Semiconductors & Semiconductors	onductor Equi	oment 3.9%	6 (2.4% of	
	Avago Technologies,	•		•	,
4,975	Term Loan B	3.750%	5/06/21	BBB	4,972,333
	Freescale				
3,450	Semiconductor, Inc., Term Loan, Tranche B4	4.250%	2/28/20	B1	3,402,710
3,430	Telli Luali, Haliche D4	4.230 /0	2/20/20	וט	3,402,710
	Freescale				
1,481		5.000%	1/15/21	B1	1,486,033
	Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor	5.000%			
1,481 974	Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor LLC, Term Loan D		1/15/21	B1 BBB	1,486,033 963,856
	Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor LLC, Term Loan D Total Semiconductors &	5.000%			
974	Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor LLC, Term Loan D Total Semiconductors & Semiconductor	5.000%			963,856
	Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor LLC, Term Loan D Total Semiconductors &	5.000% 3.250%	1/11/20		
974	Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor LLC, Term Loan D Total Semiconductors & Semiconductor Equipment	5.000% 3.250%	1/11/20		963,856

3,105	BMC Software, Inc., Initial Term Loan Compuware	5.000%	9/10/20	B1	3,013,277
3,000	Corporation, Tranche B2, Term Loan, First Lien, DD1	6.250%	12/15/21	В	2,847,501
	Datatel Parent Corp,				, - ,
1,007	Term Loan B1	4.000%	7/19/18	BB	998,287
	Emdeon Business Services LLC, Term				
1,050	Loan B2	3.750%	11/02/18	Ba3	1,035,094
	Epicor Software Corporation,Term Loan,				
621	B2	4.000%	5/16/18	Ba3	618,478
	Explorer Holdings, Inc.,			_	
953	Term Loan	6.000%	5/02/18	B+	953,550
	Infor Global Solutions Intermediate Holdings,				
6,489	Ltd., Term Loan B5	3.750%	6/03/20	Ba3	6,343,711
,	Micro Focus				, ,
000	International PLC, Term	F 0500/	44/40/04	DD	074.000
900	Loan B Micro Focus	5.250%	11/19/21	BB	874,969
	International PLC, Term				
1,350	Loan C	4.500%	11/20/19	BB	1,303,425
.,	Misys PLC, Term Loan	1100070			.,555,6
3,421	B, First Lien	5.000%	12/12/18	B+	3,430,283
		Nuveen Investm 29	ents		

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Principal Amount (00	00) Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Software (continued)				
	SunGard Data				
	Systems, Inc., Term	4.00004	0/00/00		
\$ 872		4.000%	3/08/20	BB	\$ 866,565
946	Vertafore, Inc., Term	4.250%	10/03/19	B+	041.005
940	Loan, First Lien Zebra Technologies	4.230%	10/03/19	D+	941,205
	Corporation, Term Loan				
2,244	•	4.750%	10/27/21	BB+	2,260,130
27,072	•		. 0, ,		26,596,782
,	Specialty Retail 0.8% (0.5% of Total Ir	nvestments)		, ,
	Jo-Ann Stores, Inc.,				
1,632		4.000%	3/16/18	B+	1,587,376
	Pilot Travel Centers				
	LLC, Term Loan B,	4.05004	0/00/01		===
748		4.250%	9/30/21	BB	750,930
2,380		ırı Coodo 0.7	'0/ /0 /10/ of T	Catal Invastm	2,338,306
	Textiles, Apparel & Luxu Polymer Group, Inc.,	ary Goods 0.7	% (0.4% 01 1	otai investini	ents)
1,986	• • • • • • • • • • • • • • • • • • • •	5.250%	12/19/19	B2	1,973,497
1,500	Trading Companies & D				• • •
	HD Supply, Inc., Term		70 (11270 01		,
4,431	• • •	4.000%	6/28/18	B+	4,394,943
	Neff Rental/Neff				
	Finance Closing Date				
833	•	7.250%	6/09/21	В	813,259
	Total Trading				
5.00	Companies &				5 000 000
5,264		oturo 0.00/ /0	10/ of Total	Invoctments)	5,208,202
	Transportation Infrastru Ceva Group PLC,	cture 0.2% (0	.1% 01 TOtal	investments)	
31	· · · · · · · · · · · · · · · · · · ·	6.500%	3/19/21	B2	28,526
0.	Ceva Group PLC,	0.00070	6/ 10/21	DL	20,020
180	· · · · · · · · · · · · · · · · · · ·	6.500%	3/19/21	B2	165,451
	Ceva Group PLC,				,
	Synthetic Letter of				
172		6.345%	3/19/21	B2	158,079
_	Ceva Group PLC, US			D .0	
248		6.500%	3/19/21	B2	228,209
004	Total Transportation				E00.00E
631	Infrastructure Wireless Telecommunic	eation Services	1 70/. /1 10/	of Total Inve	580,265
	Asurion LLC, Term	audii Seivices	1.70 (1.1%	o or rotal lilve	55111101115)
1 748		5.000%	5/24/19	Ba3	1 740 093
•					
1,748 2,989		5.000% 7.500%	5/24/19 2/11/19	Ba3 B	1,740,093 2,989,680

	Fairpoint Communications, Inc.,	
	Term Loan B	
	Total Wireless	
	Telecommunication	
4,737	Services	4,729,773
	Total Variable Rate	
	Senior Loan Interests	
\$ 376,610	(cost \$374,033,361)	366,559,207
Shares	Description (1)	Value
	COMMON STOCKS 1.9% (1.2% of Total Investments)	
	Diversified Consumer Services 0.4% (0.2% of Total Investments)	
-0	Cengage Learning	.
53,514	Holdings II LP, (5), (6)	\$ 1,177,308
	Hotels, Restaurants & Leisure 0.4% (0.3% of Total Investments)	
	BLB Worldwide	
40,968	Holdings Inc., (5), (6)	1,177,830
	Media 1.1% (0.7% of Total Investments)	
	Cumulus Media, Inc.,	
3,479	(5)	12,107
	Metro-Goldwyn-Mayer,	
24,438	(5), (6)	1,783,974
18,422	Tribune Company, (5)	1,084,872
14,825	Tribune Company, (7)	
	Tribune Publishing	
4,605	Company	96,705
	Total Media	2,977,658
	Professional Services 0.0% (0.0% of Total Investments)	
47,152	Vertrue, Inc., (5), (6)	84,874
	Software 0.0% (0.0% of Total Investments)	
	Eagle Topco LP, (5),	
291,294	(7)	
	Total Common Stocks	
	(cost \$4,767,324)	5,417,670
	Nuveen Investments 30	
	30	

S	Shares	Description (1)	Coupon		Ratings (3)		Value
		\$25 PAR (OR SIMILAR) R		RED 0.0% (0.0% of Total	Invest	ments)
		Diversified Consumer Se					,
		Education	•		ŕ		
		Management					
	4,927	Corporation, (6)	7.500%		N/R	\$	48,449
		Education					
		Management					
	1,738	Corporation, (6)	7.500%		N/R		113,549
		Total Diversified Consume	r Services				161,998
		Total \$25 Par (or					
		similar) Retail Preferred					
		(cost \$16,177)					161,998
Pr	rincipal						
Α	mount				Ratings		
	(000)	Description (1)	Coupon	Maturity	(3)		Value
		CONVERTIBLE BONDS	0.3% (0.2% of	Total Investm	ents)		
		Communications Equipm	nent 0.3% (0.2	% of Total Inv	vestments)		
		Nortel Networks Corp.,					
\$	850	(8)	1.750%	4/15/12	N/R	\$	824,500
		Total Convertible					
\$	850	Bonds (cost \$710,500)					824,500
Pr	rincipal						
Α	mount				Ratings		
	(000)	Description (1)	Coupon	Maturity	(3)		Value
	(000)	CORPORATE BONDS 1	9.2% (12.0% of	Total Investm	nents)		Value
	(000)	CORPORATE BONDS 1 Commercial Services & S	9.2% (12.0% of	Total Investm	nents)	s)	Value
	· · ·	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings	9.2% (12.0% of Supplies 0.3%	Total Investm (0.2% of Total	nents) (•	
\$	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A	9.2% (12.0% of Supplies 0.3% 7.875%	Total Investm (0.2% of Total 5/01/18	nents) al Investments CCC+	s) \$	902,250
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5	Total Investm (0.2% of Total 5/01/18 % of Total Inv	CCC+ vestments)	\$	902,250
	· · ·	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A	9.2% (12.0% of Supplies 0.3% 7.875%	Total Investm (0.2% of Total 5/01/18	nents) al Investments CCC+	\$	
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21	CCC+ vestments CCC+ CCC+	\$	902,250 1,228,125
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8)	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5	Total Investm (0.2% of Total 5/01/18 % of Total Inv	CCC+ vestments)	\$	902,250
	900 1,500 1,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21	CCC+ vestments CCC+ CCC+	\$	902,250 1,228,125 1,045,000
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500% 0.000%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	nents) al Investments CCC+ vestments) CCC+ N/R	\$	902,250 1,228,125
	900 1,500 1,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	nents) al Investments CCC+ vestments) CCC+ N/R	\$	902,250 1,228,125 1,045,000
	900 1,500 1,000 2,500	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation,	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500% 0.000%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	CCC+ vestments) CCC+ Vestments) CCC+ N/R	\$	902,250 1,228,125 1,045,000 2,273,125
	900 1,500 1,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500% 0.000% % (0.2% of Tota 7.375%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11 I Investments 6/15/19	nents) al Investments CCC+ vestments) CCC+ N/R	\$	902,250 1,228,125 1,045,000
	900 1,500 1,000 2,500	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500% 0.000% 7.375% 1.0% (0.6% of the supplies of the sup	Total Investments	nents) al Investments CCC+ vestments) CCC+ N/R BB ments)	\$	902,250 1,228,125 1,045,000 2,273,125 1,048,750
	900 1,500 1,000 2,500	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 7.375% 1.0% (0.6% of 9.875%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+	\$	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500
	900 1,500 1,000 2,500 1,000 2,600	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 7.875% 0.000% 0.000%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9%	CCC+ vestments) CCC+ N/R BB ments) CCC+ 6 of Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts)
	900 1,500 1,000 2,500 1,000 2,600 2,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+ cof Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500
	900 1,500 1,000 2,500 1,000 2,600	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 7.875% 0.000% 0.000%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9%	CCC+ vestments) CCC+ N/R BB ments) CCC+ 6 of Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts)
	900 1,500 1,000 2,500 1,000 2,600 2,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+ cof Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500
	900 1,500 1,000 2,500 1,000 2,600 2,000 2,200	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+ cof Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500 2,222,000
	900 1,500 1,000 2,500 1,000 2,600 2,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication Services	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750% 8.125%	Total Investments 5/01/18 % of Total Invasion 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21 6/01/23	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+ of Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500
	900 1,500 1,000 2,500 1,000 2,600 2,000 2,200 4,200	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication Services Health Care Equipment &	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750% 8.125%	Total Investments 5/01/18 % of Total Invasion 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21 6/01/23	nents) al Investments CCC+ vestments) CCC+ N/R BB nents) CCC+ 6 of Total Investments B B	estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500 2,222,000 4,204,500
	900 1,500 1,000 2,500 1,000 2,600 2,000 2,200	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication Services	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750% 8.125%	Total Investments 5/01/18 % of Total Invasion 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21 6/01/23	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+ of Total Inve	estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500 2,222,000

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	Tenet Healthcare				
2 500		6.000%	10/01/20	Ba2	2 700 750
3,500	Corporation Total Health Care	6.000%	10/01/20	DdZ	3,788,750
C EOE					7 116 100
6,525	Equipment & Supplies	Comicos 2.00	/ /1 20/ of To	tal Invastme	7,116,188
	Health Care Providers &	Services 2.0%	0 (1.3% 01 10	tai investine	ents)
1 500	Community Health	5.125%	8/01/21	Ba2	1 550 105
1,500	Systems, Inc.	5.125%	6/01/21	Da∠	1,558,125
0.400	Community Health	C 07E0/	0/01/00	р.	0.540.400
2,400	Systems, Inc. lasis Healthcare	6.875%	2/01/22	B+	2,549,100
600		8.375%	5/15/19	CCC+	600 500
600	Capital Corporation Truven Health	0.373%	5/15/19	000+	628,500
1,000		10.625%	6/01/20	CCC+	975,000
1,000	Analtyics Inc. Total Health Care	10.023%	0/01/20	000+	975,000
E E00					E 710 70E
5,500	Providers & Services	atal Invastments	. \		5,710,725
	Media 4.5% (2.8% of T Clear Channel	otai investments	5)		
1 504		10.0000/	1/15/18	CCC	1 205 000
1,524	Clear Channel	10.000%	1/13/16	CCC	1,325,880
0.070	Clear Channel	0.0000/	10/15/10	000.	0.000.000
2,872	Communications, Inc. Clear Channel	9.000%	12/15/19	CCC+	2,800,200
C 077		14.0000/	0/01/01	000	E 147 F00
6,277	Communications, Inc. Clear Channel	14.000%	2/01/21	CCC	5,147,530
0.750		0.0000/	0/01/01	000.	0.007.500
2,750	Communications, Inc.	9.000%	3/01/21	CCC+	2,667,500
500	McGraw-Hill Global	9.750%	4/01/21	BB	553,750
13,923	Education Holdings Total Media	9.750%	4/01/21	DD	12,494,860
13,923	i otal ivieula	Nuveen Investm	ante		12,494,000
		31	icitis		
1					

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal				Detings		
mount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value	
(333)	Pharmaceuticals 1.6% ((0)		
	Valeant					
	Pharmaceuticals			_		
\$ 750	International, 144A	6.750%	8/15/18	B1	\$ 797,8	313
	Valeant					
2,000	Pharmaceuticals International, 144A	7.000%	10/01/20	B1	2,107,5	500
2,000	Valeant	7.000 /6	10/01/20	ы	2,107,0	J00
	Pharmaceuticals					
500	International, 144A	7.250%	7/15/22	B1	533,7	750
	VPII Escrow					
1,000	Corporation, 144A	7.500%	7/15/21	B1	1,095,0	
4,250	Total Pharmaceuticals				4,534,0)63
750	Real Estate Investment T	•			700 1	105
750	Istar Financial Inc.	4.000%	11/01/17	BB	733,1	
	Semiconductors & Semiconductors & Micro	onductor Equi	ipment 1.2%	0.0% 01 101	ai investment	5)
1,000	Devices, Inc.	6.750%	3/01/19	В	950,0	າດດ
1,000	Advanced Micro	0.70070	0/01/10		000,0	,00
1,075	Devices, Inc.	7.750%	8/01/20	В	1,023,9	938
	Advanced Micro					
1,500	Devices, Inc.	7.500%	8/15/22	В	1,415,6	325
	Total Semiconductors					
	& Semiconductor					
3,575	Equipment	T-4-1			3,389,5	563
	Software 1.2% (0.8% of BMC Software Finance	i otai investme	ents)			
1,330	Inc., 144A	8.125%	7/15/21	CCC+	1,162,0	ายย
1,000	Boxer Parent Company	0.12576	7/13/21	000+	1,102,0	<i>,</i>
	Inc./BMC Software,					
700	144A	9.000%	10/15/19	CCC+	570,5	500
850	Infor Us Inc.	11.500%	7/15/18	В	926,5	500
750	Infor Us Inc.	9.375%	4/01/19	В	806,2	
3,630	Total Software				3,465,3	338
	Wireless Telecommunica	tion Services	1.8% (1.1% (of Total Inves	tments)	
	FairPoint					
500	Communications Inc.,	8.750%	8/15/19	В	511,2	250
500	Sprint Corporation	7.875%	9/15/23	BB	506,8	
2,000	Sprint Corporation	7.125%	6/15/24	BB	1,945,0	
1,750	T-Mobile USA Inc.	6.250%	4/01/21	BB	1,806,8	
75	T-Mobile USA Inc.	6.731%	4/28/22	BB	77,7	
75	T-Mobile USA Inc.	6.836%	4/28/23	BB	78,1	
4,900					4,925,9	3 04

	Total Wireless Telecommunication Services	
\$ 54,253	Total Corporate Bonds (cost \$53,925,430) Total Long-Term Investments (cost \$433,452,792)	53,560,891 426,524,266
	Nuveen Investments 32	,

Principal			
Amount (000)	Description (1) Coupon	n Maturity	Value
	SHORT-TERM INVESTMENTS 7.5%	(4.7% of Total Investments)
\$ 21,000	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$20,999,720, collateralized by \$21,265,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$21,424,488	•	\$ 20,999,720
	Total Short-Term Investments (cost \$	(20.999.720)	20,999,720
	Total Investments (cost \$454,452,512	• •	447,523,986
	Borrowings (40.2)% (9), (10)	,	(112,500,000)
	Variable Rate Term Preferred Shares, (20.7)% (11) Other Assets Less Liabilities 0.9%	, at Liquidation Value	(58,000,000) 2,601,724
	Net Assets Applicable to Common St	nares 100%	\$ 279,625,710

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. The rate shown is the coupon as of the end of the reporting period.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

- (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) 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.
- (9) Borrowings as a percentage of Total Investments is 25.1%.
- (10) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.
- (11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.0%.
- 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.

See accompanying notes to financial statements.

Nuveen Investments

22

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Nuveen Floating Rate Income Fund

Portfolio of Investments January 31, 2015 (Unaudited)

	Principal			Maturity	Ratings	
Am	ount (000)		Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTMI				
		VARIABLE RATE SENIO	OR LOAN INTERE	STS 125.2°	% (78.2% of ⊺	otal Investments)
		(4)	1 00/ /0 C0/ of To	dal lavaadaa	\	
		Aerospace & Defense	1.0% (0.6% of To	ıtai investme	ents)	
\$	4,550	B/E Aerospace, Inc., Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 4,561,716
φ	4,550	Sequa Corporation,	4.000 /6	12/10/21	DD+	φ 4,501,710
	2,450	Term Loan B	5.250%	6/19/17	В	2,361,188
	2,430	Total Aerospace &	3.230 /6	0/13/17	D	2,501,100
	7,000	Defense				6,922,904
	7,000	Airlines 3.4% (2.1% of	f Total Investmen	ts)		0,022,001
		American Airlines, Inc.,		,		
	3,000	Term Loan B, First Lien	4.250%	10/08/21	BB	3,010,626
	-,	American Airlines, Inc.,				-,,-
	3,440	Term Loan	3.750%	6/27/19	BB	3,422,499
	·	Delta Air Lines, Inc.,				
	9,795	Term Loan B1	3.250%	10/18/18	BBB	9,707,840
		Delta Air Lines, Inc.,				
	1,960	Term Loan B2	2.417%	4/18/16	BBB	1,951,915
		US Airways, Inc., Term				
	4,455	Loan B1	3.500%	5/23/19	BB	4,411,007
	22,650	Total Airlines		_		22,503,887
			8% of Total Inves	tments)		
		Chrysler Group LLC,		10/01/10		
	9,925	Tranche B, Term Loan	3.250%	12/31/18	BB+	9,881,578
	7 705	Formula One Group,	4.7500/	7/00/04	Б	7.500.540
	7,795	Term Loan, First Lien	4.750%	7/30/21	В	7,563,540
	2,000	Formula One Group, Term Loan, Second Lien	7.750%	7/29/22	CCC+	1,947,500
	19,720	Total Automobiles	7.75076	1/29/22	000+	19,392,618
	13,720	Building Products 0.7	% (0.5% of Total	Investments	١	19,592,010
		Gates Global LLC, Term	70 (0.5 /0 01 10tal	investinents _.		
	2,793	Loan	4.250%	7/03/21	B+	2,735,643
	2,700	Quikrete Holdings, Inc.,	1.20070	7700721	5,	2,700,010
	2,115	Term Loan, First Lien	4.000%	9/28/20	B+	2,092,413
	4,908	Total Building Products	11000,0	5, 25, 25		4,828,056
	,	Capital Markets 0.9%	(0.5% of Total Inv	estments)		, -,
		Citco III Limited, Term	•	ŕ		
	2,823	Loan B	4.250%	6/29/18	N/R	2,814,516
		Guggenheim Partners				
	2,963	LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,958,797
	5,786	Total Capital Markets				5,773,313

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	Chemicals 2.8% (1.7% of	f Total Investn	nents)		
	Ineos US Finance LLC,				
3,328	Cash Dollar, Term Loan	3.750%	5/04/18	BB	3,245,694
	Mineral Technologies,				
	Inc., Term Loan B, First				
7,518	Lien	4.000%	5/07/21	BB	7,472,975
	PQ Corporation, Term				
2,450	Loan B	4.000%	8/07/17	B+	2,415,700
4,279	Univar, Inc., Term Loan	5.000%	6/30/17	B+	4,142,954
	W.R Grace & Co.,				
	Delayed Draw, Term				
361	Loan	3.000%	2/03/21	BBB	360,121
	W.R Grace & Co., Exit		- / /		
1,002	Term Loan	3.000%	2/03/21	BBB	1,000,776
18,938	Total Chemicals		// OO/ / T		18,638,220
	Commercial Services & Su	upplies 2.9%	(1.8% of Tot	al Investmen	its)
	ADS Waste Holdings,				
000	Inc., Initial Term Loan,	0.7500/	10/00/10	Б	0.4.4.000
969	Tranche B2	3.750%	10/09/19	B+	944,389
	Education Management				
824	LLC, Tranche A, Term	5.500%	7/00/00	N/R	777 560
024	Loan Education Management	5.500%	7/02/20	IN/ I	777,569
	LLC, Tranche B, Term				
1,374	Loan	8.500%	7/02/20	N/R	1,135,673
1,07 4	HMH Holdings, Inc.,	0.00070	1702/20	14/11	1,100,070
973	Term Loan, First Lien	4.250%	5/22/18	B1	968,853
0.0	iQor US, Inc., Term	00,0	G, <u>——</u> , 1 G		
4,819	Loan, First Lien	6.000%	4/01/21	В	4,517,742
Í	iQor US, Inc., Term				, ,
1,500	Loan, Second Lien	9.750%	4/01/22	CCC+	1,383,750
	Millennium Laboratories,				
	Inc., Tranche B, Term				
9,950	Loan	5.250%	4/16/21	B+	9,929,274
	Total Commercial				
20,409	Services & Supplies				19,657,250
	Communications Equipme	ent 1.1% (0.7	% of Total In	vestments)	
	Avaya, Inc., Term Loan				
5,925	B3	4.668%	10/26/17	B1	5,676,809
	Avaya, Inc., Term Loan			_	
1,608	B6	6.500%	3/31/18	B1	1,574,679
	Total Communications				
7,533	Equipment				7,251,488
		Nuveen Investm	ents		
		34			

rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals		of Total Inves		
\$ 17,775	Dell, Inc., Term Loan B	4.500%	4/29/20	BBB	\$17,809,715
	Containers & Packaging	0.9% (0.6% of	Total Investi	ments)	
	BWAY Holding				
	Company, Term Loan B,				
3,350	First Lien	5.500%	8/14/20	B2	3,351,230
	Reynolds Group Holdings, Inc.,				
	Incremental US Term				
2,900	Loan, First Lien	4.000%	12/01/18	B+	2,873,169
	Total Containers &				
6,250	Packaging				6,224,399
	Diversified Consumer Ser	vices 5.8% (3	3.6% of Total	Investments)	
	Cengage Learning				
	Acquisitions, Inc., Exit				
5,970	Term Loan	7.000%	3/31/20	B+	5,941,679
	Harland Clarke Holdings				
	Corporation, Extended				
484	Term Loan	5.505%	6/30/17	B+	484,835
	Harland Clarke Holdings				
	Corporation, Term Loan				
3,347	B3	7.000%	5/22/18	B+	3,373,690
	Harland Clarke Holdings				
	Corporation, Term Loan				
1,463	B4	6.000%	8/04/19	B+	1,463,186
	Hilton Hotels				
14 504	Corporation, Term Loan	0.5000/	10/05/00	DD	14 070 740
14,524	B2	3.500%	10/25/20	BB+	14,376,748
0.000	Laureate Education,	E 0000/	C/1E/10	В	0.504.704
2,689	Inc., Term Loan B	5.000%	6/15/18	В	2,534,704
2 520	New Albertson's, Inc.,	4.7500/	6/04/01	Do2	2 401 670
3,530	Term Loan ServiceMaster	4.750%	6/24/21	Ba3	3,491,672
7,178	Company, Term Loan	4.250%	7/01/21	B+	7,080,452
7,170	Total Diversified	4.250 /6	7/01/21	D+	7,000,432
39,185	Consumer Services				38,746,966
39,103	Diversified Financial Serv	icos 1 /1% (0	9% of Total I	nvoetmente)	30,740,900
	Home Loan Servicing	1.4 /6 (0.	3 /6 OI TOTALLI	ivestilients)	
	Solutions, Ltd., Term				
3,448	Loan B	4.500%	6/26/20	B+	3,237,375
3,440	Ocwen Financial	4.500 /6	0/20/20	DT	0,201,010
	Corporation, Term Loan				
371	B	5.000%	2/15/18	B+	348,317
3,662	RCS Capital, Term Loan	6.500%	4/29/19	B	3,525,004
5,002	TransFirst, Inc., Term	0.500 /6	7/23/13	U	0,020,004
2,000	Loan, First Lien	5.500%	11/12/21	В	2,000,626
۷,000	Total Diversified	J.J00 /6	11/12/21	D	۷,000,020
9,481	Financial Services				9,111,322

	Divorcified Tolescommunic	otion Comicae	6 60/ //	10/ of Tatal	Invoctments)
	Diversified Telecommunic Greeneden U.S.	ation Services	ს.ს% (4.]	1% OT 10tal	Investments)
1,725	Holdings II LLC, Term Loan B	4.000%	2/08/20	В	1,693,986
1,725	Intelsat Jackson	4.000 /0	2/00/20	ь	1,093,900
	Holdings, S.A., Tranche				
1,811	B2, Term Loan	3.750%	6/30/19	BB	1,793,471
1,011	Level 3 Financing, Inc.,	0.70070	0/00/10		1,700,171
5,000	Term Loan B, First Lien	4.500%	1/31/22	BB	5,013,540
0,000	Level 3 Financing, Inc.,	1100070	1701722		0,010,010
3,667	Term Loan, Tranche B3	4.000%	8/01/19	BB	3,646,042
,	Presidio, Inc., Term				, ,
1,557	Loan B	5.000%	3/31/17	B+	1,545,123
	SBA Communication,				
	Incremental Term Loan,				
2,239	Tranche B1	3.250%	3/24/21	BB	2,204,703
	TelX Group, Inc., Initial				
1,990	Term Loan, First Lien	4.500%	4/09/20	B1	1,963,881
	TelX Group, Inc., Initial				
1,250	Term Loan, Second Lien	7.500%	4/09/21	CCC	1,224,219
10 507	WideOpenWest Finance	4.7500/	4/04/40	Б. 0	10 500 011
13,597	LLC, Term Loan B	4.750%	4/01/19	Ba3	13,532,344
4 407	Ziggo N.V., Term Loan B1	0.5000/	1/15/00	DD	4 004 000
4,437		3.500%	1/15/22	BB	4,331,663
2,860	Ziggo N.V., Term Loan B2	3.500%	1/15/22	BB	2,791,405
2,000	Ziggo N.V., Term Loan	3.500 /8	1/13/22	55	2,731,400
4,703	B3, Delayed Draw	3.500%	1/15/22	BB	4,590,864
.,. 00	Total Diversified	0.000,0	.,		.,000,00
	Telecommunication				
44,836	Services				44,331,241
,	Electronic Equipment, Ins	truments & Cor	nponents	0.6% (0.49	% of Total Investments)
	SMART Modular			·	•
	Technologies, Inc., Term				
4,293	Loan B	8.250%	8/26/17	В	4,249,696
	Energy Equipment & Serv	ices 1.1% (0.7	'% of Total	Investmen	ts)
	Drill Rigs Holdings, Inc.,			_	
5,267	Tranche B1, Term Loan	6.000%	3/31/21	B+	4,105,713
	Dynamic Energy				
070	Services International	0.5000/	0/00/40	N/D	040.040
673	LLC, Term Loan	9.500%	3/06/18	N/R	642,849
	Offshore Group Investment Limited,				
1,460	Term Loan B	5.000%	10/25/17	В	1,069,393
1,400	Pacific Drilling S.A.,	J.000 /o	10/23/17	ט	1,000,000
1,813	Term Loan B	4.500%	6/03/18	B+	1,406,553
1,010	Total Energy Equipment	1.000 /0	3/00/10	51	1,100,000
9,213	& Services				7,224,508
_ , _	Food & Staples Retailing	7.0% (4.4% of	Total Inve	stments)	, ,
	Albertsons LLC, Term	,			
4,960	Loan B2	4.750%	3/21/19	BB	4,955,952

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00.000	Albertsons LLC, Term	F F000/	0/05/04	DD.	05 000 770
26,000	Loan B4	5.500%	8/25/21	BB	25,992,772
	Albertsons LLC, Term				
2,000	Loan B4, First Lien	5.500%	8/25/21	BB	1,999,444
	BJ's Wholesale Club,				
	Inc., Replacement Loan,				
3,250	First Lien	4.500%	9/26/19	В	3,211,569
	BJ's Wholesale Club,				
	Inc., Replacement Loan,				
4,000	Second Lien	8.500%	3/26/20	CCC	3,940,832
	Del Monte Foods				
	Company, Term Loan,				
743	First Lien	4.250%	2/18/21	В	691,453
	Rite Aid Corporation,				,
	Tranche 1, Term Loan,				
1,500	Second Lien	5.750%	8/21/20	B+	1,508,126
.,000	Rite Aid Corporation,	0.1.0070	0, _ 1, _ 0		.,,.
	Tranche 2, Term Loan,				
1,675	Second Lien	4.875%	6/21/21	B+	1,679,188
1,070	Supervalu, Inc., New	4.07.070	0/21/21	D _T	1,073,100
3,142	Term Loan	4.500%	3/21/19	BB	3,122,315
5,142	Total Food & Staples	4.500 /6	3/21/19	סט	3,122,313
47,270	Retailing				47,101,651
41,210	ricialling	Nuveen Investm	ents		47,101,001
		35	CIICS		
		33			

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Food Products 6.7% (4.2)	2% of Total Inve	estments)		
	H.J Heinz Company,				
\$ 9,440	Term Loan B2	3.500%	6/05/20	BB+	\$ 9,438,189
	Hearthside Group				
1 000	Holdings, Term Loan,	4.5000/	0/00/01	D4	1 005 005
1,990	First Lien Jacobs Douwe Egberts,	4.500%	6/02/21	B1	1,985,025
7,000	Term Loan B	3.500%	7/23/21	BB	6,927,081
7,000	Pinnacle Foods Finance	3.300 /6	1/23/21	00	0,327,001
4,778	LLC, Term Loan G	3.000%	4/29/20	BB+	4,672,227
.,	US Foods, Inc.,				·,•· =,==:
16,921	Incremental Term Loan	4.500%	3/31/19	B2	16,889,261
	Wilton Products, Inc.,				
5,250	Tranche B, Term Loan	7.500%	8/30/18	В	4,948,379
45,379	Total Food Products				44,860,162
	Health Care Equipment &	Supplies 3.39	% (2.1% of T	otal Investme	nts)
	Ardent Medical				
4 007	Services, Inc., Term	0.7500/	7/00/40	Б	1 000 000
1,287	Loan, First Lien	6.750%	7/02/18	B+	1,290,222
1,859	Biomet, Inc., Term Loan B2	3.668%	7/25/17	BB	1,858,695
1,000	CareCore National LLC,	3.000 /6	1/25/11	ъъ	1,000,000
1,995	Term Loan	5.500%	3/05/21	В	1,992,481
.,000	ConvaTec, Inc., Dollar	0.00070	G, G G, <u>—</u> .	_	.,00=,.0.
2,518	Term Loan	4.000%	12/22/16	Ba3	2,518,424
	Kinetic Concepts, Inc.,				
6,806	Term Loan D1	4.000%	5/04/18	BB	6,743,054
	Onex Carestream				
5 000	Finance LP, Term Loan,	5 0000/	0/07/40	_	5 000 000
5,383	First Lien	5.000%	6/07/19	B+	5,383,292
	Onex Carestream				
2,553	Finance LP, Term Loan, Second Lien	9.500%	12/07/19	В	2,538,826
2,000	Total Health Care	9.500 /6	12/07/19		2,330,020
22,401	Equipment & Supplies				22,324,994
,	Health Care Providers & S	Services 5.9%	(3.7% of To	tal Investmen	
	BioScrip, Inc., Delayed		`		ĺ
679	Draw, Term Loan	6.500%	7/31/20	B1	678,148
	BioScrip, Inc., Initial				
1,131	Term Loan B	6.500%	7/31/20	B1	1,130,246
	Community Health				
4.050	Systems, Inc., Term	4.6=0=/	1 (07 (0)	-	4.050.000
4,950	Loan D	4.250%	1/27/21	BB	4,953,866
3,643	DaVita HealthCare Partners, Inc., Tranche	3.500%	6/24/21	Ba1	3,632,097

	B, Term Loan				
	Drumm Investors LLC,				
13,160	Term Loan	6.750%	5/04/18	В	13,247,566
	Genesis Healthcare				
1,444	LLC, Term Loan	10.000%	12/04/17	В	1,517,463
	HCA, Inc., Tranche B5,				
1,308	Term Loan	2.921%	3/31/17	BBB	1,308,526
	Heartland Dental Care,				
	Inc., Term Loan, First				
2,940	Lien	5.500%	12/21/18	B1	2,910,680
	Heartland Dental Care,				
	Inc., Term Loan,				
2,000	Second Lien	9.750%	6/21/19	CCC+	1,986,250
	LHP Operations Co.				
1,737	LLC, Term Loan B	9.000%	7/03/18	В	1,676,059
	National Mentor				
	Holdings, Inc., Term				
2,158	Loan B	4.250%	1/31/21	B+	2,131,272
	One Call Care				
	Management, Inc.,				
3,461	Term Loan B	5.000%	11/27/20	B1	3,427,730
	Skilled Healthcare			_	
716	Group Inc., Term Loan	7.000%	4/09/16	В	716,294
	Total Health Care				
39,327	Providers & Services			- •	39,316,197
	Health Care Technology	0.9% (0.6% of	Total Invest	ments)	
	0 + 1 + 101	•		•	
	Catalent Pharma	·		•	
0.100	Solutions, Inc., Term	4.0500/		DD	0.450.740
6,169	Solutions, Inc., Term Loan	4.250%	5/20/21	ВВ	6,159,749
6,169	Solutions, Inc., Term Loan Hotels, Restaurants & Le		5/20/21		
6,169	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King		5/20/21		
	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan	isure 6.0% (3.	5/20/21 8% of Total I	nvestments)	
6,169 11,611	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien		5/20/21		
11,611	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term	4.500%	5/20/21 8% of Total I 12/12/21	nvestments) B+	11,637,422
	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B	isure 6.0% (3.	5/20/21 8% of Total I	nvestments)	
11,611 3,324	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings	4.500% 4.500%	5/20/21 8% of Total I 12/12/21 8/08/21	nvestments B+ B+	11,637,422 3,318,005
11,611	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan	4.500%	5/20/21 8% of Total I 12/12/21	nvestments) B+	11,637,422
11,611 3,324 5,228	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America,	4.500% 4.500% 4.250%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20	nvestments B+ B+ BB	11,637,422 3,318,005 5,207,359
11,611 3,324	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan	4.500% 4.500%	5/20/21 8% of Total I 12/12/21 8/08/21	nvestments B+ B+	11,637,422 3,318,005
11,611 3,324 5,228	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts	4.500% 4.500% 4.250%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20	nvestments B+ B+ BB	11,637,422 3,318,005 5,207,359
11,611 3,324 5,228 600	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial	4.500% 4.500% 4.250% 5.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19	nvestments B+ B+ BB B+	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan	4.500% 4.500% 4.250%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20	nvestments B+ B+ BB	11,637,422 3,318,005 5,207,359
11,611 3,324 5,228 600	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts	4.500% 4.500% 4.250% 5.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19	nvestments B+ B+ BB B+	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228 600 2,786	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term	4.500% 4.500% 4.250% 5.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20	B+ BB B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B	4.500% 4.500% 4.250% 5.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19	nvestments B+ B+ BB B+	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228 600 2,786	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games	4.500% 4.500% 4.250% 5.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20	B+ BB B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600 2,786 2,940	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan	4.500% 4.500% 4.250% 5.000% 3.500%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20 12/20/19	B+ BB B+ BH BH	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840
11,611 3,324 5,228 600 2,786	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan B2	4.500% 4.500% 4.250% 5.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20	B+ BB B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600 2,786 2,940 3,000	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan B2 Scientific Games	4.500% 4.500% 4.250% 5.000% 5.500% 6.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20 12/20/19 10/01/21	B+ BB B+ BB BH	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840 2,968,125
11,611 3,324 5,228 600 2,786 2,940	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan B2	4.500% 4.500% 4.250% 5.000% 3.500%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20 12/20/19	B+ BB B+ BH BH	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840

	Seaworld Parks and Entertainment, Inc., Term Loan B2				
	Station Casino LLC,				
3,805	Term Loan B	4.250%	3/02/20	B+	3,756,912
40,553	Total Hotels, Restaurants & Leisure				40,243,002
	Household Durables 0.6	% (0.4% of Tot	al Investmer	nts)	
2,519	Serta Simmons Holdings LLC, Term Loan	4.250%	10/01/19	B+	2,499,331
_,0:0	Tempur-Pedic International, Inc., New	00,		_ :	_,,
1,694	Term Loan B	3.500%	3/18/20	BB+	1,673,172
4,213	Total Household Durables				4,172,503
	Industrial Conglomerates	0.3% (0.2% (of Total Inves	tments)	
2,303	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750% Nuveen Investm 36	11/26/20 ents	B1	2,178,348

	incipal	B 1 . 1 (4)	0	Maturity	Ratings	W.L.
Amo	ount (000)	Description (1)	Coupon (4)	(2)	(3)	Value
		Insurance 2.4% (1.5% o	t Total investm	ents)		
		Alliant Holdings I LLC,				
Φ	000	Delayed Draw, Term	TDD	TDD	р.	Φ 001 Ε4Ε
\$	382	Loan, WI/DD	TBD	TBD	B+	\$ 381,545
		Alliant Holdings I LLC,				
	1,618	Incremental Term Loan, WI/DD	TBD	TBD	B+	1 615 055
	1,010	Alliant Holdings I LLC,	טסו	טסו	D+	1,615,955
		Initial Term Loan B, First				
	1,959	Lien	4.250%	12/20/19	B+	1,931,624
	1,333	Hub International	4.230 /6	12/20/19	DΤ	1,301,024
		Holdings, Inc., Initial				
	5,930	Term Loan	4.250%	10/02/20	B1	5,762,648
	0,000	USI Holdings	1.20070	10/02/20	D 1	0,702,010
		Corporation, Initial Term				
	6,143	Loan	4.250%	12/27/19	B1	6,058,413
	16,032	Total Insurance	1120070	12,27,10	2.	15,750,185
	. 0,002	Internet & Catalog Retail	1.0% (0.7% of	Total Invest	ments)	. 6,1 66,1 66
		Travelport LLC, Term	(011)		,	
	7,000	Loan B, First Lien	6.000%	9/02/21	B2	7,019,250
	,	Internet Software & Servi	ces 1.8% (1.1	% of Total In	vestments)	, ,
		Sabre Inc., Term Loan	,		,	
	741	B2	4.500%	2/19/19	Ba3	734,885
	290	Sabre Inc., Term Loan C	4.000%	2/19/18	Ba3	285,722
	3,430	Sabre Inc., Term Loan	4.000%	2/18/19	Ba3	3,384,981
		Tibco Software, Inc.,				
	7,917	Term Loan B	6.500%	11/25/20	B1	7,758,333
		Total Internet Software				
	12,378	& Services				12,163,921
			of Total Investr	nents)		
		EIG Investors Corp.,			_	
	5,998	Term Loan	5.000%	11/09/19	В	5,997,553
	570	VFH Parent LLC, New	5 750 0/	4.4.00.4.0	N/D	500.077
	570	Term Loan	5.750%	11/08/19	N/R	568,277
	0.407	Zayo Group LLC, Term	4.0000/	7/00/10	D4	0.440.570
	2,437	Loan B	4.000%	7/02/19	B1	2,416,576
	9,005	Total IT Services	duata 2.00/ /1	1 20/ of Total	Invoctments)	8,982,406
		Leisure Equipment & Pro 24 Hour Fitness	ducis 2.0% (1	1.2% OF TOTAL	investments)	
		Worldwide, Inc., Term				
	3,784	Loan B	4.750%	5/28/21	Ba3	3,672,662
	J, / U 4	Bombardier	4 .730/0	J/ ZU/ Z I	Dao	0,012,002
		Recreational Products,				
	5,539	Inc., Term Loan	4.000%	1/30/19	BB+	5,425,490
	0,000	Equinox Holdings, Inc.,	7.000 /0	1/00/10		0,720,700
		New Initial Term Loan,				
	3,193	First Lien	5.000%	1/31/20	B1	3,173,272
	1,000	51 =1011	6.250%	12/27/20	В	1,001,250
	.,555		0.20070	, _ , _ 0	_	.,00.,200

	Four Seasons Holdings, Inc., Term Loan, Second Lien				
	Total Leisure Equipment				
13,516	& Products	-			13,272,674
	Machinery 1.0% (0.6% of Doosan Infracore	Total Investm	nents)		
	International, Inc., Term				
4,590	Loan	4.500%	5/27/21	BB	4,590,385
	Rexnord LLC, Term				
1,842	Loan B	4.000%	8/21/20	BB	1,812,632
6,432	Total Machinery Media 17.9% (11.2% of To	stal Invastme	nto\		6,403,017
2,138	Media 17.9% (11.2% of To Acosta, Inc., Term Loan	5.000%	9/26/21	B1	2,145,362
2,100	Advantage Sales &	3.00070	3/20/21	וט	2,140,002
	Marketing, Inc., Delayed				
101	Draw, Term Loan	4.250%	7/23/21	B1	100,427
	Advantage Sales &				
3,041	Marketing, Inc., Term Loan, First Lien	4.250%	7/25/21	B1	3,012,803
3,041	Advantage Sales &	4.230 /6	1/23/21	וט	3,012,003
	Marketing, Inc., Term				
2,200	Loan, Second Lien	7.500%	7/25/22	CCC+	2,161,500
	Affinion Group Holdings,				
2,221	Inc., Initial Term Loan, Second Lien	8.500%	10/31/18	ВЗ	1,924,338
۷,۷۷۱	Affinion Group Holdings,	0.300 /8	10/31/10	DO	1,924,000
	Inc., Term Loan, First				
1,330	Lien	6.750%	4/30/18	B1	1,246,689
	Catalina Marketing				
1,990	Corporation, Term Loan, First Lien	4.500%	4/09/21	B+	1,901,694
1,990	Catalina Marketing	4.300 /6	4/09/21	DT	1,301,034
	Corporation, Term Loan,				
2,000	Second Lien	7.750%	4/11/22	CCC+	1,813,334
	Clear Channel				
367	Communications, Inc., Tranche B, Term Loan	3.821%	1/29/16	CCC+	362,323
307	Clear Channel	0.021/0	1/23/10	000+	002,020
	Communications, Inc.,				
3,156	Tranche D, Term Loan	6.921%	1/30/19	CCC+	2,949,520
	Clear Channel				
2,718	Communications, Inc.,Term Loan E	7.671%	7/30/19	CCC+	2,576,296
۵,710	Cumulus Media, Inc.,	7.071/0	1100/13	000+	2,570,290
12,787	Term Loan B	4.250%	12/23/20	B+	12,522,797
	Emerald Expositions				
0.000	Holdings, Inc., Term	4.7500/	0/47/00	DD	0.000.057
3,930	Loan, First Lien EMI Music Publishing	4.750%	6/17/20	BB	3,890,957
676	LLC, Term Loan B	3.750%	6/29/18	BB	668,078
5.0	3,	5 55 /5	0, = 0, . 0		300,0.0

89	Gray Television, Inc., Initial Term Loan	3.750%	6/13/21	BB	880,284
2,98	IMG Worldwide, Inc., 5 First Lien	5.250%	5/06/21	B1	2,924,369
0.70	Interactive Data Corporation, Term Loan	4.7500/	E/00/01	D.	2.705.400
3,73	B1 B McGraw-Hill Education Holdings LLC,	4.750%	5/02/21	B+	3,725,422
3,36		5.750%	3/22/19	B+	3,366,868
	Media General, Inc., Delayed Draw, Term				
2,72	21 Loan	4.250%	7/31/20	BB+	2,709,877
1,95	Mediacom Broadband LLC, Tranche G, Term 55 Loan	4.000%	1/20/20	BB	1,935,450
,	Numericable Group				, , , , , , ,
3,21	•	4.500%	5/21/20	Ba3	3,203,425
2,78	Numericable Group 3 S.A., Term Loan B2	4.500%	5/21/20	Ba3	2,771,399
3,89	Radio One, Inc., Term 11 Loan B, First Lien	7.500% Nuveen Investm	3/31/16 nents	B+	3,915,125

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
		Media (continued)				
		Springer Science &				
\$	0.400	Business Media, Inc., Term Loan B3	4.750%	8/14/20	В	\$ 2,404,076
Φ	2,423	Tribune Company,	4.730%	0/14/20	Ь	\$ 2,404,076
	31,970	Term Loan B	4.000%	12/27/20	BB+	31,590,810
		Univision				
		Communications, Inc.,				
	17,668	Replacement Term Loan, First Lien	4.000%	3/01/20	B+	17,427,364
	17,000	Virgin Media	4.000 /6	3/01/20	DŦ	17,427,504
		Investment Holdings,				
	1,000	Term Loan B	3.500%	6/07/20	BB	986,641
		Weather Channel				
	1,520	Corporation, Term Loan, Second Lien	7.000%	6/26/20	B3	1,422,265
	.,020	WMG Acquisition	7100070	0/20/20		.,,
		Corporation, Tranche				
	0.000	B, Refinancing Term	0.7500/	7/04/00	В	1 045 010
	2,009	Loan Yell Group PLC, Term	3.750%	7/01/20	B+	1,945,013
	829	Loan A2	5.247%	3/01/19	CCC+	1,258,695
		Yell Group PLC, Term				
	66	Loan A2, (7)	1.500%	3/03/19	CCC+	
		Yell Group PLC, Term Loan B2, Payment in				
	1,925	Kind, (7)	0.000%	3/03/24	CCC	
	123,601	Total Media				119,743,201
		•	0.5% of Total Inv	vestments)		
		Hudson's Bay Company, Term Loan				
	1,625	B, First Lien	4.750%	11/04/20	BB	1,631,469
	,	J.C. Penney				, ,
	4.404	Corporation, Inc., Term	5.000 0/	0/00/40	5	0.000.040
	4,104 5,729	Loan Total Multiline Retail	5.000%	6/20/19	В	3,993,216 5,624,685
	5,725	Oil, Gas & Consumable	Fuels 2.4% (1.	.5% of Total	Investments)	
		Western Refining, Inc.,	·		Ī	
	1,130	Term Loan B	4.250%	11/12/20	BB	1,092,915
		Citgo Petroleum Corporation, Term Loan				
	1,176	B	4.500%	7/29/21	B+	1,130,560
	.,	Crestwood Holdings		· , = -, = ·	<u> </u>	
	2,299	LLC, Term Loan B	7.000%	6/19/19	B2	2,119,158
	4,975		7.750%	1/22/19	N/R	3,640,302

	Energy and Exploration Partners, Term Loan				
	EP Energy LLC, Term				
867	Loan B3, Second Lien	3.500%	5/24/18	Ba3	810,333
	Fieldwood Energy LLC,				,
	Term Loan, Second				
4,485	Lien	8.375%	9/30/20	B2	2,749,152
0.070	Seadrill Partners LLC,	4.0000/	0/04/04	DD	0.004.000
3,872	Initial Term Loan	4.000%	2/21/21	BB	3,081,808
	Southcross Energy Partners L.P., Opco				
565	Term Loan	5.250%	8/04/21	B1	542,092
000	Southcross Holdings	0.20070	0/01/21	,	012,002
	Borrower L.P., Holdco				
1,274	Term Loan	6.000%	8/04/21	B2	1,168,973
	Total Oil, Gas &				
20,643	Consumable Fuels				16,335,293
	•	3.7% of Total	Investments)	
4 570	Generic Drug Holdings,	F 0000/	0/4.0/00	D.4	4 574 075
1,576	Inc., Term Loan B	5.000%	8/16/20	B1	1,571,075
	Graceway Pharmaceuticals LLC,				
	Second Lien Term				
5,625	Loan, (8)	0.000%	5/03/13	N/R	35,156
0,020	Graceway	0.00070	0/00/10	14/11	00,100
	Pharmaceuticals LLC,				
51	Term Loan, (8)	0.000%	5/03/12	N/R	51,125
5,946	Grifols, Inc., Term Loan	3.171%	2/27/21	Ba1	5,885,481
	Par Pharmaceutical				
	Companies, Inc., Term		- / / -		
3,570	Loan B2	4.000%	9/30/19	B1	3,508,791
3,980	Patheon, Inc., Term Loan B	4.250%	3/11/21	В	3,886,470
3,900	Pharmaceutical Product	4.250 /6	3/11/21	Ь	3,000,470
	Development, Inc.,				
5,312	Term Loan B, First Lien	4.000%	12/01/18	Ba2	5,295,804
,	Pharmaceutical				-,,
	Research Associates,				
4,710	Inc., Term Loan	4.500%	9/23/20	B1	4,674,508
	Quintiles Transnational				
3,868	Corp., Term Loan B3	3.750%	6/08/18	BB+	3,829,203
007	Salix Pharmaceuticals,	4.0500/	1/00/00	D-4	004.404
987	LTD., Term Loan	4.250%	1/02/20	Ba1	984,134
3,380	Therakos, Inc., Term Loan, First Lien	7.000%	12/27/17	В	3,367,333
3,300	Valeant	7.000/6	12/21/11	U	J,JU1,JJJ
	Pharmaceuticals				
	International, Inc., Term				
2,639	International, Inc., Term Loan E	3.500%	8/05/20	Ba1	2,624,578
2,639 4,211		3.500% 3.500%	8/05/20 2/13/19	Ba1 Ba1	2,624,578 4,188,735

International, Inc., Tranche B, Term Loan D2

45,8	855	Total Pharmaceuticals				39,902,393
70,0		Professional Services	0.2% (0.1% of T	Total Investr	nents)	03,302,030
		Ceridian Corporation,	012 /0 (011 /0 01	· Otal III Vooti		
1.1	137	Term Loan B2	4.500%	9/15/20	Ba3	1,120,015
,		Real Estate Investment				
		Realogy Corporation,	Ì			,
4,9	913	Initial Term Loan B	3.750%	3/05/20	BB	4,847,779
		Starwood Property				
		Trust, Inc., Term Loan				
5,9	905	В	3.500%	4/17/20	BB	5,791,696
		Walter Investment				
		Management				
		Corporation, Tranche				
	704	B, Term Loan, First	4.7500/	10/10/00	_	E 007 011
5,	701	Lien	4.750%	12/18/20	B+	5,007,311
10.	E10	Total Real Estate				15 040 700
16,5	519	Investment Trust Real Estate Managemer	ot 9 Dovolonmo	nt 1 00/ /1	10/ of Tot	15,646,786
		Capital Automotive LP,	it & Developine	110 /0 (1.	ווי ווי אינו	ai iiivesiiiieiiis)
		Term Loan, Second				
3.7	723	Lien	6.000%	4/30/20	B1	3,727,545
0,1	, 20	Capital Automotive LP,	0.00070	1/00/20	٠,	0,727,010
8.1	145	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	8,117,454
-,		Total Real Estate				-, , -
		Management &				
11,8	868	Development				11,844,999
		·	Nuveen Investm	nents		
			38			

F	Principal			Maturity	Ratings	
Am	ount (000)	• • • •	Coupon (4)	(2)	(3)	Value
		Semiconductors & Semi	conductor Equi	pment 3.5°	% (2.2% of To	tal Investments)
\$	0.050	Avago Technologies, Term Loan B	3.750%	5/06/21	BBB	¢ 0.044.667
Ф	9,950	Freescale	3.750%	5/06/21	DDD	\$ 9,944,667
		Semiconductor, Inc.,				
	7,405	Term Loan, Tranche B4	4.250%	2/28/20	B1	7,303,477
		Freescale				
		Semiconductor, Inc.,		–		
	2,963	Term Loan, Tranche B5	5.000%	1/15/21	B1	2,972,066
	2,921	NXP Semiconductor LLC, Term Loan D	3.250%	1/11/20	BBB	2,891,567
	2,321	Total Semiconductors &	3.230 /6	1/11/20	DDD	2,091,507
		Semiconductor				
	23,239	Equipment				23,111,777
		Software 9.1% (5.7% of	f Total Investme	ents)		
	2 000	Blackboard, Inc., Term	A 7500/	10/04/10	р.	0.000.405
	2,920	Loan B3 BMC Software, Inc.,	4.750%	10/04/18	B+	2,909,405
	6,687	Initial Term Loan	5.000%	9/10/20	B1	6,490,134
	0,00.	Compuware	0.00070	0,10,20		0, 100, 101
		Corporation, Tranche				
		B2, Term Loan, First			_	
	6,000	Lien, DD1	6.250%	12/15/21	В	5,695,002
	3,024	Datatel Parent Corp, Term Loan B1	4.000%	7/19/18	BB	2,996,653
	0,024	Emdeon Business	4.00070	7713710		2,000,000
		Services LLC, Term				
	4,708	Loan B2	3.750%	11/02/18	Ba3	4,640,112
		Epicor Software				
	601	Corporation, Term Loan, B2	4.0009/	E/16/10	Do2	610 477
	621	Explorer Holdings, Inc.,	4.000%	5/16/18	Ba3	618,477
	1,906	Term Loan	6.000%	5/02/18	B+	1,907,101
	,	Infor Global Solutions				, , -
		Intermediate Holdings,				
	14,218	Ltd., Term Loan B5	3.750%	6/03/20	Ba3	13,899,794
		Micro Focus				
	3,200	International PLC, Term Loan B	5.250%	11/19/21	BB	3,111,002
	0,200	Micro Focus	3.23070	11/13/21	00	0,111,002
		International PLC, Term				
	3,300	Loan C	4.500%	11/20/19	BB	3,186,150
	0.654	Misys PLC, Term Loan	F 6005/	10/10/10	5	0.070.707
	6,354	B, First Lien	5.000%	12/12/18	B+	6,370,525
		SunGard Data Systems, Inc., Term				
	2,615	Loan E	4.000%	3/08/20	BB	2,599,696
	1,000		9.000%	11/07/22	CCC+	988,750

TransFirst, Inc., Term Loan, Second Lien Zebra Technologies Corporation, Term Loan B, First Lien BB+ 5.610 5,650,326 4.750% 10/27/21 62,163 **Total Software** 61,063,127 Specialty Retail 0.8% (0.5% of Total Investments) Jo-Ann Stores, Inc., Term Loan, First Lien 3,745 4.000% B+ 3/16/18 3,641,582 **Pilot Travel Centers** LLC, Term Loan B, First 1,496 Lien 4.250% 9/30/21 BB 1,501,861 5,241 Total Specialty Retail 5,143,443 Textiles. Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Polymer Group, Inc., 4,468 Initial Term Loan 5.250% 12/19/19 B2 4,440,133 **Trading Companies & Distributors** 1.9% (1.2% of Total Investments) HD Supply, Inc., Term Loan 11,056 4.000% 6/28/18 B+ 10,966,627 Neff Rental/Neff Finance Closing Date Loan, Second Lien В 1,666 7.250% 6/09/21 1,626,517 **Total Trading** Companies & 12,722 **Distributors** 12,593,144 **Transportation Infrastructure** 0.2% (0.1% of Total Investments) Ceva Group PLC. 77 Canadian Term Loan B2 71,315 6.500% 3/19/21 Ceva Group PLC, 449 Dutch B.V., Term Loan B2 6.500% 413,629 3/19/21 Ceva Group PLC, Synthetic Letter of 429 Credit Term Loan 3/19/21 B2 395,199 6.345% Ceva Group PLC, US 619 Term Loan 3/19/21 B2 6.500% 570,524 **Total Transportation** 1,574 Infrastructure 1,450,667 **Wireless Telecommunication Services** 2.5% (1.5% of Total Investments) Asurion LLC, Term Loan B1 9,613 5.000% 5/24/19 Ba3 9,570,517 Fairpoint Communications, Inc., 4,913 Term Loan B В 7.500% 2/11/19 4,914,037 **UPC** Broadband Holding BV, Term Loan 2,000 AΗ 3.250% 6/30/21 BB 1,960,415 **Total Wireless** Telecommunication 16,526 Services 16,444,969 \$ 861,240 **Total Variable Rate** 837,078,274 Senior Loan Interests

	(cost \$857,051,384)	
Shares	Description (1)	Value
	COMMON STOCKS 2.1% (1.3% of Total Investments)	
	Diversified Consumer Services 0.2% (0.2% of Total Investments)	
	Cengage Learning	
78,490	Holdings II LP, (5), (6)	\$ 1,726,780
	Nuveen Investments	
	39	

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

S	Shares	Description (1)						Value
		Hotels, Restaurants & L	.eisure	0.2% (0	.1% of Total	Investments)		
		BLB Worldwide						
	42,041	Holdings Inc., (5), (6)					\$	1,208,679
		Buffets Term Loan, (5),						
	2,670	(6)						5,340
		Total Hotels, Restaurants						1,214,019
		Media 1.7% (1.0% of T	otal Inv	estment	s)			
		Cumulus Media, Inc.,						
	6,597	(5)						22,957
		Metro-Goldwyn-Mayer,						
٦	101,565	(5), (6)						7,414,245
	57,088	Tribune Company, (5)						3,361,912
	45,941	Tribune Company, (7)						
	14.070	Tribune Publishing						000 710
	14,272	Company Total Media					4	299,712
		Professional Services	0.00/ (0	00/ of T	otal Invaatm	onto)	ı	1,098,826
	47,152	Vertrue, Inc., (5), (6)	0.0% (0	1.0 % OI I	otal Investm	ents)		84,874
	47,132	Software 0.0% (0.0% c	of Total I	lnvoetma	ante)			04,074
		Eagle Topco LP, (5),) i Otai i	iiivestiiid	ziilə <i>)</i>			
-	743,286	(7)						1
	10,200	Total Common Stocks (co	nst \$12.4	171 161)			1	4,124,500
		rotal common ctoons (et	σοι φ . Ξ, .	.,,,,,,,		Dations	•	.,,000
						Ratings		
S	Shares	Description (1)	Cou	ıpon		Ratings (3)		Value
S	Shares	Description (1) \$25 PAR (OR SIMILAR)		ipon PREFE	RRED 0.2%	(3)	Inves	Value stments)
S	Shares	Description (1) \$25 PAR (OR SIMILAR) Diversified Consumer S	RETAIL	PREFE		(3) (0.1% of Total		
S	Shares	\$25 PAR (OR SIMILAR)	RETAIL	PREFE		(3) (0.1% of Total		
S	Shares	\$25 PAR (OR SIMILAR) Diversified Consumer S	RETAIL	PREFE		(3) (0.1% of Total		
S	Shares 31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6)	RETAIL Services	PREFE		(3) (0.1% of Total		
S		\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education	RETAIL Services	PREFEF 0.2% ((3) (0.1% of Total I Investments)		stments)
S	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management	RETAIL Services	PREFE 0.2% ((3) (0.1% of Total I Investments) N/R		306,376
S		\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6)	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments)	\$	306,376 717,948
S	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments) N/R	\$	306,376
S	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments) N/R	\$	306,376 717,948
S	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments) N/R	\$	306,376 717,948
S	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments) N/R	\$	306,376 717,948 1,024,324
	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments) N/R N/R	\$	306,376 717,948
Pr	31,157 10,989 rincipal	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349)	RETAIL services 7. 7. er Servic	9REFEF 0.2% (.500% .500% ces	0.1% of Tota	(3) (0.1% of Total I Investments) N/R N/R Ratings	\$	306,376 717,948 1,024,324
Pr	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1)	RETAIL Services 7. 7. er Service Cou	9.2% (0.2% (0.500%) 0.500% 0.500% 0.500%	0.1% of Tota Maturity	(3) (0.1% of Total I Investments) N/R N/R Ratings (3)	\$	306,376 717,948 1,024,324
Pr	31,157 10,989 rincipal	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS	RETAIL services 7 7 er Service Cou	.500% .500% .es	0.1% of Tota Maturity Total Investr	(3) (0.1% of Total I Investments) N/R N/R Ratings (3) ments)	\$	306,376 717,948 1,024,324
Pr	31,157 10,989 rincipal	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equip	RETAIL services 7 7 er Service Cou	.500% .500% .es	0.1% of Tota Maturity	(3) (0.1% of Total I Investments) N/R N/R Ratings (3) ments)	\$	306,376 717,948 1,024,324
Pr	31,157 10,989 rincipal ount (000)	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equip Nortel Networks Corp.,	RETAIL Services 7 7 er Service Cou 0.3% (PREFER 0.2% (.500% .500% ces upon (0.2% of 0.3% (0.2	Maturity Total Investr	(3) (0.1% of Total I Investments) N/R N/R Ratings (3) ments) nvestments)	\$	306,376 717,948 1,024,324 1,024,324 Value
Pr	31,157 10,989 rincipal	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (8)	RETAIL Services 7 7 er Service Cou 0.3% (.500% .500% .es	0.1% of Tota Maturity Total Investr	(3) (0.1% of Total I Investments) N/R N/R Ratings (3) ments)	\$	306,376 717,948 1,024,324
Pr	31,157 10,989 rincipal ount (000)	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (8) Nortel Networks Corp.,	RETAIL services 7. 7. er Service 0.3% ment 1.	PREFER 0.2% (Maturity Total Investr 2% of Total Ir 4/15/12	(3) (0.1% of Total Investments) N/R Ratings (3) ments) nvestments)	\$	306,376 717,948 1,024,324 1,024,324 Value 824,500
Pr	31,157 10,989 rincipal ount (000)	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (8)	RETAIL services 7. 7. er Service 0.3% ment 1.	PREFER 0.2% (.500% .500% ces upon (0.2% of 0.3% (0.2	Maturity Total Investr	(3) (0.1% of Total I Investments) N/R N/R Ratings (3) ments) nvestments)	\$	306,376 717,948 1,024,324 1,024,324 Value

		Total Communications Equipment				
		Total Convertible				
\$	1,850	Bonds (cost \$1,563,750)				1,789,500
Pr	incipal				Ratings	
Amo	unt (000)	Description (1)	Coupon	Maturity	(3)	Value
			18.5% (11.6% of		•	
		Commercial Services & S	Supplies 0.1%	6 (0.1% of Tot	al Investment	ts)
		NES Rental Holdings				
\$	700	Inc., 144A	7.875%	5/01/18	CCC+	\$ 701,750
		Communications Equipn	•	6% of Total In	•	
	2,500	Avaya Inc., 144A	10.500%	3/01/21	CCC+	2,046,875
		Nortel Networks				
	4,000	Limited, (8)	0.000%	7/15/11	N/R	4,180,000
		Total Communications				
	6,500	Equipment				6,226,875
			% (0.3% of Tota	I Investments	s)	
		First Data Corporation,				
	3,000	144A	7.375%	6/15/19	BB	3,146,250
		Containers & Packaging	· ·			
	5,750	Reynolds Group	9.875%	8/15/19	CCC+	6,109,375
			Nuveen Investme	ents		
			40			

Pr	rincipal				Ratings	
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Diversified Telecommunio	cation Services	1.4% (0.9%	of Total Inve	estments)
		Consolidated				
		Communications			_	
\$	1,500	Finance Company	10.875%	6/01/20	В	\$ 1,691,250
	4,000	IntelSat Limited	7.750%	6/01/21	В	3,965,000
	3,800	IntelSat Limited	8.125%	6/01/23	В	3,838,000
		Total Diversified				
	0.000	Telecommunication				0.404.050
	9,300	Services	0	/ /d 00/ -f T	. 4 - 1 1 4	9,494,250
	0.050	Health Care Equipment &				
	3,250	Kinetic Concepts	10.500%	11/01/18	В	3,566,875
	2,000	Kinetic Concepts	12.500%	11/01/19	CCC+	2,210,000
	1 000	Tenet Healthcare	0.7500/	0/04/00	DO	1 055 000
	1,000	Corporation	6.750%	2/01/20	B3	1,055,000
	4 000	Tenet Healthcare	C 0000/	10/01/00	D ₀ O	4 000 000
	4,000	Corporation Total Health Care	6.000%	10/01/20	Ba2	4,330,000
	10,250	Total Health Care				11 161 075
	10,230	Equipment & Supplies Health Care Providers & S	Corvione 2.0%	/1 20/ of Tot	al Investment	11,161,875
		Community Health	beivices 2.0 %	(1.2 % 01 101	ai iiivesiiileii	15)
	4,000	Systems, Inc.	5.125%	8/01/21	Ba2	4,155,000
	4,000	Community Health	J. 12J /6	0/01/21	Daz	4,133,000
	6,400	Systems, Inc.	6.875%	2/01/22	B+	6,797,600
	0,400	lasis Healthcare Capital	0.07378	2/01/22	D _T	0,737,000
	1,200	Corporation	8.375%	5/15/19	CCC+	1,257,000
	1,200	Truven Health Analtyics	0.07070	0/10/10	0001	1,207,000
	1,000	Inc.	10.625%	6/01/20	CCC+	975,000
	.,	Total Health Care	. 0.020 / 0	0,01,20		0.0,000
	12,600	Providers & Services				13,184,600
	,	Media 4.8% (3.0% of Tot	al Investments)			, ,
		CCO Holdings LLC	ĺ			
	1,000	Finance Corporation	5.750%	9/01/23	BB	1,012,500
		Clear Channel				
	1,762	Communications, Inc.	10.000%	1/15/18	CCC	1,532,940
		Clear Channel				
	6,562	Communications, Inc.	9.000%	12/15/19	CCC+	6,397,950
		Clear Channel				
	10,628	Communications, Inc.	14.000%	2/01/21	CCC	8,714,869
		Clear Channel				
	9,500	Communications, Inc.	9.000%	3/01/21	CCC+	9,215,000
	2,000	Dish DBS Corporation	5.875%	7/15/22	BB	2,020,000
	1,500	Dish DBS Corporation	5.875%	11/15/24	BB	1,507,500
		McGraw-Hill Global				
	1,875	Education Holdings	9.750%	4/01/21	BB	2,076,563
	34,827	Total Media	. =			32,477,322
	0.000	•	0.7% of Total Inv		D4	0.407.700
	2,000	Valeant	6.750%	8/15/18	B1	2,127,500
		Pharmaceuticals				

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	International, 144A				
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.000%	10/01/20	B1	1,053,750
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	B1	1,067,500
	VPII Escrow				
3,000	Corporation, 144A	7.500%	7/15/21	B1	3,285,000
7,000	Total Pharmaceuticals				7,533,750
	Real Estate Investment T	rust 0.2% (0.1	% of Total In	vestments	
1,500	Istar Financial Inc.	4.000%	11/01/17	BB	1,466,250
	Semiconductors & Semic	onductor Equip	oment 1.3%	6 (0.8% of T	otal Investments)
	Advanced Micro				
2,000	Devices, Inc.	6.750%	3/01/19	В	1,900,000
	Advanced Micro				
2,800	Devices, Inc.	7.750%	8/01/20	В	2,667,000
	Advanced Micro				
3,168	Devices, Inc.	7.500%	8/15/22	В	2,989,800
	Advanced Micro			_	
1,000	Devices, Inc.	7.000%	7/01/24	В	872,500
	Total Semiconductors &				
	Semiconductor				
8,968	Equipment	_	_		8,429,300
	Software 1.1% (0.7% of	Total Investme	nts)		
0.500	BMC Software Finance	0.4050/	7/45/04	000	0.404.075
2,500	Inc., 144A	8.125%	7/15/21	CCC+	2,184,375
	Boxer Parent Company				
4 500	Inc./BMC Software,	0.0000/	10/15/10	000	4 000 500
1,500	144A	9.000%	10/15/19	CCC+	1,222,500
1,700	Infor Us Inc.	11.500%	7/15/18	В	1,853,000
1,875	Infor Us Inc.	9.375%	4/01/19	В	2,015,625
7,575	Total Software	Nuveen Investme	anto		7,275,500
		Nuveen investme	ziits		
		1.1			

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Р	rincipal				Ratings		
	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
		Wireless Telecommun	ication Services	2.5% (1.6%	6 of Total Inves	tme	nts)
		FairPoint					
		Communications Inc.,			_		
\$	750	144A	8.750%	8/15/19	В	\$	766,875
	8,250	Sprint Corporation	7.875%	9/15/23	BB		8,363,438
	3,750 3,750	Sprint Corporation T-Mobile USA Inc.	7.125% 6.250%	6/15/24 4/01/21	BB BB		3,646,875
	3,730	Total Wireless	0.230%	4/01/21	ББ		3,871,874
		Telecommunication					
	16,500	Services					16,649,062
	. 0,000	Total Corporate					. 5,5 . 5,5 5
		Bonds (cost					
\$	124,470	\$123,774,468)					123,856,159
	rincipal				Ratings		
Amo	ount (000)		Coupon	Maturity	(3)		Value
		ASSET-BACKED SECU	JRITIES 5.7% (3	3.5% of Tota	l Investments)		
		Bluemountain					
		Collateralized Loan					
\$	1,200	Obligation, Series 2012 2A E14	5.329%	11/20/24	ВВ	\$	1,117,411
φ	1,200	BlueMountain	5.529 /6	11/20/24	ББ	φ	1,117,411
		Collateralized Loan					
		Obligations Limited					
	2,500	2012-1A, 144A	5.734%	7/20/23	BB		2,372,493
		Carlyle Global Market					·
		Strategies					
		Collateralized Loan					
		Obligations, Series					
	500	2013-2A E	5.234%	4/18/25	BB		456,009
		Carlyle Global Market					
		Strategies, Collateralized Loan					
		Obligations, Series					
	1,750	2013-3A, 144A	4.834%	7/15/25	BB		1,557,836
	.,	Finn Square		1710720			1,001,000
		Collateralized Loan					
		Obligations Limited,					
	1,000	Series 2012-1A, 144A	5.281%	12/24/23	BB		921,304
		Flatiron Collateralized					
		Loan Obligation					
	1.500	Limited, Series	4.0040/	1/15/00	DD		1 0 4 5 0 0 0
	1,500	2011-1A	4.634%	1/15/23	BB		1,345,008
	500	ING Investment Management,	5.234%	4/15/24	BB		447,513
		Collateralized Loan					
		Collateralized Loan					

Obligation, 2013-1A D, 144A LCM Limited Partnership, Collateralized Loan Obligation 2012A, 144A BB 2,700 5.984% 10/19/22 2,587,035 LCM Limited Partnership, Collateralized Loan 6,000 Obligation, 2015A 5.227% 2/25/17 BB 5,375,118 LCM Limited Partnership, Collateralized Loan Obligation, Series 3,000 10AR, 144A 5.734% 4/15/22 BB 2,887,323 LCM Limited Partnership, Collateralized Loan Obligation, Series 11A 1,500 BB 5.384% 4/19/22 1,407,026 Madison Park Funding Limited. 1,500 Series 2012-10A 4/22/22 BB 5.582% 1,403,924 Madison Park Funding Limited, Collateralized Loan Obligations, Series 1,500 2012-8A, 144A BB 5.484% 1/20/25 1,469,195 North End CLO Limited, Loan Pool, 500 144A 4.833% 7/17/25 BB 434,658 Northwoods Capital Corporation, Collateralized Loan 750 Obilgations 2012-9A 5.334% 1/18/24 BB 675,464 Oak Hill Credit Partners IV Limited. Collateralized Loan **Obligation Series** 2012-6A BB 3,000 5.724% 5/15/23 2,845,206 Oak Hill Credit Partners Series 800 BB 2013-9A 5.234% 10/20/25 725,412 Oak Hill Credit Partners, Series 3,360 2012-7A BB 3,087,981 5.229% 11/20/23 Race Point Collateralized Loan **Obligation Series** 3,000 2012-7A, 144A 5.225% 11/08/24 BB 2,757,488 1,000 6.231% 12/15/22 BB 1,001,058

		Race Point				
		Collateralized Loan				
		Obligation Limited				
		2011-5AR, 144A				
		Race Point				
		Collateralized Loan				
		Obligations, Series				
	3,000	2012-6A, 144A	5.727%	5/24/23	BB	2,960,996
	0,000	Total Asset-Backed	0.12170	0/2 1/20	55	2,000,000
		Securities (cost				
\$	40,560	\$37,302,983)				37,835,458
	Shares	Description (1), (9)				Value
	Silaies	INVESTMENT COMPAN	IEC 16%/11	0% of Total li	nvoetmonte	
		Eaton Vance	1.0 /6 (1.0	76 OI TOLAI II	ivestillellts	3)
		Floating-Rate Income				
	252 669	Trust Fund				4 904 765
	353,668	Eaton Vance Senior				4,894,765
	060 E06					6.052.662
	968,586	Income Trust	sian (anat fit 1 O	01 E00)		6,053,663
		Total Investment Compar			18	10,948,428
)	Total Long-Term Invest	ments (cost \$ i	,044,247,604	1)	1,026,656,643
	Principal	D				M. I
Am	ount (000)		Coupon	Maturity		Value
	40.700	SHORT-TERM INVESTM		(4.1% of 10ta	ii investme	•
\$	43,760	Repurchase	0.000%			\$ 43,759,690
Ф	43,760	Agreement with Fixed	0.000%			\$ 43,759,690
Ф	43,760	Agreement with Fixed Income Clearing	0.000%			\$ 43,759,690
Ф	43,760	Agreement with Fixed Income Clearing Corporation, dated	0.000%			\$ 43,759,690
Ф	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15,	0.000%			\$ 43,759,690
Ф	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price	0.000%			\$ 43,759,690
Φ	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690,	0.000%			\$ 43,759,690
Φ	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by	0.000%			\$ 43,759,690
Φ	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S.	0.000%			\$ 43,759,690
Þ	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes,	0.000%			\$ 43,759,690
Þ	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19,	0.000%			\$ 43,759,690
Þ	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538,	0.000%			\$ 43,759,690
Þ	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19,	0.000%	2/02/15		\$ 43,759,690
B	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538,	0.000%	2/02/15		\$ 43,759,690
A	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S.	0.000%	2/02/15		\$ 43,759,690
Ð	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes,	0.000%	2/02/15		\$ 43,759,690
Ð	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18,				\$ 43,759,690 43, 759,690
A	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769	ments (cost \$	43,759,690)		
A	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769 Total Short-Term Invest	ments (cost \$4 \$1,088,007,29	43,759,690)		43,759,690
A	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769 Total Short-Term Invest Total Investments (cost	ments (cost \$ ⁴ \$1,088,007,29 0), (11)	43,759,690) 4) 160.1%	n Value	43,759,690 1,070,416,333
A	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769 Total Short-Term Invest Total Investments (cost Borrowings (40.4)% (1	ments (cost \$ ⁴ \$1,088,007,29 0), (11)	43,759,690) 4) 160.1%	on Value	43,759,690 1,070,416,333
B	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769 Total Short-Term Invest Total Investments (cost Borrowings (40.4)% (10.45)	ments (cost \$4 \$1,088,007,29 0), (11) ferred Shares,	43,759,690) 4) 160.1%	on Value	43,759,690 1,070,416,333 (270,300,000)
B	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769 Total Short-Term Invest Total Investments (cost Borrowings (40.4)% (12)	ments (cost \$4 \$1,088,007,29 0), (11) ferred Shares, ilities 1.1%	43,759,690) 4) 160.1% at Liquidatio	on Value	43,759,690 1,070,416,333 (270,300,000) (139,000,000)
Ð	43,760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769 Total Short-Term Invest Total Investments (cost Borrowings (40.4)% (1 Variable Rate Term Pref (20.8)% (12)	ments (cost \$4 \$1,088,007,29 0), (11) ferred Shares, ilities 1.1%	43,759,690) 4) 160.1% at Liquidatio ares 100%	n Value	43,759,690 1,070,416,333 (270,300,000) (139,000,000) 7,666,393

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. The rate shown is the coupon as of the end of the reporting period.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) 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.
- (9) A copy of the most recent financial statements for these investment companies can be obtained directly from the Securities and Exchange Commission on its website at http://www.sec.gov.
- (10) Borrowings as a percentage of Total Investments is 25.3%.
- (11) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.
- (12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.0%.

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.

See accompanying notes to financial statements.

Nuveen Investments

JRO
Nuveen Floating Rate Income Opportunity Fund
Portfolio of Investments January 31, 2015 (Unaudited)

	rincipal	Description (1)	Couran (4)	Maturity	Ratings	Value
Am	ount (000)		Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTMI				
		VARIABLE RATE SENIO (4)	JR LOAN INTERE	:515 126.0°	% (79.1% 01 1	iotai investments)
		Aerospace & Defense	1 1% (0 7% of To	stal Investme	inte)	
		B/E Aerospace, Inc.,	1.1 /6 (0.7 /6 01 10	iai iiivestiiie	iiiə)	
\$	3,250	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 3,258,369
Ψ	0,200	Sequa Corporation,	1.00070	12/10/21		Ψ 0,200,000
	1,960	Term Loan B	5.250%	6/19/17	В	1,888,950
	1,000	Total Aerospace &	0.20070	o, 10, 11	_	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	5,210	Defense				5,147,319
	,	Airlines 3.4% (2.2% o	f Total Investmen	ts)		, ,
		American Airlines, Inc.,		·		
	2,000	Term Loan B, First Lien	4.250%	10/08/21	BB	2,007,084
		American Airlines, Inc.,				
	2,455	Term Loan	3.750%	6/27/19	BB	2,442,526
		Delta Air Lines, Inc.,				
	5,870	Term Loan B1	3.250%	10/18/18	BBB	5,817,871
		Delta Air Lines, Inc.,				
	2,940	Term Loan B2	2.417%	4/18/16	BBB	2,927,872
		US Airways, Inc., Term				
	2,970	Loan B1	3.500%	5/23/19	BB	2,940,671
	16,235	Total Airlines				16,136,024
			3% of Total Inves	tments)		
	0.005	Chrysler Group LLC,	0.0500/	10/01/10	DD	0.004.570
	9,925	Tranche B, Term Loan	3.250%	12/31/18	BB+	9,881,578
	E ECO	Formula One Group,	4.7500/	7/30/21	В	E 400 E00
	5,568	Term Loan, First Lien Formula One Group,	4.750%	7/30/21	Ь	5,402,528
	1,500	Term Loan, Second Lien	7.750%	7/29/22	CCC+	1,460,625
	16,993	Total Automobiles	7.73076	1/25/22	000+	16,744,731
	10,000	Building Products 0.7	% (0.4% of Total	Investments)	10,1 ++,101
		Gates Global LLC, Term	/5 (511/5 01 1 otal		,	
	1,995	Loan	4.250%	7/03/21	B+	1,954,031
	1,000	Quikrete Holdings, Inc.,		.,		1,001,001
	1,170	Term Loan, First Lien	4.000%	9/28/20	B+	1,157,230
	3,165	Total Building Products				3,111,261
		Capital Markets 1.0%	(0.6% of Total Inv	restments)		
		Citco III Limited, Term		-		
	2,823	Loan B	4.250%	6/29/18	N/R	2,814,516
		Guggenheim Partners				
	1,975	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,972,531
	4,798	Total Capital Markets				4,787,047

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	Chemicals 2.1% (1.4% of To	tal Invactn	nonto)		
	Ineos US Finance LLC,	ilai iiivesii	nems)		
2,452	Cash Dollar, Term Loan	3.750%	5/04/18	BB	2,390,891
2,432	Mineral Technologies,	J. 7 JU 70	3/04/10	00	2,090,091
	Inc., Term Loan B, First				
5,639	Lien	4.000%	5/07/21	BB	5,604,731
3,003	PQ Corporation, Term	4.000 /0	5/07/21		3,004,701
1,470	Loan B	4.000%	8/07/17	B+	1,449,420
.,	W.R Grace & Co.,	1100070	0,01,11		1,110,120
	Delayed Draw, Term				
163	Loan	3.000%	2/03/21	BBB	163,030
	W.R Grace & Co., Exit				,
454	Term Loan	3.000%	2/03/21	BBB	453,060
10,178	Total Chemicals				10,061,132
	Commercial Services & Supp	lies 2.9%	(1.8% of Tot	al Investment	s)
	ADS Waste Holdings,				
	Inc., Initial Term Loan,				
972	Tranche B2	3.750%	10/09/19	B+	946,768
	Education Management				
	LLC, Tranche A, Term				
261	Loan	5.500%	7/02/20	N/R	245,976
	Education Management				
405	LLC, Tranche B, Term	0.5000/	7/00/00	N/D	050.050
435	Loan	8.500%	7/02/20	N/R	359,258
070	HMH Holdings, Inc.,	4.0500/	F/00/4.0	D4	000.050
973	Term Loan, First Lien iQor US, Inc., Term	4.250%	5/22/18	B1	968,853
3,373	Loan, First Lien	6.000%	4/01/21	В	3,162,420
5,575	iQor US, Inc., Term	0.000 /6	4/01/21	Ь	3,102,420
1,000	Loan, Second Lien	9.750%	4/01/22	CCC+	922,500
1,000	Millennium Laboratories,	0.70070	1/01/22	0001	022,000
	Inc., Tranche B, Term				
6,965	Loan	5.250%	4/16/21	B+	6,950,492
	Total Commercial				, , -
13,979	Services & Supplies				13,556,267
·	Communications Equipment	1.2% (0.8	8% of Total In	vestments)	
	Avaya, Inc., Term Loan	-		-	
4,444	В3	4.668%	10/26/17	B1	4,257,607
	Avaya, Inc., Term Loan				
1,608	B6	6.500%	3/31/18	B1	1,574,679
	Total Communications				
6,052	Equipment	_			5,832,286
	N	Nuveen Investm 44	ents		
		44			

Principal Amount (000)	• • • •	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	2.7% (1.7% o		•	
\$ 12,838	Dell, Inc., Term Loan B	4.500%	4/29/20	BBB	\$12,862,572
	Containers & Packaging	0.5% (0.4% of	Total Investi	ments)	
	BWAY Holding				
	Company, Term Loan B,			_	
2,554	First Lien	5.500%	8/14/20	B2	2,554,898
	Diversified Consumer Ser	vices 6.7% (4	.2% of Total	Investments)	
	Cengage Learning				
4.040	Acquisitions, Inc., Exit	7.0000/	0/04/00	Б	4 700 040
4,810	Term Loan	7.000%	3/31/20	B+	4,786,842
	Harland Clarke Holdings				
0.004	Corporation, Term Loan	7.0000/	E/00/4.0	Б	0.400.770
2,391	B3	7.000%	5/22/18	B+	2,409,779
	Harland Clarke Holdings Corporation, Term Loan				
1,463	B4	6.000%	8/04/19	B+	1,463,186
1,403	Hilton Hotels	0.000 /6	0/04/19	DŦ	1,400,100
	Corporation, Term Loan				
11,202	B2	3.500%	10/25/20	BB+	11,087,917
11,202	Laureate Education,	0.00070	10/20/20		11,007,017
1,930	Inc., Term Loan B	5.000%	6/15/18	В	1,819,412
.,,,,,	New Albertson's, Inc.,	0.00070	G, 1 G, 1 G	_	.,0.0,
2,647	Term Loan	4.750%	6/24/21	Ba3	2,618,754
,	ServiceMaster				, ,
7,339	Company, Term Loan	4.250%	7/01/21	B+	7,238,576
	Total Diversified				
31,782	Consumer Services				31,424,466
	Diversified Financial Serv	ices 1.5% (0.9	9% of Total li	nvestments)	
	Home Loan Servicing				
	Solutions, Ltd., Term	. =	- / /	_	
2,463	Loan B	4.500%	6/26/20	B+	2,312,411
	Ocwen Financial				
400	Corporation, Term Loan	F 0000/	0/45/40	Б	170 504
188	B DCC Conital Town Loon	5.000%	2/15/18	B+	176,564
2,931	RCS Capital, Term Loan	6.500%	4/29/19	В	2,821,176
1,500	TransFirst, Inc., Term Loan, First Lien	5.500%	11/12/21	В	1,500,470
1,500	Total Diversified	5.500%	11/12/21	D	1,300,470
7,082	Financial Services				6,810,621
7,002	Diversified Telecommunic	eation Services	6 6% (4 2%	6 of Total Inve	
	Greeneden U.S.		0.0 /0 (T.E /	J. 10tal 11146	
	Holdings II LLC, Term				
1,078	Loan B	4.000%	2/08/20	В	1,058,741
	Intelsat Jackson				, -,
	Holdings, S.A., Tranche				
959	B2, Term Loan	3.750%	6/30/19	BB	949,735
	Level 3 Financing, Inc.,				
4,000	Term Loan B, First Lien	4.500%	1/31/22	BB	4,010,832

	Level 3 Financing, Inc.,				
2,667	Term Loan, Tranche B3	4.000%	8/01/19	BB	2,651,667
773	Presidio, Inc., Term Loan B	5.000%	3/31/17	B+	770 560
113	SBA Communication,	5.000%	3/31/17	D+	772,562
	Incremental Term Loan,				
1,244	Tranche B1	3.250%	3/24/21	BB	1,224,835
	TelX Group, Inc., Initial				
1,493	Term Loan, First Lien	4.500%	4/09/20	B1	1,472,911
750	TelX Group, Inc., Initial	7.5000/	1/00/01	000	704.504
750	Term Loan, Second Lien	7.500%	4/09/21	CCC	734,531
9,465	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	Ba3	9,420,211
3,403	Ziggo N.V., Term Loan	4.7 00 70	4/01/13	Бао	5,420,211
3,328	B1	3.500%	1/15/22	BB	3,248,747
	Ziggo N.V., Term Loan				
2,145	B2	3.500%	1/15/22	BB	2,093,554
0.507	Ziggo N.V., Term Loan	0.5000/	4 /4 5 /00	DD	0.440.440
3,527	B3, Delayed Draw Total Diversified	3.500%	1/15/22	BB	3,443,148
	Telecommunication				
31,429	Services				31,081,474
- , -	Electronic Equipment, Ins	truments & Co	mponents	0.5% (0.3%	of Total Investments)
	SMART Modular				
	Technologies, Inc., Term				
2 468	Loon B	0 0500/	0/00/47	D	0.440.040
2,468	Loan B	8.250%	8/26/17	B	2,442,946
2,400	Energy Equipment & Serv		.8% of Total		
	Energy Equipment & Serv Drill Rigs Holdings, Inc.,	ices 1.3% (0	.8% of Total	Investment	s)
4,053	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan				
	Energy Equipment & Serv Drill Rigs Holdings, Inc.,	ices 1.3% (0	.8% of Total	Investment	s)
	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan	ices 1.3% (0	.8% of Total	Investment	s)
4,053	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group	ices 1.3% (0 6.000%	3/31/21	Investment	3,159,155
4,053 673	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited,	6.000% 9.500%	3/31/21 3/06/18	B+ N/R	3,159,155 642,849
4,053	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B	ices 1.3% (0 6.000%	3/31/21	Investment	3,159,155
4,053 673 1,384	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A.,	6.000% 9.500% 5.000%	3/31/21 3/06/18 10/25/17	B+ N/R B	3,159,155 642,849 1,013,857
4,053 673	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B	6.000% 9.500%	3/31/21 3/06/18	B+ N/R	3,159,155 642,849
4,053 673 1,384	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services	6.000% 9.500% 5.000% 4.500%	3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857
4,053 673 1,384 1,450	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing	6.000% 9.500% 5.000%	3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857 1,124,959
4,053 673 1,384 1,450 7,560	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term	6.000% 9.500% 5.000% 4.500% 6.7% (4.2% o	3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857 1,124,959 5,940,820
4,053 673 1,384 1,450	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2	6.000% 9.500% 5.000% 4.500%	3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857 1,124,959
4,053 673 1,384 1,450 7,560	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term	6.000% 9.500% 5.000% 4.500% 4.750%	3/31/21 3/06/18 10/25/17 6/03/18 f Total Inves	B+ N/R B B+ Stments) BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664
4,053 673 1,384 1,450 7,560	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2	6.000% 9.500% 5.000% 4.500% 6.7% (4.2% o	3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857 1,124,959 5,940,820
4,053 673 1,384 1,450 7,560	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4	6.000% 9.500% 5.000% 4.500% 4.750%	3/31/21 3/06/18 10/25/17 6/03/18 f Total Inves	B+ N/R B B+ Stments) BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664
4,053 673 1,384 1,450 7,560 3,473 15,000	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien BJ's Wholesale Club,	6.000% 6.000% 9.500% 5.000% 4.500% 4.750% 5.500%	3/31/21 3/06/18 10/25/17 6/03/18 f Total Inves 3/21/19 8/25/21	B+ N/R B B+ Stments) BB BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830
4,053 673 1,384 1,450 7,560 3,473 15,000 3,500	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien BJ's Wholesale Club, Inc., Replacement Loan,	6.000% 6.000% 9.500% 5.000% 4.500% 4.750% 5.500%	3/31/21 3/06/18 10/25/17 6/03/18 f Total Inves 3/21/19 8/25/21 8/25/21	B+ N/R B B+ stments) BB BB BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830 3,499,027
4,053 673 1,384 1,450 7,560 3,473 15,000 3,500	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien BJ's Wholesale Club, Inc., Replacement Loan, First Lien	1.3% (0 6.000% 9.500% 5.000% 4.500% 4.750% 5.500% 4.500%	3/31/21 3/06/18 10/25/17 6/03/18 f Total Inves 3/21/19 8/25/21 8/25/21	B+ N/R B B+ stments) BB BB BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830 3,499,027 3,263,641
4,053 673 1,384 1,450 7,560 3,473 15,000 3,500	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien BJ's Wholesale Club, Inc., Replacement Loan,	6.000% 6.000% 9.500% 5.000% 4.500% 4.750% 5.500%	3/31/21 3/06/18 10/25/17 6/03/18 f Total Inves 3/21/19 8/25/21 8/25/21	B+ N/R B B+ stments) BB BB BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830 3,499,027

	0 11:				
	Second Lien				
	Rite Aid Corporation, Tranche 2, Term Loan,				
1,175	Second Lien	4.875%	6/21/21	B+	1,177,938
	Supervalu, Inc., New				
2,652	Term Loan	4.500%	3/21/19	BB	2,635,056
	Total Food & Staples				
31,603	Retailing				31,504,176
		Nuveen Investm	ents		
		45			

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Food Products 7.4% (4.6% of Total Investments) H.J Heinz Company, C. 2004 Form Lean PO	0
• •	0
Φ COO4 Town Loop DO Φ COO4 Φ	0
\$ 6,884 Term Loan B2 3.500% 6/05/20 BB+ \$ 6,882,15	
Hearthside Group	
Holdings, Term Loan,	
1,493 First Lien 4.500% 6/02/21 B1 1,488,76 Jacobs Douwe Egberts,	9
6,000 Term Loan B 3.500% 7/23/21 BB 5,937,49	ıΩ
Pinnacle Foods Finance	
1,925 LLC, Term Loan G 3.000% 4/29/20 BB+ 1,882,33	8
US Foods, Inc.,	
14,161 Incremental Term Loan 4.500% 3/31/19 B2 14,134,06	57
Wilton Products, Inc.,	
4,375 Tranche B, Term Loan 7.500% 8/30/18 B 4,123,65	
34,838 Total Food Products 34,448,47	2
Health Care Equipment & Supplies 3.1% (1.9% of Total Investments)	
Ardent Medical	
Services, Inc., Term 714 Loan, Second Lien 11.000% 1/02/19 CCC+ 715,62	5
CareCore National LLC,	.5
1,496 Term Loan 5.500% 3/05/21 B 1,494,36	i1
ConvaTec, Inc., Dollar	•
2,015 Term Loan 4.000% 12/22/16 Ba3 2,014,74	.0
Kinetic Concepts, Inc.,	
2,235 Term Loan D1 4.000% 5/04/18 BB 2,214,57	'9
Onex Carestream	
Finance LP, Term Loan,	
4,486 First Lien 5.000% 6/07/19 B+ 4,486,07	7
Onex Carestream Finance LP, Term Loan,	
2,553 Second Lien 9.500% 12/07/19 B 2,538,82	6
United Surgical Partners	.0
International, Inc.,	
978 Incremental Term Loan 4.750% 4/03/19 B1 977,18	0
Total Health Care	
14,477 Equipment & Supplies 14,441,38	8
Health Care Providers & Services 4.8% (3.0% of Total Investments)	
BioScrip, Inc., Delayed	_
470 Draw, Term Loan 6.500% 7/31/20 B1 469,48	37 -
BioScrip, Inc., Initial	'O
783 Term Loan B 6.500% 7/31/20 B1 782,47 Community Health	Ø
Systems, Inc., Term	
3,960 Loan D 4.250% 1/27/21 BB 3,963,09	3
7,685 6.750% 5/04/18 B 7,735,77	

Drumm Investors LLC, Term Loan Genesis Healthcare В 910,477 867 LLC, Term Loan 10.000% 12/04/17 Heartland Dental Care, Inc., Term Loan, First B1 1,470 Lien 5.500% 12/21/18 1,455,340 Heartland Dental Care, Inc., Term Loan, 1,500 Second Lien 6/21/19 CCC+ 1,489,688 9.750% LHP Operations Co. 1,303 LLC, Term Loan B 9.000% 7/03/18 В 1,257,044 **National Mentor** Holdings, Inc., Term Loan B B+ 1,619 4.250% 1/31/21 1,598,454 One Call Care Management, Inc., 2,471 Term Loan B B1 5.000% 11/27/20 2,447,320 Skilled Healthcare Group Inc., Term Loan В 604 4/09/16 604,635 7.000% **Total Health Care** 22,732 Providers & Services 22,713,795 **Health Care Technology** 0.7% (0.4% of Total Investments) Catalent Pharma Solutions, Inc., Term 3,134 4.250% 5/20/21 BB Loan 3,129,550 Hotels, Restaurants & Leisure 5.8% (3.6% of Total Investments) Burger King Corporation, Term Loan 8,444 B, First Lien 4.500% 12/12/21 B+ 8,463,580 CCM Merger, Inc., Term 2,492 Loan B 8/08/21 B+ 2,486,860 4.500% CityCenter Holdings LLC, Term Loan 3,864 BB 3,848,918 4.250% 10/16/20 Extended Stay America, 400 Inc., Term Loan 5.000% 6/24/19 B+ 402,000 **Intrawest Resorts** Holdings, Inc., Initial 2,229 Term Loan B+ 5.500% 12/09/20 2,228,744 MGM Resorts International, Term 1,960 BB Loan B 3.500% 12/20/19 1,932,560 Scientific Games Corporation, Term Loan 2,000 BB B2 6.000% 10/01/21 1,978,750 Scientific Games 2,970 Corporation, Term Loan BB 2,939,062 6.000% 10/18/20 Station Casino LLC, 2,854 Term Loan B 3/02/20 B+ 4.250% 2,817,684 Total Hotels. 27,213 Restaurants & Leisure 27,098,158

Household Durables	0.3%	(0.2% of Total Investments)
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	riouscrioia Darabics 0.0	/0 (0.2 /0 OI 10t	ai ilivestillei	113)	
242	Serta Simmons Holdings LLC, Term	4.0500/	10/04/10	_	000.040
916	Loan	4.250%	10/01/19	B+	908,848
653	Tempur-Pedic International, Inc., New Term Loan B	3.500%	3/18/20	BB+	645,252
	Total Household				
1,569	Durables				1,554,100
	Industrial Conglomerates	0.2% (0.1% c	of Total Inves	tments)	
	Brand Energy & Infrastructure Services,	,		,	
898	Inc., Initial Term Loan	4.750%	11/26/20	B1	849,446
		Nuveen Investme 46	ents		

	rincipal ount (000)	Description (1)	upop (4)	Maturity	Ratings	Value
AIIIO	uni (000)	Description (1) Co Insurance 2.4% (1.5% of Tot	oupon (4)	(2)	(3)	value
		Alliant Holdings I LLC,	ai ilivestille	113)		
		Delayed Draw, Term				
\$	191	Loan, WI/DD	TBD	TBD	B+	\$ 190,772
ų.		Alliant Holdings I LLC,	.22			Ψ,
		Incremental Term Loan,				
	809	WI/DD	TBD	TBD	B+	807,978
		Alliant Holdings I LLC,				
		Initial Term Loan B,				
	1,469	First Lien	4.250%	12/20/19	B+	1,448,718
		Hub International				
		Holdings, Inc., Initial	4.0500/	10/00/00	5 .	
	4,448	Term Loan	4.250%	10/02/20	B1	4,321,986
		USI Holdings				
	4,668	Corporation, Initial Term Loan	4.250%	12/27/19	B1	4,603,615
	11,585	Total Insurance	4.230%	12/27/19	ы	11,373,069
	11,505		% (0.7% of 1	Total Investm	ents)	11,373,009
		Travelport LLC, Term	70 (0.1 70 01	otal ilivestili	Citto	
	5,000	Loan B, First Lien	6.000%	9/02/21	B2	5,013,750
	0,000	Internet Software & Services		of Total Inve		2,010,100
		Sabre Inc., Term Loan	•		,	
	741	B2	4.500%	2/19/19	Ba3	734,885
		Sabre Inc., Term Loan				
	290	С	4.000%	2/19/18	Ba3	285,722
	3,430	Sabre Inc., Term Loan	4.000%	2/18/19	Ba3	3,384,981
	5 000	Tibco Software, Inc.,	0.5000/	4.4.105.100	D.	5 740 007
	5,833	Term Loan B	6.500%	11/25/20	B1	5,716,667
	10.004	Total Internet Software				10 100 055
	10,294	& Services IT Services 1.2% (0.7% of To	stal Invactm	anta)		10,122,255
		EIG Investors Corp.,	olai iiivesiiii	#11(5 <i>)</i>		
	5,139	Term Loan	5.000%	11/09/19	В	5,139,375
	0,100	VFH Parent LLC, New	0.00070	11/00/10		0,100,070
	247	Term Loan	5.750%	11/08/19	N/R	245,724
		Zayo Group LLC, Term				,
	129	Loan B	4.000%	7/02/19	B1	127,836
	5,515	Total IT Services				5,512,935
		Leisure Equipment & Product	s 2.0% (1.	3% of Total Ir	vestments)	
		24 Hour Fitness				
		Worldwide, Inc., Term	. ===			
	2,270	Loan B	4.750%	5/28/21	Ba3	2,203,597
		Bombardier Boarding Boardington				
	4.020	Recreational Products,	4.0009/	1/20/10	BB+	2 047 710
	4,030	Inc., Term Loan Equinox Holdings, Inc.,	4.000%	1/30/19	DD+	3,947,719
		New Initial Term Loan,				
	2,162	First Lien	5.000%	1/31/20	B1	2,148,061
	2,102	I HOL LIOH	3.000 /0	./01/20	5 1	<u>_</u> , 1 10,001

	Four Coscons Holdings				
	Four Seasons Holdings, Inc., Term Loan,				
1,000	Second Lien	6.250%	12/27/20	В	1,001,250
1,000	Total Leisure	0.230 /6	12/21/20	Ь	1,001,200
9,462	Equipment & Products				9,300,627
3,402	Machinery 1.1% (0.7% of	Total Investme	ents)		3,000,027
	Doosan Infracore				
	International, Inc., Term				
3,978	Loan	4.500%	5/27/21	BB	3,978,333
ĺ	Rexnord LLC, Term				, ,
998	Loan B	4.000%	8/21/20	BB	982,001
4,976	Total Machinery				4,960,334
	Media 19.5% (12.2% of To	otal Investmen			
1,425	Acosta, Inc., Term Loan	5.000%	9/26/21	B1	1,430,241
	Advantage Sales &				
	Marketing, Inc.,				
	Delayed Draw, Term				
71	Loan	4.250%	7/23/21	B1	70,139
	Advantage Sales &				
0.104	Marketing, Inc., Term	4.0E00/	7/05/01	D4	0.104.100
2,124	Loan, First Lien Advantage Sales &	4.250%	7/25/21	B1	2,104,180
	Marketing, Inc., Term				
1,450	Loan, Second Lien	7.500%	7/25/22	CCC+	1,424,625
1,430	Affinion Group	7.500 /6	1/25/22	000+	1,424,023
	Holdings, Inc., Initial				
	Term Loan, Second				
2,221	Lien	8.500%	10/31/18	В3	1,924,338
·	Affinion Group				,
	Holdings, Inc., Term				
1,330	Loan, First Lien	6.750%	4/30/18	B1	1,246,689
	Catalina Marketing				
	Corporation, Term				
3,483	Loan, First Lien	4.500%	4/09/21	B+	3,327,964
	Catalina Marketing				
4 500	Corporation, Term	7.7500/	4/44/00	000	4 000 000
1,500	Loan, Second Lien	7.750%	4/11/22	CCC+	1,360,000
	Clear Channel				
2 479	Communications, Inc.,	6.921%	1/20/10	CCC	2 215 060
2,478	Tranche D, Term Loan Clear Channel	0.92170	1/30/19	CCC+	2,315,960
	Communications,				
1,646	Inc.,Term Loan E	7.671%	7/30/19	CCC+	1,560,240
1,510	Cumulus Media, Inc.,		.,55,10	3001	1,000,210
9,966	Term Loan B	4.250%	12/23/20	B+	9,760,415
2,023	Emerald Expositions	-50,5			-,,
	Holdings, Inc., Term				
2,620	Loan, First Lien	4.750%	6/17/20	BB	2,593,971
	EMI Music Publishing				
201	LLC, Term Loan B	3.750%	6/29/18	BB	198,939
594		3.750%	6/13/21	BB	586,856

	Cray Talaviaian Inc				
	Gray Television, Inc., Initial Term Loan				
	IMG Worldwide, Inc.,				
1,990	First Lien	5.250%	5/06/21	B1	1,949,579
,	Interactive Data				, ,
	Corporation, Term Loan				
3,234	В	4.750%	5/02/21	B+	3,228,699
	McGraw-Hill Education				
0.500	Holdings LLC,	E 7E00/	0/00/10	р.	0.505.151
2,522	Refinancing Term Loan McGraw-Hill Education	5.750%	3/22/19	B+	2,525,151
	Holdings LLC, Term				
2,475	Loan B	6.250%	12/18/19	BB	2,477,062
·	Mediacom Broadband				
	LLC, Tranche G, Term				
1,955	Loan	4.000%	1/20/20	BB	1,935,450
0.750	Numericable Group	4.5000/	E/04/00	D 0	0.707.000
3,753	S.A., Term Loan B1	4.500%	5/21/20	Ba3	3,737,329
3,247	Numericable Group S.A., Term Loan B2	4.500%	5/21/20	Ba3	3,233,299
U, <u>L</u> + 1	Radio One, Inc., Term	7.500 /6	3/21/20	Dao	0,200,233
3,376	Loan B, First Lien	7.500%	3/31/16	B+	3,397,545
	Springer Science &				•
	Business Media, Inc.,				
1,615	Term Loan B3	4.750%	8/14/20	В	1,602,717
		Nuveen Investme 47	ents		

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal ount (000)	• • • •	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Media (continued)				
\$ 25,569	Tribune Company, Term Loan B	4.000%	12/27/20	BB+	\$25,265,576
	Univision Communications, Inc., Replacement Term				
8,450	Loan, First Lien Weather Channel	4.000%	3/01/20	B+	8,334,826
1,520	Corporation, Term Loan, Second Lien	7.000%	6/26/20	В3	1,422,265
1,481	WMG Acquisition Corporation, Tranche B, Refinancing Term Loan	3.750%	7/01/20	B+	1,434,035
554	Yell Group PLC, Term Loan A2	5.247%	3/01/19	CCC+	840,871
44	Yell Group PLC, Term Loan A2, (7)	1.500%	3/03/19	CCC+	0.10,07.1
	Yell Group PLC, Term Loan B2, Payment in		3/03/24	CCC	
1,286 94,180	Kind, (7) Total Media Multiline Retail 0.7% (0.	0.000%		CCC	91,288,961
	•	4 /6 OI TOLAI IIIV	estillellis)		
384	Hudson's Bay Company, Term Loan B, First Lien	4.750%	11/04/20	BB	385,820
2,861 3,245	J.C. Penney Corporation, Inc., Term Loan Total Multiline Retail	5.000%	6/20/19	В	2,783,151 3,168,971
3,243	Oil, Gas & Consumable F	uele 2.5% (1.6	5% of Total Ir	voetmonte)	3,100,371
	Western Refining, Inc.,	ueis 2.5 /6 (1.0	70 OI TOTALII	ivestilients	
847	Term Loan B	4.250%	11/12/20	BB	819,686
588	Citgo Petroleum Corporation, Term Loan B	4.500%	7/29/21	B+	565,280
2,330	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B2	2,147,263
3,980	Energy and Exploration Partners, Term Loan EP Energy LLC, Term	7.750%	1/22/19	N/R	2,912,242
173	Loan B3, Second Lien Fieldwood Energy LLC,	3.500%	5/24/18	Ва3	162,067
3,185	Term Loan, Second Lien	8.375%	9/30/20	B2	1,952,326
2,941	Seadrill Partners LLC, Initial Term Loan	4.000%	2/21/21	BB B1	2,340,913
200		5.250%	8/04/21	B1	191,978

	Southcross Energy Partners L.P., Opco				
	Term Loan				
	Southcross Holdings				
010	Borrower L.P., Holdco	0.0000/	0/04/04	DO	004.004
910	Term Loan Total Oil, Gas &	6.000%	8/04/21	B2	834,981
15,154	Consumable Fuels				11,926,736
10,101		6 of Total In	vestments)		11,020,700
	Generic Drug Holdings,		,		
1,182	Inc., Term Loan B	5.000%	8/16/20	B1	1,178,306
	Graceway				
	Pharmaceuticals LLC,				
3,125	Second Lien Term Loan, (8)	0.000%	5/03/13	N/R	19,531
3,123	Graceway	0.000 /6	5/03/13	IN/ IT	19,551
	Pharmaceuticals LLC,				
62	Term Loan, (8)	0.000%	5/03/12	N/R	62,632
5,459	Grifols, Inc., Term Loan	3.171%	2/27/21	Ba1	5,402,923
	Par Pharmaceutical				
0.001	Companies, Inc., Term	4.0000/	0/00/40	D4	0.400.004
2,231	Loan B2 Patheon, Inc., Term	4.000%	9/30/19	B1	2,192,994
2,985	Loan B	4.250%	3/11/21	В	2,914,852
2,505	Pharmaceutical Product	T.200 /0	0/11/21	J	2,514,002
	Development, Inc., Term				
2,353	Loan B, First Lien	4.000%	12/01/18	Ba2	2,345,479
	Pharmaceutical				
0.004	Research Associates,	4.5000/	0.100.100	D4	0.004.550
3,891	Inc., Term Loan Quintiles Transnational	4.500%	9/23/20	B1	3,861,550
2,818	Corp., Term Loan B3	3.750%	6/08/18	BB+	2,789,601
2,010	Salix Pharmaceuticals,	0.70070	0,00,10		2,700,001
987	LTD., Term Loan	4.250%	1/02/20	Ba1	984,134
	Therakos, Inc., Term				
1,931	Loan, First Lien	7.000%	12/27/17	В	1,924,190
	Valeant Pharmaceuticals				
	International, Inc., Term				
1,418	Loan E	3.500%	8/05/20	Ba1	1,410,871
.,	Valeant	0.00070	0,00,00	24.	.,,
	Pharmaceuticals				
	International, Inc.,				
0.000	Tranche B, Term Loan	0.5000/	0/10/10	D-4	0.005.550
2,680 31,122	D2 Total Pharmaceuticals	3.500%	2/13/19	Ba1	2,665,559 27,752,622
31,122		(0.0% of To	tal Investme	ents)	21,132,022
	Ceridian Corporation,	(3.0 /3 0. 10		···········	
156	Term Loan B2	4.500%	9/15/20	Ba3	154,094
	Real Estate Investment Trust	•	% of Total In		
3,930		3.750%	3/05/20	BB	3,878,224

	Realogy Corporation,				
	Initial Term Loan B				
	Starwood Property				
4,431	Trust, Inc., Term Loan B	3.500%	4/17/20	BB	4,346,193
	Walter Investment				
	Management				
	Corporation, Tranche B,				
3,976	Term Loan, First Lien	4.750%	12/18/20	B+	3,492,186
	Total Real Estate				
12,337	Investment Trust				11,716,603
·	Real Estate Management &	Development	1.8% (1.1	% of Total	Investments)
	Capital Automotive LP,	•	•		,
2,482	Term Loan, Second Lien	6.000%	4/30/20	B1	2,485,030
,	Capital Automotive LP,				• •
5,906	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	5,886,676
,	Total Real Estate				, ,
	Management &				
8,388	Development				8,371,706
-,	1-	Nuveen Investmen	nts		-,,
		48			

	rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)		Value
	ount (000)	Semiconductors & Semiconductors				tal Inv	
		Avago Technologies,	conductor Equi	pinent 0.47	0 (2.170 01 10	tai iiiv	coments)
\$	6,965	Term Loan B	3.750%	5/06/21	BBB	\$	6,961,267
•	-,	Freescale					_,,_
		Semiconductor, Inc.,					
	4,928	Term Loan, Tranche B4	4.250%	2/28/20	B1		4,859,969
		Freescale					
		Semiconductor, Inc.,					
	1,975	Term Loan, Tranche B5	5.000%	1/15/21	B1		1,981,377
	4.047	NXP Semiconductor	0.0500/	4 /4 4 /00	DDD		1 007 711
	1,947	LLC, Term Loan D	3.250%	1/11/20	BBB		1,927,711
		Total Semiconductors					
	15,815	& Semiconductor Equipment					15,730,324
	13,013	Software 10.4% (6.6% c	of Total Investm	ents)			13,730,324
		Ascend Learning LLC,	. 10tai iiivo3tiii				
		Term Loan, Second					
	2,000	Lien	9.500%	11/30/20	CCC+		1,980,000
		Blackboard, Inc., Term					
	4,236	Loan B3	4.750%	10/04/18	B+		4,220,818
		BMC Software, Inc.,					
	5,254	Initial Term Loan	5.000%	9/10/20	B1		5,099,391
		Compuware					
		Corporation, Tranche B2, Term Loan, First					
	5,000	Lien, DD1	6.250%	12/15/21	В		4,745,835
	5,000	Datatel Parent Corp,	0.230 /6	12/13/21	J		4,740,000
	1,632	Term Loan B1	4.000%	7/19/18	BB		1,617,303
	,	Deltek, Inc., Term					, , , , , , , ,
	1,000	Loan, Second Lien	10.000%	10/10/19	CCC+		1,009,375
		Emdeon Business					
		Services LLC, Term					
	2,921	Loan B2	3.750%	11/02/18	Ba3		2,879,392
	1 000	Explorer Holdings, Inc.,	0.0000/	E/00/40	Б		1 007 101
	1,906	Term Loan Infor Global Solutions	6.000%	5/02/18	B+		1,907,101
		Intermediate Holdings,					
	9,918	Ltd., Term Loan B5	3.750%	6/03/20	Ba3		9,695,496
	0,010	Micro Focus	0.70070	0/00/20	Dao		0,000,100
		International PLC,					
	1,400	Term Loan B	5.250%	11/19/21	BB		1,361,063
		Micro Focus					
		International PLC,					
	2,100	Term Loan C	4.500%	11/20/19	BB		2,027,550
		Misys PLC, Term Loan			_		
	4,643	B, First Lien	5.000%	12/12/18	B+		4,655,383
	2,179	SunGard Data Systems, Inc., Term	4.000%	3/08/20	BB		2,166,413

	Loan E				
	TransFirst, Inc., Term				
1,000	Loan, Second Lien	9.000%	11/07/22	CCC+	988,750
	Zebra Technologies				
	Corporation, Term				
4,488	Loan B, First Lien	4.750%	10/27/21	BB+	4,520,261
49,677	Total Software				48,874,131
	Specialty Retail 0.6% (0.	4% of Total In	vestments)		
	Jo-Ann Stores, Inc.,				
2,016	Term Loan, First Lien	4.000%	3/16/18	B+	1,960,892
	Pilot Travel Centers				
	LLC, Term Loan B,				
998	First Lien	4.250%	9/30/21	BB	1,001,241
3,014	Total Specialty Retail				2,962,133
	Textiles, Apparel & Luxury	y Goods 0.5	% (0.3% of T	otal Investn	nents)
	Polymer Group, Inc.,				
2,483	Initial Term Loan	5.250%	12/19/19	B2	2,467,263
	Trading Companies & Dis	tributors 1.3	8% (0.8% of T	otal Investr	nents)
4.050	HD Supply, Inc., Term	4.0000/	0/00/40	5	4.004.444
4,659	Loan	4.000%	6/28/18	B+	4,621,411
	Neff Rental/Neff				
4.050	Finance Closing Date	7.0500/	0/00/04	Б	4 040 000
1,250	Loan, Second Lien	7.250%	6/09/21	В	1,219,888
	Total Trading				
F 000	Companies &				E 0.44 000
5,909	Distributors				5,841,299
	Transparies Infrastruct	0.00/ /0	10/ of Total I		. \
	Transportation Infrastruct	ure 0.2% (0.	1% of Total I	nvestments	s)
46	Ceva Group PLC,	Ì			
46	Ceva Group PLC, Canadian Term Loan	6.500%	1% of Total I 3/19/21	nvestments B2	42,789
	Ceva Group PLC, Canadian Term Loan Ceva Group PLC,	6.500%	3/19/21	B2	42,789
46 269	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan	Ì			
	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC,	6.500%	3/19/21	B2	42,789
269	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of	6.500% 6.500%	3/19/21 3/19/21	B2 B2	42,789 248,178
	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan	6.500%	3/19/21	B2	42,789
269 257	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US	6.500% 6.500% 6.345%	3/19/21 3/19/21 3/19/21	B2 B2 B2	42,789 248,178 237,120
269	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan	6.500% 6.500%	3/19/21 3/19/21	B2 B2	42,789 248,178
269 257 372	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US	6.500% 6.500% 6.345%	3/19/21 3/19/21 3/19/21	B2 B2 B2	42,789 248,178 237,120 342,315
269 257	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21	B2 B2 B2 B2	42,789 248,178 237,120 342,315 870,402
269 257 372	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21	B2 B2 B2	42,789 248,178 237,120 342,315 870,402
269 257 372 944	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21	B2 B2 B2 B2	42,789 248,178 237,120 342,315 870,402 restments)
269 257 372	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2%	B2 B2 B2 of Total Inv	42,789 248,178 237,120 342,315 870,402
269 257 372 944	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2%	B2 B2 B2 of Total Inv	42,789 248,178 237,120 342,315 870,402 restments)
269 257 372 944	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2%	B2 B2 B2 of Total Inv	42,789 248,178 237,120 342,315 870,402 restments)
269 257 372 944 4,369	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint Communications, Inc.,	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19	B2 B2 B2 of Total Inv	42,789 248,178 237,120 342,315 870,402 restments) 4,350,236
269 257 372 944 4,369	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19	B2 B2 B2 of Total Inv	42,789 248,178 237,120 342,315 870,402 restments) 4,350,236
269 257 372 944 4,369	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19	B2 B2 B2 of Total Inv	42,789 248,178 237,120 342,315 870,402 restments) 4,350,236
269 257 372 944 4,369 3,193	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan	6.500% 6.500% 6.345% 6.500% 6.500% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19 2/11/19	B2 B2 B2 of Total Inv Ba3	42,789 248,178 237,120 342,315 870,402 restments) 4,350,236 3,194,124
269 257 372 944 4,369 3,193	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan AH	6.500% 6.500% 6.345% 6.500% 6.500% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19 2/11/19	B2 B2 B2 of Total Inv Ba3	42,789 248,178 237,120 342,315 870,402 restments) 4,350,236 3,194,124
269 257 372 944 4,369 3,193	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan AH Total Wireless	6.500% 6.500% 6.345% 6.500% 6.500% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19 2/11/19	B2 B2 B2 of Total Inv Ba3	42,789 248,178 237,120 342,315 870,402 restments) 4,350,236 3,194,124
269 257 372 944 4,369 3,193	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan AH Total Wireless Telecommunication	6.500% 6.500% 6.345% 6.500% 6.500% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19 2/11/19	B2 B2 B2 of Total Inv Ba3	42,789 248,178 237,120 342,315 870,402 restments) 4,350,236 3,194,124 1,470,312

	Total Variable Rate Senior Loan Interests (cost \$603,063,614)	
Shares	Description (1) COMMON STOCKS 2.6% (1.7% of Total Investments)	Value
	Diversified Consumer Services 0.3% (0.2% of Total Investments)	
71,949	Cengage Learning Holdings II LP, (5), (6)	\$ 1,582,878
	Hotels, Restaurants & Leisure 0.3% (0.2% of Total Investments)	
42,041	BLB Worldwide Holdings Inc., (5), (6)	1,208,679
	Nuveen Investments 49	

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

S	hares	Description (1)				Value	
		Media 2.0% (1.3% of To	tal Investments	s)			
		Cumulus Media, Inc.,					
	5,752	(5)				\$ 20,017	7
		Metro-Goldwyn-Mayer,					
	91,108	(5), (6)				6,650,884	4
	44,843	Tribune Company, (5)				2,640,804	4
	36,087	Tribune Company, (7)					
		Tribune Publishing					
	11,210	Company				235,410	
		Total Media		_		9,547,11	5
		Software 0.0% (0.0% of	Total Investme	ents)			
		Eagle Topco LP, (5),					
4	96,552	(7)					1
		Total Common Stocks (co	st \$10,371,671)			12,338,673	3
	_				Ratings		
S	hares	Description (1)	Coupon		(3)	Value	
		\$25 PAR (OR SIMILAR) F				Investments)	
		Diversified Consumer Se	ervices 0.1% (0.0% of Total	Investments)		
		Education					
		Management	= = = = = = = =		N. (5)		_
	9,855	Corporation, (6)	7.500%		N/R	\$ 96,907	/
		Education					
	0.470	Management	7.5000/		N/D	007.00	_
	3,476	Corporation, (6)	7.500%		N/R	227,099	
		Total Diversified Consume	r Services			324,006	o o
		Total \$25 Par (or					
		similar) Retail Preferred (cost					
		•				324,000	c
Dri	incipal	\$32,358)			Ratings	324,000	5
	unt (000)	Description (1)	Coupon	Maturity	(3)	Value	
AIIIO	uni (000)	CONVERTIBLE BONDS	•			value	
		Communications Equipm			*		
		Nortel Networks Corp.,	nent 0.5 /6 (0.2	76 OI TOLAI III	vestilients)		
\$	550	(8)	1.750%	4/15/12	N/R	\$ 533,500	n
Ψ	000	Nortel Networks Corp.,	1.70070	1/10/12	14/11	Ψ 000,000	,
	1,000	(8)	2.125%	4/15/14	N/R	965,000	n
	1,000	Total Communications	2.12070	1, 10, 11	14/11	000,000	
	1,550	Equipment				1,498,500	0
	.,000	Total Convertible				., 100,000	
		Bonds (cost					
\$	1,550	\$1,307,500)				1,498,500	0
•	incipal	+ ,,,			Ratings	-,,	-
	unt (000)	Description (1)	Coupon	Maturity	(3)	Value	
	(===)	•	21.1% (13.3% of				
		Commercial Services &	•		<u> </u>)	
				,		•	

		NEO D. L. LILLE				
•	000	NES Rental Holdings	7.0750/	E /0.4 /4.0	000	Φ 000.050
\$	900	Inc., 144A	7.875%	5/01/18	CCC+	\$ 902,250
		Communications Equ	-			
	2,000	Avaya Inc., 144A	10.500%	3/01/21	CCC+	1,637,500
		Nortel Networks				
	3,000	Limited, (8)	0.000%	7/15/11	N/R	3,135,000
		Total Communications				
	5,000	Equipment				4,772,500
		Consumer Finance	0.4% (0.3% of Total	Investmer	nts)	
		First Data Corporation,				
	2,000	144A	7.375%	6/15/19	BB	2,097,500
		Containers & Packagi	ing 0.9% (0.6% of	Total Inve	stments)	
	3,950	Reynolds Group	9.875%		CCC+	4,196,875
		Diversified Telecomm	unication Services	1.4% (0.	9% of Total Inv	vestments)
	2,900	IntelSat Limited	7.750%	6/01/21	В	2,874,625
	3,500	IntelSat Limited	8.125%	6/01/23	В	3,535,000
		Total Diversified				
		Telecommunication				
	6,400	Services				6,409,625
		Health Care Equipmen	nt & Supplies 1.99	% (1.2% of	Total Investm	ents)
	3,000	Kinetic Concepts	10.500%	11/01/18	В	3,292,500
	2,000	Kinetic Concepts	12.500%	11/01/19	CCC+	2,210,000
		Tenet Healthcare				
	3,000	Corporation	6.000%	10/01/20	Ba2	3,247,500
		Total Health Care				
	8,000	Equipment & Supplies				8,750,000
	•		Nuveen Investmen	ts		, ,
			50			

Amount (000 Description (1) Coupon Maturity (3) Value Health Care Providers & Services 2.2% (1.4% of Total Investments)	Pri	ncipal				Ratings	
Community Health \$ 3,000 Systems, Inc. 4,800 Systems, Inc. Community Health Systems, Inc. 1 asis Healthcare Capital 900 Corporation 8.375% 5/15/19 CCC+ 942,750 Truven Health Analtyics 1,000 Inc. 10,625% 6/01/20 CCC+ 975,000 Total Health Care 9,700 Providers & Services Machinery 0.2% (0.1% of Total Investments) 1,030 Xerium Technologies 8.875% 6/15/18 B 1,076,350 Media 5.5% (3.4% of Total Investments) Clear Channel 1,714 Communications, Inc. 10.000% 1/15/18 CCC 1,491,180 Clear Channel 6,412 Communications, Inc. 9.000% 1/2/15/19 CCC+ 6,251,700 Clear Channel 10,612 Communications, Inc. 14.000% 2/01/21 CCC 8,701,834 Clear Channel 7,000 Communications, Inc. 14.000% 2/01/21 CCC 8,701,834 Clear Channel 7,000 Communications, Inc. 9.000% 3/01/21 CCC+ 6,790,000 Expo Event Transco 1,200 Inc., 144A 9.000% 6/15/21 B 1,236,000 McGraw-Hill Global Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214 Pharmaceuticals 1,250 International, 144A 6.750% 8/15/18 B1 1,329,688 Valeant Pharmaceuticals International, 144A 7.000% 1/15/22 B1 1,067,500 Valeant Pharmaceuticals International, 144A 7.250% 7/15/22 B1 1,067,500 Valeant Pharmaceuticals International, 144A 7.250% 7/15/22 B1 1,067,500 Valeant Pharmaceuticals International, 144A 7.250% 7/15/21 B1 2,107,500 Corporation, 144A 7.500% 7/15/21 B1 2,100,000 6,250 Total Pharmaceuticals International, 144A 7.500% 7/15/21 B1 2,190,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 C		•	Description (1)	Coupon	Maturity	(3)	Value
\$ 3,000 Systems, Inc. 5.125% 8/01/21 Ba2 \$ 3,116,250 Community Health			Health Care Providers & S	Services 2.2%	(1.4% of Tot	al Investmen	its)
Community Health Systems, Inc. 6.875% 2/01/22 B+ 5,098,200 lasis Healthcare Capital			Community Health				
4,800 Systems, inc. 6.875% 2/01/22 B+ 5,098,200 lasis Healthcare Capital 900 Corporation 8.375% 5/15/19 CCC+ 942,750 Truven Health Analtyics Inc. 10.625% 6/01/20 CCC+ 975,000 Total Health Care 9,700 Providers & Services 10,132,200 Machinery 0.2% (0.1% of Total Investments) 1,030 Xerium Technologies 8.875% 6/15/18 B 1,076,350 Media 5.5% (3.4% of Total Investments) Clear Channel Communications, Inc. 10.000% 1/15/18 CCC 1,491,180 Clear Channel Communications, Inc. 9.000% 12/15/19 CCC+ 6,251,700 Clear Channel Clear Channel Clear Channel Clear Channel Clear Channel 7,000 Communications, Inc. 9.000% 3/01/21 CCC 8,701,834 Clear Channel Clear Channel 7,000 Communications, Inc. 9.000% 3/01/21 CCC+ 6,790,000 Expo Event Transco 1,200 Inc., 144A 9.000% 6/15/21 B 1,236,000 McGraw-Hill Global 1,000 Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214 Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1,250 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,950 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 0.3% (0.2% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000	\$	3,000	Systems, Inc.	5.125%	8/01/21	Ba2	\$ 3,116,250
Lasis Healthcare Capital			Community Health				
900 Corporation		4,800		6.875%	2/01/22	B+	5,098,200
Truven Health Analtyics 10.625% 6/01/20 CCC+ 975,000 Total Health Care 9,700 Providers & Services 10,132,200 Machinery 0.2% (0.1% of Total Investments) 1,030 Xerium Technologies 8.875% 6/15/18 B 1,076,350 Media 5.5% (3.4% of Total Investments) Clear Channel 1,714 Communications, Inc. 10.000% 1/15/18 CCC 1,491,180 Clear Channel Communications, Inc. 9.000% 12/15/19 CCC+ 6,251,700 Clear Channel Communications, Inc. 14.000% 2/01/21 CCC 8,701,834 Clear Channel Communications, Inc. 9.000% 3/01/21 CCC+ 6,790,000 Expo Event Transco 1,200 Inc., 144A 9.000% 6/15/21 B 1,236,000 McGraw-Hill Global 25,578,214 Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1.000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1.000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000 2,000 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000 2,000 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,000 2,0							
1,000 Inc.		900		8.375%	5/15/19	CCC+	942,750
Total Health Care							
9,700		1,000		10.625%	6/01/20	CCC+	975,000
Machinery 0.2% (0.1% of Total Investments)							
1,030 Xerium Technologies 8.875% 6/15/18 B 1,076,350 Media 5.5% (3.4% of Total Investments)		9,700			- \		10,132,200
Media 5.5% (3.4% of Total Investments) Clear Channel 1,714 Communications, Inc. 10.000% 1/15/18 CCC 1,491,180 Clear Channel Clear Channel Clear Channel Clear Channel Communications, Inc. 9.000% 12/15/19 CCC 6,251,700 Clear Channel Clear Channel		4 000	•				4 070 050
Clear Channel		1,030				В	1,076,350
1,714 Communications, Inc. 10.000% 1/15/18 CCC 1,491,180 Clear Channel 6,412 Communications, Inc. 9.000% 12/15/19 CCC+ 6,251,700 Clear Channel 10,612 Communications, Inc. 14.000% 2/01/21 CCC 8,701,834 Clear Channel 7,000 Communications, Inc. 9.000% 3/01/21 CCC+ 6,790,000 Expo Event Transco Inc., 144A 9.000% 6/15/21 B 1,236,000 McGraw-Hill Global 1,000 Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214 Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1.000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1.000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPIL Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000				ai investments	5)		
Clear Channel G,412 Communications, Inc. 9.000% 12/15/19 CCC+ 6,251,700 Clear Channel 10,612 Communications, Inc. 14.000% 2/01/21 CCC 8,701,834 Clear Channel 7,000 Communications, Inc. 9.000% 3/01/21 CCC+ 6,790,000 Expo Event Transco 1,200 Inc., 144A 9.000% 6/15/21 B 1,236,000 McGraw-Hill Global 1,000 Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214 Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 2,000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000 1,900		1 711		10.0000/	1/15/10	000	1 401 100
6,412 Communications, Inc. 9.000% 12/15/19 CCC+ 6,251,700 Clear Channel 10,612 Communications, Inc. 14.000% 2/01/21 CCC 8,701,834 Clear Channel 7,000 Communications, Inc. 9.000% 3/01/21 CCC+ 6,790,000 Expo Event Transco 1,200 Inc., 144A 9.000% 6/15/21 B 1,236,000 McGraw-Hill Global 1,000 Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214 Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1,250 International, 144A 6.750% 8/15/18 B1 1,329,688 Valeant Pharmaceuticals 2,000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals Real Estate Investment Trust 0.3% (0.2% of Total Investments) I,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		1,714		10.000%	1/15/18	CCC	1,491,180
Clear Channel Communications, Inc. 14.000% 2/01/21 CCC 8,701,834 Clear Channel Clear Channel Communications, Inc. 9.000% 3/01/21 CCC + 6,790,000 Expo Event Transco Expo Event Transco I,200 Inc., 144A 9.000% 6/15/21 B 1,236,000 McGraw-Hill Global 1,000 Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214 Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals International, 144A 6.750% 8/15/18 B1 1,329,688 Valeant Pharmaceuticals Pharmaceuticals International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 0.3% (0.2% of Total Investments) Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		6.410		0.000%	12/15/10	CCC.	6 251 700
10,612 Communications, Inc. 14.000% 2/01/21 CCC 8,701,834		0,412	•	9.000 /6	12/13/19	000+	0,231,700
Clear Channel 7,000 Communications, Inc. 9.000% 3/01/21 CCC+ 6,790,000 Expo Event Transco 1,200 Inc., 144A 9.000% 6/15/21 B 1,236,000 McGraw-Hill Global 1,000 Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214 Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1,250 International, 144A 6.750% 8/15/18 B1 1,329,688 Valeant Pharmaceuticals 2,000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000	-	10 612		14 000%	2/01/21	CCC	8 701 834
7,000 Communications, Inc. 9.000% 3/01/21 CCC+ 6,790,000 Expo Event Transco 1,200 Inc., 144A 9.000% 6/15/21 B 1,236,000 McGraw-Hill Global 1,000 Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214 Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1,250 International, 144A 6.750% 8/15/18 B1 1,329,688 Valeant Pharmaceuticals 2,000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		10,012		14.00070	2/01/21	000	0,701,004
Expo Event Transco		7 000		9 000%	3/01/21	CCC+	6 790 000
1,200 Inc., 144A 9.000% 6/15/21 B 1,236,000 McGraw-Hill Global 1,000 Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214 Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1,250 International, 144A 6.750% 8/15/18 B1 1,329,688 Valeant Pharmaceuticals 2,000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		7,000		0.00070	0/01/21	0001	0,700,000
McGraw-Hill Global		1.200	•	9.000%	6/15/21	В	1.236.000
1,000 Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214 Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1,250 International, 144A 6.750% 8/15/18 B1 1,329,688 Valeant Pharmaceuticals 2,000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		-,		0.000,0	5, 15, 2		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
27,938		1,000	Education Holdings	9.750%	4/01/21	BB	1,107,500
Valeant	2	27,938					
Pharmaceuticals			Pharmaceuticals 1.4% (0	0.9% of Total In	vestments)		
1,250 International, 144A 6.750% 8/15/18 B1 1,329,688 Valeant Pharmaceuticals 2,000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000							
Valeant Pharmaceuticals 2,000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000							
Pharmaceuticals 2,000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000 1,9		1,250	•	6.750%	8/15/18	B1	1,329,688
2,000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000							
Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000				-	10/01/00	- .	
Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		2,000		7.000%	10/01/20	B1	2,107,500
1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000							
VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		4 000		7.0500/	7/45/00	D4	1 007 500
2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		1,000		7.250%	7/15/22	В1	1,067,500
6,250 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		2 000		7 5000/	7/15/01	D4	2 100 000
Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		•		7.300%	7/13/21	ы	
1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		0,230		uet 0.3%/0.2	% of Total In	veetmente)	0,034,000
Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		1 250		•			1 221 875
Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		.,200					
2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000				- Laustor Equip		(5.575 51 100	
		2,000		6.750%	3/01/19	В	1.900.000
		,					, ,
2,050 Devices, Inc. 7.750% 8/01/20 B 1,952,625		2,050		7.750%	8/01/20	В	1,952,625
2,500 7.500% 8/15/22 B 2,359,375		•		7.500%	8/15/22	В	

Advanced Micro Devices, Inc. Total Semiconductors & Semiconductor 6,550 Equipment 6,212,000 **Software** 1.1% (0.7% of Total Investments) **BMC Software Finance** 1,750 Inc., 144A 8.125% 7/15/21 CCC+ 1,529,063 **Boxer Parent Company** Inc./BMC Software, 1,100 144A 9.000% 10/15/19 CCC+ 896,500 850 Infor Us Inc. 11.500% 7/15/18 В 926,500 Infor Us Inc. 1,875 В 9.375% 4/01/19 2,015,625 5,575 **Total Software** 5,367,688 Specialty Retail 0.1% (0.1% of Total Investments) 500 99 Cents Only Stores 11.000% 12/15/19 CCC+ 526,250 **Wireless Telecommunication Services** 3.2% (2.0% of Total Investments) **FairPoint** Communications Inc., В 750 144A 8.750% 8/15/19 766,875 7,250 **Sprint Corporation** 7.875% 9/15/23 BB 7,349,688 3,750 **Sprint Corporation** BB 7.125% 6/15/24 3,646,875 T-Mobile USA Inc. BB 2,750 6.250% 4/01/21 2,839,375 175 T-Mobile USA Inc. BB 6.731% 4/28/22 181,343 T-Mobile USA Inc. 175 6.836% 4/28/23 BB 182,437 **Total Wireless** Telecommunication 14,850 Services 14,966,593 **Total Corporate Bonds** (cost \$99,043,733) 99,893 98,904,608 Nuveen Investments 51

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Principal Amount				Ratings	
(000)	Description (1)	Coupon	Maturity	(3)	Value
	ASSET-BACKED SECU Bluemountain Collateralized Loan Obligation, Series	KITIES 5.4% (3	5.4% OF TOTAL	investments)	
\$ 800	2012 2A E14	5.329%	11/20/24	BB	\$ 744,941
2,500	BlueMountain Collateralized Loan Obligations Limited 2012-1A, 144A	5.734%	7/20/23	ВВ	2,372,493
1,250	Carlyle Global Market Strategies, Collateralized Loan Obligations, Series 2013-3A, 144A	4.834%	7/15/25	BB	1,112,740
	Flatiron Collateralized Loan Obligation Limited, Series				
1,500	2011-1A ING Investment	4.634%	1/15/23	BB	1,345,008
050	Management, Collateralized Loan Obligation, 2013-1A D,	5.00.40/	4/45/04	DD.	000 750
250	144A LCM Limited Partnership, Collateralized Loan Obligation 2012A,	5.234%	4/15/24	BB	223,756
1,800	144Å	5.984%	10/19/22	BB	1,724,690
4 000	LCM Limited Partnership, Collateralized Loan	E 0079/	2/25/17	DD	2.502.412
4,000	Obligation, 2015A LCM Limited Partnership, Collateralized Loan Obligation, Series	5.227%	2/25/17	BB	3,583,412
2,000	10AR, 144A	5.734%	4/15/22	BB	1,924,882
	LCM Limited Partnership, Collateralized Loan			-	
1,500	Obligation, Series 11A Madison Park Funding	5.384% 5.582%	4/19/22 4/22/22	BB BB	1,407,026
1,500	Limited, Collateralized Loan Obligations,	J.J 0 2%	4122122	DD	1,469,195

	Series 2012-8A, 144A				
	North End CLO				
	Limited, Loan Pool,				
500	144A Oak Hill Credit	4.833%	7/17/25	BB	434,658
	Partners IV Limited,				
	Collateralized Loan				
0.000	Obligation Series	5 70 40/	E / 4 E / 00	55	4 000 004
2,000	2012-6A Oak Hill Credit	5.724%	5/15/23	BB	1,896,804
	Partners Series				
450	2013-9A	5.229%	11/20/23	BB	408,044
	Oak Hill Credit Partners, Series				
2,240	2012-7A	5.234%	10/20/25	BB	2,058,654
,	Race Point				, ,
	Collateralized Loan Obligation Series				
2,000	2012-7A, 144A	5.225%	11/08/24	BB	1,838,326
,	Race Point				, ,
	Collateralized Loan Obligation Limited				
1,000	2011-5AR, 144A	6.231%	12/15/22	BB	1,001,058
	Race Point				
	Collateralized Loan Obligations, Series				
2,000	2012-6A, 144A	5.727%	5/24/23	BB	1,973,997
	Total Asset-Backed				
\$ 27,290	Securities (cost \$25,037,054)				25,519,684
Ψ 27,200	Total Long-Term				20,010,001
	Investments (cost				700 044 007
Principal	\$738,855,930)				729,241,307
Amount					
(000)	Description (1)	Coupon	Maturity		Value
\$ 17,523	SHORT-TERM INVESTM Repurchase	0.000%	2.3% of Total	Investments)	\$ 17,522,509
φ 17,323	Agreement with Fixed	0.000 /6			φ 17,322,309
	Income Clearing				
	Corporation, dated				
	1/30/15, repurchase price				
	\$17,522,509,				
	collateralized by \$15,730,000 U.S.				
	Treasury Bonds,		2/02/15		
	9.250%, due 2/15/16,		-		
	value \$17,873,213	tmonto (ocot 64)	7 500 500\		17 500 500
	Total Short-Term Invest Total Investments (cost		7,522,509) 159.2%		17,522,509 746,763,816
	,	. , . , ,			, ,

Borrowings (40.3)% (9), (10)	(188,800,000)
Variable Rate Term Preferred Shares, at Liquidation Value	
(20.9)% (11)	(98,000,000)
Other Assets Less Liabilities 2.0%	8,996,776
Net Assets Applicable to Common Shares Nuveen Investments 52	\$ 468,960,592

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. The rate shown is the coupon as of the end of the reporting period.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) 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.
- (9) Borrowings as a percentage of Total Investments is 25.3%.
- (10) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.
- (11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.1%.
- 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.

See accompanying notes to financial statements.

Nuveen Investments

53

JSD

Nuveen Short Duration Credit Opportunities Fund

Portfolio of Investments January 31, 2015 (Unaudited)

rincipal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
(000)	LONG-TERM INVESTMEN				Value
	VARIABLE RATE SENIOR				tal Investments) (4)
		7% (1.2% of Tot			······································
	B/E Aerospace, Inc.,			,	
\$ 1,950	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 1,955,021
	Sequa Corporation, Term				
1,225	Loan B	5.250%	6/19/17	В	1,180,594
	Total Aerospace &				
3,175	Defense		_		3,135,615
	Airlines 5.2% (3.6% of To	otal Investment	s)		
4 750	American Airlines, Inc.,	4.0500/	10/00/01	DD	1 750 100
1,750	Term Loan B, First Lien	4.250%	10/08/21	BB	1,756,198
985	American Airlines, Inc., Term Loan	3.750%	6/27/19	BB	979,973
900	Delta Air Lines, Inc.,	3.750 /6	0/27/19	ББ	979,973
3,136	Term Loan B1	3.250%	10/18/18	BBB	3,108,071
0,100	Delta Air Lines, Inc.,	0.20070	10/10/10	222	0,100,071
980	Term Loan B2	2.417%	4/18/16	BBB	975,958
	Delta Air Lines, Inc.,				,
1,930	Term Loan B	3.250%	4/20/17	BBB	1,926,225
	US Airways, Inc., Term				
990	Loan B1	3.500%	5/23/19	BB	980,224
9,771	Total Airlines				9,726,649
	•	of Total Invest	ments)		
000	Chrysler Group LLC,	0.0E00/	10/01/10	DD.	000 150
993	Tranche B, Term Loan Formula One Group,	3.250%	12/31/18	BB+	988,158
2,784	Term Loan, First Lien	4.750%	7/30/21	В	2,701,264
2,704	Formula One Group,	4.70070	7700/21		2,701,204
750	Term Loan, Second Lien	7.750%	7/29/22	CCC+	730,312
4,527	Total Automobiles				4,419,734
	Building Products 0.6%	(0.4% of Total I	nvestments)		
	Gates Global LLC, Term				
1,197	Loan	4.250%	7/03/21	B+	1,172,418
	The state of the s	f Total Investme	ents)		
	Ineos US Finance LLC,				
1,169	Cash Dollar, Term Loan	3.750%	5/04/18	BB	1,139,738
	Mineral Technologies,				
040	Inc., Term Loan B, First	4 0000/	5/07/21	RR	034 100
940	Lien	4.000%	5/07/21	BB	934,122

2,109	Total Chemicals				2,073,860
	Commercial Services & Sup	plies 2.5%	(1.8% of Tota	ıl Investment	s)
400	HMH Holdings, Inc.,	4.0500/	5/20/40	D.4	40.4.407
486	Term Loan, First Lien	4.250%	5/22/18	B1	484,427
1,928	iQor US, Inc., Term Loan, First Lien	6.000%	4/01/21	В	1,807,097
1,920	iQor US, Inc., Term	0.000 /8	4/01/21	Ь	1,007,097
500	Loan, Second Lien	9.750%	4/01/22	CCC+	461,250
	Millennium Laboratories,				,
	Inc., Tranche B, Term				
1,990	Loan	5.250%	4/16/21	B+	1,985,855
	Total Commercial				4 = 00 000
4,904	Services & Supplies	. 1 60/ /1 10	of Total Inc	rootmonto\	4,738,629
	Communications Equipment Avaya, Inc., Term Loan	1.6% (1.15	% of Total Inv	estments)	
1,478	B3	4.668%	10/26/17	B1	1,416,175
1,170	Avaya, Inc., Term Loan	1.00070	10/20/17	D .	1,110,170
494	B6	6.500%	3/31/18	B1	483,972
	Telesat Canada Inc.,				
1,146	Term Loan B	3.500%	3/28/19	BB	1,137,018
0.440	Total Communications				0.007.405
3,118	Equipment Computers & Peripherals	2.6% (1.8% o	f Total Invest	monto)	3,037,165
4,938	Dell, Inc., Term Loan B	4.500%	4/29/20	BBB	4,947,143
4,550		.2% (0.8% of			7,577,170
	BWAY Holding			,	
	Company, Term Loan B,				
1,095	First Lien	5.500%	8/14/20	B2	1,094,956
	Reynolds Group				
	Holdings, Inc.,				
1,123	Incremental US Term Loan, First Lien	4.000%	12/01/18	B+	1,112,893
1,120	Total Containers &	7.000 /6	12/01/10	DT	1,112,030
2,218	Packaging				2,207,849
•	5 5	Nuveen Investme	ents		•
		54			

	rincipal	Description (1)	Cours	· · · (4)	Maturity	Ratings	Value
Amo	ount (000)	Description (1) Diversified Consumer Ser	Coupo		(2)	(3) Investments	Value
		Cengage Learning	VICES	J.1 /6 (4	i.0 % Of Total	iiivesiiiieiiis <i>)</i>	
		Acquisitions, Inc., Exit					
\$	2,005	Term Loan	7.0	000%	3/31/20	B+	\$ 1,995,704
		Harland Clarke Holdings					
	0.555	Corporation, Term Loan	-	2000/	E /00 /4 0	Б	0.574.044
	2,555	B3 Hilton Hotels	/.(000%	5/22/18	B+	2,574,914
		Corporation, Term Loan					
	2,632	B2	3.5	500%	10/25/20	BB+	2,604,853
	,	Laureate Education,					, ,
	1,157	Inc., Term Loan B	5.0	000%	6/15/18	В	1,090,357
	200	New Albertson's, Inc.,		7500/	0/04/04	D 0	070.040
	882	Term Loan ServiceMaster	4.	750%	6/24/21	Ba3	872,918
	1,674	Company, Term Loan	4.3	250%	7/01/21	B+	1,651,520
	1,074	Total Diversified	7.2	_50 /0	7701721	Бт	1,001,020
	10,905	Consumer Services					10,790,266
		Diversified Financial Serv	ices 1	.1% (0.8	8% of Total In	vestments)	
		Ocwen Financial					
	110	Corporation, Term Loan	- (2000/	0/15/10	В	105 100
	112 975	B RCS Capital, Term Loan		000% 500%	2/15/18 4/29/19	B+ B	105,408 938,361
	373	TransFirst, Inc., Term	0.0	JUU 70	4/23/13	В	330,301
	1,000	Loan, First Lien	5.5	500%	11/12/21	В	1,000,313
		Total Diversified					
	2,087	Financial Services		_			2,044,082
		Diversified Telecommunic	cation S	ervices	6.3% (4.4%	of Total Inve	estments)
		Greeneden U.S. Holdings II LLC, Term					
	863	Loan B	4.0	000%	2/08/20	В	846,993
		Level 3 Financing, Inc.,		, ,	_, 00, _0	_	0.0,000
	2,000	Term Loan B, First Lien	4.5	500%	1/31/22	BB	2,005,416
		Presidio, Inc., Term		,	- / /- /		
	1,459	Loan B	5.0	000%	3/24/21	BB	1,448,553
		SBA Communication, Incremental Term Loan,					
	995	Tranche B1	3.2	250%	3/24/21	BB	979,868
	000	TelX Group, Inc., Initial	0.2	20070	0,2 1,2 1		0.0,000
	995	Term Loan, First Lien	4.5	500%	4/09/20	B1	981,941
		WideOpenWest Finance					
	3,676	LLC, Term Loan B	4.7	750%	4/01/19	Ba3	3,658,269
	740	Ziggo N.V., Term Loan B1	2 1	500%	1/15/22	BB	721,944
	140	Ziggo N.V., Term Loan	3.0	/6	1/13/22	00	121,544
	477	B2	3.5	500%	1/15/22	ВВ	465,234
		Ziggo N.V., Term Loan					•
	784	B3, Delayed Draw	3.5	500%	1/15/22	BB	765,144

Total Diversified Telecommunication 11,989 Services 11,873,362 Electronic Equipment, Instruments & Components 0.6% (0.4% of Total Investments) **SMART Modular** Technologies, Inc., Term Loan B 1,127 8.250% 8/26/17 В 1,115,440 1.0% (0.7% of Total Investments) **Energy Equipment & Services** Drill Rigs Holdings, Inc., 1,818 Tranche B1, Term Loan 6.000% 3/31/21 B+ 1,417,434 Offshore Group Investment Limited. 741 Term Loan B В 542,782 5.000% 10/25/17 Total Energy Equipment 2,559 & Services 1,960,216 Food & Staples Retailing 8.0% (5.6% of Total Investments) Albertsons LLC, Term 2,480 Loan B2 BB 2,477,976 4.750% 3/21/19 Albertsons LLC, Term BB 9.000 Loan B4 8/25/21 8,997,498 5.500% BJ's Wholesale Club, Inc., Replacement Loan, 495 First Lien В 489,078 4.500% 9/26/19 BJ's Wholesale Club, Inc., Replacement Loan, 250 Second Lien 8.500% 3/26/20 CCC 246,302 Del Monte Foods Company, Term Loan, First Lien В 990 4.250% 2/18/21 921,938 Rite Aid Corporation, Tranche 2, Term Loan, 1,000 Second Lien 4.875% 6/21/21 B+ 1,002,500 Supervalu, Inc., New Term Loan BB 981 3/21/19 974,517 4.500% Total Food & Staples 15,196 Retailing 15,109,809 Food Products 4.8% (3.4% of Total Investments) H.J Heinz Company, Term Loan B2 6/05/20 BB+ 1,506,437 1,507 3.500% Jacobs Douwe Egberts, 3,000 Term Loan B 7/23/21 BB 3.500% 2,968,749 US Foods, Inc., Incremental Term Loan B2 3,382,047 3,388 4.500% 3/31/19 Wilton Products, Inc., Tranche B. Term Loan В 1,313 7.500% 1,237,095 8/30/18 9,208 **Total Food Products** 9,094,328 Health Care Equipment & Supplies 4.9% (3.4% of Total Investments) **Ardent Medical** Services, Inc., Term 871 Loan, First Lien 6.750% 7/02/18 B+ 873,246 714 11.000% 1/02/19 CCC+ 715,625

	Ardent Medical Services, Inc., Term Loan, Second Lien				
	ConvaTec, Inc., Dollar				
1,803	Term Loan	4.000%	12/22/16	Ba3	1,803,383
	Kinetic Concepts, Inc.,				
1,813	Term Loan D1	4.000%	5/04/18	BB	1,796,033
	Onex Carestream Finance LP, Term Loan,				
3,140	First Lien	5.000%	6/07/19	B+	3,140,254
	Onex Carestream Finance LP, Term Loan,				
973	Second Lien	9.500%	12/07/19	В	967,172
9,314	Total Health Care Equipment & Supplies				9,295,713
		Nuveen Investme 55	ents		

JSD Nuveen Short Duration Credit Opportunities Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

	incipal unt (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
		Health Care Providers & S	Services 7.5%	(5.2% of Tot	al Investment	s)
_		Amsurg Corporation,				
\$	1,592	Term Loan	3.750%	7/16/21	Ba2	\$ 1,590,408
	212	BioScrip, Inc., Delayed	C E009/	7/21/20	B1	212.001
	313	Draw, Term Loan BioScrip, Inc., Initial	6.500%	7/31/20	DI	312,991
	522	Term Loan B	6.500%	7/31/20	B1	521,652
	022	Community Health	0.00070	7701720		02.,002
		Systems, Inc., Term				
	1,618	Loan D	4.250%	1/27/21	BB	1,619,060
		Community Health				
	50	Systems, Inc., Term	0.4000/	1/05/17	DD.	10.005
	50	Loan E CRC Health	3.486%	1/25/17	BB	49,625
	993	Corporation, First Lien	5.250%	3/29/21	B1	992,500
	333	Drumm Investors LLC,	3.230 /6	J/2J/21	D I	332,300
	2,690	Term Loan	6.750%	5/04/18	В	2,708,138
	·	Genesis Healthcare				
	806	LLC, Term Loan	10.000%	12/04/17	В	846,531
		Heartland Dental Care,				
	980	Inc., Term Loan, First Lien	5.500%	12/21/18	B1	070 007
	900	Heartland Dental Care,	5.500%	12/21/10	DΙ	970,227
		Inc., Term Loan,				
	500	Second Lien	9.750%	6/21/19	CCC+	496,562
		IASIS Healthcare LLC,				
		Term Loan B2, First				
	1,207	Lien	4.500%	5/03/18	Ba3	1,206,076
	000	LHP Operations Co.	0.0000/	7/00/10	В	000 000
	868	LLC, Term Loan B National Mentor	9.000%	7/03/18	В	838,029
		Holdings, Inc., Term				
	540	Loan B	4.250%	1/31/21	B+	532,818
		One Call Care				,
		Management, Inc.,				
	983	Term Loan B	5.000%	11/27/20	B1	973,001
	450	Skilled Healthcare	7.0000/	4/00/40	D	450 500
	456	Group, Inc., Term Loan Total Health Care	7.000%	4/09/16	В	456,588
	14,118	Providers & Services				14,114,206
	. 1, 1 10	Health Care Technology	0.4% (0.3% of	Total Investr	nents)	11,111,200
		Catalent Pharma	(1 1 1 1 0 1	- 34	,	
		Solutions, Inc., Term				
	796	Loan	4.250%	5/20/21	BB	794,806
		Hotels, Restaurants & Le	isure 6.7% (4.7	'% of Total li	nvestments)	

	Burger King				
	Corporation, Term Loan			_	
4,222	B, First Lien	4.500%	12/12/21	B+	4,231,790
	CCM Merger, Inc., Term			_	
2,223	Loan B	4.500%	8/08/21	B+	2,218,537
	CityCenter Holdings				
2,273	LLC, Term Loan	4.250%	10/16/20	BB	2,264,069
	Scientific Games				
	Corporation, Term Loan				
2,000	B2	6.000%	10/01/21	BB	1,978,750
4 000	Station Casino LLC,	4.0500/	0/00/00	Б	1 070 150
1,903	Term Loan B	4.250%	3/02/20	B+	1,878,456
10.001	Total Hotels,				10 571 000
12,621	Restaurants & Leisure	E0/ /0 20/ a	Total Invest	\	12,571,602
		5% (0.3% 0)	Total Invest	ments)	
	Brand Energy & Infrastructure Services,				
921	Inc., Initial Term Loan	4.750%	11/26/20	B1	871,339
321	Insurance 1.3% (0.9% of Tot			וט	071,009
	Hub International	ai iiivesiiile	1113)		
	Holdings, Inc., Initial				
610	Term Loan	4.250%	10/02/20	B1	592,541
010	USI Holdings	1.200 /0	10/02/20		002,011
	Corporation, Initial Term				
1,960	Loan	4.250%	12/27/19	B1	1,933,235
2,570	Total Insurance				2,525,776
ĺ		% (1 1% of	Total Investm	nents)	, ,
	mitornot a batalog motali me	,,0 (1.1.,0 01	. Otal III V Cotii	,	
	Travelport LLC, Term	70 (111 70 01	rotal invosti	,	
3,000		6.000%	9/02/21	B2	3,008,250
3,000	Travelport LLC, Term	6.000%		B2	3,008,250
3,000	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc.,	6.000%	9/02/21	B2	3,008,250
	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term	6.000% 3.2% (2.3 %	9/02/21 6 of Total Inv	B2 estments)	
3,000 720	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1	6.000%	9/02/21	B2	3,008,250 715,852
720	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan	6.000% 3.2% (2.3 % 4.500%	9/02/21 6 of Total Inv	B2 estments) Ba2	715,852
720 116	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C	6.000% 3.2% (2.3% 4.500% 4.000%	9/02/21 6 of Total Inv 12/28/18 2/19/18	B2 estments) Ba2 Ba3	715,852 114,289
720	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan	6.000% 3.2% (2.3 % 4.500%	9/02/21 6 of Total Inv	B2 estments) Ba2	715,852
720 116 2,450	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc.,	6.000% 3.2% (2.3% 4.500% 4.000% 4.000%	9/02/21 6 of Total Inv 12/28/18 2/19/18 2/18/19	B2 estments) Ba2 Ba3 Ba3	715,852 114,289 2,417,844
720 116	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B	6.000% 3.2% (2.3% 4.500% 4.000%	9/02/21 6 of Total Inv 12/28/18 2/19/18	B2 estments) Ba2 Ba3	715,852 114,289
720 116 2,450 2,917	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software	6.000% 3.2% (2.3% 4.500% 4.000% 4.000%	9/02/21 6 of Total Inv 12/28/18 2/19/18 2/18/19	B2 estments) Ba2 Ba3 Ba3	715,852 114,289 2,417,844 2,858,333
720 116 2,450	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services	6.000% 3.2% (2.3% 4.500% 4.000% 4.000% 6.500%	9/02/21 6 of Total Investigation of Total Inv	B2 estments) Ba2 Ba3 Ba3	715,852 114,289 2,417,844
720 116 2,450 2,917	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of To	6.000% 3.2% (2.3% 4.500% 4.000% 4.000% 6.500%	9/02/21 6 of Total Investigation of Total Inv	B2 estments) Ba2 Ba3 Ba3	715,852 114,289 2,417,844 2,858,333
720 116 2,450 2,917 6,203	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp.,	6.000% 3.2% (2.3%) 4.500% 4.000% 4.000% 6.500%	9/02/21 6 of Total Inverse 12/28/18 2/19/18 2/18/19 11/25/20 ents)	B2 estments) Ba2 Ba3 Ba3 Ba1	715,852 114,289 2,417,844 2,858,333 6,106,318
720 116 2,450 2,917	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp., Term Loan	6.000% 3.2% (2.3% 4.500% 4.000% 4.000% 6.500%	9/02/21 6 of Total Investigation of Total Inv	B2 estments) Ba2 Ba3 Ba3	715,852 114,289 2,417,844 2,858,333
720 116 2,450 2,917 6,203	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp., Term Loan VFH Parent LLC, New	6.000% 3.2% (2.3%) 4.500% 4.000% 6.500% otal Investm 5.000%	9/02/21 6 of Total Inverse 12/28/18 2/19/18 2/18/19 11/25/20 ents)	B2 estments) Ba2 Ba3 Ba3 B1	715,852 114,289 2,417,844 2,858,333 6,106,318 2,751,822
720 116 2,450 2,917 6,203	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp., Term Loan VFH Parent LLC, New Term Loan	6.000% 3.2% (2.3%) 4.500% 4.000% 4.000% 6.500%	9/02/21 6 of Total Inverse 12/28/18 2/19/18 2/18/19 11/25/20 ents)	B2 estments) Ba2 Ba3 Ba3 Ba1	715,852 114,289 2,417,844 2,858,333 6,106,318
720 116 2,450 2,917 6,203 2,752 323	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp., Term Loan VFH Parent LLC, New Term Loan Zayo Group LLC, Term	6.000% 3.2% (2.3% 4.500% 4.000% 4.000% 6.500% otal Investm 5.000% 5.750%	9/02/21 6 of Total Inverse 12/28/18 2/19/18 2/18/19 11/25/20 ents) 11/09/19 11/08/19	B2 estments) Ba2 Ba3 Ba3 B1	715,852 114,289 2,417,844 2,858,333 6,106,318 2,751,822 322,223
720 116 2,450 2,917 6,203 2,752 323 1,944	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp., Term Loan VFH Parent LLC, New Term Loan Zayo Group LLC, Term Loan B	6.000% 3.2% (2.3%) 4.500% 4.000% 6.500% otal Investm 5.000%	9/02/21 6 of Total Inverse 12/28/18 2/19/18 2/18/19 11/25/20 ents) 11/09/19	B2 estments) Ba2 Ba3 Ba3 B1	715,852 114,289 2,417,844 2,858,333 6,106,318 2,751,822 322,223 1,927,822
720 116 2,450 2,917 6,203 2,752 323	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp., Term Loan VFH Parent LLC, New Term Loan Zayo Group LLC, Term Loan B Total IT Services	6.000% 3.2% (2.3% 4.500% 4.000% 6.500% otal Investm 5.000% 5.750% 4.000%	9/02/21 6 of Total Inventor 12/28/18 2/19/18 2/18/19 11/25/20 ents) 11/09/19 11/08/19 7/02/19	B2 estments) Ba2 Ba3 Ba3 B1 B N/R B1	715,852 114,289 2,417,844 2,858,333 6,106,318 2,751,822 322,223
720 116 2,450 2,917 6,203 2,752 323 1,944 5,019	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp., Term Loan VFH Parent LLC, New Term Loan Zayo Group LLC, Term Loan B	6.000% 3.2% (2.3% 4.500% 4.000% 6.500% btal Investm 5.000% 5.750% 4.000%	9/02/21 6 of Total Inventor 12/28/18 2/19/18 2/18/19 11/25/20 ents) 11/09/19 11/08/19 7/02/19 9% of Total Inventor 11/08/19	B2 estments) Ba2 Ba3 Ba3 B1 B N/R B1 nvestments)	715,852 114,289 2,417,844 2,858,333 6,106,318 2,751,822 322,223 1,927,822 5,001,867
720 116 2,450 2,917 6,203 2,752 323 1,944	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp., Term Loan VFH Parent LLC, New Term Loan Zayo Group LLC, Term Loan B Total IT Services Leisure Equipment & Product	6.000% 3.2% (2.3% 4.500% 4.000% 6.500% otal Investm 5.000% 5.750% 4.000%	9/02/21 6 of Total Inventor 12/28/18 2/19/18 2/18/19 11/25/20 ents) 11/09/19 11/08/19 7/02/19	B2 estments) Ba2 Ba3 Ba3 B1 B N/R B1	715,852 114,289 2,417,844 2,858,333 6,106,318 2,751,822 322,223 1,927,822

5,251	& Products	Nuveen Investme	ents		5,150,308
1,474	First Lien Total Leisure Equipment	5.000%	1/31/20	B1	1,464,587
	Equinox Holdings, Inc., New Initial Term Loan,				
2,263	Loan B Bombardier Recreational Products, Inc., Term Loan	4.000%	1/30/19	BB+	2,216,656

Principal Amount (000)		Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value				
•	` ,	Machinery 0.9% (0.7% of Total Investments)								
		Doosan Infracore International, Inc., Term		,						
\$ 1,22	24	Loan	4.500%	5/27/21	BB	\$ 1,224,103				
• .,		TNT Crane and Rigging Inc., Initial Term Loan,		• • • • • • • • • • • • • • • • • • • •		• .,,				
60 1,82	00 24	First Lien Total Machinery	5.500%	11/27/20	B1	542,983 1,767,086				
		Media 10.2% (7.1% of T		•						
7	13	Acosta, Inc., Term Loan	5.000%	9/26/21	B1	715,121				
2	28	Advantage Sales & Marketing, Inc., Delayed Draw, Term Loan	4.250%	7/23/21	B1	27,578				
83	35	Advantage Sales & Marketing, Inc., Term Loan, First Lien	4.250%	7/25/21	B1	827,325				
7!	50	Advantage Sales & Marketing, Inc., Term Loan, Second Lien	7.500%	7/25/22	CCC+	736,875				
		Affinion Group Holdings, Inc., Initial Term Loan,	9.5009/	10/21/10	В3					
	00	Second Lien Catalina Marketing Corporation, Term Loan,	8.500%	10/31/18		433,125				
49	98	First Lien	4.500%	4/09/21	B+	475,423				
50	00	Catalina Marketing Corporation, Term Loan, Second Lien	7.750%	4/11/22	CCC+	453,334				
		Clear Channel Communications, Inc.,				·				
•	62	Tranche D, Term Loan Clear Channel Communications,	6.921%	1/30/19	CCC+	57,989				
1,63	33	Inc.,Term Loan E	7.671%	7/30/19	CCC+	1,547,510				
2,82	21	Cumulus Media, Inc., Term Loan B Emerald Expositions	4.250%	12/23/20	B+	2,762,382				
1,3 ⁻	10	Holdings, Inc., Term Loan, First Lien	4.750%	6/17/20	ВВ	1,296,986				
44	45	Gray Television, Inc., Initial Term Loan	3.750%	6/13/21	BB	440,142				
74	46	IMG Worldwide, Inc., First Lien	5.250%	5/06/21	B1	731,092				
	0.5	Interactive Data Corporation, Term Loan	4.7500/	F /00 /04	D	000.440				
	95	B Ma Craw I IIII Falvontina	4.750%	5/02/21	B+	993,446				
1,26	וט	McGraw-Hill Education Holdings LLC,	5.750%	3/22/19	B+	1,262,576				

	Refinancing Term Loan				
	McGraw-Hill Education				
	Holdings LLC, Term				
990	Loan B	6.250%	12/18/19	BB	990,825
	Media General, Inc.,				
	Delayed Draw, Term				
907	Loan	4.250%	7/31/20	BB+	903,292
	Numericable Group				
536	S.A., Term Loan B1	4.500%	5/21/20	Ba3	533,904
101	Numericable Group	4.5000/	E /0.4 /0.0	Б. 6	404.000
464	S.A., Term Loan B2	4.500%	5/21/20	Ba3	461,900
965	Radio One, Inc., Term	7.500%	3/31/16	B+	070 727
963	Loan B, First Lien Springer Science &	7.500%	3/31/10	D+	970,727
	Business Media, Inc.,				
808	Term Loan B3	4.750%	8/14/20	В	801,359
000	Tribune Company, Term	4.75076	0/14/20	Ь	001,009
1,844	Loan B	4.000%	12/27/20	BB+	1,822,327
19,611	Total Media	1.00070	12/21/20	221	19,245,238
		% of Total Inv	estments)		. 0,2 . 0,200
	J.C. Penney		,		
	Corporation, Inc., Term				
622	Loan	5.000%	6/20/19	В	605,033
	Oil, Gas & Consumable Fue	els 2.3% (1.	6% of Total I	nvestments)	
	Crestwood Holdings				
1,374	LLC, Term Loan B	7.000%	6/19/19	B2	1,266,009
	Energy and Exploration				
1,493	Partners, Term Loan	7.750%	1/22/19	N/R	1,092,091
	Fieldwood Energy LLC,		- / /		
1,389	Term Loan, Second Lien	8.375%	9/30/20	B2	851,600
001	Seadrill Partners LLC,	4.0000/	0/04/04	DD	740.005
931	Initial Term Loan	4.000%	2/21/21	BB	740,905
	Southcross Energy				
80	Partners L.P., Opco Term Loan	5.250%	8/04/21	B1	76,791
80	Southcross Holdings	5.250 /6	0/04/21	DI	70,791
	Borrower L.P., Holdco				
364	Term Loan	6.000%	8/04/21	B2	333,992
001	Total Oil, Gas &	0.00070	0/01/21	<u> </u>	000,002
5,631	Consumable Fuels				4,361,388
-,		0% of Total I	nvestments)		, - ,
	Generic Drug Holdings,		ŕ		
788	Inc., Term Loan B	5.000%	8/16/20	B1	785,538
1,489	Grifols, Inc., Term Loan	3.171%	2/27/21	Ba1	1,473,525
	Patheon, Inc., Term				
995	Loan B	4.250%	3/11/21	В	971,618
	Pharmaceutical Product				
	Development, Inc., Term			_	
2,411	Loan B, First Lien	4.000%	12/01/18	Ba2	2,403,705
819	Pharmaceutical	4.500%	9/23/20	B1	812,958
	Research Associates,				

	Inc., Term Loan				
	Quintiles Transnational				
1,911	Corp., Term Loan B3	3.750%	6/08/18	BB+	1,891,460
	Therakos, Inc., Term				
966	Loan, First Lien	7.000%	12/27/17	В	962,095
	Valeant				
	Pharmaceuticals				
	International, Inc., Term				
2,381	Loan E	3.500%	8/05/20	Ba1	2,368,023
	Valeant				
	Pharmaceuticals				
	International, Inc.,				
	Tranche B, Term Loan				
1,914	D2	3.500%	2/13/19	Ba1	1,903,970
13,674	Total Pharmaceuticals				13,572,892
	Professional Services	0.3% (0.2% of To	otal Investm	ents)	
	Ceridian Corporation,				
493	Term Loan B2	4.500%	9/15/20	Ba3	486,052
		Nuveen Investme	ents		
		57			

JSD Nuveen Short Duration Credit Opportunities Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Principal Amount (000)			Coupon (4)	Maturity (2)	Ratings (3)	Value
		Real Estate Investment Tr	ust 2.6% (1.8	% of Total In	vestments)	
\$	1,965	Realogy Corporation, Initial Term Loan B	3.750%	3/05/20	ВВ	\$ 1,939,112
	55	Realogy Corporation, Synthetic Letter of Credit	0.023%	10/10/16	BB	54,135
	987	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	ВВ	968,511
	0.040	Walter Investment Management Corporation, Tranche B,	4.7500/	10/10/00	C	4 007 400
	2,240	Term Loan, First Lien Total Real Estate	4.750%	12/18/20	B+	1,967,409
	5,247	Investment Trust				4,929,167
		Real Estate Management 8	& Developmen	t 1.8% (1.3°	% of Total Inv	estments)
	1,861	Capital Automotive LP, Term Loan, Second Lien	6.000%	4/30/20	B1	1,863,773
	1,582	Capital Automotive LP, Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,576,385
	3,443	Total Real Estate Management & Development Semiconductors & Semiconductors	onductor Equi	oment 2.3%	5 (1.6% of Tot	3,440,158 al Investments)
	498	Avago Technologies, Term Loan B	3.750%	5/06/21	BBB	497,233
	1,965	Freescale Semiconductor, Inc., Term Loan, Tranche B4 Freescale	4.250%	2/28/20	B1	1,938,129
	988	Semiconductor, Inc., Term Loan, Tranche B5	5.000%	1/15/21	B1	990,689
	974	NXP Semiconductor LLC, Term Loan D	3.250%	1/11/20	BBB	963,856
	4,425	Total Semiconductors & Semiconductor Equipment	F-4-11			4,389,907
		Software 9.8% (6.8% of 7	lotal investme	nts)		
	892	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	888,691
	955	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	B1	927,162
		Compuware Corporation, Tranche B2, Term Loan, First				
	2,000	Lien	6.250%	12/15/21	В	1,898,334
	964		3.750%	11/02/18	Ba3	949,823

	Emdeon Business Services LLC, Term Loan B2				
	Epicor Software				
	Corporation, Term Loan,				
895	B2	4.000%	5/16/18	Ba3	891,038
	Explorer Holdings, Inc.,				,
953	Term Loan	6.000%	5/02/18	B+	953,550
	Infor Global Solutions				
	Intermediate Holdings,				
3,052	Ltd., Term Loan B5	3.750%	6/03/20	Ba3	2,983,798
	Micro Focus				
	International PLC, Term				
600	Loan B	5.250%	11/19/21	BB	583,313
	Micro Focus				
	International PLC, Term	. = = = :			
900	Loan C	4.500%	11/20/19	BB	868,950
0.000	Misys PLC, Term Loan	E 0000/	10/10/10	Б	0.005.000
2,688	B, First Lien	5.000%	12/12/18	B+	2,695,222
970	SunGard Data Systems,	4.000%	2/00/20	DD	000 ECE
872	Inc., Term Loan E Vertafore, Inc., Term	4.000%	3/08/20	BB	866,565
708	Loan, First Lien	4.250%	10/03/19	B+	704,652
700	Vertafore, Inc., Term	4.230 /6	10/03/19	D+	704,032
1,000	Loan, Second Lien	9.750%	10/27/17	CCC+	1,005,833
1,000	Zebra Technologies	3.73070	10/27/17	000+	1,000,000
	Corporation, Term Loan				
2,244	B, First Lien	4.750%	10/27/21	BB+	2,260,130
18,723	Total Software				18,477,061
·	Specialty Retail 0.8% (0.69	% of Total In	vestments)		, ,
	Jo-Ann Stores, Inc.,		Í		
1,036	Term Loan, First Lien	4.000%	3/16/18	B+	1,007,524
	Pilot Travel Centers				
	LLC, Term Loan B, First				
499	Lien	4.250%	9/30/21	BB	500,620
1,535	Total Specialty Retail				1,508,144
	Textiles, Apparel & Luxury	Goods 0.89	% (0.6% of To	otal Investmei	nts)
1 100	Polymer Group, Inc.,	F 0F00/	10/10/10	DO	1 400 050
1,490	Initial Term Loan	5.250%	12/19/19	B2	1,480,358
	Trading Companies & Distri	ibutors 1.9	% (1.3% OT 1	otai investme	nis)
2,925	HD Supply, Inc., Term Loan	4.000%	6/28/18	B+	2,901,234
۷,۶۷۵	Neff Rental/Neff Finance	-1 .000 /0	0/20/10	DΤ	۲,301,43 4
	Closing Date Loan,				
625	Second Lien	7.250%	6/09/21	В	609,943
OLO	Total Trading	7.20070	5, 55, E1		000,010
	Companies &				
3,550	Distributors				3,511,177
,	Transportation Infrastructur	re 0.3% (0.2	2% of Total li	nvestments)	, ,
	Ceva Group PLC,	•			
31	Canadian Term Loan	6.500%	3/19/21	B2	28,525

180	Ceva Group PLC, Dutch B.V., Term Loan	6.500%	3/19/21	B2	165,451
	Ceva Group PLC, Synthetic Letter of Credit				
172	Term Loan	6.345%	3/19/21	B2	158,079
	Ceva Group PLC, US				
248	Term Loan	6.500%	3/19/21	B2	228,209
	Total Transportation				
631	Infrastructure				580,264
		Nuveen Investm	ents		
		58			

Principal			Maturity	Ratings	
Amount (000		Coupon (4)	(2)	(3)	Value
	Wireless Telecommun	ication Services	1.3% (0.9%	of Total Inves	stments)
	Fairpoint				
	Communications, Inc.,				
\$ 2,456	Term Loan B	7.500%	2/11/19	В	\$ 2,457,019
	Total Variable Rate				
	Senior Loan Interests				
\$ 232,196	(cost \$229,621,328)				227,697,694
Shares	Description (1)				Value
	COMMON STOCKS (•			_
	Diversified Consumer	Services 0.5% (0.3% of Tota	I Investments	s)
	Cengage Learning				
39,749	Holdings II LP, (5), (6)	•			\$ 874,478
	Total Common Stocks (cost \$1,286,905)			874,478
Principal	N B. 141 (1)	•		Ratings	** *
Amount (000	, , , , ,	Coupon	Maturity	(3)	Value
	CORPORATE BONDS				.1-\
	Commercial Services	& Supplies 0.9%	(0.6% of 10	tal investmen	its)
Ф 1050	NES Rental Holdings	7.0750/	E/01/10	000	Ф 1054105
\$ 1,650	Inc., 144A	7.875%	5/01/18	CCC+	\$ 1,654,125
050	Communications Equi				004.000
250	Avaya Inc., 144A	10.500%	3/01/21	CCC+	204,688
700	Containers & Packagir			•	740.750
700	Reynolds Group	9.875%	8/15/19	CCC+	743,750
750	Diversified Telecommunities IntelSat Limited	7.750%	6/01/21	% of Total inv	•
1,300	IntelSat Limited	8.125%	6/01/21	В	743,438 1,313,000
1,300	Total Diversified	0.123%	0/01/23	Ь	1,313,000
	Telecommunication				
2,050	Services				2,056,438
2,030	Health Care Equipmen	t & Supplies 1 A	% (1 1% of T	Total Investme	
2,700	Kinetic Concepts	10.500%	11/01/18	B	2,963,250
۷,700	Health Care Providers				
	lasis Healthcare	a Jervices 1.3/	0.0.0700110	tai iiivestiilei	1113)
1,350	Capital Corporation	8.375%	5/15/19	CCC+	1,414,125
1,000	Truven Health	0.07070	3, 13, 13	3301	1,117,120
1,000	Analtyics Inc.	10.625%	6/01/20	CCC+	975,000
1,000	Total Health Care	10.02070	3/31/20	0001	070,000
2,350	Providers & Services				2,389,125
_,555		Total Investments	s)		=,000,.20
	Clear Channel	,	- 1		
3,585	Communications, Inc.	9.000%	12/15/19	CCC+	3,495,375
2,223	Clear Channel	2.000,0			2, .22,270
3,089	Communications, Inc.	14.000%	2/01/21	CCC	2,533,005
	Clear Channel				_,,
1,000	Communications, Inc.	9.000%	3/01/21	CCC+	970,000
.,	Expo Event Transco				212,200
600	Inc., 144A	9.000%	6/15/21	В	618,000
500		9.750%	4/01/21	BB	553,750
					•

McGraw-Hill Global **Education Holdings** 8,774 8,170,130 **Total Media** Oil, Gas & Consumable Fuels 0.6% (0.4% of Total Investments) Chaparral Energy Inc. 2,000 9.875% 10/01/20 1,180,000 Pharmaceuticals 2.5% (1.8% of Total Investments) Jaguar Holding 1,000 Company I, 144A 9.375% 10/15/17 CCC+ 1,020,000 Valeant **Pharmaceuticals** 2,000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 500 International, 144A 7.250% 7/15/22 B1 533,750 **VPII Escrow** 1,000 Corporation, 144A 7.500% 7/15/21 B1 1,095,000 **Total Pharmaceuticals** 4,500 4,756,250 Nuveen Investments 59

JSD Nuveen Short Duration Credit Opportunities Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

	cipal ount				Patings		
	00)	Description (1)	Coupon	Maturity	Ratings (3)		Value
(0)	,	Semiconductors & Semi				tal Inves	
		Advanced Micro	•	•	•		,
\$	250	Devices, Inc.	7.750%	8/01/20	В	\$	238,125
		Advanced Micro					
	166	Devices, Inc.	7.500%	8/15/22	В		156,663
		Total Semiconductors					
	416	& Semiconductor					204 700
	416	Equipment Software 2.3% (1.7% o	f Total Investme	ante)			394,788
		BMC Software Finance	i iotai iiivestiiit	ziito)			
	580	Inc., 144A	8.125%	7/15/21	CCC+		506,775
		Boxer Parent					,
		Company Inc./BMC					
	450	Software, 144A	9.000%	10/15/19	CCC+		366,750
2	,550	Infor Us Inc.	11.500%	7/15/18	В	i	2,779,500
	750	Infor Us Inc.	9.375%	4/01/19	В		806,250
4	,330	Total Software	O OO/ of Total In	veetments)		•	4,459,275
	500	Specialty Retail 0.3% (99 Cents Only Stores	0.2% of Total In 11.000%	12/15/19	CCC+		526,250
	500	Trading Companies & D				ente)	520,250
1	,000	HD Supply Inc.	11.500%	7/15/20	CCC+		1,140,000
	,	Wireless Telecommunic					
		FairPoint		•			
		Communications Inc.,					
	500	144A	8.750%	8/15/19	В		511,250
3	,000	Sprint Corporation	7.875%	9/15/23	BB	· ·	3,041,250
2	500	Sprint Corporation	7.125%	6/15/24	BB		486,250
1	,250 75	T-Mobile USA Inc. T-Mobile USA Inc.	6.250% 6.731%	4/01/21 4/28/22	BB BB		1,290,625
	75 75	T-Mobile USA Inc.	6.836%	4/28/23	BB		77,718 78,187
	75	Total Wireless	0.030 /6	4/20/23	DD		70,107
		Telecommunication					
5	,400	Services				ļ	5,485,280
	•	Total Corporate Bonds					,
\$ 36	,620	(cost \$36,175,647)				3	6,123,349
		Total Long-Term Investr	ments (cost \$26	7,083,880)		26 _′	4,695,521
	cipal						
	ount	Description (4)	0				Malaaa
(00	00)	Description (1) SHORT-TERM INVESTM	Coupon	Maturity .0% of Total I	nvoetmonto\		Value
\$ 5	,301	Repurchase	0.000%	2/02/15	iivesiiileiils)	\$	5,300,616
ΨΟ	,501	Agreement with Fixed	0.000 /0	<i>L</i> / <i>UL</i> /10		Ψ	0,000,010
		Income Clearing					
		Corporation, dated					
		-					

1/30/15,

repurchase price

\$5,300,616,

collateralized by

\$4,760,000 U.S.

Treasury Bonds,

9.250%, due 2/15/16,

value \$5,408,550

Total Short-Term Investments (cost \$5,300,616)	5,300,616
Total Investments (cost \$272,384,496) 143.1%	269,996,137
Borrowings (45.2)% (7), (8)	(85,200,000)
Other Assets Less Liabilities 2.1% (9)	3,874,851
Net Assets Applicable to Common Shares 100%	\$188,670,988

Investments in Derivatives as of January 31, 2015

Interest Rate Swaps outstanding:

Fund				Fixed			
Pay/Receive					Rate	Unrealized	
Notional Floating Floating Rate				Fixed Rate	Payme Tet rmination	n Appreciation	
Counterp	artyAmount	Rate	Index	(Annualized)	Frequency Date	Depreciation)	
Morgan							
Stanley	\$17,500,000	Receive I	USD-LIBOR-BBA	1.659%	Monthly9/15/18	\$ (426,790)	

Credit Default Swaps outstanding:

	Buy/Sell	Current					Unrealized
Referen	dectio	redit Spread	Notional	Fixed Ratee	rminatio	n	Appreciation
Counteepairt	yy (10)	(11)	Amount	(Annualized)	Date	Value	Depreciation
Darde	en						
Resta	urant's,						
Citibanlinc.	Buy	1.36%	\$2,000,000	1.000%	3/20/20 \$	\$ 32,024	\$ (50,450)
Avon							
MorganProdu	ıcts,						
StanleyInc.	Buy	11.64	2,000,000	1.000	3/20/20	423,746	62,531
			\$4,000,000		(\$455,770	\$ 12,081
			Nuveen Ir	rvestments			
			6	50			

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (3) Ratings: 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. The rate shown is the coupon as of the end of the reporting period.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (7) Borrowings as a percentage of Total Investments is 31.6%.
- (8) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.
- (9) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter derivatives as presented on the Statement of Assets and Liabilities. The unrealized appreciation (depreciation) of exchange-cleared and exchange-traded derivatives is recognized as part of the receivable or payable for variation margin as presented on the Statement of Assets and Liabilities, when applicable.
- (10) 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.
- (11) 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.

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.

USD-LIBOR-BBA United States Dollar London Inter-Bank Offered Rate British Bankers' Association See accompanying notes to financial statements.

Nuveen Investments

JQC
Nuveen Credit Strategies Income Fund

Portfolio of Investments January 31, 2015 (Unaudited)

Principal Amount (000)		Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value	
	LONG-TERM INVESTMENTS 140.5% (97.9% of Total Investments)						
		VARIABLE RATE SENIOR LO	OAN INTER	ESTS 104.69	% (72.9% of 1	Total Investments)	
		Aerospace & Defense 0.3%	6 (0.2% of To	otal Investme	nts)		
		B/E Aerospace, Inc.,	(01270 01 1		,		
\$	4,550	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 4,561,716	
·	,	Airlines 1.9% (1.3% of Total				' ' '	
		American Airlines, Inc.,		,			
	7,388	Term Loan	3.750%	6/27/19	BB	7,349,794	
		Delta Air Lines, Inc.,					
	16,660	Term Loan B1	3.250%	10/18/18	BBB	16,511,626	
		Delta Air Lines, Inc.,					
	2,176	Term Loan B	3.250%	4/20/17	BBB	2,171,974	
	26,224	Total Airlines				26,033,394	
		Automobiles 1.0% (0.7% o	f Total Inves	stments)			
		Chrysler Group LLC,					
	3,572	Term Loan B	3.500%	5/24/17	BB+	3,560,878	
		Formula One Group,					
	7,795	Term Loan, First Lien	4.750%	7/30/21	В	7,563,540	
		Formula One Group,					
	2,000	Term Loan, Second Lien	7.750%	7/29/22	CCC+	1,947,500	
	13,367	Total Automobiles		- \		13,071,918	
		Chemicals 4.0% (2.8% of T	otal Investn	nents)			
	40.400	Ineos US Finance LLC,	0.7500/	5/04/40	55	40.457.000	
	13,492	Cash Dollar, Term Loan	3.750%	5/04/18	BB	13,157,208	
	34,969	Univar, Inc., Term Loan	5.000%	6/30/17	B+	33,858,879	
	7 500	US Coatings Acquisition,	0.7500/	0/01/00	р.	7.070.400	
	7,520	Term Loan B	3.750%	2/01/20	B+	7,376,428	
	55,981	Total Chemicals	nline 2.20/	(2.20/ of Total	al lavootmon	54,392,515	
		Commercial Services & Sup ADS Waste Holdings,	piles 3.3%	(2.3% of Tota	ai iiivesimen	15)	
	9,717	Inc., Initial Term Loan, Tranche B2	3.750%	10/09/19	B+	9,467,677	
	3,111	Millennium Laboratories,	3.73076	10/03/13	DŦ	9,401,011	
		Inc., Tranche B, Term					
	35,820	Loan	5.250%	4/16/21	B+	35,745,387	
	30,020	Total Commercial	0.20070	1/ 10/21		00,1 10,001	
	45,537	Services & Supplies				45,213,064	
	.0,007	Communications Equipmen	1.1% (0.8	% of Total Inv	vestments)	10,210,001	
		Telesat Canada Inc.,					
	14,896	Term Loan B	3.500%	3/28/19	BB	14,783,843	
		Computers & Peripherals		of Total Invest	tments)	,	

25,675	Dell, Inc., Term Loan B	4.500%	4/29/20	BBB	25,725,143		
_0,010		6 (0.9% of Tota			_0,: _0,: :0		
	First Data Corporation,	(1)		-,			
	Second New Dollar,						
15,000	Term Loan	3.668%	3/24/17	BB	14,857,500		
,	First Data Corporation,				, ,		
3,500	Term Loan	3.668%	3/23/18	BB	3,439,846		
18,500	Total Consumer Finance				18,297,346		
	Containers & Packaging	1.3% (0.9% of	Total Invest	ments)			
	Reynolds Group						
	Holdings, Inc.,						
	Incremental US Term						
18,100	Loan, First Lien	4.000%	12/01/18	B+	17,932,478		
	Diversified Consumer Ser	vices 4.7% (3.3% of Total	Investmen	ts)		
	Cengage Learning_						
	Acquisitions, Inc., Exit		- /- / /	_			
10,270	Term Loan	7.000%	3/31/20	B+	10,220,811		
	Hilton Hotels						
00.000	Corporation, Term Loan	0.5000/	10/05/00	DD	00.045.005		
30,626	B2	3.500%	10/25/20	BB+	30,315,095		
8,039	Laureate Education,	5.000%	6/15/18	В	7 576 706		
0,039	Inc., Term Loan B ServiceMaster	5.000%	0/13/10	Ь	7,576,786		
15,835	Company, Term Loan	4.250%	7/01/21	B+	15,619,160		
15,655	Total Diversified	4.230 /6	7/01/21	DŦ	13,013,100		
64,770	Consumer Services				63,731,852		
01,770	Diversified Financial Serv	ices 0.0% (0.	0% of Total I	nvestments			
	Ocwen Financial	31373 (6.					
	Corporation, Term Loan						
283	В	5.000%	2/15/18	B+	265,385		
	Nuveen Investments						
		62					

Principal				Maturity	Ratings	
Amo	ount (000)	Description (1)	Coupon (4)	(2)	(3)	Value
		Diversified Telecommunic	ation Services	5.4% (3.8%	6 of Total Inve	estments)
		Intelsat Jackson Holdings, S.A., Tranche				
\$	10,440	B2, Term Loan	3.750%	6/30/19	BB	\$10,339,945
Ψ	10,440	Level 3 Financing, Inc.,	0.70076	0/30/13	DD	Ψ10,000,040
	9,000	Term Loan B, First Lien	4.500%	1/31/22	BB	9,024,372
	-,	WideOpenWest Finance				-,- ,-
	20,633	LLC, Term Loan B	4.750%	4/01/19	Ba3	20,534,496
		Ziggo N.V., Term Loan				
	12,943	B1	3.500%	1/15/22	BB	12,634,016
		Ziggo N.V., Term Loan				
	8,340	B2	3.500%	1/15/22	BB	8,141,598
	13,717	Ziggo N.V., Term Loan B3, Delayed Draw	3.500%	1/15/22	BB	13,390,021
	15,717	Total Diversified	3.300 /6	1/13/22	טט	13,390,021
		Telecommunication				
	75,073	Services				74,064,448
	Í	Energy Equipment & Serv	ices 0.7% (0.5	% of Total I	nvestments)	, ,
		Drill Rigs Holdings, Inc.,				
	6,072	Tranche B1, Term Loan	6.000%	3/31/21	B+	4,732,787
	0.000	Vantage Drilling	5.7500/	0/00/40	_	4 070 000
	6,388	Company, Term Loan B	5.750%	3/28/19	В	4,072,068
	12,460	Total Energy Equipment & Services				8,804,855
	12,400	Food & Staples Retailing	4.7% (3.3% of	Total Invest	ments)	0,004,000
		Albertson's LLC, Term	/o (o.o /o o.			
	13,365	Loan B2	4.750%	3/21/19	BB	13,354,186
		Albertson's LLC, Term				
	29,000	Loan B4	5.500%	8/25/21	BB	28,991,938
		BJ's Wholesale Club,				
	10 070	Inc., Replacement Loan,	4.500%	9/26/19	В	12,716,023
	12,870	First Lien BJ's Wholesale Club,	4.300%	9/26/19	Ь	12,710,023
		Inc., Replacement Loan,				
	7,500	Second Lien	8.500%	3/26/20	CCC	7,389,060
	,	Supervalu, Inc., New				, ,
	1,961	Term Loan	4.500%	3/21/19	BB	1,949,034
	0.4.000	Total Food & Staples				0.4.46.5.5.4.4
	64,696	Retailing	00/ of Total love	-4		64,400,241
		Food Products 5.7% (4.0 H.J Heinz Company,	7% Of Total inve	siments)		
	21,816	Term Loan B2	3.500%	6/05/20	BB+	21,810,589
	_1,010	Jacobs Douwe Egberts,	0.00070	3,03,20		21,010,000
	12,000	Term Loan B	3.500%	7/23/21	ВВ	11,874,996
		NPC International, Inc.,				
	1,362	Term Loan B	4.000%	12/28/18	B1	1,334,270
	10.515	US Foods, Inc.,	4.5005/	0/04/46	Do	10 105 110
	42,515	Incremental Term Loan	4.500%	3/31/19	B2	42,435,448

==					
77,693	Total Food Products		-		77,455,303
	Health Care Equipment &	Supplies 5.1	% (3.6% of T	otal Inves	tments)
	Kinetic Concepts, Inc.,				
15,670	Term Loan D1	4.000%	5/04/18	BB	15,524,742
	Onex Carestream				
	Finance LP, Term Loan,				
10,061	First Lien	5.000%	6/07/19	B+	10,060,840
	Onex Carestream				
	Finance LP, Term Loan,				
11,672	Second Lien	9.500%	12/07/19	В	11,606,063
, -	United Surgical Partners				, ,
	International, Inc.,				
32,342	Incremental Term Loan	4.750%	4/03/19	B1	32,328,774
02,012	Total Health Care	1.7 00 70	1700710	.	02,020,777
69,745	Equipment & Supplies				69,520,419
03,743	Health Care Providers & S	arvicae 3.8%	/ ₂ /2 7% of To	tal Invecti	
	Community Health	CIVICES 3.0 /	6 (2.7 /6 UI TU	iai iiivesii	nents)
	Systems, Inc., Term				
01 500		4.0E00/	1/07/01	DD	01 014 440
21,598	Loan D	4.250%	1/27/21	BB	21,614,448
	Community Health				
4.40	Systems, Inc., Term	0.4000/	1/05/17	DD	407.000
440	Loan E	3.486%	1/25/17	BB	437,886
0.4 = 0.=	Drumm Investors LLC,	. ==	= /0 / / / 0	_	
21,525	Term Loan	6.750%	5/04/18	В	21,668,258
	HCA, Inc., Tranche B5,				
366	Term Loan	2.921%	3/31/17	BBB	366,500
	National Mentor				
	Holdings, Inc., Term			_	
7,554	Loan B	4.250%	1/31/21	B+	7,459,345
	Total Health Care				
51,483	Providers & Services			_	51,546,437
	Hotels, Restaurants & Leis	sure 4.8% (3.	.3% of Total	Investmer	nts)
	Burger King				
	Corporation, Term Loan				
19,722	B, First Lien	4.500%	12/12/21	B+	19,766,913
	CCM Merger, Inc., Term				
1,839	Loan B	4.500%	8/08/21	B+	1,835,058
	Landry's Restaraunts,				
6,963	Inc., Term Loan B	4.000%	4/24/18	BB	6,948,642
	MGM Resorts				
	International, Term Loan				
3,415	В	3.500%	12/20/19	BB	3,367,413
	Scientific Games				
	Corporation, Term Loan				
7,500	B2 '	6.000%	10/01/21	BB	7,420,312
,	Scientific Games				,
8,910	Corporation, Term Loan	6.000%	10/18/20	BB	8,817,185
	Station Casino LLC,				,- ,
17,124	Term Loan B	4.250%	3/02/20	B+	16,906,104
,	Total Hotels,	5076	5, 52, 20	_ ,	. 5,555,151
65,473	Restaurants & Leisure				65,061,627
55, 175					00,001,027

Household Durables 0.9% (0.6% of Total Investments)

		nouselloid Durables	0.9% (0.0% 01 10)	ai ilivesilliei	ແຮ <i>)</i>		
		Serta Simmons Holding	js –				
	12,368	LLC, Term Loan	4.250%	10/01/19	B+	12,269,443	
Nuveen Investments							
63							

JQC Nuveen Credit Strategies Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Principal		B ! . !! (4)	O	Maturity	Ratings	Wal	
Am	ount (000)	Description (1)	Coupon (4)	(2)	(3)	Value	
Insurance 1.4% (0.9% of Total Investments) Hub International							
		Holdings, Inc., Initial					
\$	10,863	Term Loan	4.250%	10/02/20	B1	\$ 10,556,035	
Ψ	10,000	USI Holdings	4.230 /6	10/02/20	D1	ψ 10,550,055	
		Corporation, Initial					
	7,841	Term Loan	4.250%	12/27/19	B1	7,732,940	
	18,704	Total Insurance				18,288,975	
	,	Internet & Catalog Retail	1.6% (1.1% (of Total Inves	stments)	, ,	
		Travelport LLC, Term	,		,		
	22,000	Loan B, First Lien	6.000%	9/02/21	B2	22,060,500	
		Internet Software & Servi	ces 3.4% (2.	4% of Total I	nvestments)		
	36,860	Sabre Inc., Term Loan	4.000%	2/18/19	Ba3	36,376,413	
		Tibco Software, Inc.,					
	10,000	Term Loan B	6.500%	11/25/20	B1	9,800,000	
	40.000	Total Internet Software				40.470.440	
	46,860	& Services	· - · · · ·			46,176,413	
		IT Services 0.4% (0.3%	of Total Invest	iments)			
	E 777	Zayo Group LLC, Term	4.0000/	7/00/10	D4	E 700 000	
	5,777	Loan B Leisure Equipment & Pro	4.000%	7/02/19	B1	5,728,386	
		Bombardier	uucis 0.5% ((0.4% OF TOTA	i ilivestillelits)		
		Recreational Products,					
	7,543	Inc., Term Loan	4.000%	1/30/19	BB+	7,388,855	
	7,0.0	Machinery 0.4% (0.3% c			55,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
		Rexnord LLC, Term		,			
	5,925	Loan B	4.000%	8/21/20	BB	5,831,498	
	·	Media 10.3% (7.2% of T	otal Investmer	nts)			
		Acquisitions Cogeco					
		Cable II L.P., Term					
	7,382	Loan B	3.250%	11/30/19	BB	7,237,498	
		Advantage Sales &					
		Marketing, Inc.,_					
	447	Delayed Draw, Term	4.0500/	7/00/04	D.	440.000	
	117	Loan	4.250%	7/23/21	B1	116,368	
		Advantage Sales &					
	2 522	Marketing, Inc., Term	4.0500/	7/25/21	B1	2 401 026	
	3,523	Loan, First Lien Advantage Sales &	4.250%	1/23/21	DI	3,491,026	
		Marketing, Inc., Term					
	2,950	Loan, Second Lien	7.500%	7/25/22	CCC+	2,898,375	
	2,000	Charter	7.50070	I / LO/ LL	300	2,000,070	
		Communications					
		Operating Holdings					
	561	LLC, Term Loan F	3.000%	1/03/21	Baa3	553,244	
		,	· · ·			, - - ·	

	Clear Channel				
	Communications, Inc.,				
1,235	Tranche D, Term Loan	6.921%	1/30/19	CCC+	1,154,566
	Clear Channel				
	Communications,				
1,358	Inc.,Term Loan E	7.671%	7/30/19	CCC+	1,287,069
00.047	Cumulus Media, Inc.,	4.0500/	10/00/00	Б	00 440 570
33,847	Term Loan B	4.250%	12/23/20	B+	33,148,579
01 100	EMI Music Publishing	0.7500/	0/00/10	DD	00 001 005
31,183	LLC, Term Loan B Interactive Data	3.750%	6/29/18	BB	30,831,335
	Corporation, Term Loan				
19,164	B, DD1	4.750%	5/02/21	B+	19,133,816
10,101	Springer Science &	1.7 00 70	0/02/21	Di	10,100,010
	Business Media, Inc.,				
4,846	Term Loan B3	4.750%	8/14/20	В	4,808,151
·	Tribune Company,				, ,
32,143	Term Loan B	4.000%	12/27/20	BB+	31,760,885
	Univision				
	Communications, Inc.,				
4.000	Replacement Term	4.0000/	0/04/00		4 0 4 0 4 0 4
4,302	Loan, First Lien	4.000%	3/01/20	B+	4,243,184
142,611	Total Media	00/ of Total In	vootmonto)		140,664,096
	Multiline Retail 0.4% (0.3 Hudson's Bay	% of Total In	vesiments)		
	Company, Term Loan				
5,850	B, First Lien	4.750%	11/04/20	BB	5,873,289
2,200	Oil, Gas & Consumable Fu				0,070,200
	Crestwood Holdings	•		,	
3,870	LLC, Term Loan B	7.000%	6/19/19	B2	3,566,500
	Fieldwood Energy LLC,				
	0,				
	Term Loan, Second				
8,778	Term Loan, Second Lien	8.375%	9/30/20	B2	5,380,746
	Term Loan, Second Lien Total Oil, Gas &	8.375%	9/30/20	B2	
8,778 12,648	Term Loan, Second Lien Total Oil, Gas & Consumable Fuels				5,380,746 8,947,246
	Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 6.4% (4)	8.375%			
	Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 6.4% (4) Pharmaceutical Product				
12,648	Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 6.4% (4) Pharmaceutical Product Development, Inc.,	I.4% of Total	Investments)	8,947,246
	Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 6.4% (4 Pharmaceutical Product Development, Inc., Term Loan B, First Lien				
12,648 34,446	Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 6.4% (4 Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational	I.4% of Total	Investments)	8,947,246
12,648	Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 6.4% (4 Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.000%	Investments 12/01/18) Ba2	8,947,246 34,338,727
12,648 34,446	Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 6.4% (4 Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B3	4.000%	Investments 12/01/18) Ba2	8,947,246 34,338,727
12,648 34,446 27,404	Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 6.4% (4 Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B3 Valeant Pharmaceuticals International, Inc., Term	4.000% 3.750%	12/01/18 6/08/18	Ba2 BB+	8,947,246 34,338,727 27,129,370
12,648 34,446	Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 6.4% (4 Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B3 Valeant Pharmaceuticals International, Inc., Term Loan E	4.000%	Investments 12/01/18) Ba2	8,947,246 34,338,727
12,648 34,446 27,404	Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 6.4% (4 Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B3 Valeant Pharmaceuticals International, Inc., Term Loan E Valeant	4.000% 3.750%	12/01/18 6/08/18	Ba2 BB+	8,947,246 34,338,727 27,129,370
12,648 34,446 27,404	Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 6.4% (4 Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B3 Valeant Pharmaceuticals International, Inc., Term Loan E Valeant Pharmaceuticals	4.000% 3.750%	12/01/18 6/08/18	Ba2 BB+	8,947,246 34,338,727 27,129,370
12,648 34,446 27,404	Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 6.4% (4 Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B3 Valeant Pharmaceuticals International, Inc., Term Loan E Valeant Pharmaceuticals International, Inc.,	4.000% 3.750%	12/01/18 6/08/18	Ba2 BB+	8,947,246 34,338,727 27,129,370
12,648 34,446 27,404 15,512	Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 6.4% (4 Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B3 Valeant Pharmaceuticals International, Inc., Term Loan E Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan	4.000% 3.750% 3.500%	12/01/18 12/01/18 6/08/18 8/05/20	Ba2 BB+	8,947,246 34,338,727 27,129,370 15,429,959
12,648 34,446 27,404	Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 6.4% (4 Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B3 Valeant Pharmaceuticals International, Inc., Term Loan E Valeant Pharmaceuticals International, Inc.,	4.000% 3.750%	12/01/18 6/08/18	Ba2 BB+	8,947,246 34,338,727 27,129,370

	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2				
87,169	Total Pharmaceuticals				86,653,185
	Professional Services	0.1% (0.1% of	Total Invest	ments)	
935	Ceridian Corporation, Term Loan B2	4.500% Nuveen Investre 64	9/15/20 nents	Ba3	920,523

	rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
AIIIV	ount (000)	Real Estate Investment		` '		
		iStar Financial, Inc.,				
		Term Loan, Tranche				
\$	26,007	A2, First Lien	7.000%	3/19/17	Ba3	\$ 26,738,230
	17,225	Realogy Corporation, Initial Term Loan B	3.750%	3/05/20	BB	16,996,534
	17,220	Walter Investment	0.70070	0/00/20		10,000,004
		Management				
		Corporation, Tranche B, Term Loan, First				
	4,340	Lien	4.750%	12/18/20	B+	3,811,636
	+,0+0	Total Real Estate	4.73076	12/10/20	Б т	0,011,000
	47,572	Investment Trust				47,546,400
		Real Estate Manageme	nt & Developme	ent 1.6% (1	.1% of Total	Investments)
		Capital Automotive				
	0.4.0=0	LP, Term Loan,	4.000-/		.	0.4 = 0.0 .4.0
	21,656	Tranche B1	4.000%	4/10/19	Ba2	21,583,406
		Semiconductors & Sen Avago Technologies,	niconauctor Eq	uipment 5.	3% (3.7% OF	i otai investments)
	37,810	Term Loan B	3.750%	5/06/21	BBB	37,789,734
	07,010	Freescale	31, 33, 75	<i>3,00,</i> 21		37,733,731
		Semiconductor, Inc.,				
		Term Loan, Tranche				
	35,371	B4	4.250%	2/28/20	B1	34,884,928
		Total Semiconductors				
	70 101	& Semiconductor				70 674 660
	73,181	Equipment Software 14.2% (9.9%)	of Total Invest	ments)		72,674,662
		Blackboard, Inc.,	or rotal invest	incints)		
	5,797	Term Loan B3	4.750%	10/04/18	B+	5,776,491
		BMC Software, Inc.,				
	38,211	Initial Term Loan	5.000%	9/10/20	B1	37,086,482
		Compuware Corporation, Tranche				
		B2, Term Loan, First				
	12,000	Lien	6.250%	12/15/21	В	11,390,004
	,	Datatel Parent Corp,				,,
	28,531	Term Loan B1	4.000%	7/19/18	BB	28,277,058
		Emdeon Business				
	17.000	Services LLC, Term	0.7500/	11/00/10	Dec	10 770 551
	17,023	Loan B2	3.750%	11/02/18	Ba3	16,778,551
		Infor Global Solutions Intermediate				
		Holdings, Ltd., Term				
	24,705	Loan B5	3.750%	6/03/20	Ba3	24,152,089
	·	Kronos Incorporated,				, ,
		Initial Term Loan,				
	18,169	Second Lien	9.750%	4/30/20	CCC	18,600,854

	Micro Focus				
10,350	International PLC, Term Loan B	5.250%	11/19/21	BB	10,062,146
10,000	Micro Focus	3.23070	11/13/21	00	10,002,140
	International PLC,				
1,650	Term Loan C	4.500%	11/20/19	BB	1,593,075
	Misys PLC, Term				
15,000	Loan, Second Lien	12.000%	6/12/19	CCC+	16,331,250
	SunGard Data				
	Systems, Inc., Term				
4,794	Loan E	4.000%	3/08/20	BB	4,766,109
10.000	Vertafore, Inc., Term	0.7500/	10/07/17	000.	10.059.220
10,000	Loan, Second Lien Zebra Technologies	9.750%	10/27/17	CCC+	10,058,330
	Corporation, Term				
8,976	Loan B, First Lien	4.750%	10/27/21	BB+	9,040,521
195,206	Total Software	1.70070	10/2//21	551	193,912,960
		(0.6% of Total	Investments	s)	
	Burlington Coat	•			
	Factory Warehouse				
	Corporation, Term				
7,780	Loan B3	4.250%	8/13/21	B+	7,729,430
4 700	Jo-Ann Stores, Inc.,	4.0000/	0/40/40	_	4 000 000
1,728	Term Loan, First Lien	4.000%	3/16/18	B+	1,680,690
2,870	Michaels Stores, Inc.	3.750%	1/28/20	Ba3	2 922 192
12,378	Term Loan, First Lien Total Specialty Retail	3.730%	1/20/20	Dao	2,823,183 12,233,303
12,070	Trading Companies &	Distributors 1	1.5% (1.0% o	f Total Inve	
	HD Supply, Inc.,		110 70 (110 70 0		
20,475	Term Loan	4.000%	6/28/18	B+	20,308,641
,	Total Variable Rate				, ,
	Senior Loan Interests				
	(cost				
\$1,443,364	\$1,435,116,771)				1,423,923,765
Shares	Description (1)	00/ /0 00/			Value
		.2% (2.9% of To		•	
3,412	Aerospace & Defense BE Aerospace Inc.	0.1% (0.1% of	Total invest	ments)	\$ 199,022
1,875	Boeing Company				272,569
11,810	GenCorp Inc., (5)				198,408
	Honeywell				. 55, 105
3,611	International Inc.				353,011
	Lockheed Martin				
957	Corporation				180,270
987	Raytheon Company				98,749
	Total Aerospace & Defe				1,302,029
1.054	Air Freight & Logistics	0.0% (0.0% c	of Total Inves	stments)	000.075
1,354	FedEx Corporation				228,975
2,746	Park Ohio Holdings Corporation				146,719
1,062	σοιροιαιιοιι				104,968
1,002					107,000

United Parcel Service, Inc., Class B Total Air Freight & Logistics

otal Air Freight & Logistics 480,662

Nuveen Investments

65

JQC Nuveen Credit Strategies Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Shares	Description (1)	Value
	Airlines 0.0% (0.0% of Total Investments)	
	JetBlue Airways	
8,675	Corporation, (5)	\$ 145,653
5,913	Southwest Airlines Co.	267,149
	United Continental	
2,070	Holdings Inc., (5)	143,596
	Total Airlines	556,398
	Auto Components 0.0% (0.0% of Total Investments)	
1,865	Remy International Inc.	39,669
	Automobiles 0.0% (0.0% of Total Investments)	
0.405	Winnebago Industries	00.047
3,485	Inc.	69,317
0.011	Banks 0.1% (0.1% of Total Investments)	150,000
3,811	Banner Corporation	153,888
5,579	FCB Financial Holdings,	126,030
6,320	Inc., Class A Shares, (5) Pacwest Bancorp.	270,212
5,201	Privatebancorp, Inc.	157,798
5,579	Trico Bancshares	130,270
5,579	Wintrust Financial	130,270
3,793	Corporation	164,882
0,7 00	Total Banks	1,003,080
	Beverages 0.1% (0.1% of Total Investments)	1,000,000
7,711	Coca-Cola Company	317,462
,	Constellation Brands,	- , -
1,915	Inc., Class A, (5)	211,512
4,710	PepsiCo, Inc.	441,704
	Total Beverages	970,678
	Biotechnology 0.1% (0.1% of Total Investments)	
3,042	Amgen Inc.	463,175
790	Biogen Idec Inc., (5)	307,436
2,074	Celgene Corporation, (5)	247,138
	Emergent BioSolutions,	
8,830	Inc., (5)	247,505
3,534	Gilead Sciences, Inc.	370,469
	ISIS Pharmaceuticals,	
2,636	Inc., (5)	180,592
4.40	Regeneron	50.000
140	Pharmaceuticals, Inc., (5)	58,332
1 107	Vertex Pharmaceuticals	104 100
1,127	Inc., (5)	124,128
	Total Biotechnology	1,998,775
3,251	Building Products 0.0% (0.0% of Total Investments)	120 265
ა,∠ა⊺	Trex Company Inc., (5) Capital Markets 0.1% (0.1% of Total Investments)	138,265
8,922	Capital markets 0.1 /6 (0.1 /6 01 10tal lilvestillelits)	124,819
0,322		124,013

American Capital Limited,

	(5)	
1,955	Ameriprise Financial, Inc.	244,258
	Charles Schwab	
6,270	Corporation	162,895
	KCG Holdings Inc., Class	
12,914	A Shares, (5)	157,938
	NorthStar Asset	
10,293	Management Group Inc.	217,903
0.004	SEI Investments	04.044
2,361	Company Tatal Constal Markets	94,841
	Total Capital Markets Chamicala 0.19/ (0.19/ of Total Investments)	1,002,654
	Chemicals 0.1% (0.1% of Total Investments)	
4,587	Axalta Coating Systems Limited, (5)	117,748
4,507	E.I. Du Pont de Nemours	117,740
3,476	and Company	247,526
3,173	International Flavors &	217,620
860	Fragrances Inc.	91,255
	LyondellBasell Industries	,
1,747	NV	138,170
	Minerals Technologies	
3,251	Inc.	212,388
198	NewMarket Corporation	89,035
1,107	PPG Industries, Inc.	246,728
711	Praxair, Inc.	85,739
	Total Chemicals	1,228,589
	Nuveen Investments	
	66	

Shares	Description (1)	Value
	Commercial Services & Supplies 0.0% (0.0% of Total Investments)	
	CECO Environmental	
11,828	Corporation	\$ 162,280
3,882	G&K Services, Inc.	272,128
	Total Commercial Services & Supplies	434,408
	Communications Equipment 0.1% (0.0% of Total Investments)	
	CommScope Holding	
4,082	Company Inc., (5)	114,725
1,598	F5 Networks, Inc., (5)	178,369
3,573	QUALCOMM, Inc.	223,170
7,656	Radware, Limited, (5)	147,301
	Total Communications Equipment	663,565
	Computers & Peripherals 0.2% (0.1% of Total Investments)	
18,374	Apple, Inc.	2,152,698
4,187	EMC Corporation	108,569
1,994	SanDisk Corporation	151,365
	Total Computers & Peripherals	2,412,632
	Construction Materials 0.0% (0.0% of Total Investments)	
	Caesarstone Sdot-Yam	
3,775	Limited, (5)	234,428
	Consumer Finance 0.0% (0.0% of Total Investments)	
	American Express	
3,742	Company	301,942
	Containers & Packaging 0.0% (0.0% of Total Investments)	
0.005	Packaging Corp. of	100.005
2,635	America	199,865
	Diversified Consumer Services 0.7% (0.5% of Total Investments)	
403,318	Cengage Learning Holdings II LP, (5), (7)	8,872,996
403,310	Diversified Financial Services 0.0% (0.0% of Total Investments)	0,072,990
652	Moody's Corporation	59,547
032	Diversified Telecommunication Services 0.0% (0.0% of Total Investi	•
	Consolidated	nents)
	Communications	
3,990	Holdings, Inc.	92,887
3,000	Verizon Communications	02,007
10,279	Inc.	469,853
. 0,=.	Total Diversified Telecommunication Services	562,740
	Electric Utilities 0.1% (0.0% of Total Investments)	55=,1 15
	Portland General Electric	
13,198	Company	523,961
5,128	Unitil Corp.	191,582
,	Total Electric Utilities	715,543
	Electrical Equipment 0.0% (0.0% of Total Investments)	
3,583	Ametek Inc.	171,626
	Generac Holdings Inc.,	
5,833	(5)	255,135
	Total Electrical Equipment	426,761

Electronic Equipment, Instruments & Components 0.0% (0.0% of Total Investments)

	investments)	
9,969	Newport Corporation, (5)	184,626
3,342	SYNNEX Corporation	247,943
	Vishay Precision Group	
5,833	Inc., (5)	97,061
	Total Electronic Equipment, Instruments & Components	529,630
	Energy Equipment & Services 0.0% (0.0% of Total Investments)	
2,202	Halliburton Company	88,058
4,092	Schlumberger Limited	337,140
	Total Energy Equipment & Services	425,198
	Nuveen Investments	
	67	

JQC Nuveen Credit Strategies Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Shares	Description (1)	Value
	Food & Staples Retailing 0.1% (0.1% of Total Inve	estments)
	Casey's General Stores,	
1,159	Inc.	\$ 105,817
	Costco Wholesale	
2,798	Corporation	400,086
3,581	Kroger Co.	247,268
22,030	Rite Aid Corporation, (5)	153,769
5.055	Walgreens Boots Alliance	007.550
5,255	Inc.	387,556
	Total Food & Staples Retailing Food Products 0.19/ (0.19/ of Total Investments)	1,294,496
7,205	Food Products 0.1% (0.1% of Total Investments) Dean Foods Company	130,555
2,381	General Mills, Inc.	124,955
2,001	Hershey Foods	121,000
1,618	Corporation	165,376
1,473	Kraft Foods Inc.	96,246
·	Mead Johnson Nutrition	,
	Company, Class A	
1,067	Shares	105,089
1,354	Sanderson Farms Inc.	108,266
	WhiteWave Foods	
8,740	Company, (5)	288,158
	Total Food Products	1,018,645
1 001	Gas Utilities 0.0% (0.0% of Total Investments)	07.007
1,821	Laclede Group Inc.	97,897
3,160	Health Care Equipment & Supplies 0.1% (0.0% of Baxter International, Inc.	222,180
2,005	DexCom, Inc., (5)	119,859
3,666	Halyard Health Inc., (5)	163,394
3,540	Insulet Corporation, (5)	104,041
0,0.0	Merit Medical Systems,	101,011
10,619	Inc., (5)	162,789
·	Wright Medical Group,	,
4,100	Inc., (5)	100,081
	Total Health Care Equipment & Supplies	872,344
	Health Care Providers & Services 0.1% (0.1% of	Total Investments)
	AMN Healthcare	
5,471	Services Inc., (5)	102,964
7.000	Capital Senior Living	107.711
7,026	Corporation, (5)	167,711
0.170	Express Scripts, Holding	175 000
2,172	Company, (5) HCA Holdings Inc., (5)	175,302 181,673
2,566 8,073	Kindred Healthcare Inc.	149,028
1,955	McKesson HBOC Inc.	415,731
5,616	WOLCOOOL LIDOO IIIO.	129,224
5,010		125,224

Pharmerica Corporation,

	(5)	
	Select Medical	
7,820	Corporation	105,726
	Team Health Holdings	
3,775	Inc., (5)	195,168
	Universal American	
14,791	Corporation, (5)	133,563
	Total Health Care Providers & Services	1,756,090
	Health Care Technology 0.0% (0.0% of Total Investments)	
11,503	MedAssets Inc., (5)	212,921
	Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments)	
3,955	Brinker International Inc.	231,091
3,467	Cheesecake Factory Inc.	182,052
8,307	ClubCorp Holdings Inc.	141,302
13,002	Denny's Corporation, (5)	141,462
1,550	Dominos Pizza Inc.	153,528
	La Quinta Holdings Inc.,	
10,366	(5)	210,741
3,793	Marriott Vacations World	290,165
2,411	McDonald's Corporation	222,873
44 570	Penn National Gaming,	470.000
11,576	Inc., (5)	173,293
4,626	Sonic Corporation	140,029
1,403	Starbucks Corporation	122,805
0.000	Wyndham Worldwide	000 001
3,388	Corporation	283,881
	Total Hotels, Restaurants & Leisure Nuveen Investments	2,293,222
	Nuveell investments	

68

Shares	Description (1)	Value
	Household Products 0.0% (0.0% of Total Investments)	
	Colgate-Palmolive	
1,381	Company	\$ 93,245
	Kimberly-Clark	
1,195	Corporation	129,012
	Total Household Products	222,257
	Industrial Conglomerates 0.0% (0.0% of Total Investments)	
2,371	Carlisle Companies Inc.	212,631
2,575	Danaher Corporation	212,129
	Total Industrial Conglomerates	424,760
	Insurance 0.1% (0.1% of Total Investments)	
	Argo Group International	004 = 00
4,389	Holdings Inc.	234,768
3,229	Arthur J. Gallagher & Co.	143,464
8,903	Fidelity & Guaranty Life	192,394
11,865	FNFV Group, (5)	147,126
3,880	Primerica Inc.	192,603
	Total Insurance	910,355
1 001	Internet & Catalog Retail 0.1% (0.0% of Total Investments)	200 700
1,091 300	Amazon.com, Inc., (5)	386,792
300	NetFlix.com Inc., (5) priceline.com	132,540
257	·	250 426
237	Incorporated, (5) Total Internet & Catalog Retail	259,436 778,768
	Internet & Catalog Netali Internet Software & Services 0.2% (0.1% of Total Investments)	770,700
	Akamai Technologies,	
1,738	Inc., (5)	101,073
2,281	eBay Inc., (5)	120,893
651	Equinix Inc.	141,176
	Facebook Inc., Class A	,
8,116	Shares, (5)	616,086
2,084	Google Inc., Class A, (5)	1,120,254
,	Total Internet Software & Services	2,099,482
	IT Services 0.1% (0.1% of Total Investments)	, ,
3,496	Cardtronics Inc., (5)	117,501
	Cognizant Technology	
	Solutions Corporation,	
2,341	Class A, (5)	126,718
	CSG Systems	
4,587	International Inc.	112,473
8,922	Evertec Inc.	178,975
	International Business	
	Machines Corporation	072 ///
1,816	(IBM)	278,411
4,837	MasterCard, Inc.	396,779
40.000	Net 1 Ueps	004.000
16,922	Technologies, Inc., (5)	201,203
0.011	VeriFone Holdings Inc.,	440.007
3,811	(5)	119,627

987	Visa Inc.	251,596
	Total IT Services	1,783,283
	Machinery 0.1% (0.1% of Total Investments)	
6,953	Barnes Group Inc.	238,836
	Greenbrier Companies	
2,329	Inc.	120,945
1,885	IDEX Corporation	136,380
	John Bean Technologies	
4,750	Corporation	143,403
·	Lincoln Electric Holdings	ĺ
1,807	Inc.	122,713
10,235	Meritor Inc., (5)	131,008
·	Mueller Water Products	ĺ
20,370	Inc.	208,385
,	Sun Hydraulics	,
4,965	Corporation	179,932
887	WABCO Holdings Inc.	84,416
2,134	Wabtec Corporation	178,082
,	Total Machinery	1,544,100
	Nuveen Investments	,- ,
	69	

JQC Nuveen Credit Strategies Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Shares	Description (1)	Value
	Media 0.2% (0.2% of Total Investments)	
	Comcast Corporation,	
9,646	Class A	\$ 512,637
2,174	Cumulus Media, Inc., (5)	7,566
	Madison Square Garden	
2,258	Inc., (5)	171,044
8,795	Starz, Class A, (5)	259,628
22,352	Tribune Company, (5)	1,316,309
17,987	Tribune Company, (6)	
F F00	Tribune Publishing	117.040
5,588	Company Transfer First Contume Fore	117,348
3,989	Twenty First Century Fox Inc., Class A Shares	132,275
1,618	Viacom Inc., Class B	104,232
6,640	Walt Disney Company	603,974
0,040	Total Media	3,225,013
	Metals & Mining 0.0% (0.0% of Total Investments)	0,220,010
	Compass Minerals	
1,423	International, Inc.	124,370
1,120	Multiline Retail 0.0% (0.0% of Total Investments)	. = .,•. •
3,636	Burlington Store Inc., (5)	181,400
,	Oil, Gas & Consumable Fuels 0.1% (0.1% of Total Investments)	,
	Calumet Specialty	
3,230	Products Partners LP	81,331
1,568	Cheniere Energy Inc., (5)	111,924
2,671	Delek US Holdings Inc.	82,400
2,431	EOG Resources, Inc.	216,432
1,528	EQT Corporation	113,744
2,153	Noble Energy, Inc.	102,784
	Pioneer Natural	407.007
711	Resources Company	107,027
E01	Targa Resources	EO 440
581	Corporation Williams Companies Inc.	50,448
2,232	Williams Companies, Inc.	97,896 963,986
	Total Oil, Gas & Consumable Fuels Paper & Forest Products 0.0% (0.0% of Total Investments)	903,900
	Clearwater Paper	
2,186	Corporation, (5)	161,808
2,100	KapStone Paper and	101,000
7,874	Packaging Corp.	235,196
.,	Total Paper & Forest Products	397,004
	Pharmaceuticals 0.1% (0.1% of Total Investments)	
4,797	AbbVie Inc.	289,499
1,875	Actavis PLC, (5)	499,763
934	Allergan, Inc.	204,789
2,912		175,506

Bristol-Myers Squibb Company

	Company	
	Jazz Pharmaceuticals,	
597	Inc., (5)	101,096
	Mylan Laboratories Inc.,	
3,712	(5)	197,293
9,192	Pfizer Inc.	287,250
	Total Pharmaceuticals	1,755,196
	Real Estate Investment Trust 0.2% (0.1% of Total Investments)	
	Chesapeake Lodging	
6,736	Trust	247,346
7,842	CubeSmart	193,227
	DiamondRock Hospitality	
16,831	Company	244,554
	Hudson Pacific	
8,035	Properties Inc.	259,932
9,034	iStar Financial Inc., (5)	117,803
5,020	LaSalle Hotel Properties	203,109
	Northstar Realty Finance	
5,407	Corporation	102,246
1	Outfront Media Inc.	28
8,107	Paramount Group Inc.	156,870
2,492	PS Business Parks Inc.	209,602
	Simon Property Group,	
1,235	Inc.	245,345
3,142	Sun Communities Inc.	212,808
	Total Real Estate Investment Trust	2,192,870
	Nuveen Investments	
	70	

Shares	Description (1)	Value
Gliaics	Real Estate Management & Development 0.0% (0.0% of Total Investment	
6,694	CBRE Group Inc., (5)	216,484
3,33	Road & Rail 0.1% (0.1% of Total Investments)	,
	Genesee & Wyoming	
2,728	Inc., (5)	224,924
	Old Dominion Frght Line,	
1,165	(5)	81,690
1,950	Saia, Inc., (5)	82,115
	Union Pacific	
4,169	Corporation	488,648
	Total Road & Rail	877,377
	Semiconductors & Semiconductor Equipment 0.1% (0.1% of Total Inve	stments)
	Avago Technologies	
3,239	Limtied	333,228
0.550	Broadcom Corporation,	150.770
3,553	Class A	150,772
9,499	Inphi Corporation, (5)	186,180
4,788	Intel Corporation	158,196
	MA-COM Technology Solutions Holdings	
5,779	Incorporated, (5)	187,875
3,773	Mellanox Technologies,	107,075
2,179	Limited, (5)	95,920
2,170	Micron Technology, Inc.,	00,020
2,595	(5)	75,943
,		1,188,114
	Software 0.2% (0.1% of Total Investments)	
	Aspen Technology Inc.,	
2,582	(5)	91,261
	Manhattan Associates	
6,231	Inc., (5)	278,152
18,857	Microsoft Corporation	761,823
13,685	Oracle Corporation	573,265
0.140	Parametric Technology	205 267
9,140 3,448	Corporation, (5) Salesforce.com, Inc., (5)	305,367 194,640
3,440	Take-Two Interactive	194,040
6,173	Software, Inc., (5)	183,462
0,175	, , ,	2,387,970
	Specialty Retail 0.2% (0.1% of Total Investments)	2,007,070
6,031	CST Brands Inc.	259,936
6,565	Home Depot, Inc.	685,517
2,474	Lithia Motors Inc.	209,548
	O'Reilly Automotive Inc.,	
1,974	(5)	369,849
	Restoration Hardware	
	Holdings Incorporated,	
2,341	(5)	204,908
3,160	Ross Stores, Inc.	289,803

	Total Specialty Retail	2,019,561
	Textiles, Apparel & Luxury Goods 0.1% (0.0% of Total Investments)	
	Michael Kors Holdings	
3,524	Limited, (5)	249,463
3,233	Movado Group Inc.	77,688
3,388	Nike, Inc., Class B	312,542
3,378	VF Corporation	234,331
	Total Textiles, Apparel & Luxury Goods	874,024
	Thrifts & Mortgage Finance 0.0% (0.0% of Total Investments)	
	First Defiance Financial	
4,460	Corporation	135,851
	NMI Holdings Inc., Class	
7,809	A Shares, (5)	60,128
	Total Thrifts & Mortgage Finance	195,979
	Tobacco 0.0% (0.0% of Total Investments)	
1,117	Lorillard Inc.	73,285
	Philip Morris	
2,084	International	167,219
	Total Tobacco	240,504
	Trading Companies & Distributors 0.0% (0.0% of Total Investments)	
6,754	Fly Leasing Limited	89,895
2,746	Watsco Inc.	298,929
	Total Trading Companies & Distributors	388,824
	Total Common Stocks	
	(cost \$62,113,494)	57,166,667
	Nuveen Investments	
	71	

JQC Nuveen Credit Strategies Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Principal					Ratings	
Amount (000)		Description (1)	Coupon	Maturity	(3)	Value
		CORPORATE BONDS 30.7%	6 (21.4% of	Total Investm	nents)	
		Chemicals 0.5% (0.4% of To	tal Investm	ents)		
\$	7,500	Hexion US Finance	6.625%	4/15/20	B3	\$ 7,045,313
		Commercial Services & Supp)			
		NES Rental Holdings				
	3,900	Inc., 144A	7.875%	5/01/18	CCC+	3,909,750
		Communications Equipment		6 of Total Inv		
	19,000	Avaya Inc., 144A	7.000%	4/01/19	B1	18,453,750
	10,000	Avaya Inc., 144A	10.500%	3/01/21	CCC+	8,187,500
		Total Communications				
	29,000	Equipment				26,641,250
		Diversified Telecommunication		•	of Total Inves	· · · · · · · · · · · · · · · · · · ·
	23,355	IntelSat Limited	8.125%	6/01/23	В	23,588,550
	00.750	WideOpenWest Finance	40.0500/	7/15/10	000	00 400 500
	22,750	Capital Corporation	10.250%	7/15/19	CCC+	23,432,500
		Total Diversified				
	40.405	Telecommunication				47.004.050
	46,105	Services			1 40/ /0 00/ - 5	47,021,050
		Electronic Equipment, Instru	ments & Col	nponents	1.1% (0.8% 01	i otai investments)
	14 500	Zebra Technologies	7.0500/	10/15/00	В	15 551 050
	14,500	Corporation	7.250%	10/15/22	B	15,551,250
		Health Care Equipment & Sup Convatec Finance	oplies 3.79	% (2.0% OI 10	ıaı mvesimen	is)
	1,000	International SA, 144A	8.250%	1/15/19	В	1,009,375
	19,000	Kinetic Concepts	12.500%	11/01/19	CCC+	20,995,000
	19,000	Tenet Healthcare	12.300 /6	11/01/19	000+	20,993,000
	25,460	Corporation	8.125%	4/01/22	B3	28,706,150
	20,400	Total Health Care	0.12070	4/01/22	Бо	20,700,100
	45,460	Equipment & Supplies				50,710,525
	70,700	Health Care Providers & Serv	ices 1.2%	(0.8% of Total	al Investments	
		Community Health	112 /0	(0.070 0.100		,
	10,000	Systems, Inc.	6.875%	2/01/22	B+	10,621,250
		Kindred Escrow		_, _ , ,		, ,
	5,000	Corporation II, 144A	8.000%	1/15/20	B2	5,306,000
	,	Total Health Care				, ,
	15,000	Providers & Services				15,927,250
		Hotels, Restaurants & Leisure	e 1.8% (1.3	3% of Total Ir	vestments)	
		MGM Resorts	•		·	
	2,000	International Inc.	7.750%	3/15/22	BB	2,215,000
		Scientific Games				
	4,250	Corporation, 144A	7.000%	1/01/22	Ba3	4,297,813
		Scientific Games				
	20,000	Corporation, 144A	10.000%	12/01/22	Caa1	18,350,000
		Total Hotels,				
	26,250	Restaurants & Leisure				24,862,813

Media 4.4% (3.1% of Total Inves

1,706,250
4,764,625
10,343,775
32,320,266
291,000
11,075,000
60,500,916
5,467,031
14,280,000
8,399,655
28,146,686
Investments)
12,215,000

Pı	rincipal				Ratings		
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
		Software 1.5% (1.1% of	of Total Inves	tments)			
		Balboa Merger Sub					
\$	7,500	Inc., 144A	11.375%	12/01/21	CCC	\$	7,378,125
		BMC Software					
	5,000	Finance Inc., 144A	8.125%	7/15/21	CCC+		4,368,750
	2,000	Emdeon Inc.	11.000%	12/31/19	CCC+		2,182,500
	3,000	Infor Us Inc.	11.500%	7/15/18	В		3,270,000
	3,375	Infor Us Inc.	9.375%	4/01/19	В		3,628,125
	20,875	Total Software					20,827,500
		•	(0.9% of Tota	I Investments)		
		99 Cents Only					
	7,000	Stores	11.000%	12/15/19	CCC+		7,367,500
		Claires Stores, Inc.,					
	9,500	144A	9.000%	3/15/19	B2		8,882,500
	1,200	Claires Stores, Inc.	10.500%	6/01/17	CCC		840,000
		Total Specialty					
	17,700	Retail					17,090,000
		Trading Companies & D		1.2% (0.8% of		nents)	
	14,650	HD Supply Inc.	11.500%	7/15/20	CCC+		16,701,000
		Wireless Telecommunic	cation Service	es 5.2% (3.6°	% of Total Inve	estme	ents)
		Frontier					
		Communications					
	10,000	Corporation	6.250%	9/15/21	BB		10,300,000
	2,500	Sprint Corporation	7.250%	9/15/21	BB		2,496,250
	40,000	Sprint Corporation	7.875%	9/15/23	BB		40,550,000
	5,000	T-Mobile USA Inc.	6.250%	4/01/21	BB		5,162,500
	12,000	T-Mobile USA Inc.	6.375%	3/01/25	BB		12,210,000
		Total Wireless					
		Telecommunication					
	69,500	Services					70,718,750
		Total Corporate					
		Bonds (cost					
\$ 4	119,201	\$417,940,766)					417,869,053
5	Shares	Description (1)	Coupon	Maturity			Value
		STRUCTURED NOTES	1.0% (0.7%	of Total Invest	ments)		
		Barclays Bank PLC,					
	234	144A, (7)	8.200%	9/04/15		\$	4,385,160
		JPMorgan Chase &					
		Company, (WI/DD),					
	590	(7)	8.470%	2/23/16			9,996,370
		Total Structured Notes (cost \$14,996,950		,			14,381,530
		Total Long-Term Invest	ments (cost \$	31,930,167,981)	1	,913,341,015
	rincipal						
Amo	ount (000)	Description (1)	Coupon	Maturity			Value
		SHORT-TERM INVESTM			I Investments	-	
\$	40,937	Repurchase Agreement with	0.000%	2/02/15		\$	40,936,821
		Fixed Income					

Clearing

Corporation, dated

1/30/15,

repurchase price

\$40,936,821,

collateralized by

\$15,835,000 U.S.

Treasury Bonds,

9.250%, due

2/15/16, value

\$17,992,519,

\$23,795,000 U.S.

Treasury

Notes, 0.375%, due

10/31/16, value

\$23,765,256

Total Short-Term Investments (cost \$40,936,821)	40,936,821
Total Investments (cost \$1,971,104,802) 143.5%	1,954,277,836
Borrowings (44.7)% (8), (9)	(608,400,000)
Other Assets Less Liabilities 1.2%	15,788,612
Net Assets Applicable to Common Shares 100%	\$1,361,666,448

Nuveen Investments

73

JQC Nuveen Credit Strategies Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

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. The rate shown is the coupon as of the end of the reporting period.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (7) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Borrowings as a percentage of Total Investments is 31.1%.
- (9) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.
- 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.

See accompanying notes to financial statements.

Nuveen Investments

74

Statement of Assets and Liabilities January 31, 2015 (Unaudited)

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)	Credit Strategies Income (JQC)
Assets					
Long-term investments, at value (cost \$433,452,792 \$1,044,247,60 \$738,855,930 \$267,083,880 and	04, ,				
\$1,930,167,98 respectivel		\$1,026,656,643	\$729,241,307	\$264,695,521	\$1,913,341,015
Short-term investments, at value (cost approximates		Ψ1,020,000,040	Ψ123,241,001	Ψ204,000,021	Ψ1,010,041,010
value)	20,999,720	43,759,690	17,522,509	5,300,616	40,936,821
Cash	1,753,946	3,520,509	3,724,593	464,359	6,658,984
Cash denominated in foreign currencies (cost \$26,338, \$66,875, \$44,797, \$ and \$, respectively)	25,615	65,216	43,568		
Credit					
default swaps premiums paid				443,689	
Unrealized appreciation on credit default					
swaps				62,531	
				0=,00	

Receivabl	e for:						
Dividends						9,946	
Interest	3,120,711		7,510,503	5,812,468	2,033,687	17,554,312	
Investmen	nts						
sold	1,538,628		4,364,388	4,788,640	2,543,746	16,302,249	
Reclaims						24,956	
Deferred						,	
offering							
costs	466,408		963,693	701,788			
Other	•		,	,			
assets	62,647		112,334	51,138	62,791	541,941	
Total	- ,-		,	. ,	- , -	_ ,_	
assets	454,491,941		1,086,952,976	761,886,011	275,606,940	1,995,370,224	
Liabilities			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		_, _,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	1,000,010,==1	
	s 112,500,000		270,300,000	188,800,000	85,200,000	608,400,000	
	d depreciation on:			.00,000,000	00,200,000	000,100,000	
Interest	a doproblation on.						
rate							
swaps					426,790		
Credit					120,700		
default							
swaps					50,450		
Payable fo	or:				00,100		
Common	J1.						
share							
dividends	1,326,048		3,274,525	2,389,652	913,620	5,844,276	
Investmen			0,214,020	2,000,002	310,020	3,044,270	
purchased			4,236,114	2,724,974		17,175,669	
Offering	2,071,000		1,200,111	2,721,071		17,170,000	
costs	17,888						
Variable	17,000						
Rate							
Term							
Preferred							
("VRTP")							
Shares,							
at							
liquidation							
value	58,000,000		139,000,000	98,000,000			
Accrued e			100,000,000	30,000,000			
Interest	106,517		244,916	179,721	74,810	302,375	
Managem			244,510	175,721	7 4,010	002,070	
fees	310,544		729,832	515,905	189,166	1,347,827	
Trustees	010,044		723,002	010,000	100,100	1,047,027	
fees	49,357		93,378	58,711	8,763	258,943	
Other	184,009		291,485	256,456	72,353	374,686	
Total	104,000		231,403	230,430	12,000	374,000	
liabilities	174,866,231		418,170,250	292,925,419	86,935,952	633,703,776	
Net	\$279,625,710	\$	668,782,726	\$468,960,592	\$188,670,988	\$1,361,666,448	
assets	ΨΔ13,023,110	φ	000,102,120	ψ+00,300,332	ψ 100,070,300	ψ 1,501,000,440	
applicable							

to common shares						
Common						
shares						
outstanding	38,626,872		55,169,216	38,478,782	10,095,28	6 136,071,090
Net	00,020,072		00,100,210	00,170,702	10,000,20	100,071,000
asset						
value						
("NAV")						
per						
common						
share						
outstanding\$	7.24	\$	12.12	\$ 12.19	\$ 18.6	9 \$ 10.01
			on shares con	•	ψ 10.0	υθ ψ 10.01
Common	applicable to c	OIIIII	ion shares con	3131 01.		
shares,						
\$0.01						
par						
value						
per						
share \$	386,269	\$	551,692	\$ 384,788	\$ 100,95	3 \$ 1,360,711
Paid-in	300,203	Ψ	331,032	ψ 304,700	ψ 100,30	υ 1,500,711
	324,969,238		766,748,038	527,121,180	192,369,78	8 1,838,017,191
Undistributed			700,740,000	327,121,100	132,303,70	1,000,017,101
(Over-distrib						
of) net	ation					
investment						
income	(889,691)		(2,179,971)	(1,269,717)	(679,00	(1,522,450)
Accumulated	•		(2,173,371)	(1,200,717)	(070,00	(1,522,430)
net	•					
realized						
gain						
(loss)	(37,910,857)		(78,744,413)	(47,659,807)	(317,67	(9) (459,363,006)
Net	(07,010,007)		(10,144,410)	(+1,000,001)	(017,07	(400,000,000)
unrealized						
appreciation						
• •	n) (6,929,249)		(17,592,620)	(9,615,852)	(2,803,06	(16,825,998)
Net	1) (0,020,210)		(17,002,020)	(0,010,002)	(2,000,00	(10,020,000)
assets						
applicable						
to						
common						
	279,625,710	\$	668,782,726	\$468,960,592	\$188,670,98	8 \$1,361,666,448
Authorized s		Ψ	000,702,720	ψ+00,000,002	ψ 100,070,90	ο ψι,ουι,ουο, ττ ο
Common	Unlimited		Unlimited	Unlimited	Unlimite	d Unlimited
Preferred	Unlimited		Unlimited	Unlimited	Unlimite	
		fina	ncial statements		Oriminite	d Omminica
oce accomp	anying notes to	miai	ioiai siaitiiitiilis	•		

Statement of

Operations Six Months Ended January 31, 2015 (Unaudited)

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)	Credit Strategies Income (JQC)
Investment In	come				
Interest and dividends (net of foreign tax withheld of \$57,630, \$,\$,\$ and \$,					
respectively)	\$ 11,918,582	\$ 28,227,326	\$ 20,623,791	\$ 8,003,871	\$ 53,879,489
Fees	35,770	172,342	92,714	60,405	411,255
Total investment		·			
income	11,954,352	28,399,668	20,716,505	8,064,276	54,290,744
Expenses					
Management	1 000 111	4 077 004	0.007.044	1 100 101	0.000.141
fees Shareholder	1,863,114	4,377,291	3,097,344	1,139,101	8,068,141
servicing	10.700	0.004	0.004	404	0.070
agent fees Interest expense and amortization of offering	10,796	9,921	9,664	101	2,879
costs	1,251,896	2,919,332	2,083,266	434,510	4,054,329
Custodian	,	,=,	, ,	- 1,0 10	,,
fees	87,303	193,073	136,948	63,841	289,587
Trustees					
fees	7,587	17,827	12,570	4,772	32,479
Professional		40.040			-
fees Shareholder reporting	30,352	46,046	36,607	58,472	70,994
expenses	23,534	40,535	31,380	12,206	222,744
Stock exchange					
listing fees	6,394	9,130	6,368	4,449	22,551
Investor relations expenses	28,570	64,705	46,670	17,141	123,002

OIL	45.045	00.004	47.050	F 070	00.000			
Other	15,645	20,394	17,853	5,078	22,806			
Total	2 225 101	7 600 054	E 470 670	1 700 671	10 000 E10			
expenses Net	3,325,191	7,698,254	5,478,670	1,739,671	12,909,512			
investment								
income								
(loss)	8,629,161	20,701,414	15,237,835	6,324,605	41,381,232			
,	d Unrealized Gain		10,207,000	0,024,000	+1,001,202			
	gain (loss) from:	(200)						
Investments	ga (1000)							
and foreign								
currency	(597,073)	(164,923)	154,531	(45,498)	13,232,867			
Swaps	(607,114)	(1,623,403)	(962,762)	(272,385)	(3,031,192)			
Change in net unrealized appreciation (depreciation) of:								
Investments								
and foreign								
currency	(10,326,063)	(26,325,388)	(19,580,968)	(7,532,576)	(52,185,650)			
Swaps	550,340	1,471,592	872,730	(161,572)	2,744,568			
Net								
realized								
and								
unrealized	(40.070.040)	(00.040.400)	(10.510.400)	(0.040.004)	(00,000,407)			
gain (loss)	(10,979,910)	(26,642,122)	(19,516,469)	(8,012,031)	(39,239,407)			
Net								
increase								
(decrease)								
in net								
assets								
applicable								
to common								
shares								
from								
operations	\$ (2,350,749)	\$ (5,940,708)	\$ (4,278,634)	\$(1,687,426)	\$ 2,141,825			
•	anying notes to fina	,	Ψ (¬,210,00¬)	Ψ(1,007,720)	Ψ 2,171,020			
and addampanying noted to initiation otationion.								

Nuveen Investments

76

Statement of

Changes in Net Assets (Unaudited)

Rate Income (JFR)	