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

#### **UNITED STATES**

#### SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

#### **FORM N-CSR**

## CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-09571

Nuveen Senior Income Fund (Exact name of registrant as specified in charter)

Nuveen Investments

333 West Wacker Drive

Chicago, IL 60606 (Address of principal executive offices) (Zip code)

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

Chicago, IL 60606 (Name and address of agent for service)

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

Date of fiscal year July 31 end:

Date of reporting period: July 31, 2013

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

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

ITEM 1. REPORTS TO STOCKHOLDERS.

| Closed-End Funds   |
|--|
| Nuveen Investments   |
| Closed-End Funds   |
| Seeks high current income from portfolios of senior corporate loans. |
| Annual Report  |
| July 31, 2013  |
|  |

Nuveen Senior Income Fund

**NSL** 

Nuveen Floating Rate Income Fund

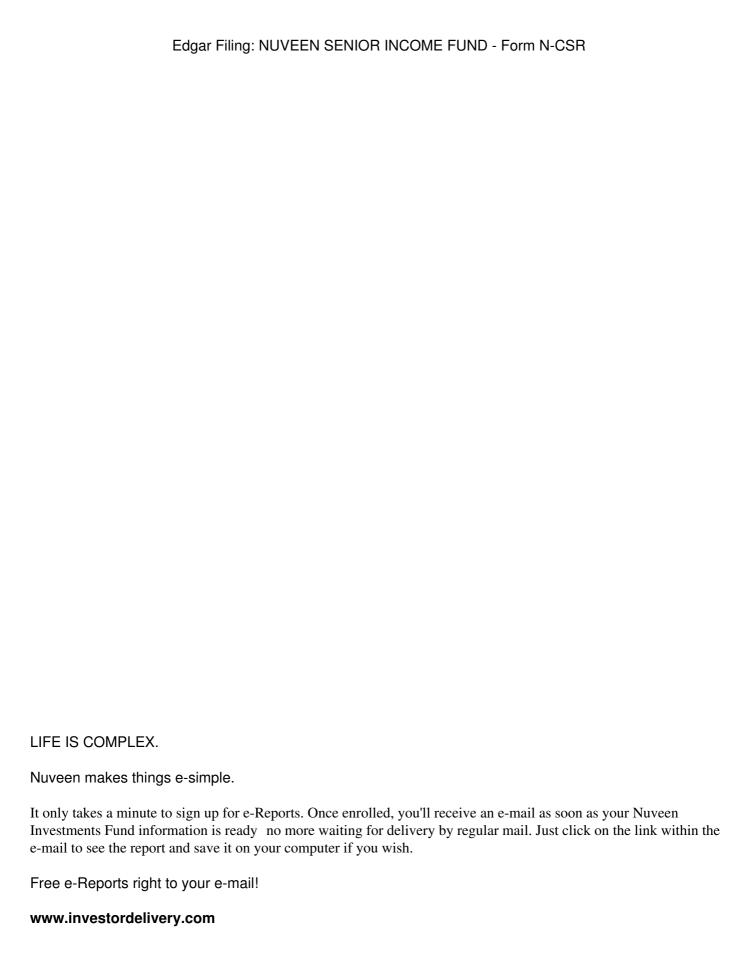
### **JFR**

Nuveen Floating Rate Income Opportunity Fund

**JRO** 

Nuveen Short Duration Credit Opportunities Fund

**JSD** 



If you receive your Nuveen Fund dividends and statements from your financial advisor or brokerage account.

#### OR

#### www.nuveen.com/accountaccess

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

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Chairman's Letter to Shareholders

#### Dear Shareholders,

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

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

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

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

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

Sincerely,

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

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#### Portfolio Managers' Comments

Nuveen Senior Income Fund (NSL) Nuveen Floating Rate Income Fund (JFR) Nuveen Floating Rate Income Opportunity Fund (JRO) Nuveen Short Duration Credit Opportunities Fund (JSD)

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

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

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

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

Certain statements in this report are forward-looking statements. Discussions of specific investments are for illustration only and are not intended as recommendations of individual investments. The forward-looking statements and other views expressed herein are those of the portfolio managers as of the date of this report. Actual future results or occurrences may differ significantly from those anticipated in any forward-looking statements and the views expressed herein are subject to change at any time, due to numerous market and other factors. The Funds disclaim any obligation to update publicly or revise any forward-looking statements or views expressed herein.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

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

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

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

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

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

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

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

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

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

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

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

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#### Fund Leverage

#### IMPACT OF THE FUNDS' LEVERAGE STRATEGY ON PERFORMANCE

One important factor impacting the returns of the Funds relative to their benchmarks was the Funds' use of leverage through the use of bank borrowings. The Funds use leverage because their managers believe that, over time, leveraging provides opportunities for additional income and total return for common shareholders. However, use of leverage also can expose common shareholders to additional volatility. For example, as the prices of securities held by a Fund decline, the negative impact of these valuation changes on common share NAV and common shareholder total return is magnified by the use of leverage. Conversely, leverage may enhance common share returns during periods when the prices of securities held by a Fund generally are rising. Leverage had a positive impact on the performance of the Funds over this reporting period. During the period, the Funds continued to invest in interest rate swap contracts to partially fix the interest cost of their leverage. This had a negligible effect on performance during the period.

#### THE FUNDS' REGULATORY LEVERAGE

#### Bank Borrowings

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

| Fund | Bank Borrowings |
|------|-----------------|
| NSL  | \$ 123,000,000  |
| JFR  | \$ 295,200,000  |
| JRO  | \$ 201,900,000  |
| JSD  | \$ 85,000,000   |

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

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

| From al | Effective | Regulatory |
|---------|-----------|------------|
| Fund    | Leverage* | Leverage*  |
| NSL     | 29.93%    | 29.93%     |
| JFR     | 29.92%    | 29.92%     |
| JRO     | 29.51%    | 29.51%     |
| JSD     | 29.72%    | 29.72%     |

<sup>\*</sup> 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.

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#### Common Share Information

#### **Distribution Information**

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

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

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

<sup>\*</sup> Distribution paid in December 2012.

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

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

<sup>\*\*</sup> 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.

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#### **Common Share Repurchases**

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

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

#### **Common Share Equity Shelf Programs**

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

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

Under these equity shelf programs, the Funds, subject to market conditions, may raise additional capital from time to time in varying amounts and offering methods at a net price at or above each Fund's NAV per common share.

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

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

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

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

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

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#### **Risk Considerations**

Fund shares are not guaranteed or endorsed by any bank or other insured depository institution, and are not federally insured by the Federal Deposit Insurance Corporation. Shares of closed-end funds are subject to investment risks, including the possible loss of principal invested. Past performance is no guarantee of future results.

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

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

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

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

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

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

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

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

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

under such circumstances.

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

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

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

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#### **Nuveen Senior Income Fund (NSL)**

#### Performance Overview and Holding Summaries as of July 31, 2013

#### Average Annual Total Returns as of July 31, 2013

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

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

#### **Common Share Price Performance Weekly Closing Price**

#### Portfolio Allocation<sup>1,2</sup>

#### (as a % of total investments)

| Variable Rate Senior Loan Interests | 82.3% |
|-------------------------------------|-------|
| Corporate Bonds                     | 10.9% |
| Short-Term Investments              | 4.2%  |
| Common Stocks                       | 2.4%  |
| Convertible Bonds                   | 0.2%  |
| Top Five Issuers <sup>1,2</sup>     |       |

#### (as a % of total long-term investments)

| H.J. Heinz Company                 | 2.3% |
|------------------------------------|------|
| Clear Channel Communications, Inc. | 2.1% |
| Federal-Mogul Corporation          | 1.9% |
| US Foods, Inc.                     | 1.8% |
| HD Supply, Inc.                    | 1.8% |

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

<sup>1</sup> Holdings are subject to change.

2 Excluding investments in derivatives.

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### Portfolio Composition<sup>1,2</sup>

### (as a % of total investments)

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

#### **Nuveen Floating Rate Income Fund (JFR)**

#### Performance Overview and Holding Summaries as of July 31, 2013

#### Average Annual Total Returns as of July 31, 2013

#### **Average Annual**

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

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

#### **Common Share Price Performance Weekly Closing Price**

#### Portfolio Allocation<sup>2,3</sup>

#### (as a % of total investments)

| Variable Rate Senior Loan Interests | 78.6% |
|-------------------------------------|-------|
| Corporate Bonds                     | 9.9%  |
| Asset-Backed Securities             | 3.7%  |
| Common Stocks                       | 3.2%  |
| Short-Term Investments              | 3.1%  |
| Investment Companies                | 1.3%  |
| Convertible Bonds                   | 0.2%  |
| T Fire I23                          |       |

### Top Five Issuers<sup>2,3</sup>

#### (as a % of total long-term investments)

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

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

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

Nuveen Investments

### Portfolio Composition<sup>2,3</sup>

### (as a % of total investments)

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

#### **Nuveen Floating Rate Income Opportunity Fund (JRO)**

#### Performance Overview and Holding Summaries as of July 31, 2013

#### Average Annual Total Returns as of July 31, 2013

### Average Annual

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

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

#### **Common Share Price Performance Weekly Closing Price**

#### Portfolio Allocation<sup>2,3</sup>

#### (as a % of total long-term investments)

| Variable Rate Senior Loan Interests | 77.3% |
|-------------------------------------|-------|
| Corporate Bonds                     | 11.2% |
| Short-Term Investments              | 4.9%  |
| Asset-Backed Securities             | 3.5%  |
| Common Stocks                       | 2.9%  |
| Convertible Bonds                   | 0.2%  |
| Top Five Issuers <sup>2,3</sup>     |       |

#### (as a % of total long-term investments)

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

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

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

Nuveen Investments

### Portfolio Composition<sup>2,3</sup>

### (as a % of total investments)

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

#### **Nuveen Short Duration Credit Opportunities Fund (JSD)**

#### Performance Overview and Holding Summaries as of July 31, 2013

#### Average Annual Total Returns as of July 31, 2013

#### **Average Annual**

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

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

#### **Common Share Price Performance Weekly Closing Price**

#### Portfolio Allocation<sup>2,3</sup>

#### (as a % of total investments)

| Variable Rate Senior Loan Interests | 85.2% |
|-------------------------------------|-------|
| Corporate Bonds                     | 14.6% |
| Common Stocks                       | 0.2%  |
| Top Five Issuers <sup>2,3</sup>     |       |

(as a % of total investments)

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

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<sup>1</sup> Since inception returns are from 5/25/11.

<sup>2</sup> Holdings are subject to change.

3 Excluding investments in derivatives.

Nuveen Investments

# Portfolio Composition<sup>2,3</sup>

# (as a % of total investments)

| Health Care Providers & Services    |                    | 11.5% |
|-------------------------------------|--------------------|-------|
| Pharmaceuticals                     |                    | 9.1%  |
| Software                            |                    | 8.4%  |
| Media                               |                    | 6.8%  |
| Oil, Gas & Consumable Fuels         |                    | 5.2%  |
| Health Care Equipment & Supplies    |                    | 4.6%  |
| Hotels, Restaurants & Leisure       |                    | 4.4%  |
| Commercial Services & Supplies      |                    | 4.1%  |
| Internet Software & Services        |                    | 3.6%  |
| Wireless Telecommunication Services |                    | 3.6%  |
| IT Services                         |                    | 3.5%  |
| Food Products                       |                    | 3.1%  |
| Airlines                            |                    | 2.9%  |
| Specialty Retail                    |                    | 1.9%  |
| Diversified Consumer Services       |                    | 1.9%  |
| Diversified Financial Services      |                    | 1.9%  |
| Insurance                           |                    | 1.9%  |
| Food & Staples Retailing            |                    | 1.8%  |
| Other                               |                    | 19.8% |
|                                     | Nuveen Investments |       |
|                                     | 2.1                |       |

Report of INDEPENDENT REGISTERED

PUBLIC ACCOUNTING FIRM

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

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

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

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

Chicago, Illinois September 25, 2013

Nuveen Investments

#### NSL

Nuveen Senior Income Fund

#### Portfolio of Investments

July 31, 2013

|    | incipal<br>mount |  |                  | Moturity        | Dotingo        |              |
|----|------------------|--|------------------|-----------------|----------------|--------------|
|    | (000)            | Description (1)                              | Coupon           | Maturity<br>(2) | Ratings<br>(3) | Value        |
| ,  | (000)            | Long-Term Investments                        |                  |                 |                | Value        |
|    |                  | Variable Rate Senior Loa                     | n Interests 11   | 9.9% (82.3%     | of Total Inves | tments) (4)  |
|    |                  | Aerospace & Defense                          |                  |                 |                |              |
|    |                  | Sequa Corporation,                           | •                |                 | ,              |              |
| \$ | 1,493            | Term Loan B                                  | 5.250%           | 6/19/17         | B1             | \$ 1,513,022 |
|    |                  | Airlines 4.3% (3.0% of                       | Total Investmer  | its)            |                |              |
|    |                  | American Airlines, Inc.,                     |                  |                 |                |              |
|    | 2,000            | Exit Term Loan, WI/DD                        | TBD              | TBD             | Baa2           | 1,990,000    |
|    |                  | Delta Air Lines, Inc.,                       | 4.0000/          | 10/10/10        |                | /            |
|    | 4,975            | Term Loan B1                                 | 4.000%           | 10/18/18        | Ba1            | 5,002,094    |
|    | 005              | Delta Air Lines, Inc.,                       | 0.0500/          | 4/10/10         | Det            | 1 001 710    |
|    | 995              | Term Loan B2 United Air Lines, Inc.,         | 3.250%           | 4/18/16         | Ba1            | 1,001,716    |
|    | 1,995            | Term Loan B                                  | 4.000%           | 4/01/19         | Ba2            | 2,016,197    |
|    | 1,000            | US Airways, Inc., Term                       | 4.00070          | 4/01/13         | Duz            | 2,010,107    |
|    | 2,500            | Loan B1, DD1                                 | 4.250%           | 5/23/19         | B+             | 2,504,062    |
| 1  | 12,465           | Total Airlines                               |                  | 0, =0, +0       |                | 12,514,069   |
|    | •                | Auto Components 2.69                         | % (1.8% of Total | Investments     | )              | , ,          |
|    |                  | Federal-Mogul                                |                  |                 |                |              |
|    |                  | Corporation, Tranche B,                      |                  |                 |                |              |
|    | 5,065            | Term Loan, DD1                               | 2.137%           | 12/29/14        | B1             | 4,988,475    |
|    |                  | Federal-Mogul                                |                  |                 |                |              |
|    | 0.505            | Corporation, Tranche C,                      | 0.4070/          | 10/00/15        | D4             | 0.545.540    |
|    | 2,585            | Term Loan, DD1                               | 2.137%           | 12/28/15        | B1             | 2,545,543    |
|    | 7,650            | Total Auto Components  Beverages 0.3% (0.2%) | of Total Investo | nonto)          |                | 7,534,018    |
|    |                  | Constellation Brands,                        | or rotal investi | ileilis)        |                |              |
|    | 1,000            | Inc., Term Loan                              | 2.750%           | 5/01/20         | BB+            | 1,002,125    |
|    | 1,000            | Biotechnology 0.6% (0                        |                  |                 | 221            | 1,002,120    |
|    | 1,756            | Grifols, Inc., Term Loan                     | 4.250%           | 6/01/17         | Ba1            | 1,776,356    |
|    | •                | Capital Markets 1.8% (                       | 1.2% of Total In | vestments)      |                | , ,          |
|    |                  | American Capital, LTD.,                      |                  | •               |                |              |
|    |                  | Senior Secured Term                          |                  |                 |                |              |
|    | 850              | Loan   | 5.500%           | 8/15/16         | B+             | 855,568      |
|    |                  | Walter Investment                            |                  |                 |                |              |
|    |                  | Management                                   |                  |                 |                |              |
|    | 4 100            | Corporation, Tranche B,                      | E 7E00/          | 11/00/17        | р.             | 4 000 0E0    |
|    | 4,180            | Term Loan, DD1                               | 5.750%           | 11/28/17        | B+             | 4,226,059    |

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| F 000  | T   |                 |               |             | E 004 007                |
|--------|---|-----------------|---------------|-------------|--------------------------|
| 5,030  | Total Capital Markets                       | · —             |               |             | 5,081,627                |
|        | Chemicals 1.8% (1.2% of                     | r Total Investn | nents)        |             |                          |
| 0.640  | Ineos US Finance LLC,                       | 4.0000/         | E/04/10       | BB-         | 0.640.705                |
| 2,649  | Term Loan, First Lien PQ Corporation, Term  | 4.000%          | 5/04/18       | DD-         | 2,648,735                |
| 995    | Loan, First Lien                            | 4.500%          | 8/07/17       | B+          | 1,004,950                |
| 1,443  | Univar, Inc., Term Loan                     | 5.000%          | 6/30/17       | B+          | 1,427,486                |
| 5,087  | Total Chemicals                             | 0.00070         | 0/00/17       | D1          | 5,081,171                |
| 3,33.  | Commercial Services & Su                    | upplies 4.1%    | (2.8% of Tot  | al Investme |                          |
|        | Aramark Corporation,                        |                 | (=1070 01 100 |             | ,                        |
| 2,500  | Term Loan, Tranche D                        | 4.000%          | 9/09/19       | BB-         | 2,528,515                |
| ,      | Brand Energy &                              |                 |               |             | , ,                      |
|        | Infrastructure Services,                    |                 |               |             |                          |
|        | Inc., Canadian Tranche                      |                 |               |             |                          |
| 384    | 1, Term Loan                                | 6.250%          | 10/23/18      | В           | 391,557                  |
|        | Brand Energy &                              |                 |               |             |                          |
|        | Infrastructure Services,                    |                 |               |             |                          |
| 4 000  | Inc., Term Loan, Second                     | 44.0000/        | 10/00/10      | 000         | 4 000 750                |
| 1,000  | Lien  | 11.000%         | 10/23/19      | CCC+        | 1,028,750                |
|        | Brand Energy &                              |                 |               |             |                          |
| 1,601  | Infrastructure Services,<br>Inc., Term Loan | 6.250%          | 10/23/18      | В           | 1,631,489                |
| 1,001  | Brickman Group                              | 0.230 /6        | 10/23/10      | Б           | 1,001,409                |
|        | Holdings, Inc., Tranche                     |                 |               |             |                          |
| 507    | B2, Term Loan                               | 3.273%          | 10/14/16      | B+          | 511,559                  |
|        | Brickman Group                              | 0 0,0           |               |             | <b>3</b> 1 1, <b>3 3</b> |
|        | Holdings, Inc., Tranche                     |                 |               |             |                          |
| 640    | B3, Term Loan                               | 4.000%          | 9/28/18       | B+          | 643,339                  |
|        | Ceridian Corporation,                       |                 |               |             |                          |
| 1,574  | Extended Term Loan                          | 5.942%          | 5/09/17       | B1          | 1,587,908                |
|        | Harland Clarke Holdings                     |                 |               |             |                          |
|        | Corporation, Term Loan                      |                 |               | _           |                          |
| 3,054  | B3  | 7.000%          | 5/22/18       | B+          | 3,028,472                |
| 40.4   | Houghton Mifflin, Term                      | F 0500/         | E/00/4.0      | DO          | 107 700                  |
| 494    | Loan  | 5.250%          | 5/22/18       | B2          | 497,762                  |
| 90     | Vertrue Inc., Term Loan,<br>First Lien      | 15 0000/        | 0/04/10       | N/R         | 00 556                   |
| 90     | Total Commercial                            | 15.000%         | 2/04/18       | IN/ IN      | 90,556                   |
| 11,844 | Services & Supplies                         |                 |               |             | 11,939,907               |
| 11,044 | Gervices & Supplies                         | Nuveen Investm  | nents         |             | 11,303,301               |
|        |   | 23              |               |             |                          |
|        |   |                 |               |             |                          |

NSL

Nuveen Senior Income Fund (continued)

| Aı | incipal<br>mount<br>(000) | Description (1)                                 | Coupon            | Maturity<br>(2)  | Ratings<br>(3) | Value                  |
|----|---------------------------|---|-------------------|------------------|----------------|------------------------|
|    | (000)                     | Communications Equipme                          |                   | 6 of Total Inve  |                | Value                  |
|    |                           | Alcatel-Lucent, Term                            | 110 010 70 (010 7 | o or rotal live  | ounomo,        |                        |
| \$ | 1,742                     | Loan C  | 7.250%            | 1/29/19          | B+             | \$1,782,699            |
|    | ,                         | Arris Group, Inc., Term                         |                   |                  |                | <b>,</b> , - ,         |
|    | 499                       | Loan B  | 3.500%            | 4/17/20          | BB-            | 498,542                |
|    |                           | Total Communications                            |                   |                  |                |                        |
|    | 2,241                     | Equipment                                       |                   |                  |                | 2,281,241              |
|    |                           | Computers & Peripherals                         | 0.4% (0.3% of     | Total Investn    | nents)         |                        |
|    |                           | SunGard Data Systems,                           |                   |                  |                |                        |
|    | 1,194                     | Inc., Term Loan D                               | 4.500%            | 1/31/20          | BB             | 1,210,915              |
|    |                           | Consumer Finance 1.2%                           | (0.8% of Total    | Investments)     |                |                        |
|    | 707                       | Jackson Hewitt Tax                              | 40.0000/          | 40/40/47         | N/D            | 740 045                |
|    | 727                       | Service, Inc., Term Loan                        | 10.000%           | 10/16/17         | N/R            | 710,215                |
|    |                           | Royalty Pharma Finance                          |                   |                  |                |                        |
|    | 1,821                     | Trust, Incremental Term<br>Loan                 | 4.000%            | 11/09/18         | Baa2           | 1 020 102              |
|    | 1,021                     | Springleaf Financial                            | 4.000%            | 11/09/10         | Daaz           | 1,829,183              |
|    |                           | Funding Company, Term                           |                   |                  |                |                        |
|    | 780                       | Loan  | 5.500%            | 5/10/17          | В              | 782,242                |
|    | 3,328                     | Total Consumer Finance                          | 0.00070           | 0/10/17          |                | 3,321,640              |
|    | 0,020                     |   | 0.4% (0.2% of     | Total Investme   | ents)          | 0,021,010              |
|    |                           | Pact Group, Inc., Term                          | <u>,</u>          |                  | ,              |                        |
|    | 1,000                     | Loan B  | 3.750%            | 5/22/20          | Ba3            | 1,000,625              |
|    |                           | Distributors 2.1% (1.4% o                       | of Total Investr  | nents)           |                |                        |
|    |                           | HD Supply, Inc., Term                           |                   |                  |                |                        |
|    | 6,003                     | Loan B, DD1                                     | 4.500%            | 10/12/17         | B+             | 6,069,819              |
|    |                           | Diversified Consumer Serv                       | rices 1.5% (1.    | .1% of Total Ir  | vestments)     |                        |
|    |                           | Cengage Learning                                |                   |                  |                |                        |
|    | 0.000                     | Acquisitions, Inc., Term                        | 0.0000/           | 7/00/14          | Ь              | 1 070 050              |
|    | 2,680                     | Loan, (5)                                       | 0.000%            | 7/03/14          | D              | 1,979,850              |
|    | 2,454                     | Laureate Education, Inc.,<br>Extended Term Loan | 5.250%            | 6/15/18          | B1             | 2,459,150              |
|    | 2,404                     | Total Diversified                               | 5.250%            | 0/13/10          | DI             | ۷, <del>4</del> 59,150 |
|    | 5,134                     | Consumer Services                               |                   |                  |                | 4,439,000              |
|    | J, 10 <del>1</del>        | Diversified Financial Services                  | ces 3.2% (2.2     | % of Total Inv   | restments)     | 7,700,000              |
|    |                           | Guggenheim Partners                             | 3.1.70 (L.E.      | .,5 5. 15(4) 111 |                |                        |
|    | 1,500                     | LLC, Initial Term Loan                          | 4.250%            | 7/22/20          | N/R            | 1,519,687              |
|    | ,                         | Home Loan Servicing                             |                   |                  |                | ,                      |
|    |                           | Solutions, Ltd., Term                           |                   |                  |                |                        |
|    | 2,000                     | Loan B  | 4.500%            | 6/26/20          | BB-            | 2,016,200              |
|    | 1,995                     |   | 5.000%            | 2/05/18          | B1             | 2,024,925              |
|    |                           |   |                   |                  |                |                        |

| Corporation, Term Loan   B   WideOpenWest Finance   3,712   LLC, Term Loan B   4.750%   4/01/19   B1   3,759,559   Total Diversified   9,207   Financial Services   9,320,371   Diversified Telecommunications   Charter Communications   Operating Holdings LLC,   Charter Communications   Operating Holdings, LLC,   Term   Loan   Loan B1   4.250%   4/02/18   BB+   1,804,187   Level 3 Financing, Inc.,   Level  |       | Oswan Financial          |                      |                 |               |               |
|--|-------|--------------------------|----------------------|-----------------|---------------|---------------|
| B   WideOpenWest Finance   3,712   LLC, Term Loan B   4.750%   4/01/19   B1   3,759,559   Total Diversified   9,207   Financial Services   9,320,371   Diversified Telecommunication Services   9,320,371   Diversified Telecommunication Services   0,320,371   Diversified Telecommunication Services   0,320,371   Diversified Telecommunications   0,007   Charler Communications   0,007   Charler Communications   0,007   Charler Communications   0,007   Charler Communication   0,007   Charler Ch |       | Ocwen Financial          |                      |                 |               |               |
| WideOpenWest Finance   |       |                          |                      |                 |               |               |
| 3,712   LLC, Term Loan B   |       |                          |                      |                 |               |               |
| Total Diversified   9,320,371  | 2 712 |                          | 4.7500/              | 4/01/10         | D1            | 2 750 550     |
| 9,207   Financial Services   | 3,712 |                          | 4.750 /6             | 4/01/19         | ы             | 3,739,339     |
| Diversified Telecommunication Services   2.3% (1.5% of Total Investments)  | 9 207 |                          |                      |                 |               | 0 320 371     |
| Charter Communications   | 3,207 |                          | eation Services      | 2 3% (1 5%      | of Total In   |               |
| Operating Holdings LLC,  |       |                          |                      | 2.070 (1.07     | o or rotar in | i vostinonto, |
| 2,000  |       |                          |                      |                 |               |               |
| Intelsat Jackson   Holdings, Ltd., Term   Loan B1  | 2.000 |                          | 2.686%               | 3/06/14         | BB+           | 2.006.500     |
| 1,788  | ,     |                          |                      |                 |               | , ,           |
| 1,788  |       |                          |                      |                 |               |               |
| Level 3 Financing, Inc.,   Tranche B , Term Loan   5.250%   8/01/19   Ba2   2.689,987   Total Diversified   Telecommunication   6,455   Services   6,500,674   | 1,788 | -                        | 4.250%               | 4/02/18         | BB-           | 1,804,187     |
| Total Diversified Telecommunication 6,455 Services 6,500,674 Electric Utilities 0.6% (0.4% of Total Investments)  Equipower Resources Holdings LLC, Term Loan 1,000 C, WI/DD TBD TBD BB 1,007,500  TXU Corporation, 2014 854 Term Loan 3.721% 10/10/14 B2 612,338 1,854 Total Electric Utilities 1,619,838 Electrical Equipment 0.2% (0.1% of Total Investments)  Sensus Metering Systems, Inc., Term 587 Loan, First Lien 4.750% 5/09/17 B1 580,390 Electronic Equipment & Instruments 0.6% (0.4% of Total Investments)  SMART Modular Technologies, Inc., Term 1,935 Loan B 8.250% 8/26/17 B 1,765,688  Food & Staples Retailing 2.7% (1.9% of Total Investments)  Albertson's LLC, Term 905 Loan B1 4.250% 3/21/16 BB- 914,810 Albertson's LLC, Term 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples  Retailing Nueven Investments   |       | Level 3 Financing, Inc., |                      |                 |               |               |
| Telecommunication  | 2,667 | Tranche B, Term Loan     | 5.250%               | 8/01/19         | Ba2           | 2,689,987     |
| 6,455   Services   |       | Total Diversified        |                      |                 |               |               |
| Flectric Utilities   |       | Telecommunication        |                      |                 |               |               |
| Equipower Resources  | 6,455 |                          |                      |                 |               | 6,500,674     |
| Holdings LLC, Term Loan  |       | •                        | 4% of Total Inve     | estments)       |               |               |
| 1,000   C, WI/DD   TBD   TBD   BB   1,007,500  |       | • •                      |                      |                 |               |               |
| TXU Corporation, 2014   September   Sept | 4 000 | •                        | TDD                  | TDD             | 55            | 4 007 500     |
| 1,854   Term Loan   3.721%   10/10/14   B2   612,338     1,854   Total Electric Utilities   1,619,838     Electrical Equipment   0.2% (0.1% of Total Investments)  | 1,000 |                          | IBD                  | IBD             | BB            | 1,007,500     |
| 1,854  | 054   | •                        | 0.7010/              | 10/10/14        | DO.           | 010 000       |
| Electrical Equipment   0.2% (0.1% of Total Investments)   Sensus Metering   Systems, Inc., Term   587   Loan, First Lien   4.750%   5/09/17   B1   580,390   Electronic Equipment & Instruments   0.6% (0.4% of Total Investments)   SMART Modular   Technologies, Inc., Term   1,935   Loan B   8.250%   8/26/17   B   1,765,688   Food & Staples Retailing   2.7% (1.9% of Total Investments)   Albertson's LLC, Term   4.250%   3/21/16   BB-   914,810   Albertson's LLC, Term   591   Loan B2   4.750%   3/21/19   BB-   595,208   Rite Aid Corporation, Tranche 2, Term Loan,   1,500   Second Lien   4.875%   6/21/21   B-   1,513,125   Supervalu, Inc., New   996   Term Loan B   5.000%   3/21/19   B+   1,007,674   Wilton Products, Inc.,   3,850   Tranche B, Term Loan   7.500%   8/30/18   B1   3,866,844   Total Food & Staples   7,842   Retailing   7,897,661   Nuvcen Investments   |       |                          | 3.721%               | 10/10/14        | DZ            | •             |
| Sensus Metering   Systems, Inc., Term   4.750%   5/09/17   B1   580,390  | 1,054 |                          | % (0.1% of Tota      | ıl İnvestmer    | ite)          | 1,019,000     |
| Systems, Inc., Term  |       |                          | . /0 (0.1 /0 01 1010 | ii iiivestiiiei | 113)          |               |
| Loan, First Lien   |       |                          |                      |                 |               |               |
| Electronic Equipment & Instruments   0.6% (0.4% of Total Investments)  | 587   | •                        | 4.750%               | 5/09/17         | B1            | 580.390       |
| SMART Modular Technologies, Inc., Term  1,935 Loan B 8.250% 8/26/17 B 1,765,688  Food & Staples Retailing 2.7% (1.9% of Total Investments)  Albertson's LLC, Term  905 Loan B1 4.250% 3/21/16 BB- 914,810  Albertson's LLC, Term  591 Loan B2 4.750% 3/21/19 BB- 595,208  Rite Aid Corporation, Tranche 2, Term Loan,  1,500 Second Lien 4.875% 6/21/21 B- 1,513,125  Supervalu, Inc., New  996 Term Loan B 5.000% 3/21/19 B+ 1,007,674  Wilton Products, Inc.,  3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844  Total Food & Staples  7,842 Retailing Nuveen Investments  |       | •                        |                      | % (0.4% of      |               |               |
| 1,935       Loan B       8.250%       8/26/17       B       1,765,688         Food & Staples Retailing       2.7% (1.9% of Total Investments)         Albertson's LLC, Term       4.250%       3/21/16       BB-       914,810         Albertson's LLC, Term       905       Loan B1       4.250%       3/21/19       BB-       914,810         591       Loan B2       4.750%       3/21/19       BB-       595,208         Rite Aid Corporation, Tranche 2, Term Loan, Tranche 2, Term Loan, Tranche 2, Term Loan, Tranche 3,200       4.875%       6/21/21       B-       1,513,125         Supervalu, Inc., New       996       Term Loan B       5.000%       3/21/19       B+       1,007,674         Wilton Products, Inc., 3,850       Tranche B, Term Loan Tranche B, Term   |       |                          |                      | •               |               | ,             |
| Food & Staples Retailing Albertson's LLC, Term  905  |       | Technologies, Inc., Term |                      |                 |               |               |
| Albertson's LLC, Term  905 Loan B1   | 1,935 | Loan B                   | 8.250%               | 8/26/17         | В             | 1,765,688     |
| 905 Loan B1 4.250% 3/21/16 BB- 914,810 Albertson's LLC, Term 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661  |       |                          | 2.7% (1.9% of        | Total Invest    | ments)        |               |
| Albertson's LLC, Term  591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan,  1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New  996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc.,  3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples  7,842 Retailing 7,897,661  |       |                          |                      |                 |               |               |
| 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan,  1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New  996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc.,  3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples  7,842 Retailing 7,897,661   | 905   |                          | 4.250%               | 3/21/16         | BB-           | 914,810       |
| Rite Aid Corporation,  | 504   |                          | 4 7500/              | 0/04/40         | DD            | F0F 000       |
| Tranche 2, Term Loan,  1,500 Second Lien   | 591   |                          | 4./50%               | 3/21/19         | RR-           | 595,208       |
| 1,500       Second Lien       4.875%       6/21/21       B-       1,513,125         Supervalu, Inc., New         996       Term Loan B       5.000%       3/21/19       B+       1,007,674         Wilton Products, Inc.,         3,850       Tranche B, Term Loan       7.500%       8/30/18       B1       3,866,844         Total Food & Staples         7,842       Retailing       7,897,661         Nuveen Investments   |       | •                        |                      |                 |               |               |
| Supervalu, Inc., New  996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc.,  3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples  7,842 Retailing 7,897,661  Nuveen Investments   | 1 500 |                          | / 07E0/              | 6/21/21         | P             | 1 510 105     |
| 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661 Nuveen Investments  | 1,500 |                          | 4.0/370              | 0/21/21         | D-            | 1,010,120     |
| Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661 Nuveen Investments  | 996   | •                        | 5 000%               | 3/21/10         | R⊥            | 1 007 674     |
| 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844  Total Food & Staples  7,842 Retailing 7,897,661  Nuveen Investments  | 990   |                          | 3.000 /6             | J/L 1/ 13       | DΤ            | 1,007,074     |
| Total Food & Staples 7,842 Retailing 7,897,661  Nuveen Investments   | 3.850 |                          | 7.500%               | 8/30/18         | B1            | 3.866 844     |
| 7,842 Retailing 7,897,661 Nuveen Investments   | 2,300 |                          | 7.00070              | 5, 50, 10       |               | 3,333,011     |
| Nuveen Investments   | 7,842 | •                        |                      |                 |               | 7,897,661     |
| 24   | ,     | <u> </u>                 |                      | ents            |               | , ,           |
| <del>-</del> *   |       |                          | 24                   |                 |               |               |

| Α  | rincipal<br>mount |   |                 | Maturity                                | Ratings        |                                      |
|----|-------------------|---|-----------------|---|----------------|--------------------------------------|
|    | (000)             | Description (1)                         | Coupon          | (2)                                     | (3)            | Value                                |
|    |                   | Food Products 8.7% (6.                  | 0% of Total Inv | estments)                               |                |                                      |
|    |                   | AdvancePierre Foods,                    |                 |   |                |                                      |
| _  |                   | Inc., Term Loan, First                  |                 |   |                |                                      |
| \$ | 1,990             | Lien                                    | 5.750%          | 7/10/17                                 | B1             | \$ 2,015,705                         |
|    |                   | AdvancePierre Foods,                    |                 |   |                |                                      |
|    |                   | Inc., Term Loan, Second                 |                 |   |                |                                      |
|    | 900               | Lien                                    | 9.500%          | 10/10/17                                | CCC+           | 919,875                              |
|    |                   | BJ's Wholesale Club,                    |                 |   |                |                                      |
|    | 000               | Inc., Term Loan, First                  | 4.0500/         | 0/00/40                                 | Б              | 200 700                              |
|    | 893               | Lien                                    | 4.250%          | 9/26/19                                 | В              | 898,786                              |
|    | 407               | Ferrara Candy                           | 7.5040/         | 0/40/40                                 | Б              | 400 500                              |
|    | 427               | Company, Term Loan B                    | 7.504%          | 6/18/18                                 | В              | 426,599                              |
|    | 9,300             | H.J. Heinz Company,<br>Term Loan B2     | 3.500%          | 6/05/20                                 | BB             | 0.400.105                            |
|    | 9,300             |   | 3.300%          | 6/03/20                                 | DD             | 9,400,105                            |
|    | 1,619             | Michael Foods Group,<br>Inc., Term Loan | 4.250%          | 2/25/18                                 | Ba3            | 1,643,748                            |
|    | 1,019             | Pinnacle Foods Finance                  | 4.230%          | 2/23/10                                 | Das            | 1,043,740                            |
|    | 998               | LLC, Term Loan G                        | 3.250%          | 4/29/20                                 | BB-            | 999,370                              |
|    | 330               | Sprouts Farmers Market                  | 3.230 /6        | 4/23/20                                 | DD-            | 999,070                              |
|    |                   | Holdings LLC, Term                      |                 |   |                |                                      |
|    | 1,000             | Loan                                    | 4.500%          | 4/23/20                                 | B+             | 1,002,500                            |
|    | 1,000             | US Foods, Inc.,                         | 4.50076         | 4/20/20                                 | DT             | 1,002,000                            |
|    | 7,252             | Incremental Term Loan                   | 4.500%          | 3/31/19                                 | B2             | 7,275,232                            |
|    | .,                | Wendy's, Inc., Term                     |                 | 0,00,00                                 |                | .,,                                  |
|    | 545               | Loan B                                  | 3.250%          | 5/15/19                                 | BB-            | 546,829                              |
|    | 24,924            | Total Food Products                     |                 |   |                | 25,128,749                           |
|    | ·                 | Health Care Equipment &                 | Supplies 4.1    | % (2.8% of To                           | otal Investmer | nts)                                 |
|    |                   | Hologic, Inc., Term Loan                |                 |   |                |                                      |
|    | 1,731             | В                                       | 4.500%          | 8/01/19                                 | BBB-           | 1,743,053                            |
|    |                   | Kinetic Concepts, Inc.,                 |                 |   |                |                                      |
|    | 4,925             | Term Loan D1                            | 4.500%          | 5/04/18                                 | Ba2            | 4,988,357                            |
|    |                   | Onex Carestream                         |                 |   |                |                                      |
|    |                   | Finance LP, Term Loan,                  |                 |   |                |                                      |
|    | 4,000             | First Lien                              | 5.000%          | 6/07/19                                 | B+             | 4,030,832                            |
|    |                   | Onex Carestream                         |                 |   |                |                                      |
|    |                   | Finance LP, Term Loan,                  |                 |   |                |                                      |
|    | 1,000             | Second Lien                             | 9.500%          | 12/07/19                                | B-             | 991,667                              |
|    | 44.050            | Total Health Care                       |                 |   |                | 11 750 000                           |
|    | 11,656            | Equipment & Supplies                    | 0 - 1 0 70      | ( (0 <b>7</b> 0)                        |                | 11,753,909                           |
|    |                   | Health Care Providers &                 | Services 9.7%   | 6 (b./% Of 10                           | iai investment | S)                                   |
|    |                   | Apria Healthcare Group,                 |                 |   |                |                                      |
|    | 2 002             | Inc., Term Loan, First<br>Lien          | 6.750%          | 4/06/20                                 | BB-            | 3,020,555                            |
|    | 2,993             | Ardent Medical                          | 0.730%          | 4/00/20                                 | DD-            | 3,020,333                            |
|    |                   | Services, Inc., Term                    |                 |   |                |                                      |
|    | 1,406             | Loan, First Lien                        | 6.750%          | 7/02/18                                 | B+             | 1,414,260                            |
|    | 938               | Loan, mot Lien                          | TBD             | TBD                                     | B              | 948,047                              |
|    | 500               |   |                 | , ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | _              | $\sigma_{\tau\sigma}, \sigma_{\tau}$ |

BioScrip, Inc., Delayed Draw, Term Loan, WI/DD Community Health Systems, Inc., Extended 21 Term Loan 3.773% 1/25/17 BB 21,263 DaVita, Inc., New Term 3,980 Loan B2 4.000% 11/01/19 Ba2 4,007,717 Genesis Healthcare 618 LLC, Term Loan B+ 631,010 10.002% 12/04/17 Gentiva Health Services, 2,135 Inc., Term Loan B 6.500% 8/17/16 B+ 2,143,177 Golden Living, Term 3,526 Loan 5.000% 5/04/18 B1 3,426,756 Health Management Associates, Inc., Replacement Term Loan 582 BB-3.500% 11/16/18 584,508 Heartland Dental Care, Inc., Term Loan, First 995 Lien 6.250% 12/21/18 Ba3 1,004,535 Heartland Dental Care. Inc., Term Loan, Second 500 Lien 9.750% 6/20/19 CCC+ 511,875 Kindred Healthcare, Inc., 1,302 Term Loan B1 4.250% 6/01/18 Ba3 1,302,589 LHP Operations Co. LLC, Term Loan B 924 7/03/18 В 937,860 9.000% **National Mentor** Holdings, Inc., Term 992 Loan B 6.500% 2/09/17 B+ 999,213 Select Medical Corporation, Term Loan Ba2 1,340 4.002% 6/01/18 1,347,059 Sheridan Holdings, Inc., 1,980 Term Loan, First Lien 4.500% 6/29/18 B+ 1,995,395 Sheridan Holdings, Inc., Term Loan, Second Lien 1,008,750 1,000 7/01/19 B-9.000% Skilled Healthcare Group, Inc., Term Loan 1,040 6.788% 4/09/16 B1 1,048,076 Vanguard Health Holding Company II 1,531 LLC, Term Loan B 1/29/16 Ba2 3.750% 1,538,230 Total Health Care Providers & Services 27,803 27,890,875 Hotels, Restaurants & Leisure 5.6% (3.9% of Total Investments) 24 Hour Fitness Worldwide, Inc., Term Loan B 1,940 5.250% 4/22/16 Ba3 1,964,263

5.250%

1,426

**BLB Management** 

Services, Inc., Term

1,444,641

BB-

11/10/18

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|        | Loan                         |                  |                |      |            |
|--------|------------------------------|------------------|----------------|------|------------|
|        | Caesars Entertainment        |                  |                |      |            |
|        | Operating Company,           |                  |                |      |            |
| 1,428  | Inc., Term Loan B6           | 5.440%           | 1/28/18        | B-   | 1,269,493  |
|        | CCM Merger, Inc., Term       |                  |                |      |            |
| 3,074  | Loan                         | 5.000%           | 3/01/17        | B+   | 3,109,010  |
|        | Landry's Restaurant's,       |                  |                |      |            |
| 1,968  | Inc., Term Loan B            | 4.750%           | 4/24/18        | BB-  | 1,994,553  |
|        | MGM Resorts                  |                  |                |      |            |
|        | International, Term Loan     |                  |                |      |            |
| 1,493  | В                            | 3.500%           | 12/20/19       | BB   | 1,497,158  |
|        | Scientific Games             |                  |                |      |            |
|        | Corporation, Term Loan       |                  |                | _    |            |
| 2,000  | B, WI/DD                     | TBD              | TBD            | Ba2  | 1,997,500  |
|        | Seaworld Parks and           |                  |                |      |            |
| 252    | Entertainment, Inc.,         |                  | = /            |      | 25/ 222    |
| 952    | Term Loan B2                 | 3.000%           | 5/14/20        | BB-  | 951,389    |
| 4 005  | Station Casino LLC,          | F 0000/          | 0/00/00        | D4   | 0.040.554  |
| 1,995  | Term Loan B                  | 5.000%           | 3/02/20        | B1   | 2,016,554  |
| 10.070 | Total Hotels,                |                  |                |      | 10.044.501 |
| 16,276 | Restaurants & Leisure        | 10/ /0 70/ of To | tal lavra atma | -4-\ | 16,244,561 |
|        |                              | 1% (0.7% of To   | tai investmer  | its) |            |
|        | AOT Bedding Super            |                  |                |      |            |
| 498    | Holdings LLC, Term<br>Loan B | 5.000%           | 10/01/19       | B+   | 502,431    |
| 490    | Spectrum Brands, Inc.,       | 5.000%           | 10/01/19       | D+   | 302,431    |
| 530    | Term Loan                    | 4.510%           | 12/17/19       | Ba3  | 534,976    |
| 330    | Sun Products                 | 4.51076          | 12/17/13       | Dao  | 354,970    |
| 1,995  | Corporation, Term Loan       | 5.500%           | 3/23/20        | B1   | 1,997,494  |
| 1,000  | Total Household              | 0.00070          | 0,20,20        | υ,   | 1,001,404  |
| 3,023  | Durables                     |                  |                |      | 3,034,901  |
| 3,020  |                              | Nuveen Investn   | nents          |      | 3,001,001  |
|        |                              | 25               |                |      |            |
|        |                              |                  |                |      |            |

NSL

Nuveen Senior Income Fund (continued)

| Α  | rincipal<br>mount<br>(000) | Description (1)  | Coupon          | Maturity<br>(2) | Ratings<br>(3) | Value        |
|----|----------------------------|--|-----------------|-----------------|----------------|--------------|
|    | (000)                      | Industrial Conglomerates                                   |                 | of Total Inves  |                | Value        |
| \$ | 3,993                      | DuPont Performance<br>Coatings, Dollar Term<br>Loan B, DD1 | 4.750%          | 2/03/20         | В+             | \$ 4,036,793 |
| Ψ  | 0,000                      | Insurance 2.1% (1.4% of                                    |                 |                 |                | φ 1,000,700  |
|    |                            | Sedgwick Holdings, Inc.,                                   |                 |                 |                |              |
|    | 1,442                      | Term Loan, First Lien                                      | 4.250%          | 6/12/18         | B+             | 1,456,731    |
|    | ,                          | USI Holdings   |                 |                 |                | , , -        |
|    |                            | Corporation, Term Loan                                     |                 |                 |                |              |
|    | 2,488                      | В  | 5.250%          | 12/27/19        | B1             | 2,512,064    |
|    | ,                          | Vantage Drilling   |                 |                 |                | , ,          |
|    | 1,925                      | Company, Term Loan B                                       | 6.250%          | 10/25/17        | B-             | 1,941,041    |
|    | 5,855                      | Total Insurance  |                 |                 |                | 5,909,836    |
|    |                            | Internet & Catalog Retail                                  | 1.0% (0.7% of   | f Total Invest  | ments)         |              |
|    |                            | EIG Investors Corp.,                                       |                 |                 |                |              |
|    | 2,886                      | Term Loan, First Lien                                      | 6.250%          | 11/09/19        | B1             | 2,910,748    |
|    |                            | Internet Software & Service                                | es 1.3% (0.9    | % of Total Inv  | vestments)     |              |
|    | 925                        | Sabre Inc., Term Loan C                                    | 4.000%          | 2/19/18         | B1             | 932,169      |
|    |                            | Sabre, Inc., Term Loan                                     |                 |                 |                |              |
|    | 746                        | В  | 5.250%          | 2/19/19         | B1             | 757,094      |
|    |                            | SSI Investments II, Ltd.,                                  |                 |                 |                |              |
|    | 1,935                      | New Term Loan  | 5.000%          | 5/26/17         | Ba3            | 1,952,099    |
|    |                            | Total Internet Software                                    |                 |                 |                |              |
|    | 3,606                      | & Services   |                 | - \             |                | 3,641,362    |
|    |                            | IT Services 3.3% (2.3% of                                  | f Total Investr | nents)          |                |              |
|    | 1 100                      | CompuCom Systems,  | 4.0500/         | F/00/00         | D4             | 1 500 000    |
|    | 1,490                      | Inc., Term Loan B  | 4.250%          | 5/09/20         | B1             | 1,503,282    |
|    | 2 000                      | EIG Investors Corp.,<br>Term Loan, Second Lien             | 10.0500/        | E/00/00         | CCC+           | 0.010.500    |
|    | 2,000                      | SRA International, Term                                    | 10.250%         | 5/09/20         | 000+           | 2,012,500    |
|    | 327                        | Loan   | 6.500%          | 7/20/18         | B1             | 328,652      |
|    | 321                        | SunGard Data Systems,                                      | 0.500 /6        | 7/20/10         | Di             | 320,032      |
|    | 998                        | Inc., Term Loan E  | 4.000%          | 3/08/20         | BB             | 1,006,683    |
|    | 330                        | VFH Parent LLC, Term                                       | 4.00070         | 0/00/20         |                | 1,000,000    |
|    | 1,163                      | Loan B   | 5.775%          | 7/08/16         | N/R            | 1,174,140    |
|    | 1,100                      | Zayo Group LLC, Term                                       | 0.770           | 7,00,10         | 14/11          | 1,17 1,1 10  |
|    | 3,465                      | Loan B   | 4.500%          | 7/02/19         | B1             | 3,499,109    |
|    | 9,443                      | Total IT Services  |                 |                 |                | 9,524,366    |
|    | -, ·-                      | Leisure Equipment & Prod                                   | ucts 2.2% (1    | 1.5% of Total   | Investments)   | -,,          |
|    | 3,017                      | Bombardier<br>Recreational Products,                       | 4.000%          | 1/30/19         | B+             | 3,028,457    |

|       | Inc., Term Loan                                   |                  |          |      |           |
|-------|---|------------------|----------|------|-----------|
|       | Equinox Holdings, Inc.,                           |                  |          |      |           |
| 1,197 | New Initial Term Loan B                           | 4.501%           | 1/31/20  | B1   | 1,205,978 |
|       | Four Seasons Holdings,                            |                  |          |      |           |
| 4.500 | Inc., Term Loan, First                            | 4.0500/          | 0/07/00  | D.D. | 4 500 005 |
| 1,500 | Lien  | 4.250%           | 6/27/20  | BB-  | 1,520,625 |
|       | Four Seasons Holdings,<br>Inc., Term Loan, Second |                  |          |      |           |
| 500   | Lien  | 6.250%           | 12/27/20 | B-   | 512,500   |
| 300   | Total Leisure Equipment                           | 0.230 /6         | 12/21/20 | D    | 312,300   |
| 6,214 | & Products  |                  |          |      | 6,267,560 |
| ,     | Machinery 1.0% (0.7%                              | of Total Investn | nents)   |      | , ,       |
|       | Gardner Denver, Inc.,                             |                  |          |      |           |
| 3,000 | Term Loan, WI/DD                                  | TBD              | TBD      | B1   | 3,015,000 |
|       | Media 8.8% (6.0% of To                            | otal Investments | s)       |      |           |
|       | Cengage Learning                                  |                  |          |      |           |
|       | Acquisitions, Inc.,<br>Tranche B, Extended        |                  |          |      |           |
| 873   | Term Loan, (5)                                    | 0.000%           | 7/04/17  | D    | 648,813   |
| 070   | Cumulus Media, Inc.,                              | 0.00070          | 770 1717 |      | 010,010   |
| 1,334 | Term Loan B, First Lien                           | 4.500%           | 9/18/18  | Ba2  | 1,348,853 |
|       | Cumulus Media, Inc.,                              |                  |          |      |           |
| 968   | Term Loan, Second Lien                            | 7.500%           | 9/16/19  | B3   | 994,598   |
|       | Emerald Expositions                               |                  |          |      |           |
| 1 000 | Holdings, Inc., Term                              | F F000/          | 0/17/00  | DD   | 1 010 000 |
| 1,000 | Loan, First Lien FoxCo Acquisition Sub            | 5.500%           | 6/17/20  | BB-  | 1,010,000 |
| 993   | LLC, Initial Term Loan                            | 5.500%           | 7/14/17  | В    | 1,004,909 |
|       | Interactive Data                                  | 0.000,0          | .,,      | _    | .,        |
| 572   | Corporation, Term Loan                            | 3.750%           | 1/31/18  | Ba3  | 574,250   |
|       | Internet Brands, Inc.,                            |                  |          |      |           |
| 998   | Term Loan B                                       | 6.250%           | 3/18/19  | B+   | 1,001,864 |
|       | McGraw-Hill Education                             |                  |          |      |           |
| 1,995 | Holdings LLC, Term<br>Loan                        | 9.000%           | 3/22/19  | B2   | 2,008,716 |
| 1,995 | Media General, Inc.,                              | 9.000 /6         | 3/22/19  | DZ   | 2,000,710 |
|       | Delayed Draw, Term                                |                  |          |      |           |
| 1,000 | Loan, WI/DD                                       | TBD              | TBD      | BB-  | 1,000,938 |
|       | Mediacom Broadband                                |                  |          |      |           |
|       | LLC, Tranche G, Term                              |                  |          |      |           |
| 993   | Loan  | 4.000%           | 1/20/20  | Ba3  | 994,567   |
| 1,861 | Radio One, Inc., Term<br>Loan B, First Lien       | 7.500%           | 2/14/17  | B+   | 1,912,682 |
| 1,001 | Springer Science &                                | 7.500 /6         | 2/14/17  | D+   | 1,912,002 |
|       | Business Media, Inc.,                             |                  |          |      |           |
| 1,500 | Term Loan, WI/DD                                  | TBD              | TBD      | В    | 1,484,062 |
| ,     | Weather Channel                                   |                  |          |      | , ,       |
|       | Corporation, Term Loan,                           |                  |          |      |           |
| 500   | Second Lien                                       | 7.000%           | 6/26/20  | B3   | 513,125   |
| 0.047 | Tribune Company, Exit                             | 4.0000/          | 10/17/10 | DD   | 0.044.007 |
| 3,317 | Term Loan B                                       | 4.000%           | 12/17/19 | BB+  | 3,344,867 |

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

|    | incipal                                 |   |                  |                 |                |              |
|----|---|---|------------------|-----------------|----------------|--------------|
|    | mount                                   | <b>-</b> 1.11 (1)                                   |                  | Maturity        | Ratings        |              |
| (  | (000)                                   | Description (1)                                     | Coupon           | (2)             | (3)            | Value        |
|    |   | Oil, Gas & Consumable F Crestwood Holdings          | ueis 4.6% (3.    | .2% of Total if | ivestments)    |              |
| \$ | 1,377                                   | LLC, Term Loan B                                    | 7.000%           | 6/19/19         | В              | \$ 1,404,494 |
| Ψ  | 1,077                                   | EP Energy LLC, Term                                 | 7.00070          | 0/10/10         |                | Ψ 1,101,101  |
|    | 1,250                                   | Loan B3, Second Lien                                | 3.500%           | 5/24/18         | Ba3            | 1,252,474    |
|    |   | Frac Tech International                             |                  |                 |                |              |
|    | 751                                     | LLC, Term Loan                                      | 8.500%           | 5/06/16         | B+             | 750,648      |
|    |   | Harvey Gulf International                           |                  |                 |                |              |
|    |   | Marine, Inc., Term Loan                             | 5 5000/          | 0/40/00         | 5.4            | 0.000.500    |
|    | 2,000                                   | B<br>Drill Disc Holdings Inc                        | 5.500%           | 6/18/20         | B1             | 2,032,500    |
|    | 3,000                                   | Drill Rigs Holdings, Inc.,<br>Tranche B1, Term Loan | 6.000%           | 3/31/21         | B+             | 3,041,250    |
|    | 3,000                                   | Pacific Drilling S.A.,                              | 0.000 /6         | 3/31/21         | D+             | 3,041,230    |
|    | 1,500                                   | Term Loan B   | 4.500%           | 6/03/18         | B+             | 1,510,500    |
|    | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | Rice Drilling LLC., Term                            |                  | 0,00,10         |                | 1,010,000    |
|    | 998                                     | Loan, Second Lien                                   | 8.500%           | 10/25/18        | N/R            | 987,525      |
|    |   | Samson Investment                                   |                  |                 |                |              |
|    |   | Company, Initial Term                               |                  |                 |                |              |
|    | 1,250                                   | Loan, Second Lien                                   | 6.000%           | 9/25/18         | B1             | 1,266,406    |
|    | 000                                     | Saxon Energy Services,                              | F 5000/          | 0/40/40         | D 0            | 1 000 111    |
|    | 998                                     | Inc., Term Loan                                     | 5.500%           | 2/13/19         | Ba3            | 1,003,111    |
| 4  | 13,124                                  | Total Oil, Gas &<br>Consumable Fuels                |                  |                 |                | 13,248,908   |
|    | 10,124                                  |   | % (0.1% of Tota  | l Investments   | :)             | 13,240,300   |
|    |   | Prestige Brands, Inc.,                              | (011 /0 01 10 10 |                 | ,              |              |
|    | 429                                     | Term Loan B1  | 3.778%           | 1/31/19         | BB-            | 434,071      |
|    |   | Pharmaceuticals 9.5% (                              | 6.5% of Total I  | nvestments)     |                |              |
|    |   | BioScrip, Inc., Term                                |                  |                 |                |              |
|    | 563                                     | Loan B, WI/DD                                       | TBD              | TBD             | В              | 568,828      |
|    |   | ConvaTec Healthcare,                                |                  |                 |                |              |
|    | 1 051                                   | Incremental Term Loan                               | 5.000%           | 10/00/16        | Do0            | 1 056 006    |
|    | 1,051                                   | B Generic Drug Holdings,                            | 5.000%           | 12/22/16        | Ba3            | 1,056,896    |
|    | 863                                     | Inc., Term Loan B                                   | 5.000%           | 10/29/19        | B+             | 868,078      |
|    | 000                                     | Graceway  | 0.00070          | 10/20/10        | <b>D</b> (     | 000,070      |
|    |   | Pharmaceuticals LLC,                                |                  |                 |                |              |
|    |   | Second Lien Term Loan,                              |                  |                 |                |              |
|    | 2,000                                   | (5)   | 0.000%           | 5/03/13         | N/R            | 60,000       |
|    |   | Graceway  |                  |                 |                |              |
|    |   | Pharmaceuticals LLC,                                |                  | _,,             | =              |              |
|    | 129                                     | Term Loan, (5)                                      | 0.000%           | 5/03/12         | N/R            | 142,310      |
|    |   | Par Pharmaceutical                                  |                  |                 |                |              |
|    | 1,820                                   | Companies, Inc.,<br>Additional Term Loan B1         | 4.250%           | 9/30/19         | B+             | 1,828,216    |
|    | 1,020                                   | Pharmaceutical Product                              | 7.200/0          | 3/30/13         | D <sub>T</sub> | 1,020,210    |
|    |   | Development, Inc., Term                             |                  |                 |                |              |
|    | 2,953                                   | Loan B, First Lien                                  | 4.250%           | 12/01/18        | Ba3            | 2,980,295    |
|    |   |   |                  |                 |                |              |

|           | Quintiles Transnational                         | . ====           | - / / / -      |                        |             |
|-----------|---|------------------|----------------|------------------------|-------------|
| 2,327     | Corp., Term Loan B2                             | 4.500%           | 6/08/18        | BB-                    | 2,352,882   |
| 1,493     | Therakos, Inc., Term<br>Loan, First Lien        | 7.500%           | 12/27/17       | В                      | 1,498,097   |
| 1,493     | Valeant Pharmaceuticals                         | 7.300%           | 12/21/11       | Ь                      | 1,490,097   |
|           | International, Inc., Series                     |                  |                |                        |             |
| 3,718     | D, Term Loan                                    | 3.500%           | 2/19/19        | BBB-                   | 3,760,466   |
| ,         | Valeant Pharmaceuticals                         |                  |                |                        |             |
|           | International, Inc., Term                       |                  |                |                        |             |
| 7,000     | Loan E, WI/DD                                   | TBD              | TBD            | Ba1                    | 7,102,375   |
|           | Warner Chilcott                                 |                  |                |                        |             |
| 794       | Company LLC,<br>Additional Term Loan B1         | 4.250%           | 3/15/18        | BBB-                   | 796,202     |
| 7 94      | Warner Chilcott                                 | 4.230 /6         | 3/13/16        | DDD-                   | 790,202     |
|           | Corporation, Term Loan                          |                  |                |                        |             |
| 1,824     | B1  | 4.250%           | 3/15/18        | BBB-                   | 1,828,985   |
|           | Warner Chilcott                                 |                  |                |                        |             |
|           | Corporation, Term Loan                          |                  |                |                        |             |
| 112       | B2  | 4.250%           | 3/15/18        | BBB-                   | 111,924     |
|           | Warner Chilcott                                 |                  |                |                        |             |
| 1,437     | Corporation, Term Loan<br>B3                    | 4.250%           | 3/15/18        | BBB-                   | 1,441,273   |
| 1,407     | Warner Chilcott                                 | 4.230 /6         | 3/13/10        | DDD-                   | 1,441,270   |
|           | Corporation, Term Loan                          |                  |                |                        |             |
| 771       | B4  | 3.186%           | 8/15/17        | BBB-                   | 772,038     |
|           | Warner Chilcott                                 |                  |                |                        |             |
|           | Corporation, Term Loan                          |                  |                |                        |             |
| 154       | B5  | 3.186%           | 8/20/17        | BBB-                   | 154,408     |
| 29,009    | Total Pharmaceuticals  Real Estate Investment T | ruet 1 90/. /1 : | 3% of Total I  | nvoetmente)            | 27,323,273  |
|           | Capital Automotive LP,                          | iust 1.0 /6 (1.  | 3 % Of TOtal I | iivesiiieiiis <i>)</i> |             |
| 1,500     | Term Loan, Second Lien                          | 6.000%           | 4/30/20        | B1                     | 1,548,750   |
| , , , , , | iStar Financial, Inc.,                          |                  |                |                        | ,           |
| 2,237     | Term Loan                                       | 4.500%           | 10/15/17       | BB-                    | 2,249,390   |
|           | Starwood Property Trust,                        |                  |                |                        |             |
| 1,496     | Inc., Term Loan B                               | 3.500%           | 4/17/20        | BB+                    | 1,499,991   |
| 5,233     | Total Real Estate Investment Trust              |                  |                |                        | 5,298,131   |
| 3,233     | Real Estate Management                          | & Developmen     | nt 1.3% (0.9   | % of Total Ir          |             |
|           | Capital Automotive LP,                          | a Bevelopine     | 1.070 (0.0     | 70 OI TOTAL II         | ivediments) |
| 1,198     | Term Loan, Tranche B1                           | 4.000%           | 4/10/19        | Ba2                    | 1,209,510   |
|           | Realogy Corporation,                            |                  |                |                        |             |
| 2,492     | Term Loan B                                     | 4.500%           | 3/05/20        | BB-                    | 2,523,363   |
|           | Total Real Estate                               |                  |                |                        |             |
| 3,690     | Management & Development                        |                  |                |                        | 3,732,873   |
| 3,090     |   | of Total Inves   | tments)        |                        | 3,132,013   |
|           | Swift Transportation                            |                  |                |                        |             |
|           | Company, Inc., Term                             |                  |                |                        |             |
| 1,123     | Loan B2   | 4.000%           | 12/21/17       | BB                     | 1,135,415   |
|           | Semiconductors & Equip                          | ment 2.1% (1     | .4% of Total   | Investments            | s)          |

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| 1,995 | Freescale<br>Semiconductor, Inc.,<br>Term Loan, Tranche B4 | 5.000%                         | 2/28/20           | B1         | 2,018,276 |
|-------|--|--------------------------------|-------------------|------------|-----------|
| 1,995 | NXP Semiconductor LLC, Incremental Term                    | 3.000 /6                       | 2/20/20           | ы          | 2,010,270 |
| 995   | Loan C   | 4.750%                         | 1/10/20           | B+         | 1,016,559 |
| 1,955 | NXP Semiconductor LLC, Term Loan                           | 4.500%                         | 3/03/17           | B1         | 1,991,656 |
| 965   | Spansion LLC, Term<br>Loan B                               | 5.250%                         | 12/13/18          | BB+        | 972,907   |
| 5,910 | Total Semiconductors & Equipment Software 10.2% (7.0% of   | Total Investo                  | nents)            |            | 5,999,398 |
|       | Attachmate Corporation,                                    | Total IIIVooiii                | ionto,            |            |           |
| 2,490 | Term Loan, First Lien                                      | 7.250%                         | 11/22/17          | BB-        | 2,518,967 |
| 1,128 | Blackboard, Inc., Term<br>Loan B2                          | 6.250%                         | 10/04/18          | B+         | 1,143,388 |
| 2,406 | Datatel Parent Corp,<br>Term Loan B, DD1                   | 4.500%                         | 7/19/18           | B+         | 2,431,659 |
| 4.570 | Emdeon Business<br>Services LLC, Term                      | 0.7500/                        | 11/00/15          | <b>D</b> D | 4.040.000 |
| 4,579 | Loan B2, DD1   | 3.750%<br>Nuveen Investr<br>27 | 11/02/18<br>ments | BB-        | 4,613,380 |

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Nuveen Senior Income Fund (continued)

| Ar | incipal<br>mount<br>(000) | Description (1)   | Coupon               | Maturity<br>(2) | Ratings<br>(3) | Value      |
|----|---------------------------|---|----------------------|-----------------|----------------|------------|
|    | •                         | Software (continued)  | •                    | ` '             | ` ,            |            |
| \$ | 653                       | Epicor Software<br>Corporation, Term Loan,<br>B1                    | 4.500%               | 5/16/18         | Ba3            | \$ 658,447 |
|    | 993                       | Explorer Holdings, Inc.,<br>Term Loan                               | 6.000%               | 5/02/18         | B+             | 998,095    |
|    | 876                       | Greeneden U.S.<br>Holdings II LLC, Term<br>Loan B                   | 4.000%               | 2/08/20         | B+             | 878,353    |
|    | 6,981                     | Infor Enterprise Applications, Term Loan B                          | 5.250%               | 4/05/18         | Ba3            | 7,058,143  |
|    | 1,234                     | IPC Systems, Inc.,<br>Extended Term Loan,<br>Tranche B1, First Lien | 7.750%               | 7/31/17         | B1             | 1,227,364  |
|    | 2,500                     | IPC Systems, Inc., Term<br>Loan, Second Lien                        | 5.436%               | 6/01/15         | CCC            | 2,100,000  |
|    | 3,474                     | Misys PLC, Term Loan, First Lien RedPrairie Corporation,            | 7.250%               | 12/12/18        | Ba3            | 3,514,567  |
|    | 1,194                     | Term Loan, First Lien Vertafore, Inc., Term                         | 6.750%               | 12/21/18        | B+             | 1,206,473  |
|    | 975                       | Loan, First Lien  | 4.250%               | 10/03/19        | B+             | 981,364    |
| 2  | 29,483                    | Total Software  | 00/ - 4 T - 4 - 1 !- |                 |                | 29,330,200 |
|    |                           | Specialty Retail 2.9% (2. Charlotte Russe, Inc.,                    | .0% of Total Ir      | ivestments)     |                |            |
|    | 1,000                     | Initial Term Loan   | 6.750%               | 5/22/19         | B2             | 981,875    |
|    | 0.700                     | Collective Brands, Inc.,  | 7.0500/              | 10/00/10        | D              | 0.774.747  |
|    | 2,729                     | Term Loan B<br>J.C. Penney  | 7.250%               | 10/09/19        | В              | 2,771,717  |
|    | 3,000                     | Corporation, Inc., Term<br>Loan, First Lien<br>Jo-Ann Stores, Inc., | 6.000%               | 5/22/18         | B2             | 3,028,125  |
|    | 1,657                     | Term Loan, First Lien   | 4.000%               | 3/16/18         | B+             | 1,664,497  |
|    | 8,386                     | Total Specialty Retail  |                      |                 |                | 8,446,214  |
|    |                           | Trading Companies & Dis   | tributors 0.3        | 3% (0.2% of T   | otal Investme  | nts)       |
|    | 842                       | Wesco Distribution, Inc.,<br>Term Loan B                            | 4.500%               | 12/04/19        | Ва3            | 849,441    |
|    |                           | Wireless Telecommunicat   | ion Services         | 4.0% (2.8%      | of Total Inves | stments)   |
|    | 1,818                     | Asurion LLC, Term Loan<br>B1  | 4.500%               | 5/24/19         | B+             | 1,820,967  |

|                  | Clear Channel<br>Communications, Inc.,    |                     |                        |                 |                                       |
|------------------|---|---------------------|------------------------|-----------------|---------------------------------------|
| 1,723            | Tranche B, Term Loan                      | 3.836%              | 1/29/16                | CCC+            | 1,620,571                             |
| .,               | Cricket                                   | 0,000,0             | .,,                    |                 | .,,.                                  |
|                  | Communications, Inc.,                     |                     |                        |                 |                                       |
| 2,500            | Term Loan C                               | 4.750%              | 3/08/20                | Ba3             | 2,521,095                             |
|                  | Fairpoint                                 |                     |                        |                 |                                       |
| 0.004            | Communications, Inc.,<br>Term Loan B      | 7 5000/             | 0/11/10                | В               | 0.000 505                             |
| 3,034            | IPC Systems, Inc., Term                   | 7.500%              | 2/11/19                | В               | 3,022,525                             |
|                  | Loan, Tranche C, First                    |                     |                        |                 |                                       |
| 1,985            | Lien                                      | 7.750%              | 7/31/17                | B1              | 1,937,856                             |
| ,                | Presidio, Inc., New                       |                     |                        |                 | , ,                                   |
| 695              | Term Loan                                 | 5.750%              | 3/31/17                | Ba3             | 697,232                               |
|                  | Total Wireless                            |                     |                        |                 |                                       |
| 44 755           | Telecommunication                         |                     |                        |                 | 11 000 010                            |
| 11,755           | Services Total Variable Rate              |                     |                        |                 | 11,620,246                            |
|                  | Senior Loan Interests                     |                     |                        |                 |                                       |
| \$ 348,285       | (cost \$343,893,052)                      |                     |                        |                 | 345,294,296                           |
| Shares           | Description (1)                           |                     |                        |                 | Value                                 |
|                  | Common Stocks 3.5%                        |                     |                        | •               |                                       |
|                  |   | % (1.1% of Tota     | I Investmen            | ts)             |                                       |
| 00.504           | Masonite Worldwide                        |                     |                        |                 | <b>A</b> 4 405 050                    |
| 88,501           | Holdings, (6)                             | Comisso 0.2         | o/ <b>/0 0</b> 0/ of T | Fatal Invastm   | \$ 4,425,050                          |
|                  | Health Care Providers & LifeCare Holdings | x Services 0.3      | % (U.2% UI I           | iotai investini | ents)                                 |
| 7,231            | Private Stock, (6), (7)                   |                     |                        |                 | 940,030                               |
| 7,201            | Hotels, Restaurants & L                   | eisure 0.3% (       | 0.2% of Tota           | al Investment   | ,                                     |
|                  | BLB Worldwide                             | `                   |                        |                 | •                                     |
| 40,968           | Holdings Inc., (6), (7)                   |                     |                        |                 | 947,385                               |
|                  | Media 1.3% (0.9% of T                     | otal Investment     | ts)                    |                 |                                       |
| 40.0E4           | Metro-Goldwyn-Mayer,                      |                     |                        |                 | 0.055.755                             |
| 48,954<br>18,422 | (6), (7)<br>Tribune Company, (6)          |                     |                        |                 | 2,655,755<br>1,164,270                |
| 14,825           | Tribune Company, (8)                      |                     |                        |                 | 1,104,270                             |
| . 1,020          | Total Media                               |                     |                        |                 | 3,820,025                             |
|                  | <b>Professional Services</b>              | 0.0% (0.0% of       | Total Investi          | ments)          | , , , , , , , , , , , , , , , , , , , |
| 47,152           | Vertrue, Inc., (7)                        |                     |                        |                 | 28,291                                |
|                  | Total Common Stocks                       |                     |                        |                 |                                       |
|                  | (cost \$9,679,279)                        | Nuveen Invest       | manta                  |                 | 10,160,781                            |
|                  |   | Nuveen Invest<br>28 | ments                  |                 |                                       |

|            | ncipal          |                                       |                 |  |                 |            |
|------------|-----------------|---------------------------------------|-----------------|--|-----------------|------------|
|            | mount           | D                                     |                 |  | Ratings         | M. I       |
| (          | 000)            | Description (1)                       | Coupon          | Maturity   | (3)             | Value      |
|            |                 |                                       | (0.2% of Total  | •  |                 |            |
|            |                 | Communications Equipme                | nt 0.3% (0.2%   | of Total Inve  | estments)       |            |
| Φ.         | 050             | Nortel Networks Corp.,                | 4.7500/         | 4/45/40  | NUD             | Φ 000 000  |
| \$         | 850             | (5)                                   | 1.750%          | 4/15/12  | N/R             | \$ 833,000 |
| •          | 050             | Total Convertible                     |                 |  |                 | 000 000    |
| \$<br>D::i | 850             | Bonds (cost \$710,500)                |                 |  |                 | 833,000    |
|            | ncipal<br>nount |                                       |                 |  | Dotingo         |            |
|            | 000)            | Description (1)                       | Coupon          | Moturity   | Ratings         | Value      |
| (          | 000)            | Description (1) Corporate Bonds 15.8% | Coupon          | Maturity   | (3)             | value      |
|            |                 | Commercial Services & Su              |                 |  |                 |            |
| \$         | 500             | Ceridian Corporation                  | 11.250%         | 11/15/15   | CCC             | \$ 508,750 |
| Ψ          | 816             | Harland Clarke Holdings               | 9.500%          | 5/15/15  | B-              | 819,060    |
|            | 010             | Tervita Corporation,                  | 9.500 /6        | 3/13/13  | ٥-              | 019,000    |
|            | 500             | 144A                                  | 8.000%          | 11/15/18   | B2              | 518,125    |
|            | 300             | Total Commercial                      | 0.000 /6        | 11/13/10   | DE              | 510,125    |
|            | 1,816           | Services & Supplies                   |                 |  |                 | 1,845,935  |
|            | 1,010           | Communications Equipme                | nt 0.6% (0.4%   | 6 of Total Inve  | etments)        | 1,040,000  |
|            |                 | Nortel Networks Limited,              | 110 0.070 (0.47 | o or rotal lilve   | otinonto,       |            |
|            | 1,000           | (5)                                   | 0.000%          | 7/15/11  | N/R             | 1,055,000  |
|            | 1,000           | Nortel Networks Limited,              | 0.00070         | 7710711  | 14/11           | 1,000,000  |
|            | 650             | (5)                                   | 10.750%         | 7/15/16  | N/R             | 749,938    |
|            |                 | Total Communications                  | 1017 00 70      | 1,10,10  | ,               | . 10,000   |
|            | 1,650           | Equipment                             |                 |  |                 | 1,804,938  |
|            | ,               | Diversified Consumer Serv             | rices 0.3% (0.  | 2% of Total Ir   | vestments)      | , ,        |
|            |                 | NES Rental Holdings                   | •               |  | ,               |            |
|            | 900             | Inc., 144A                            | 7.875%          | 5/01/18  | CCC+            | 922,500    |
|            |                 | <b>Diversified Telecommunica</b>      | ation Services  | 1.8% (1.3%   | of Total Invest | tments)    |
|            | 2,000           | IntelSat Limited, 144A                | 7.750%          | 6/01/21  | CCC+            | 2,105,000  |
|            | 450             | IntelSat Limited                      | 8.125%          | 6/01/23  | CCC+            | 483,750    |
|            |                 | Level 3 Communications                |                 |  |                 |            |
|            | 2,286           | Inc.                                  | 11.875%         | 2/01/19  | B-              | 2,634,615  |
|            |                 | Total Diversified                     |                 |  |                 |            |
|            |                 | Telecommunication                     |                 |  |                 |            |
|            | 4,736           | Services                              |                 |  |                 | 5,223,365  |
|            |                 | Energy Equipment & Servi              | ces 0.2% (0.1   | % of Total Inv   | vestments)      |            |
|            |                 | Offshore Group                        |                 |  |                 |            |
|            | 500             | Investment Limited, 144A              | 7.125%          | 4/01/23  | B-              | 501,250    |
|            |                 | Health Care Equipment & S             |                 | •  |                 | · ·        |
|            | 2,025           | Kinetic Concepts                      | 10.500%         | 11/01/18   | В               | 2,227,500  |
|            | 625             | Rotech Healthcare Inc.                | 10.750%         | 10/15/15   | D               | 631,250    |
|            | 0.075           | Total Health Care                     |                 |  |                 | 0.000      |
|            | 2,650           | Equipment & Supplies                  |                 | /4 <b>00</b> / 4 <b>7</b> -  |                 | 2,858,750  |
|            | 1.000           | Health Care Providers & So            |                 | The second secon |                 |            |
|            | 1,000           | HCA Inc.                              | 8.500%          | 4/15/19  | BB+             | 1,082,500  |
|            | 325             | HCA Inc.                              | 7.250%          | 9/15/20  | BB+             | 355,469    |
|            | 600             |                                       | 8.375%          | 5/15/19  | CCC+            | 630,000    |

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| IASIS Healthcare Capital  |   |  |   |  |
|---------------------------|---|--|---|--|
| Corporation               |   |  |   |  |
| Truven Health Analytics   |   |  |   |  |
| Inc.                      | 10.625%   | 6/01/20  | CCC+  | 1,095,000                                      |
| Vanguard Health Holding   |   |  |   |  |
| LLC/Inc.                  | 8.000%  | 2/01/18  | B-  | 530,625  |
| Vanguard Health Holding   |   |  |   |  |
| LLC/Inc.                  | 7.750%  | 2/01/19  | B-  | 1,610,623                                      |
| Total Health Care         |   |  |   |  |
| Providers & Services      |   |  |   | 5,304,217                                      |
| Household Products 1.7%   | % (1.2% of Tota   | al Investmen   | its)  |  |
| Reynolds Group            | 9.875%  | 8/15/19  | CCC+  | 2,808,000                                      |
| Spectrum Brands Inc.      | 9.500%  | 6/15/18  | Ba3   | 2,205,000                                      |
| Total Household           |   |  |   |  |
| Products                  |   |  |   | 5,013,000                                      |
| IT Services 0.4% (0.3% of | <b>Total Investm</b>  | ents)  |   |  |
| First Data Corporation,   |   |  |   |  |
| 144A                      | 7.375%  | 6/15/19  | BB-   | 1,050,000                                      |
| Machinery 0.4% (0.3% of   | Total Investme  | ents)  |   |  |
| HD Supply Inc.            | 8.125%  | 4/15/19  | B+  | 1,120,000                                      |
|                           |   | ents   |   |  |
|                           | 29  |  |   |  |
|                           | Corporation Truven Health Analytics Inc. Vanguard Health Holding LLC/Inc. Vanguard Health Holding LLC/Inc. Total Health Care Providers & Services Household Products 1.79 Reynolds Group Spectrum Brands Inc. Total Household Products IT Services 0.4% (0.3% of First Data Corporation, 144A Machinery 0.4% (0.3% of | Corporation Truven Health Analytics Inc. 10.625%  Vanguard Health Holding LLC/Inc. 8.000%  Vanguard Health Holding LLC/Inc. 7.750%  Total Health Care Providers & Services  Household Products 1.7% (1.2% of Total Reynolds Group 9.875% Spectrum Brands Inc. 9.500%  Total Household Products IT Services 0.4% (0.3% of Total Investment of Total Investm | Truven Health Analytics Inc. 10.625% 6/01/20 Vanguard Health Holding LLC/Inc. 8.000% 2/01/18 Vanguard Health Holding LLC/Inc. 7.750% 2/01/19 Total Health Care Providers & Services Household Products 1.7% (1.2% of Total Investment Reynolds Group 9.875% 8/15/19 Spectrum Brands Inc. 9.500% 6/15/18 Total Household Products IT Services 0.4% (0.3% of Total Investments) First Data Corporation, 144A 7.375% 6/15/19 Machinery 0.4% (0.3% of Total Investments) HD Supply Inc. 8.125% 4/15/19 Nuveen Investments | Corporation   Truven Health Analytics     Inc. |

NSL

Nuveen Senior Income Fund (continued)

| rincipal<br>Amount |                                       |                  |               | Dotingo        |   |
|--------------------|---------------------------------------|------------------|---------------|----------------|---|
| (000)              | Description (1)                       | Coupon           | Maturity      | Ratings<br>(3) | Value                                   |
| (333)              | Media 3.1% (2.2% of To                |                  |               | (0)            |   |
|                    | Clear Channel                         |                  | •             |                |   |
| \$<br>931          | Communications, Inc.                  | 11.000%          | 8/01/16       | CCC-           | \$<br>868,018                           |
|                    | Clear Channel                         |                  |               |                |   |
| 3,200              | Communications, Inc.                  | 5.500%           | 12/15/16      | CCC-           | 2,560,000                               |
| 0.070              | Clear Channel                         | 9.000%           | 10/15/10      | 000.           | 0.064.000                               |
| 2,872              | Communications, Inc. Clear Channel    | 9.000%           | 12/15/19      | CCC+           | 2,864,820                               |
| 2,000              | Communications, Inc.                  | 9.000%           | 3/01/21       | CCC+           | 1,970,000                               |
| 2,000              | McGraw-Hill Global                    | 3.00076          | 0/01/21       | 000+           | 1,070,000                               |
|                    | Education Holdings,                   |                  |               |                |   |
| 500                | 144A                                  | 9.750%           | 4/01/21       | BB             | 525,000                                 |
|                    | WMG Acquisition                       |                  |               |                |   |
| 200                | Group                                 | 11.500%          | 10/01/18      | В              | 231,500                                 |
| 9,703              | Total Media                           |                  |               |                | 9,019,338                               |
|                    |                                       | (0.9% of Total   | Investments)  |                |   |
|                    | Valeant                               |                  |               |                |   |
| 2,000              | Pharmaceuticals International, 144A   | 7.000%           | 10/01/20      | B1             | 2,120,000                               |
| 2,000              | Valeant                               | 7.000 /6         | 10/01/20      | DI             | 2,120,000                               |
|                    | Pharmaceuticals                       |                  |               |                |   |
| 500                | International, 144A                   | 7.250%           | 7/15/22       | B1             | 531,250                                 |
|                    | VPII Escrow                           |                  |               |                | ,                                       |
| 1,000              | Corporation, 144A                     | 7.500%           | 7/15/21       | B1             | 1,072,500                               |
| 3,500              | Total Pharmaceuticals                 |                  |               |                | 3,723,750                               |
|                    |                                       | of Total Inves   |               | _              |   |
| 600                | Avis Budget Car Rental                | 2.775%           | 5/15/14       | B+             | 600,006                                 |
|                    | Semiconductors & Equip Advanced Micro | oment 0.9% (     | U.0% Of Iotal | investments)   |   |
| 1,075              | Devices, Inc.                         | 7.750%           | 8/01/20       | В              | 1,061,563                               |
| 1,075              | Advanced Micro                        | 7.75076          | 0/01/20       | Ь              | 1,001,505                               |
| 1,500              | Devices, Inc.                         | 7.500%           | 8/15/22       | В              | 1,455,000                               |
| .,                 | Total Semiconductors &                |                  | 5 5           | _              | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, |
| 2,575              | Equipment                             |                  |               |                | 2,516,563                               |
|                    | Software 0.6% (0.4% of                |                  |               |                |   |
| 850                | Infor Us Inc.                         | 11.500%          | 7/15/18       | B-             | 979,625                                 |
| 750                | Infor Us Inc.                         | 9.375%           | 4/01/19       | B-             | 838,125                                 |
| 1,600              | Total Software                        |                  |               |                | 1,817,750                               |
|                    |                                       | 0.0% of Total II | nvestments)   |                |   |
| 400                | Local Insight Regatta                 | 11 0000/         | 10/01/17      | D              | F                                       |
| 480                | Holdings, (5), (8)                    | 11.000%          | 12/01/17      | D              | 5                                       |

|   | Wireless Telecommunicat  | tion Services              | 0.8% (0.5%    | of Total Ir | nvestments)                             |
|---|--|----------------------------|---------------|-------------|---|
|   | FairPoint  |                            |               |             |   |
| 500                                     | Communications Inc., 144A  | 8.750%                     | 8/15/19       | В           | 505,000                                 |
| . ===                                   | MetroPCS Wireless  |                            | 1/21/21       |             | ·                                       |
| 1,750                                   | Inc., 144A<br>Total Wireless   | 6.250%                     | 4/01/21       | BB          | 1,785,000                               |
|   | Telecommunication  |                            |               |             |   |
| 2,250                                   | Services   |                            |               |             | 2,290,000                               |
|   | Total Corporate Bonds (cost  |                            |               |             |   |
| \$ 44,485                               | \$43,282,755)  |                            |               |             | 45,611,367                              |
|   | Total Long-Term  |                            |               |             |   |
|   | Investments (cost \$397,565,586)   |                            |               |             | 401,899,444                             |
| Principal<br>Amount                     | , , , , , , , , , , , , , , , , , , ,  |                            |               |             | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, |
| (000)                                   | Description (1)  | Coupon                     | Maturity      |             | Value                                   |
| \$ 17,823                               | Short-Term Investments Repurchase Agreement  | <b>6.2% (4.2% o</b> 0.010% | f Total Inves | stments)    | \$ 17,822,614                           |
| , .,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | with Fixed Income<br>Clearing Corporation,<br>dated<br>7/31/13, repurchase<br>price \$17,822,619,<br>collateralized by<br>\$18,220,000<br>U.S. Treasury Notes,<br>0.875%, due 4/30/17, |                            | 8/01/13       |             | •,,-                                    |
|   | value \$18,180,153 Total Short-Term  |                            |               |             |   |
|   | Investments (cost  |                            |               |             |   |
|   | \$17,822,614) Total Investments  |                            |               |             | 17,822,614                              |
|   | (cost \$415,388,200)   |                            |               |             |   |
|   | 145.7%   |                            |               |             | 419,722,058                             |
|   | Borrowings (42.7)% (9), (10)   |                            |               |             | (123,000,000)                           |
|   | Other Assets Less<br>Liabilities (3.0)% (11)   |                            |               |             | (8,696,690)                             |
|   | Net Assets Applicable  |                            |               |             |   |
|   | to Common Shares   |                            |               |             | \$ 288,025,368                          |
|   | 100 /0   |                            |               |             |   |

Investments in Derivatives as of July 31, 2013

#### **Interest Rate Swaps outstanding:**

|   |             |              | Fund       |                    |              | Fixed             |                     |
|---|-------------|--------------|------------|--------------------|--------------|-------------------|---------------------|
|   |             |              | Pay/Receiv | / <b>€</b> loating |              | Rate              | Unrealized          |
|   |             | Notional     | Floating   | Rate               | Fixed Rate   | Paymentermination | on Appreciation     |
| C | ounterparty | Amount       | Rate       | Index              | (Annualized) | Frequency Date    | (Depreciation) (11) |
|   | Goldman     |              |            | 1-Month            |              |                   |                     |
|   | Sachs       | \$18,487,500 | Receive    | USD-LIBC           | R 1.300%     | Monthly 4/20/14   | \$ (149,148)        |
|   | Morgan      |              |            | 1-Month            |              |                   |                     |
|   | Stanley     | 18,487,500   | Receive    | USD-LIBC           | R 2.201      | Monthly 4/20/16   | (824,577)           |
|   | Ī           | \$36,975,000 |            |                    |              | ·                 | \$ (973,725)        |

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (3) Ratings (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan.

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
  - (6) Non-income producing; issuer has not declared a dividend within the past twelve months.

- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements. Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
  - (9) Borrowings as a percentage of Total Investments is 29.3%.
- (10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (11) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
  - DD1 Portion of investment purchased on a delayed delivery basis.
  - WI/DD Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

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

See accompanying notes to financial statements.

Nuveen Investments

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Nuveen Floating Rate Income Fund

Portfolio of Investments

July 31, 2013

|    | rincipal          |  |                   | Matricity            | Detinas        |              |
|----|-------------------|--|-------------------|----------------------|----------------|--------------|
| 4  | Amount<br>(000)   | Description (1)                        | Coupon            | Maturity<br>(2)      | Ratings<br>(3) | Value        |
|    | (000)             | Long-Term Investments                  |                   |                      |                | Value        |
|    |                   | Variable Rate Senior Loa               |                   |                      |                | stments) (4) |
|    |                   |  | 0.7% (0.5% of To  |                      |                | (1)          |
|    |                   | Beechcraft Holdings                    | (                 |                      | ,              |              |
| \$ | 2,024             | LLC, Exit Term Loan B                  | 5.750%            | 2/15/20              | BB-            | \$ 2,040,253 |
|    |                   | Hamilton Sundstrand,                   |                   |                      |                |              |
|    | 204               | Term Loan, First Lien                  | 4.000%            | 12/13/19             | B1             | 204,414      |
|    |                   | Sequa Corporation,                     |                   |                      |                |              |
|    | 2,488             | Term Loan B                            | 5.250%            | 6/19/17              | B1             | 2,521,703    |
|    |                   | Total Aerospace &                      |                   |                      |                |              |
|    | 4,716             | Defense                                |                   | _                    |                | 4,766,370    |
|    |                   |  | Total Investmen   | its)                 |                |              |
|    | 4.000             | American Airlines, Inc.,               | TDD               | TDD                  | D 0            | 0.000.000    |
|    | 4,000             | Exit Term Loan, WI/DD                  | TBD               | TBD                  | Baa2           | 3,980,000    |
|    | 10.045            | Delta Air Lines, Inc.,                 | 4.0000/           | 10/10/10             | Det            | 11 004 000   |
|    | 10,945            | Term Loan B1 Delta Air Lines, Inc.,    | 4.000%            | 10/18/18             | Ba1            | 11,004,606   |
|    | 1,990             | Term Loan B2                           | 3.250%            | 4/18/16              | Ba1            | 2,003,432    |
|    | 1,550             | United Air Lines, Inc.,                | J.250 /6          | <del>-1</del> /10/10 | Бат            | 2,000,402    |
|    | 6,476             | Term Loan B                            | 4.000%            | 4/01/19              | Ba2            | 6,545,060    |
|    | 0,                | US Airways, Inc., Term                 | 1100070           | 1,01,10              | 242            | 0,010,000    |
|    | 4,500             | Loan B1, DD1                           | 4.250%            | 5/23/19              | B+             | 4,507,312    |
|    | 27,911            | Total Airlines                         |                   |                      |                | 28,040,410   |
|    |                   | Auto Components 2.4%                   | % (1.6% of Total  | Investments)         |                |              |
|    |                   | Federal-Mogul                          |                   |                      |                |              |
|    |                   | Corporation, Tranche B,                |                   |                      |                |              |
|    | 10,647            | Term Loan, DD1                         | 2.137%            | 12/29/14             | B1             | 10,486,241   |
|    |                   | Federal-Mogul                          |                   |                      |                |              |
|    |                   | Corporation, Tranche C,                |                   |                      |                |              |
|    | 5,856             | Term Loan, DD1                         | 2.137%            | 12/28/15             | B1             | 5,767,439    |
|    | 16,503            | Total Auto Components                  | of Total Investor |                      |                | 16,253,680   |
|    |                   | Beverages 0.4% (0.3%                   | of Total Investm  | ients)               |                |              |
|    | 2,500             | Constellation Brands,                  | 2.750%            | 5/01/20              | BB+            | 2,505,312    |
|    | ۷,500             | Inc., Term Loan  Biotechnology 0.9% (0 | .6% of Total Inv  |                      | DD+            | ۷,505,512    |
|    | 5,854             | Grifols, Inc., Term Loan               | 4.250%            | 6/01/17              | Ba1            | 5,921,188    |
|    | J,UJ <del>T</del> |  | 1.0% of Total Inv |                      | Βαι            | 5,521,100    |
|    | 1,700             | Capital markets 11070 (                | 5.500%            | 8/15/16              | B+             | 1,711,135    |
|    | .,. 00            |  | 2.00070           | 3, 13, 13            |                | .,,          |

American Capital, LTD.,

Senior Secured Term Loan Walter Investment Management Corporation, Tranche B, Term Loan, DD1 B+ 8,404 5.750% 11/28/17 8,496,011 10,104 **Total Capital Markets** 10,207,146 Chemicals 1.8% (1.2% of Total Investments) Ineos US Finance LLC, 4,132 Term Loan, First Lien 4.000% 5/04/18 BB-4,131,631 MacDermid, Inc., Tranche B, Term Loan, 1,250 Second Lien 7.750% 12/07/20 B-1,268,750 PQ Corporation, Term 2,488 Loan, First Lien 4.500% 8/07/17 B+ 2,512,375 4,346 Univar, Inc., Term Loan 4,299,372 5.000% 6/30/17 B+ 12,216 **Total Chemicals** 12,212,128 **Commercial Services & Supplies** 2.9% (2.0% of Total Investments) Aramark Corporation, 4,167 Term Loan, Tranche D 4.000% 9/09/19 BB-4,214,192 **Brand Energy &** Infrastructure Services, Inc., Canadian Tranche 1, Term Loan В 672 6.250% 10/23/18 685,225 **Brand Energy &** Infrastructure Services. Inc., Term Loan, Second CCC+ 2,500 Lien 11.000% 10/23/19 2,571,875 **Brand Energy &** Infrastructure Services, Inc., Term Loan В 2,800 6.250% 10/23/18 2,855,106 Brickman Group Holdings, Inc., Tranche 572 B2, Term Loan 3.273% 10/14/16 B+ 577,155 Brickman Group Holdings, Inc., Tranche 722 B3, Term Loan 4.000% B+ 9/28/18 725,833 CCS Income Trust, Term Loan, First Lien B2 629 6.250% 5/12/18 633,995 Ceridian Corporation, 3,299 Extended Term Loan B1 3,328,820 5.942% 5/09/17 Harland Clarke Holdings Corporation, Term Loan 3,477 7.000% B+ 3,448,041 5/22/18 Houghton Mifflin, Term 988 5.250% B2 Loan 5/22/18 995,523 Nuveen Investments 32

| Principal       |   |                                  |                    | D. II          |                        |
|-----------------|---|----------------------------------|--------------------|----------------|------------------------|
| Amount<br>(000) | Description (1)                               | Coupon                           | Maturity<br>(2)    | Ratings<br>(3) | Value                  |
| (000)           | Commercial Services & S                       |                                  |                    | (3)            | value                  |
|                 | Vertrue Inc., Term Loan,                      | ouppiioo (ooniiii                | a o a y            |                |                        |
| \$ 90           | First Lien                                    | 15.000%                          | 2/04/18            | N/R            | \$ 90,556              |
|                 | Total Commercial                              |                                  |                    |                |                        |
| 19,916          | Services & Supplies                           |                                  |                    |                | 20,126,321             |
|                 | Communications Equipm                         | nent 1.2% (0.8                   | % of Total Inv     | vestments)     |                        |
| 0.004           | Alcatel-Lucent, Term                          | 7.0500/                          | 1/00/10            | Б              | 0.010.101              |
| 3,234           | Loan C<br>Arris Group, Inc., Term             | 7.250%                           | 1/29/19            | B+             | 3,310,181              |
| 2,494           | Loan B  | 3.500%                           | 4/17/20            | BB-            | 2,492,710              |
| 2,404           | Riverbed Technology,                          | 0.00070                          | 4/17/20            | 55             | 2,402,710              |
| 2,168           | Inc., Term Loan                               | 4.000%                           | 12/18/19           | BBB-           | 2,192,808              |
|                 | <b>Total Communications</b>                   |                                  |                    |                |                        |
| 7,896           | Equipment                                     |                                  |                    |                | 7,995,699              |
|                 | Computers & Peripherals                       | 6 0.4% (0.2% c                   | of Total Inves     | tments)        |                        |
| 0.000           | SunGard Data Systems,                         | 4.5000/                          | 1/01/00            | DD             | 0.404.004              |
| 2,388           | Inc., Term Loan D  Consumer Finance 1.09      | 4.500%<br><b>% (0.7% of Tota</b> | 1/31/20            | BB             | 2,421,831              |
|                 | Jackson Hewitt Tax                            | /6 (U.1 /6 UI TULA               | i ilivestillellts  | •)             |                        |
| 969             | Service, Inc., Term Loan                      | 10.000%                          | 10/16/17           | N/R            | 946,953                |
|                 | Royalty Pharma Finance                        | 10.00070                         | 10, 10, 17         | ,              | 0.10,000               |
|                 | Trust, Incremental Term                       |                                  |                    |                |                        |
| 4,713           | Loan  | 4.000%                           | 11/09/18           | Baa2           | 4,734,804              |
|                 | Springleaf Financial                          |                                  |                    |                |                        |
|                 | Funding Company,                              | <b>= =</b> 0000/                 | = / / 6 / / =      | _              |                        |
| 1,440           | Term Loan                                     | 5.500%                           | 5/10/17            | В              | 1,444,140              |
| 7,122           | Total Consumer Finance Containers & Packaging | 0.4% (0.3% of                    | Total Invest       | monte)         | 7,125,897              |
|                 | Reynolds Group                                | 0.4 /6 (0.5 /6 0)                | i i Otal lilvesti  | ileilis)       |                        |
|                 | Holdings, Inc., Term                          |                                  |                    |                |                        |
| 2,937           | Loan  | 4.750%                           | 9/28/18            | B+             | 2,975,371              |
|                 | Distributors 1.6% (1.1%                       | of Total Invest                  | tments)            |                |                        |
|                 | HD Supply, Inc., Term                         |                                  |                    |                |                        |
| 10,953          | Loan B, DD1                                   | 4.500%                           | 10/12/17           | B+             | 11,074,992             |
|                 | Diversified Consumer Se                       | rvices 1.0% (                    | 0.7% of Total      | Investments)   |                        |
|                 | Cengage Learning                              |                                  |                    |                |                        |
| 4,393           | Acquisitions, Inc., Term Loan, (5)            | 0.000%                           | 7/03/14            | D              | 3,245,608              |
| +,000           | Laureate Education,                           | 0.00078                          | 7/00/14            | D              | 0,240,000              |
|                 | Inc., Extended Term                           |                                  |                    |                |                        |
| 3,930           | Loan  | 5.250%                           | 6/15/18            | B1             | 3,938,637              |
|                 | Total Diversified                             |                                  |                    |                |                        |
| 8,323           | Consumer Services                             |                                  |                    |                | 7,184,245              |
|                 | Diversified Financial Serv                    | vices 4.0% (2.                   | 8% of Total II     | nvestments)    |                        |
| 0.007           | Citco III Limited, Term                       | 4 OF00/                          | 6/00/10            | N/D            | 0.077.004              |
| 2,867<br>3,000  | Loan B  | 4.250%<br>4.250%                 | 6/29/18<br>7/22/20 | N/R<br>N/R     | 2,877,281<br>3,039,375 |
| 3,000           |   | 4.230%                           | 1/22/20            | ו /ויו         | 3,038,373              |

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

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Nuveen Floating Rate Income Fund (continued)

| Principal<br>Amount |   |                 | Maturity  | Ratings        |                          |
|---------------------|---|-----------------|-----------|----------------|--------------------------|
| (000)               | Description (1)   | Coupon          | (2)       | (3)            | Value                    |
|                     | Food Products 7.8% (5.4   | l% of Total Inv | estments) |                |                          |
| \$ 3,980            | AdvancePierre Foods,<br>Inc., Term Loan, First<br>Lien            | 5.750%          | 7/10/17   | B1             | \$ 4,031,410             |
| ψ 0,000             | AdvancePierre Foods,  | 0.70070         | 7710717   | ا <b>ک</b> ا   | φ 1,001,110              |
| 1,800               | Inc., Term Loan, Second<br>Lien                                   | 9.500%          | 10/10/17  | CCC+           | 1,839,749                |
| ,                   | BJ's Wholesale Club,<br>Inc., Term Loan, First                    |                 |           |                | , ,                      |
| 1,287               |   | 4.250%          | 9/26/19   | В              | 1,294,480                |
| 998                 | •   | 3.752%          | 4/01/20   | Ba3            | 999,370                  |
| 1,066               | Ferrara Candy<br>Company, Term Loan B                             | 7.504%          | 6/18/18   | В              | 1,066,498                |
| ,                   | H.J Heinz Company,  |                 |           |                |                          |
| 17,400              | Term Loan B2<br>Michael Foods Group,                              | 3.500%          | 6/05/20   | BB             | 17,587,294               |
| 4,477               | Inc., Term Loan   | 4.250%          | 2/25/18   | Ba3            | 4,544,481                |
| 2,993               | Pinnacle Foods Finance<br>LLC, Term Loan G                        | 3.250%          | 4/29/20   | BB-            | 2,998,111                |
| 2,000               | Sprouts Farmers Market<br>Holdings LLC, Term                      | 0.20070         | 1/20/20   |                | 2,000,111                |
| 1,000               | Loan  | 4.500%          | 4/23/20   | B+             | 1,002,500                |
| 18,179<br>53,180    | US Foods, Inc.,<br>Incremental Term Loan<br>Total Food Products   | 4.500%          | 3/31/19   | B2             | 18,237,748<br>53,601,641 |
| 00,100              | Health Care Equipment & Supplies 2.9% (2.0% of Total Investments) |                 |           |                |                          |
|                     | Hologic, Inc., Term Loan  |                 | (         |                |                          |
| 2,323               | В   | 4.500%          | 8/01/19   | BBB-           | 2,337,332                |
| 9,851               | Kinetic Concepts, Inc.,<br>Term Loan D1                           | 4.500%          | 5/04/18   | Ba2            | 9,976,714                |
| 6,000               | Onex Carestream<br>Finance LP, Term Loan,<br>First Lien           | 5.000%          | 6/07/19   | B+             | 6,046,248                |
| 0,000               | Onex Carestream Finance LP, Term Loan,                            | J.000 /6        | 0/07/13   | DΤ             | 0,040,240                |
| 2,000               | Second Lien   | 9.500%          | 12/07/19  | B-             | 1,983,334                |
| 20,174              | • •   |                 |           |                | 20,343,628               |
|                     | Health Care Providers & S   |                 |           | otal Investmer |                          |
| 5,985               |   | 6.750%          | 4/06/20   | BB-            | 6,041,109                |

Apria Healthcare Group,

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

Hotels, Restaurants & Leisure 4.7% (3.2% of Total Investments)

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|                    | 6 / LL - E''             |                 |          |     |                                       |
|--------------------|--------------------------|-----------------|----------|-----|---------------------------------------|
|                    | 24 Hour Fitness          |                 |          |     |                                       |
|                    | Worldwide, Inc., Term    |                 |          |     |                                       |
| 4,850              | Loan B                   | 5.250%          | 4/22/16  | Ba3 | 4,910,657                             |
|                    | BLB Management           |                 |          |     |                                       |
|                    | Services, Inc., Term     |                 |          |     |                                       |
| 2,037              | Loan                     | 5.250%          | 11/10/18 | BB- | 2,063,773                             |
|                    | Caesars Entertainment    |                 |          |     |                                       |
|                    | Operating Company,       |                 |          |     |                                       |
| 3,095              | Inc., Term Loan B6       | 5.440%          | 1/28/18  | B-  | 2,751,984                             |
|                    | CCM Merger, Inc., Term   |                 |          |     |                                       |
| 1,749              | Loan                     | 5.000%          | 3/01/17  | B+  | 1,768,931                             |
|                    | Landry's Restaurants,    |                 |          |     |                                       |
| 4,919              | Inc., Term Loan B        | 4.750%          | 4/24/18  | BB- | 4,986,383                             |
|                    | MGM Resorts              |                 |          |     |                                       |
|                    | International, Term Loan |                 |          |     |                                       |
| 2,985              | В                        | 3.500%          | 12/20/19 | BB  | 2,994,316                             |
| ,                  | Scientific Games         |                 |          |     | , ,                                   |
|                    | Corporation, Term Loan   |                 |          |     |                                       |
| 4,000              | B, WI/DD                 | TBD             | TBD      | Ba2 | 3,995,000                             |
| ,                  | Seaworld Parks and       |                 |          |     | , ,                                   |
|                    | Entertainment, Inc.,     |                 |          |     |                                       |
| 3,427              | Term Loan B2             | 3.000%          | 5/14/20  | BB- | 3,425,622                             |
| ,                  | Six Flags Theme Parks,   |                 |          |     | , ,                                   |
|                    | Inc., Term Loan B, First |                 |          |     |                                       |
| 1,347              | Lien                     | 4.001%          | 12/20/18 | BB+ | 1,363,753                             |
| ,                  | Station Casino LLC,      |                 |          |     | , ,                                   |
| 3,990              | Term Loan B              | 5.000%          | 3/02/20  | B1  | 4,033,108                             |
| ,                  | Total Hotels,            |                 |          |     | , ,                                   |
| 32,399             | Restaurants & Leisure    |                 |          |     | 32,293,527                            |
| ,                  | Household Durables 1     | , ,             |          |     |                                       |
|                    | AOT Bedding Super        | .5% (1.0% of To |          | •   |                                       |
|                    | Holdings LLC, Term       |                 |          |     |                                       |
| 2,736              | Loan B                   | 5.000%          | 10/01/19 | B+  | 2,763,369                             |
| ,                  | Spectrum Brands, Inc.,   |                 |          |     |                                       |
| 1,413              | Term Loan                | 4.510%          | 12/17/19 | Ba3 | 1,426,751                             |
|                    | Sun Products             |                 |          |     | , , , , , , , , , , , , , , , , , , , |
| 3,990              | Corporation, Term Loan   | 5.500%          | 3/23/20  | B1  | 3,994,988                             |
| Nuveen Investments |                          |                 |          |     |                                       |
|                    |                          | 34              |          |     |                                       |
|                    |                          |                 |          |     |                                       |

| rincipal                                     |   |  |                 | <b>.</b>                |                         |  |
|--|---|--|-----------------|-------------------------|-------------------------|--|
| mount<br>(000)                               | Description (1)                           | Coupon                                 | Maturity<br>(2) | Ratings<br>(3)          | Value                   |  |
| (333)  | Household Durables (continu               | •                                      | (-/             | (0)                     | 7 4.40                  |  |
| Tempur-Pedic                                 |   |  |                 |                         |                         |  |
|  | International, Inc., New                  |  |                 |                         |                         |  |
| \$<br>2,119                                  | Term Loan B                               | 3.500%                                 | 3/18/20         | BB                      | \$ 2,115,371            |  |
| 10.050                                       | Total Household                           |  |                 |                         | 10 200 470              |  |
| 10,258                                       | Durables Industrial Conglomerates         | 1 5% (1 1% (                           | of Total Inves  | tments)                 | 10,300,479              |  |
|  | DuPont Performance                        | 1.0 /0 (1.1 /0 (                       | or rotal lilves | tilicitis)              |                         |  |
|  | Coatings, Dollar Term                     |  |                 |                         |                         |  |
| 8,484  | Loan B, DD1                               | 4.750%                                 | 2/03/20         | B+                      | 8,577,869               |  |
|  | Rexnord LLC, New                          |  |                 |                         |                         |  |
| 1,959  | Term Loan B                               | 3.750%                                 | 4/01/18         | BB                      | 1,970,856               |  |
| 10,443                                       | Total Industrial Conglomerates            |  |                 |                         | 10,548,725              |  |
| 10,443                                       | Insurance 1.6% (1.1% of T                 | otal Investm                           | ents)           |                         | 10,540,725              |  |
|  | Sedgwick Holdings, Inc.,                  | otal investin                          | icitis)         |                         |                         |  |
| 2,885  | Term Loan, First Lien                     | 4.250%                                 | 6/12/18         | B+                      | 2,913,462               |  |
|  | USI Holdings                              |  |                 |                         |                         |  |
|  | Corporation, Term Loan                    |  |                 |                         |                         |  |
| 4,478  | B   | 5.250%                                 | 12/27/19        | B1                      | 4,521,715               |  |
| 3,369  | Vantage Drilling<br>Company, Term Loan B  | 6.250%                                 | 10/25/17        | B-                      | 2 206 222               |  |
| 10,732                                       | Total Insurance                           | 0.230 /6                               | 10/23/17        | D-                      | 3,396,822<br>10,831,999 |  |
| 10,702                                       |   | 0.8% (0.6% o                           | f Total Invest  | ments)                  | 10,001,000              |  |
|  | EIG Investors Corp.,                      | (1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 |                 | ,                       |                         |  |
| 5,473  | Term Loan, First Lien                     | 6.250%                                 | 11/09/19        | B1                      | 5,520,384               |  |
|  | Internet Software & Service               | •                                      |                 |                         |                         |  |
| 2,313  | Sabre Inc., Term Loan C                   | 4.000%                                 | 2/19/18         | B1                      | 2,330,422               |  |
| 3,483  | Sabre, Inc., Term Loan<br>B               | 5.250%                                 | 2/19/19         | B1                      | 3,533,104               |  |
| 3,403  | SSI Investments II, Ltd.,                 | 3.230 /6                               | 2/19/19         | ы                       | 3,333,104               |  |
| 3,870  | New Term Loan                             | 5.000%                                 | 5/26/17         | Ba3                     | 3,904,199               |  |
| ,  | Total Internet Software                   |  |                 |                         | ,                       |  |
| 9,666  | & Services                                |  |                 |                         | 9,767,725               |  |
| IT Services 2.7% (1.9% of Total Investments) |   |  |                 |                         |                         |  |
| 0.045  | CompuCom Systems,                         | 4.0500/                                | E/00/00         | D4                      | 0.070.454               |  |
| 3,645  | Inc., Term Loan B<br>EIG Investors Corp., | 4.250%                                 | 5/09/20         | B1                      | 3,676,454               |  |
| 2,500  | Term Loan, Second Lien                    | 10.250%                                | 5/09/20         | CCC+                    | 2,515,625               |  |
| _,000  | SRA International, Term                   | . 0.200 / 0                            | 0,00,20         |                         | 2,0.0,020               |  |
| 918  | Loan                                      | 6.500%                                 | 7/20/18         | B1                      | 922,397                 |  |
|  | SunGard Data Systems,                     |  |                 |                         |                         |  |
| 760  | Inc., Term Loan B                         | 1.942%                                 | 2/28/14         | BB                      | 760,732                 |  |
| 0.000  | SunGard Data Systems,                     | 4.0000/                                | 0/00/00         | DD                      | 0.000.040               |  |
| 2,993  | Inc., Term Loan E<br>VFH Parent LLC, Term | 4.000%                                 | 3/08/20         | BB                      | 3,020,049               |  |
| 2,325  | Loan B                                    | 5.775%                                 | 7/08/16         | N/R                     | 2,348,279               |  |
| 2,020  | Louir D                                   | 0.110/0                                | 7730/10         | 1 <b>4</b> / 1 <b>L</b> | 2,070,270               |  |

| 5,346   | Zayo Group LLC, Term<br>Loan B   | 4.500%           | 7/02/19  | B1   | 5,398,626  |
|---|--|------------------|----------|------|------------|
| 18,487  | Total IT Services  |                  |          |      | 18,642,162 |
| Leisure Equipment & Products 2.0% (1.4% of Total Investments) |  |                  |          |      |            |
| 6,789   | Bombardier<br>Recreational Products,<br>Inc., Term Loan                          | 4.000%           | 1/30/19  | B+   | 6,814,029  |
| ,   | Equinox Holdings, Inc.,  |                  |          |      | , ,        |
| 3,242   | New Initial Term Loan B  | 4.501%           | 1/31/20  | B1   | 3,266,189  |
|   | Four Seasons Holdings,<br>Inc., Term Loan, First                                 |                  |          |      |            |
| 3,000   | Lien   | 4.250%           | 6/27/20  | BB-  | 3,041,250  |
| 1,000   | Four Seasons Holdings,<br>Inc., Term Loan, Second<br>Lien                        | 6.250%           | 12/27/20 | B-   | 1,025,000  |
| ,   | Total Leisure Equipment  |                  |          |      | , ,        |
| 14,031  | & Products   |                  |          |      | 14,146,468 |
| ,   | Machinery 0.7% (0.5%   | of Total Investm | nents)   |      | , ,        |
|   | Gardner Denver, Inc.,  |                  | ,        |      |            |
| 5,000   | Term Loan, WI/DD   | TBD              | TBD      | B1   | 5,025,000  |
|   | Media 10.2% (7.1% of 7   | Total Investment | ts)      |      |            |
| 819   | Cengage Learning<br>Acquisitions, Inc.,<br>Tranche B, Extended<br>Term Loan, (5) | 0.000%           | 7/04/17  | D    | 608,877    |
| 1,247   | Clear Channel<br>Communications, Inc.,<br>Tranche D, Term Loan,<br>WI/DD         | TBD              | TBD      | CCC+ | 1,152,613  |
| 1,247   | Cumulus Media, Inc.,   | טטו              | טטו      | 000+ | 1,132,013  |
| 2,744   | Term Loan B, First Lien Cumulus Media, Inc.,                                     | 4.500%           | 9/18/18  | Ba2  | 2,773,368  |
| 4,503   | Term Loan, Second Lien   | 7.500%           | 9/16/19  | B3   | 4,624,882  |
| 3,000   | Emerald Expositions<br>Holdings, Inc., Term<br>Loan, First Lien                  | 5.500%           | 6/17/20  | BB-  | 3,030,000  |
| 3,000   | EMI Music Publishing   | 3.300 /8         | 0/17/20  | 55   | 5,050,000  |
| 1,998   | LLC, Term Loan B FoxCo Acquisition Sub   | 4.250%           | 6/29/18  | BB-  | 2,019,352  |
| 993   | LLC, Initial Term Loan   | 5.500%           | 7/14/17  | В    | 1,004,909  |
| 2,171   | Interactive Data Corporation, Term Loan  | 3.750%           | 1/31/18  | Ba3  | 2,179,070  |
| ۲,۱۱۱   | Internet Brands, Inc.,   | 0.73078          | 1/01/10  | Dao  | 2,179,070  |
| 2,992   | Term Loan B McGraw-Hill Education Holdings LLC, Term                             | 6.250%           | 3/18/19  | B+   | 3,005,592  |
| 3,990   | Loan   | 9.000%           | 3/22/19  | B2   | 4,017,431  |
| ·   | Media General, Inc.,<br>Delayed Draw, Term                                       |                  |          |      |            |
| 3,000   | Loan, WI/DD  | TBD              | TBD      | BB-  | 3,002,814  |
| 1,985   |  | 4.000%           | 1/20/20  | Ba3  | 1,989,135  |
|   |  |                  |          |      |            |

|       | Mediacom Broadband<br>LLC, Tranche G, Term<br>Loan |                      |         |    |           |
|-------|--|----------------------|---------|----|-----------|
| 3,951 | Radio One, Inc., Term<br>Loan B, First Lien        | 7.500%               | 2/14/17 | B+ | 4,060,108 |
| 0.000 | Springer Science & Business Media, Inc.,           | TDD                  | TDD     | D  | 0.000.405 |
| 3,000 | Term Loan, WI/DD                                   | TBD                  | TBD     | В  | 2,968,125 |
| _     |  | Nuveen Investn<br>35 | nents   |    |           |

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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments July 31, 2013

| Principal<br>Amount<br>(000) | Description (1)   | Coupon           | Maturity<br>(2)    | Ratings<br>(3) | Value                   |
|------------------------------|---|------------------|--------------------|----------------|-------------------------|
| ,                            | Media (continued)   | •                | ` ,                | ` '            |                         |
| \$ 750                       | Weather Channel<br>Corporation, Term Loan,<br>Second Lien   | 7.000%           | 6/26/20            | В3             | \$ 769,687              |
| 6,302                        | Tribune Company, Exit<br>Term Loan B  | 4.000%           | 12/17/19           | BB+            | 6,354,494               |
| 17,937                       | Univision Communications, Inc., Term Loan C1 UPC Broadband Holding                                | 4.500%           | 3/01/20            | B+             | 18,059,519              |
| 3,000                        | BV, Term Loan AF  | 4.000%           | 1/31/21            | BB-            | 3,023,439               |
| 2,000                        | UPC Broadband Holding<br>BV, Term Loan AH   | 3.250%           | 6/30/21            | BB-            | 2,000,834               |
| 1,000                        | Virgin Media Investment<br>Holdings, Term Loan B<br>WMG Acquisition                               | 3.500%           | 6/08/20            | BB-            | 1,000,486               |
| 2,034                        | Corporation, Tranche B,<br>Refinancing Term Loan  | 3.750%           | 7/01/20            | BB-            | 2,043,384               |
| 4,681<br>74,097              | Yell Group PLC, Term<br>Loan, (5)<br>Total Media  | 0.000%           | 7/31/14            | N/R            | 1,006,438<br>70,694,557 |
| ,557                         |   | % of Total Inv   | estments)          |                | 7 0,00 1,007            |
| 2,158                        | 99 Cents Only Stores,<br>Term Loan B1   | 5.253%           | 1/11/19            | B+             | 2,179,798               |
| 2,000                        | Neiman Marcus Group,<br>Inc., Term Loan<br>Total Multiline Retail                                 | 4.000%           | 5/16/18            | B+             | 2,008,594               |
| 4,158                        | Multi-Utilities 0.1% (0.1%  | of Total Inve    | stments)           |                | 4,188,392               |
|                              | ADS Waste Holdings,   | or rotal invo    | ounonio,           |                |                         |
| 993                          | Inc., Term Loan B   | 4.250%           | 8/05/19            | B+             | 1,000,767               |
|                              | Oil, Gas & Consumable Fu  | ıels 4.1% (2.    | 8% of Total Ir     | nvestments)    |                         |
| 2,754                        | Crestwood Holdings<br>LLC, Term Loan B  | 7.000%           | 6/19/19            | В              | 2,808,988               |
| 169                          | Energy Transfer Partners LP, Term Loan B  | 3.750%           | 3/24/17            | BB             | 170,461                 |
| 2,500                        | EP Energy LLC, Term Loan B3, Second Lien  | 3.500%           | 5/24/18            | Ba3            | 2,504,948               |
| 1,341<br>4,000               | Frac Tech International<br>LLC, Term Loan<br>Harvey Gulf International<br>Marine, Inc., Term Loan | 8.500%<br>5.500% | 5/06/16<br>6/18/20 | B+<br>B1       | 1,339,645<br>4,065,000  |

|        | В                           |                  |              |      |            |
|--------|-----------------------------|------------------|--------------|------|------------|
|        | Drill Rigs Holdings, Inc.,  |                  |              |      |            |
| 7,000  | Tranche B1, Term Loan       | 6.000%           | 3/31/21      | B+   | 7,096,250  |
|        | Pacific Drilling S.A.,      |                  |              |      |            |
| 3,000  | Term Loan B                 | 4.500%           | 6/03/18      | B+   | 3,021,000  |
|        | Rice Drilling LLC., Term    |                  |              |      |            |
| 2,743  | Loan, Second Lien           | 8.500%           | 10/25/18     | N/R  | 2,715,694  |
|        | Samson Investment           |                  |              |      |            |
|        | Company, Initial Term       |                  |              |      |            |
| 2,500  | Loan, Second Lien           | 6.000%           | 9/25/18      | B1   | 2,532,812  |
| ·      | Saxon Energy Services,      |                  |              |      |            |
| 1,995  | Inc., Term Loan             | 5.500%           | 2/13/19      | Ba3  | 2,006,222  |
|        | Total Oil, Gas &            |                  |              |      |            |
| 28,002 | Consumable Fuels            |                  |              |      | 28,261,020 |
| ĺ      | Personal Products 0.19      | % (0.0% of Tota  | I Investment | s)   |            |
|        | Prestige Brands, Inc.,      | •                |              | •    |            |
| 429    | Term Loan B1                | 3.778%           | 1/31/19      | BB-  | 434,071    |
|        | Pharmaceuticals 8.1%        | (5.6% of Total I | nvestments)  |      |            |
|        | BioScrip, Inc., Term        |                  |              |      |            |
| 1,219  | Loan B, WI/DD               | TBD              | TBD          | В    | 1,232,461  |
|        | ConvaTec Healthcare,        |                  |              |      |            |
|        | Incremental Term Loan       |                  |              |      |            |
| 2,628  | В                           | 5.000%           | 12/22/16     | Ba3  | 2,642,240  |
|        | Generic Drug Holdings,      |                  |              |      |            |
| 1,726  | Inc., Term Loan B           | 5.000%           | 10/29/19     | B+   | 1,736,155  |
|        | Graceway                    |                  |              |      |            |
|        | Pharmaceuticals LLC,        |                  |              |      |            |
|        | Second Lien Term Loan,      |                  |              |      |            |
| 5,625  | (5)                         | 0.000%           | 5/03/13      | N/R  | 168,750    |
|        | Graceway                    |                  |              |      |            |
|        | Pharmaceuticals LLC,        |                  |              |      |            |
| 69     | Term Loan, (5)              | 0.000%           | 5/03/12      | N/R  | 76,019     |
|        | Par Pharmaceutical          |                  |              |      |            |
|        | Companies, Inc.,            |                  |              |      |            |
| 3,639  | Additional Term Loan B1     | 4.250%           | 9/30/19      | B+   | 3,656,434  |
|        | Pharmaceutical Product      |                  |              |      |            |
|        | Development, Inc., Term     |                  |              |      |            |
| 5,905  | Loan B, First Lien          | 4.250%           | 12/01/18     | Ba3  | 5,960,591  |
|        | Quintiles Transnational     |                  |              |      |            |
| 7,971  | Corp., Term Loan B2         | 4.500%           | 6/08/18      | BB-  | 8,061,350  |
|        | Therakos, Inc., Term        |                  |              |      |            |
| 3,483  | Loan, First Lien            | 7.500%           | 12/27/17     | В    | 3,495,559  |
|        | Valeant Pharmaceuticals     |                  |              |      |            |
|        | International, Inc., Series |                  |              |      |            |
| 4,913  | D, Term Loan                | 3.500%           | 2/19/19      | BBB- | 4,968,797  |
|        | Valeant Pharmaceuticals     |                  |              |      |            |
|        | International, Inc., Term   |                  |              |      |            |
| 14,000 | Loan E, WI/DD               | TBD              | TBD          | Ba1  | 14,204,750 |
|        | Warner Chilcott             |                  |              |      |            |
|        | Company LLC,                |                  |              |      |            |
| 1,589  | Additional Term Loan B1     | 4.250%           | 3/15/18      | BBB- | 1,592,840  |

|        | Warner Chilcott<br>Corporation, Term Loan |                |                |             |            |
|--------|---|----------------|----------------|-------------|------------|
| 3,649  | B1  | 4.250%         | 3/15/18        | BBB-        | 3,658,973  |
|        | Warner Chilcott                           |                |                |             |            |
| 223    | Corporation, Term Loan<br>B2              | 4.250%         | 3/15/18        | BBB-        | 223,909    |
|        | Warner Chilcott<br>Corporation, Term Loan |                |                |             | ,          |
| 2,876  | B3  | 4.250%         | 3/15/18        | BBB-        | 2,883,335  |
|        | Warner Chilcott                           |                |                |             |            |
| 1,542  | Corporation, Term Loan<br>B4              | 3.186%         | 8/15/17        | BBB-        | 1,544,076  |
| ,      | Warner Chilcott                           |                |                |             | , ,        |
|        | Corporation, Term Loan                    |                |                |             |            |
| 308    | B5  | 3.186%         | 8/20/17        | BBB-        | 308,815    |
| 61,365 | Total Pharmaceuticals                     |                |                |             | 56,415,054 |
|        | Real Estate Investment Tru                | ıst 1.8% (1.   | 3% of Total li | nvestments) |            |
|        | Capital Automotive LP,                    |                |                |             |            |
| 3,000  | Term Loan, Second Lien                    | 6.000%         | 4/30/20        | B1          | 3,097,500  |
| 40     | iStar Financial, Inc.,                    | F 0500/        | 0/40/40        | DD          | 10.110     |
| 10     | Term Loan, Tranche A1                     | 5.250%         | 3/19/16        | BB-         | 10,119     |
| 5,465  | iStar Financial, Inc.,<br>Term Loan, DD1  | 4.500%         | 10/15/17       | BB-         | 5,496,290  |
| 5,405  | Starwood Property Trust,                  | 4.500 /6       | 10/13/17       | DD          | 3,430,230  |
| 3,990  | Inc., Term Loan B                         | 3.500%         | 4/17/20        | BB+         | 3,999,975  |
| 3,000  | Total Real Estate                         | 0.00070        | ., , = 5       |             | 3,333,01   |
| 12,465 | Investment Trust                          |                |                |             | 12,603,884 |
|        |   | Nuveen Investr | ments          |             |            |
|        |   | 36             |                |             |            |

| Pı | rincipal |  |                 |                |                |              |
|----|----------|--|-----------------|----------------|----------------|--------------|
|    | mount    |  |                 | Maturity       | Ratings        |              |
|    | (000)    | Description (1)                                  | Coupon          | (2)            | (3)            | Value        |
|    |          | Real Estate Management &                         | & Developmen    | t 1.7% (1.2    | % of Lotal Inv | estments)    |
|    |          | Capital Automotive LP,<br>Term Loan, Tranche B1, |                 |                |                |              |
| \$ | 6,797    | DD1  | 4.000%          | 4/10/19        | Ba2            | \$ 6,862,469 |
| Ψ  | 0,707    | Realogy Corporation,                             | 1.00070         | 1/ 10/ 10      | Buz            | φ 0,002,100  |
|    | 4,988    | Term Loan B                                      | 4.500%          | 3/05/20        | BB-            | 5,046,727    |
|    | ,        | Total Real Estate                                |                 |                |                |              |
|    |          | Management &                                     |                 |                |                |              |
|    | 11,785   | Development                                      |                 |                |                | 11,909,196   |
|    |          | Road & Rail 0.6% (0.4% (                         | of Total Invest | ments)         |                |              |
|    |          | Swift Transportation                             |                 |                |                |              |
|    | 3,910    | Company, Inc., Term<br>Loan B2                   | 4.000%          | 12/21/17       | BB             | 3,951,641    |
|    | 3,310    | Semiconductors & Equipn                          |                 |                |                | 3,931,041    |
|    |          | Freescale  | 2.170 (1        | .0 70 O1 10tu1 | investinents)  |              |
|    |          | Semiconductor, Inc.,                             |                 |                |                |              |
|    | 3,990    | Term Loan, Tranche B4                            | 5.000%          | 2/28/20        | B1             | 4,036,551    |
|    |          | NXP Semiconductor                                |                 |                |                |              |
|    |          | LLC, Incremental Term                            |                 |                |                |              |
|    | 2,984    | Loan C   | 4.750%          | 1/10/20        | B+             | 3,049,676    |
|    | E 000    | NXP Semiconductor                                | 4 E000/         | 0/00/17        | D4             | F 000 077    |
|    | 5,860    | LLC, Term Loan<br>Spansion LLC, Term             | 4.500%          | 3/03/17        | B1             | 5,969,977    |
|    | 1,448    | Loan B   | 5.250%          | 12/13/18       | BB+            | 1,459,360    |
|    | 1,110    | Total Semiconductors &                           | 0.20070         | 12/13/13       | 22,            | 1,100,000    |
|    | 14,282   | Equipment  |                 |                |                | 14,515,564   |
|    |          | Software 8.7% (6.0% of 7                         | Total Investme  | ents)          |                |              |
|    |          | Attachmate Corporation,                          |                 |                |                |              |
|    | 6,004    | Term Loan, First Lien                            | 7.250%          | 11/22/17       | BB-            | 6,074,829    |
|    | 2.057    | Blackboard, Inc., Term                           | 6.0500/         | 10/04/10       | р.             | 2 006 000    |
|    | 2,957    | Loan B2 Datatel Parent Corp,                     | 6.250%          | 10/04/18       | B+             | 2,996,089    |
|    | 3,561    | Term Loan B, DD1                                 | 4.500%          | 7/19/18        | B+             | 3,599,787    |
|    | 0,001    | Emdeon Business                                  | 1100070         | 7, 10, 10      |                | 3,333,131    |
|    |          | Services LLC, Term                               |                 |                |                |              |
|    | 7,565    | Loan B2, DD1                                     | 3.750%          | 11/02/18       | BB-            | 7,621,306    |
|    |          | Epicor Software                                  |                 |                |                |              |
|    |          | Corporation, Term Loan,                          | . =             |                |                |              |
|    | 653      | B1   | 4.500%          | 5/16/18        | Ba3            | 658,446      |
|    | 1,985    | Explorer Holdings, Inc.,<br>Term Loan            | 6.000%          | 5/02/18        | B+             | 1,996,191    |
|    | 1,300    | Greeneden U.S.                                   | 0.00076         | 3/02/10        | D+             | 1,330,131    |
|    |          | Holdings II LLC, Term                            |                 |                |                |              |
|    | 1,752    | Loan B   | 4.000%          | 2/08/20        | B+             | 1,756,705    |
|    |          | Infor Enterprise                                 |                 |                |                |              |
|    |          | Applications, Term Loan                          |                 |                |                |              |
|    | 13,960   | В  | 5.250%          | 4/05/18        | Ba3            | 14,116,287   |

|        | IPC Systems, Inc.,                                |               |                   |                |                       |
|--------|---|---------------|-------------------|----------------|-----------------------|
| 4,207  | Extended Term Loan,<br>Tranche B1, First Lien     | 7.750%        | 7/31/17           | B1             | 4,183,321             |
| 4,207  | IPC Systems, Inc., Term                           | 7.75076       | 7/01/17           | וט             | 4,100,021             |
| 8,500  | Loan, Second Lien                                 | 5.436%        | 6/01/15           | CCC            | 7,140,000             |
|        | Misys PLC, Term Loan,                             |               |                   |                |                       |
| 6,451  | First Lien  | 7.250%        | 12/12/18          | Ba3            | 6,527,052             |
| 1,990  | RedPrairie Corporation,<br>Term Loan, First Lien  | 6.750%        | 12/21/18          | B+             | 2,010,788             |
| 1,000  | SS&C Technologies,                                | 0.70070       | 12/21/10          | DT             | 2,010,700             |
|        | Inc./ Sunshine                                    |               |                   |                |                       |
|        | Acquisition II, Inc.                              |               |                   |                |                       |
| 1,529  | 2013 Replacement<br>Term Loan B1                  | 3.500%        | 6/07/19           | BB             | 1,533,293             |
| 1,323  | SS&C Technologies,                                | 3.300 /6      | 0/07/19           | טט             | 1,333,293             |
|        | Inc./ Sunshine                                    |               |                   |                |                       |
|        | Acquisition II, Inc.                              |               |                   |                |                       |
| 158    | 2013 Replacement<br>Term Loan B2                  | 3.500%        | 6/07/19           | BB             | 150 640               |
| 61,272 | Total Software                                    | 3.500%        | 6/07/19           | DD             | 158,649<br>60,372,743 |
| 01,272 |   | % of Total In | vestments)        |                | 00,072,710            |
|        | Charlotte Russe, Inc.,                            |               | •                 |                |                       |
| 2,000  | Initial Term Loan                                 | 6.750%        | 5/22/19           | B2             | 1,963,750             |
| 3,639  | Collective Brands, Inc.,<br>Term Loan B           | 7.250%        | 10/09/19          | В              | 3,695,618             |
| 3,000  | J Crew Group, Term                                | 7.25076       | 10/03/13          | Б              | 0,000,010             |
| 416    | Loan B1   | 4.000%        | 3/07/18           | B1             | 419,006               |
|        | J.C. Penney                                       |               |                   |                |                       |
| 7,000  | Corporation, Inc., Term<br>Loan, First Lien       | 6.000%        | 5/22/18           | B2             | 7,065,625             |
| 7,000  | Jo-Ann Stores, Inc.,                              | 0.000 /6      | 3/22/10           | DZ             | 7,005,025             |
| 3,802  | Term Loan, First Lien                             | 4.000%        | 3/16/18           | B+             | 3,818,505             |
|        | Petco Animal Supplies,                            |               |                   | _              |                       |
| 2,194  | Inc., Term Loan B                                 | 4.000%        | 11/24/17          | Ba3            | 2,210,374             |
| 19,051 | Total Specialty Retail  Trading Companies & Distr | ributors 0.2  | % (0.2% of T      | otal Investn   | 19,172,878<br>nents)  |
|        | Wesco Distribution, Inc.,                         | ibatoro oiz   | . 70 (0.2 70 01 1 | otal ilivootii | nonto)                |
| 1,684  | Term Loan B                                       | 4.500%        | 12/04/19          | Ba3            | 1,698,881             |
|        | Wireless Telecommunication                        | on Services   | 3.7% (2.6%        | of Total Inv   | estments)             |
| 10,001 | Asurion LLC, Term Loan<br>B1                      | 4.500%        | 5/24/19           | B+             | 10,015,320            |
| 10,001 | Clear Channel                                     | 4.500 /6      | 3/24/13           | DŦ             | 10,013,320            |
|        | Communications, Inc.,                             |               |                   |                |                       |
| 4,333  | Tranche B, Term Loan                              | 3.836%        | 1/29/16           | CCC+           | 4,072,623             |
|        | Cricket   |               |                   |                |                       |
| 4,000  | Communications, Inc., Term Loan C                 | 4.750%        | 3/08/20           | Ba3            | 4,033,752             |
| 1,000  | Fairpoint   | 1.7 00 /0     | J, J J L J        | Dao            | 1,000,702             |
|        | Communications, Inc.,                             |               |                   |                |                       |
| 4,987  | Term Loan B                                       | 7.500%        | 2/11/19           | В              | 4,968,019             |
| 993    |   | 7.750%        | 7/31/17           | B1             | 968,928               |

|                    | IPC Systems, Inc., Term<br>Loan, Tranche C, First<br>Lien |                     |         |     |             |
|--------------------|---|---------------------|---------|-----|-------------|
| 1,855              | Presidio, Inc., New<br>Term Loan                          | 5.750%              | 3/31/17 | Ba3 | 1,859,286   |
| ŕ                  | Total Wireless Telecommunication                          | 3.730 /6            | 3/31/17 | Dao | , ,         |
| 26,169             | Services  |                     |         |     | 25,917,928  |
| Ф <b>7</b> 05 4 44 | Total Variable Rate Senior Loan Interests                 |                     |         |     | 700 405 000 |
| \$ 795,141         | (cost \$783,386,133)                                      |                     |         |     | 786,135,086 |
|                    |   | Nuveen Invest<br>37 | ments   |     |             |

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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments July 31, 2013

| S     | hares      | Description (1)                   |                 |                     |                   | Value        |
|-------|------------|-----------------------------------|-----------------|---------------------|-------------------|--------------|
|       |            | Common Stocks 4                   | .6% (3.2% of T  | otal Investment     | s)                |              |
|       |            | <b>Building Products</b>          |                 | Total Investmen     | -                 |              |
|       |            | Masonite Worldwide                | ·               |                     | ŕ                 |              |
| 3     | 801,905    | Holdings, (6)                     |                 |                     |                   | \$15,095,250 |
|       |            | <b>Health Care Provide</b>        | rs & Services   | 0.2% (0.1% of       | Total Investments |              |
|       |            | LifeCare Holdings                 |                 | ·                   |                   |              |
|       | 11,176     | Private Stock, (6), (7)           |                 |                     |                   | 1,452,880    |
|       |            | Hotels, Restaurants               | & Leisure 0.    | 1% (0.1% of Tot     | al Investments)   |              |
|       |            | BLB Worldwide                     |                 |                     |                   |              |
|       | 42,041     | Holdings Inc., (6), (7)           |                 |                     |                   | 972,198      |
|       |            | Buffets Term Loan, (6             | 6),             |                     |                   |              |
|       | 2,670      | (7)                               |                 |                     |                   | 15,353       |
|       |            | Total Hotels.                     |                 |                     |                   |              |
|       |            | Restaurants & Leisur              | Э               |                     |                   | 987,551      |
|       |            | Media 2.1% (1.5%                  | of Total Invest | ments)              |                   |              |
|       |            | Metro-Goldwyn-Maye                | r,              |                     |                   |              |
| 2     | 203,449    | (6), (7)                          |                 |                     |                   | 11,037,108   |
|       | 57,088     | Tribune Company, (6               |                 |                     |                   | 3,607,962    |
|       | 45,942     | Tribune Company, (8               |                 |                     |                   |              |
|       |            | Total Media                       |                 |                     |                   | 14,645,070   |
|       |            | Professional Service              | es 0.0% (0.0%   | 6 of Total Invest   | ments)            |              |
|       | 47,152     | Vertrue, Inc., (7)                | -               |                     |                   | 28,291       |
|       |            | Total Common Stoc                 | KS              |                     |                   | 00 000 040   |
| D.,   | امماما     | (cost \$32,268,773)               |                 |                     | Datings           | 32,209,042   |
|       | incipal    | Description (1)                   | Cour            | Maturit             | Ratings           | Value        |
| AIIIC | ount (000) | Description (1) Convertible Bonds | Coupe           |                     | • • • •           | Value        |
|       |            | Communications Ed                 |                 |                     |                   |              |
|       |            | Nortel Networks Corp              |                 | /6 (U.2 /6 UI TUlai | invesiments)      |              |
| \$    | 850        | (5)                               | .,<br>1.75      | 0% 4/15/12          | N/R               | \$ 833,000   |
| Ψ     | 000        | Nortel Networks Corp              |                 | 0/0 4/10/12         | 14/11             | φ 000,000    |
|       | 1,000      | (5)                               | .,<br>2.12      | 5% 4/15/14          | N/R               | 982,500      |
|       | 1,000      | Total Convertible                 | 2.12            | 0 /0 1/ 10/ 1 1     | 14/11             | 002,000      |
|       |            | Bonds (cost                       |                 |                     |                   |              |
| \$    | 1,850      | \$1,563,750)                      |                 |                     |                   | 1,815,500    |
|       | incipal    | , ,,,                             |                 |                     | Ratings           | ,,           |
|       | unt (000)  | Description (1)                   | Coup            | n Maturit           | _                 | Value        |
|       | ()         |                                   |                 | Total Investme      |                   |              |
|       |            | <b>Commercial Service</b>         |                 |                     |                   | 3)           |
| \$    | 1,000      | Ceridian Corporation              | 11.25           |                     |                   | \$ 1,017,500 |
|       | 1,631      | Harland Clarke Holdin             | ngs 9.50        | 0% 5/15/15          | B-                | 1,637,116    |
|       |            | Tervita Corporation,              |                 |                     |                   |              |
|       | 1,000      | 144A                              | 8.00            | 0% 11/15/18         | B2                | 1,036,250    |

| 3,631  | Total Commercial<br>Services & Supplies |                |   |                 | 3,690,866  |
|--------|---|----------------|---|-----------------|------------|
| 0,001  | Communications Equipme                  | ent 0.7% (0.5  | 5% of Total I                           | nvestments)     | 0,000,000  |
|        | Nortel Networks Limited,                |                | ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,, | ,               |            |
| 4,000  | (5)                                     | 0.000%         | 7/15/11                                 | N/R             | 4,220,000  |
| ,      | Nortel Networks Limited,                |                |   |                 | , ,        |
| 650    | (5)                                     | 10.750%        | 7/15/16                                 | N/R             | 749,938    |
|        | Total Communications                    |                |   |                 |            |
| 4,650  | Equipment                               |                |   |                 | 4,969,938  |
|        | Diversified Consumer Ser                | vices 0.1% (   | 0.1% of Tota                            | al Investments  | s)         |
|        | NES Rental Holdings                     |                |   |                 |            |
| 700    | Inc., 144A                              | 7.875%         |   | CCC+            | 717,500    |
|        | Diversified Telecommunic                | ation Services | s 1.8% (1.2                             | 2% of Total Inv | vestments) |
|        | Consolidated                            |                |   |                 |            |
| 4 500  | Communications                          | 40.0750/       | 0/04/00                                 | _               | 4 705 000  |
| 1,500  | Finance Company                         | 10.875%        | 6/01/20                                 | B-              | 1,725,000  |
| 4,000  | IntelSat Limited, 144A                  | 7.750%         | 6/01/21                                 | CCC+            | 4,210,000  |
| 1,050  | IntelSat Limited Level 3                | 8.125%         | 6/01/23                                 | CCC+            | 1,128,750  |
| 4,611  | Communications Inc.                     | 11.875%        | 2/01/19                                 | B-              | 5,314,178  |
| 4,011  | Total Diversified                       | 11.0/3%        | 2/01/19                                 | D-              | 5,514,176  |
|        | Telecommunication                       |                |   |                 |            |
| 11,161 | Services                                |                |   |                 | 12,377,928 |
| 11,101 | Energy Equipment & Serv                 | ices 0.2% (0   | 1% of Total                             | Investments     |            |
|        | Offshore Group                          |                | ,o o ota                                | octime/ito/     |            |
|        | Investment Limited,                     |                |   |                 |            |
| 1,000  | 144A                                    | 7.125%         | 4/01/23                                 | B-              | 1,002,500  |
| ,      |   | Nuveen Investm | ents                                    |                 | , ,        |
|        |   | 38             |   |                 |            |

| Р  | rincipal |   |                  |                |                |              |  |  |  |
|----|----------|---|------------------|----------------|----------------|--------------|--|--|--|
| F  | Amount   |   | _                |                | Ratings        |              |  |  |  |
|    | (000)    | Description (1)                                     | Coupon           | Maturity       | (3)            | Value        |  |  |  |
| •  | 0.050    | Health Care Equipment &                             |                  |                |                |              |  |  |  |
| \$ | 3,250    | Kinetic Concepts                                    | 10.500%          | 11/01/18       | В              | \$ 3,575,000 |  |  |  |
|    | 1,455    | Rotech Healthcare Inc.                              | 10.750%          | 10/15/15       | D              | 1,469,550    |  |  |  |
|    |          | Total Health Care                                   |                  |                |                |              |  |  |  |
|    | 4,705    | Equipment & Supplies                                |                  |                |                | 5,044,550    |  |  |  |
|    |          | Health Care Providers & S                           | Services 1.7%    | 6 (1.2% of Tot | al Investments | <b>s</b> )   |  |  |  |
|    |          | Aurora Diagnostics                                  |                  |                |                |              |  |  |  |
|    | 2,000    | Holdings LLC  | 10.750%          | 1/15/18        | Caa1           | 1,180,000    |  |  |  |
|    | 3,750    | HCA Inc.  | 8.500%           | 4/15/19        | BB+            | 4,059,375    |  |  |  |
|    | 725      | HCA Inc.  | 7.250%           | 9/15/20        | BB+            | 792,969      |  |  |  |
|    |          | IASIS Healthcare                                    |                  |                |                |              |  |  |  |
|    | 1,200    | Capital Corporation                                 | 8.375%           | 5/15/19        | CCC+           | 1,260,000    |  |  |  |
|    |          | Truven Health Analytics                             |                  |                |                |              |  |  |  |
|    | 1,000    | Inc.  | 10.625%          | 6/01/20        | CCC+           | 1,095,000    |  |  |  |
|    |          | Vanguard Health                                     |                  |                |                |              |  |  |  |
|    | 500      | Holding LLC/Inc.                                    | 8.000%           | 2/01/18        | B-             | 530,625      |  |  |  |
|    |          | Vanguard Health                                     |                  |                |                |              |  |  |  |
|    | 2,923    | Holding LLC/Inc.                                    | 7.750%           | 2/01/19        | B-             | 3,138,571    |  |  |  |
|    |          | Total Health Care                                   |                  |                |                |              |  |  |  |
|    | 12,098   | Providers & Services                                |                  |                |                | 12,056,540   |  |  |  |
|    |          | Household Products 1.3% (0.9% of Total Investments) |                  |                |                |              |  |  |  |
|    | 5,750    | Reynolds Group                                      | 9.875%           | 8/15/19        | CCC+           | 6,210,000    |  |  |  |
|    | 2,750    | Spectrum Brands Inc.                                | 9.500%           | 6/15/18        | Ba3            | 3,031,875    |  |  |  |
|    |          | Total Household                                     |                  |                |                |              |  |  |  |
|    | 8,500    | Products  |                  |                |                | 9,241,875    |  |  |  |
|    |          | IT Services 0.5% (0.3%                              | of Total Investr | nents)         |                |              |  |  |  |
|    |          | First Data Corporation,                             |                  | ·              |                |              |  |  |  |
|    | 3,000    | 144A  | 7.375%           | 6/15/19        | BB-            | 3,150,000    |  |  |  |
|    |          | Machinery 0.3% (0.2% o                              | f Total Investm  | ents)          |                |              |  |  |  |
|    | 2,000    | HD Supply Inc.                                      | 8.125%           | 4/15/19        | B+             | 2,240,000    |  |  |  |
|    |          | Media 3.1% (2.1% of To                              | tal Investments  | s)             |                |              |  |  |  |
|    |          | Clear Channel                                       |                  |                |                |              |  |  |  |
|    | 2,094    | Communications, Inc.                                | 11.000%          | 8/01/16        | CCC-           | 1,953,039    |  |  |  |
|    |          | Clear Channel                                       |                  |                |                |              |  |  |  |
|    | 3,700    | Communications, Inc.                                | 5.500%           | 12/15/16       | CCC-           | 2,960,000    |  |  |  |
|    |          | Clear Channel                                       |                  |                |                |              |  |  |  |
|    | 6,562    | Communications, Inc.                                | 9.000%           | 12/15/19       | CCC+           | 6,545,595    |  |  |  |
|    |          | Clear Channel                                       |                  |                |                |              |  |  |  |
|    | 7,500    | Communications, Inc.                                | 9.000%           | 3/01/21        | CCC+           | 7,387,500    |  |  |  |
|    | ,        | McGraw-Hill Global                                  |                  |                |                |              |  |  |  |
|    |          | Education Holdings,                                 |                  |                |                |              |  |  |  |
|    | 1,875    | 144A  | 9.750%           | 4/01/21        | BB             | 1,968,750    |  |  |  |
|    | 400      | WMG Acquisition Group                               | 11.500%          | 10/01/18       | В              | 463,000      |  |  |  |
|    | 22,131   | Total Media   | 2.2.7.           |                |                | 21,277,884   |  |  |  |
|    |          |   | 0.5% of Total Ir | vestments)     |                | , , -        |  |  |  |
|    | 1,000    | Valeant   | 7.000%           | 10/01/20       | B1             | 1,060,000    |  |  |  |
|    | , ,      | Pharmaceuticals                                     |                  |                |                | ,            |  |  |  |
|    |          |   |                  |                |                |              |  |  |  |

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| International, 144A<br>Valeant |  |  |  |  |
|--------------------------------|--|--|--|--|
| Valeant                        |  |  |  |  |
| Taioain                        |  |  |  |  |
| Pharmaceuticals                |  |  |  |  |
| International, 144A            | 7.250%   | 7/15/22  | B1   | 1,062,500  |
| VPII Escrow                    |  |  |  |  |
| Corporation, 144A              | 7.500%   | 7/15/21  | B1   | 3,217,500  |
| Total Pharmaceuticals          |  |  |  | 5,340,000  |
| Road & Rail 0.5% (0.4% o       | f Total Invest   | ments)   |  |  |
| •                              | 2.775%   | 5/15/14  | B+   | 1,200,012  |
|                                |  |  |  | , ,  |
| Inc.                           | 10.000%  | 11/15/18   | B+   | 2,235,000  |
| Total Road & Rail              |  |  |  | 3,435,012  |
| Semiconductors & Equipme       | ent 0.8% (0  | .6% of Total I   | nvestments)  |  |
| Advanced Micro                 |  |  | •  |  |
| Devices, Inc.                  | 7.750%   | 8/01/20  | В  | 2,765,000  |
| Advanced Micro                 |  |  |  |  |
| Devices, Inc.                  | 7.500%   | 8/15/22  | В  | 3,072,960  |
| Total Semiconductors &         |  |  |  |  |
| Equipment                      |  |  |  | 5,837,960  |
| Software 0.6% (0.4% of To      | otal Investme  | ents)  |  |  |
| Infor Us Inc.                  | 11.500%  | 7/15/18  | B-   | 1,959,250  |
| Infor Us Inc.                  | 9.375%   | 4/01/19  | B-   | 2,095,312  |
| Total Software                 |  |  |  | 4,054,562  |
|                                | Nuveen Investm   | nents  |  |  |
|                                | 39   |  |  |  |
|                                | International, 144A VPII Escrow Corporation, 144A Total Pharmaceuticals Road & Rail 0.5% (0.4% o Avis Budget Car Rental Swift Services Holdings Inc. Total Road & Rail Semiconductors & Equipment Advanced Micro Devices, Inc. Advanced Micro Devices, Inc. Total Semiconductors & Equipment Software 0.6% (0.4% of Tollifor Us Inc. Infor Us Inc. | International, 144A 7.250%  VPII Escrow Corporation, 144A 7.500% Total Pharmaceuticals  Road & Rail 0.5% (0.4% of Total Invest Avis Budget Car Rental 2.775% Swift Services Holdings Inc. 10.000% Total Road & Rail Semiconductors & Equipment 0.8% (0 Advanced Micro Devices, Inc. 7.750% Advanced Micro Devices, Inc. 7.500% Total Semiconductors & Equipment Software 0.6% (0.4% of Total Investme Infor Us Inc. 11.500% Infor Us Inc. 9.375% Total Software  Nuveen Investme | International, 144A 7.250% 7/15/22  VPII Escrow Corporation, 144A 7.500% 7/15/21  Total Pharmaceuticals  Road & Rail 0.5% (0.4% of Total Investments)  Avis Budget Car Rental 2.775% 5/15/14  Swift Services Holdings Inc. 10.000% 11/15/18  Total Road & Rail  Semiconductors & Equipment 0.8% (0.6% of Total I  Advanced Micro Devices, Inc. 7.750% 8/01/20  Advanced Micro Devices, Inc. 7.500% 8/15/22  Total Semiconductors & Equipment 5.500% 8/15/22  Total Semiconductors & Equipment 5.500% 7/15/18  Infor Us Inc. 11.500% 7/15/18  Infor Us Inc. 9.375% 4/01/19  Total Software Nuveen Investments | International, 144A 7.250% 7/15/22 B1  VPII Escrow Corporation, 144A 7.500% 7/15/21 B1  Total Pharmaceuticals  Road & Rail 0.5% (0.4% of Total Investments)  Avis Budget Car Rental 2.775% 5/15/14 B+ Swift Services Holdings Inc. 10.000% 11/15/18 B+  Total Road & Rail  Semiconductors & Equipment 0.8% (0.6% of Total Investments)  Advanced Micro Devices, Inc. 7.750% 8/01/20 B  Advanced Micro Devices, Inc. 7.500% 8/15/22 B  Total Semiconductors & Equipment Software 0.6% (0.4% of Total Investments)  Infor Us Inc. 11.500% 7/15/18 B- Infor Us Inc. 9.375% 4/01/19 B-  Total Software  Nuveen Investments |

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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments July 31, 2013

|   |     | incipal<br>ount (000) | Description (1)                          | Couran              | Maturity        | Ratings        |        | Value                 |
|---|-----|-----------------------|--|---------------------|-----------------|----------------|--------|-----------------------|
| 4 | Amo | unt (000)             |  | Coupon              |                 | (3)            | -4     |                       |
|   |     |                       | Wireless Telecommunicat FairPoint        | ion Services        | 0.7% (0.5%      | of Total Inves | sımenı | S)                    |
|   |     |                       | Communications Inc.,                     |                     |                 |                |        |                       |
|   | \$  | 750                   | 144A                                     | 8.750%              | 8/15/19         | В              | \$     | 757,500               |
|   | Ψ   |                       | MetroPCS Wireless                        | 017 00 70           | 3, 13, 13       |                | Ť      | . 6.,666              |
|   |     | 3,750                 | Inc., 144A                               | 6.250%              | 4/01/21         | BB             |        | 3,825,000             |
|   |     |                       | Total Wireless                           |                     |                 |                |        |                       |
|   |     |                       | Telecommunication                        |                     |                 |                |        |                       |
|   |     | 4,500                 | Services                                 |                     |                 |                |        | 4,582,500             |
|   |     |                       | Total Corporate Bonds                    |                     |                 |                |        |                       |
|   |     | 95,819                | (cost \$94,658,581)                      |                     |                 |                | Ç      | 99,019,615            |
|   |     | incipal               | Description (1)                          | 0                   | Materia         | Ratings        |        | Value                 |
| 4 | Amo | unt (000)             | Description (1) Asset-Backed Securities  | Coupon 5.3% (3.7% c | Maturity        | (3)            |        | Value                 |
|   |     |                       | Bluemountain                             | 3.3 % (3.7 % C      | or rotal lilves | stillerits)    |        |                       |
|   |     |                       | Collateralized Loan                      |                     |                 |                |        |                       |
|   |     |                       | Obligation, Series 2012                  |                     |                 |                |        |                       |
|   | \$  | 1,200                 | 2A E14                                   | 5.374%              | 11/20/24        | BB             | \$     | 1,114,204             |
|   |     |                       | BlueMountain                             |                     |                 |                |        |                       |
|   |     |                       | Collateralized Loan                      |                     |                 |                |        |                       |
|   |     |                       | Obligations Limited                      |                     |                 |                |        |                       |
|   |     | 2,500                 | 2012-1A, 144A                            | 5.766%              | 7/20/23         | BB             |        | 2,402,099             |
|   |     |                       | Carlyle Global Market                    |                     |                 |                |        |                       |
|   |     |                       | Strategies Collateralized                |                     |                 |                |        |                       |
|   |     | 500                   | Loan Obligations,<br>Series 2013-2A E    | 5.266%              | 4/18/25         | BB             |        | 459,375               |
|   |     | 300                   | Carlyle Global Market                    | 3.20076             | 4/10/23         |                |        | +00,070               |
|   |     |                       | Strategies,                              |                     |                 |                |        |                       |
|   |     |                       | Collateralized Loan                      |                     |                 |                |        |                       |
|   |     |                       | Obligations,                             |                     |                 |                |        |                       |
|   |     | 1,750                 | Series 2013-3A, 144A                     | 4.870%              | 7/15/25         | BB             |        | 1,584,265             |
|   |     |                       | Dryden Senior Loan                       |                     |                 |                |        |                       |
|   |     | 1,000                 | 2013-26A E, 144A                         | 4.768%              | 7/15/25         | BB             |        | 884,933               |
|   |     |                       | Finn Square                              |                     |                 |                |        |                       |
|   |     |                       | Collateralized Loan Obligations Limited, |                     |                 |                |        |                       |
|   |     | 1,000                 | Series 2012-1A, 144A                     | 5.323%              | 12/24/23        | BB             |        | 924,376               |
|   |     | 1,000                 | Flatiron Collateralized                  | J.U2U /0            | 12/27/20        | <i>D</i> D     |        | JZ <del>-1</del> ,570 |
|   |     |                       | Loan Obligation Limited,                 |                     |                 |                |        |                       |
|   |     | 1,500                 | Series 2011-1A                           | 4.668%              | 1/15/23         | BB             |        | 1,346,507             |
|   |     | 1,500                 | Fraser Sullivan                          | 5.773%              | 11/22/22        | BB             |        | 1,430,096             |
|   |     |                       | Collateralized Loan                      |                     |                 |                |        |                       |

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

Collateralized Loan Obligations, Series

|           | 2011-5A, 144A  |                     |                |        |              |
|-----------|--|---------------------|----------------|--------|--------------|
|           | Race Point<br>Collateralized Loan  |                     |                |        |              |
| 3,000     | Obligations, Series<br>2012-6A, 144A                                     | 5.774%              | 5/24/23        | BB     | 2,889,257    |
| 3,000     | Race Point<br>Collateralized Loan<br>Obligations Series<br>2012-7A, 144A | 5.275%              | 11/08/24       | BB-    | 2,762,182    |
| \$ 39,010 | Total Asset-Backed<br>Securities (cost<br>\$34,302,518)                  | 3.27370             | 11/00/24       | 55     | 36,753,588   |
| Shares    | Description (1), (9)   |                     |                |        | Value        |
| 01141.00  | Investment Companies   | 1.9% (1.3% o        | f Total Invest | ments) | 7 41.415     |
| 353,668   | Eaton Vance<br>Floating-Rate Income<br>Trust Fund                        |                     |                | ,      | \$ 5,913,329 |
| 963,820   | Eaton Vance Senior<br>Income Trust                                       |                     |                |        | 7,141,906    |
|           | Total Investment<br>Companies (cost<br>\$11,947,776)                     |                     |                |        | 13,055,235   |
|           | Total Long-Term<br>Investments (cost<br>\$958,127,531)                   |                     |                |        | 968,988,066  |
|           |  | Nuveen Invest<br>40 | ments          |        |              |

| Principal |   |  |                       |                |
|-----------|---|--|-----------------------|----------------|
| (000)     | Description (1)   | Coupon   | Maturity              | Value          |
|           | <b>Short-Term Investments</b>   | 4.5% (3.1% c   | of Total Investments) |                |
| 30,918    | Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/13, repurchase price \$30,918,433, collateralized by: \$12,365,000 U.S. Treasury Notes, 0.875%, due 4/30/17, value \$12,337,958 \$11,115,000 U.S. Treasury Notes, 0.250%, due 5/15/16, value \$11,017,744 \$8,275,000 U.S. Treasury Notes, 1.875%, due 6/30/20, value \$8,181,906 | 0.010%   | 8/01/13               | \$ 30,918,424  |
|           | Total Short-Term  |  |                       |                |
|           | · · · · · · · · · · · · · · · · · · ·   |  |                       | 30,918,424     |
|           | Total Investments   |  |                       | 50,910,727     |
|           | (cost \$989,045,955)  |  |                       | 000 000 400    |
|           |   |  |                       | 999,906,490    |
|           | (10), (11)  |  |                       | (295,200,000)  |
|           | Other Assets Less   |  |                       | (40.004.44=)   |
|           |   |  |                       | (13,394,447)   |
|           | to Common Shares  |  |                       |                |
|           | 100%  |  |                       | \$ 691,312,043 |
|           | Amount<br>(000)   | Amount (000)  Description (1)  Short-Term Investments  Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/13, repurchase price \$30,918,433, collateralized by: \$12,365,000 U.S. Treasury Notes, 0.875%, due 4/30/17, value \$12,337,958 \$11,115,000 U.S. Treasury Notes, 0.250%, due 5/15/16, value \$11,017,744 \$8,275,000 U.S. Treasury Notes, 1.875%, due 6/30/20, value \$8,181,906  Total Short-Term Investments (cost \$30,918,424)  Total Investments (cost \$989,045,955) 144.6%  Borrowings (42.7)% (10), (11) Other Assets Less Liabilities (1.9)% (12) Net Assets Applicable to Common Shares 100% | Amount (000)          | Amount (000)   |

Investments in Derivatives as of July 31, 2013

# Interest Rate Swaps outstanding:

|   |             |              | Fund Pay/Receiv | ∕ <b>€</b> loating |                   | Fixed<br>Rate      | Unrealized          |
|---|-------------|--------------|-----------------|--------------------|-------------------|--------------------|---------------------|
|   |             | Notional     | Floating        | Rate               | <b>Fixed Rate</b> | Paymer Termination | on Appreciation     |
| C | ounterparty | Amount       | Rate            | Index              | (Annualized)      | Frequency Date     | (Depreciation) (12) |
|   | Goldman     |              |                 | 1-Month            |                   |                    | -                   |
|   | Sachs       | \$49,435,000 | Receive         | <b>USD-LIBC</b>    | R 1.300%          | Monthly 4/20/14    | \$ (398,818)        |
|   | Morgan      |              |                 | 1-Month            |                   | ·                  | ,                   |
|   | Stanley     | 49,435,000   | Receive         | <b>USD-LIBC</b>    | R 2.201           | Monthly 4/20/16    | (2,204,894)         |
|   | _           | \$98,870,000 |                 |                    |                   | ·                  | \$ (2,603,712)      |

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (3) Ratings (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan.

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
  - (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurments for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (9) A copy of the most recent financial statements for the investment companies in which the Fund invests can be obtained directly from the Securities and Exchange Commission on its website at http://www.sec.gov.
  - (10) Borrowings as a percentage of Total Investments is 29.5%.

- (11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (12) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
  - DD1 Portion of investment purchased on a delayed delivery basis.
  - WI/DD Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

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

See accompanying notes to financial statements.

Nuveen Investments

JRO

Nuveen Floating Rate Income Opportunity Fund

#### Portfolio of Investments

July 31, 2013

|    | rincipal        |   |                                     | B. B. a. a. a. dan a | Datina         |              |
|----|-----------------|---|-------------------------------------|----------------------|----------------|--------------|
| A  | Amount<br>(000) | Description (1)                                   | Coupon                              | Maturity<br>(2)      | Ratings<br>(3) | Value        |
|    | (000)           | Long-Term Investments                             | <b>_</b>                            |                      |                | value        |
|    |                 | Variable Rate Senior Loa                          |                                     |                      |                | tments) (4)  |
|    |                 |   | 0.8% (0.6% of To                    |                      |                | , ( 1)       |
|    |                 | Beechcraft Holdings                               | •                                   |                      | ·              |              |
| \$ | 2,024           | LLC, Exit Term Loan B                             | 5.750%                              | 2/15/20              | BB-            | \$ 2,040,253 |
|    |                 | Sequa Corporation,                                |                                     |                      |                |              |
|    | 1,990           | Term Loan B                                       | 5.250%                              | 6/19/17              | B1             | 2,017,362    |
|    | 4044            | Total Aerospace &                                 |                                     |                      |                | 4.057.045    |
|    | 4,014           | Defense   | Tatal lavostman                     | 4-1                  |                | 4,057,615    |
|    |                 | American Airlines Inc.                            | ı otal investmen                    | is)                  |                |              |
|    | 3,000           | American Airlines, Inc.,<br>Exit Term Loan, WI/DD | TBD                                 | TBD                  | Baa2           | 2,985,000    |
|    | 3,000           | Delta Air Lines, Inc.,                            | 100                                 | 100                  | Daaz           | 2,965,000    |
|    | 7,960           | Term Loan B1                                      | 4.000%                              | 10/18/18             | Ba1            | 8,003,350    |
|    | ,,,,,,          | Delta Air Lines, Inc.,                            | 1100070                             | 10/10/10             | 24.            | 0,000,000    |
|    | 2,985           | Term Loan B2                                      | 3.250%                              | 4/18/16              | Ba1            | 3,005,149    |
|    |                 | United Air Lines, Inc.,                           |                                     |                      |                |              |
|    | 998             | Term Loan B                                       | 4.000%                              | 4/01/19              | Ba2            | 1,008,098    |
|    |                 | US Airways, Inc., Term                            |                                     |                      |                |              |
|    | 4,000           | Loan B1, DD1                                      | 4.250%                              | 5/23/19              | B+             | 4,006,500    |
|    | 18,943          | Total Airlines                                    | / /4 <b>7</b> 0/ - <b>/ T</b> -   - |                      |                | 19,008,097   |
|    |                 | •   | % (1.7% of Total                    | investments)         |                |              |
|    |                 | Federal-Mogul<br>Corporation, Tranche B,          |                                     |                      |                |              |
|    | 8,066           | Term Loan   | 2.137%                              | 12/29/14             | B1             | 7,944,278    |
|    | 0,000           | Federal-Mogul                                     | 2.10770                             | 12/20/11             | <b>D</b> .     | 7,011,270    |
|    |                 | Corporation, Tranche C,                           |                                     |                      |                |              |
|    | 4,116           | Term Loan   | 2.137%                              | 12/28/15             | B1             | 4,054,009    |
|    | 12,182          | Total Auto Components                             |                                     |                      |                | 11,998,287   |
|    |                 |   | of Total Investm                    | nents)               |                |              |
|    |                 | Constellation Brands,                             |                                     |                      |                |              |
|    | 1,500           | Inc., Term Loan                                   | 2.750%                              | 5/01/20              | BB+            | 1,503,188    |
|    | 0.510           | <u> </u>  | .5% of Total Inve                   |                      | Det            | 0.550.740    |
|    | 3,512           | Grifols, Inc., Term Loan                          | 4.250%                              | 6/01/17              | Ba1            | 3,552,713    |
|    |                 | Capital Markets 1.6% (1 American Capital, LTD.,   | i.i% Oi TOlai IN                    | resuments)           |                |              |
|    |                 | Senior Secured Term                               |                                     |                      |                |              |
|    | 1,700           | Loan  | 5.500%                              | 8/15/16              | B+             | 1,711,135    |
|    | .,. 00          |   | 0.00070                             | J, . J, . J          |                | .,,          |

|        | Walter Investment Management                             |                      |              |              |            |
|--------|--|----------------------|--------------|--------------|------------|
| 6,167  | Corporation, Tranche B,<br>Term Loan, DD1                | 5.750%               | 11/28/17     | B+           | 6,235,197  |
| 7,867  | Total Capital Markets                                    |                      |              |              | 7,946,332  |
|        | Chemicals 1.2% (0.9% of                                  | Total Investm        | nents)       |              |            |
| 3,242  | Ineos US Finance LLC,<br>Term Loan, First Lien           | 4.000%               | 5/04/18      | BB-          | 3,241,894  |
| 1,250  | MacDermid, Inc.,<br>Tranche B, Term Loan,<br>Second Lien | 7.750%               | 12/07/20     | B-           | 1,268,750  |
| 1,230  | PQ Corporation, Term                                     | 7.750 /6             | 12/07/20     | D-           | 1,200,750  |
| 1,493  | Loan, First Lien   | 4.500%               | 8/07/17      | B+           | 1,507,425  |
| 5,985  | Total Chemicals  | 1100070              |              |              | 6,018,069  |
|        | Commercial Services & Su                                 | upplies 3.2%         | (2.2% of Tot | al Investmen |            |
|        | Aramark Corporation,                                     |                      |              |              |            |
| 2,917  | Term Loan, Tranche D                                     | 4.000%               | 9/09/19      | BB-          | 2,949,934  |
|        | Brand Energy &   |                      |              |              |            |
|        | Infrastructure Services,                                 |                      |              |              |            |
| 400    | Inc., Canadian Tranche                                   | 0.0500/              | 10/00/10     | Б            | 100 117    |
| 480    | 1, Term Loan   | 6.250%               | 10/23/18     | В            | 489,447    |
|        | Brand Energy & Infrastructure Services,                  |                      |              |              |            |
|        | Inc., Term Loan, Second                                  |                      |              |              |            |
| 1,500  | Lien   | 11.000%              | 10/23/19     | CCC+         | 1,543,125  |
| 1,000  | Brand Energy &   | 11.00070             | 10/20/10     | 0001         | 1,010,120  |
|        | Infrastructure Services,                                 |                      |              |              |            |
| 2,001  | Inc., Term Loan  | 6.250%               | 10/23/18     | В            | 2,039,361  |
|        | Brickman Group   |                      |              |              |            |
|        | Holdings, Inc., Tranche                                  |                      |              |              |            |
| 1,384  | B2, Term Loan  | 3.273%               | 10/14/16     | B+           | 1,395,951  |
|        | Brickman Group   |                      |              |              |            |
| 4 745  | Holdings, Inc., Tranche                                  | 4.0000/              | 0/00/40      | Б            | 4 755 554  |
| 1,745  | B3, Term Loan  | 4.000%               | 9/28/18      | B+           | 1,755,554  |
| 632    | CCS Income Trust,<br>Term Loan, First Lien               | 6.250%               | 5/12/18      | B2           | 637,157    |
| 002    | Ceridian Corporation,                                    | 0.230 /6             | 3/12/10      | DZ           | 007,107    |
| 1,316  | Extended Term Loan                                       | 5.942%               | 5/09/17      | B1           | 1,328,129  |
| 1,010  | Harland Clarke Holdings                                  | 0.0 1270             | 0,00,11      |              | 1,0=0,1=0  |
|        | Corporation, Term Loan                                   |                      |              |              |            |
| 2,484  | B3   | 7.000%               | 5/22/18      | B+           | 2,462,886  |
|        | Houghton Mifflin, Term                                   |                      |              |              |            |
| 988    | Loan   | 5.250%               | 5/22/18      | B2           | 995,523    |
|        | Total Commercial   |                      |              |              |            |
| 15,447 | Services & Supplies                                      |                      |              |              | 15,597,067 |
|        |  | Nuveen Investm<br>42 | ients        |              |            |
|        |  | 72                   |              |              |            |

| Pr | rincipal |                                       |                  |                 |                         |                   |
|----|----------|---------------------------------------|------------------|-----------------|-------------------------|-------------------|
|    | mount    |                                       |                  | Maturity        | Ratings                 |                   |
|    | (000)    | Description (1)                       | Coupon           | (2)             | (3)                     | Value             |
|    |          | Communications Equipme                | ent 0.6% (0.4°   | % of Total Inv  | restments)              |                   |
| •  |          | Alcatel-Lucent, Term                  | 7.0500/          | 1/00/10         | 5                       | <b>4.0004.000</b> |
| \$ | 2,239    | Loan C                                | 7.250%           | 1/29/19         | B+                      | \$ 2,291,860      |
|    | 400      | Arris Group, Inc., Term               | 0.5000/          | 4/47/00         | DD.                     | 100 5 10          |
|    | 499      | Loan B                                | 3.500%           | 4/17/20         | BB-                     | 498,542           |
|    | 2,738    | Total Communications Equipment        |                  |                 |                         | 2 700 402         |
|    | 2,730    | Computers & Peripherals               | 0.3% (0.2% o     | f Total Invest  | tmente)                 | 2,790,402         |
|    |          | SunGard Data Systems,                 | 0.5 /6 (0.2 /6 0 | i Total IIIvesi | inenis)                 |                   |
|    | 1,592    | Inc., Term Loan D                     | 4.500%           | 1/31/20         | BB                      | 1,614,554         |
|    | 1,002    | Consumer Finance 1.1%                 |                  |                 |                         | 1,011,001         |
|    |          | Jackson Hewitt Tax                    | (01070 01 10101  |                 | ,                       |                   |
|    | 969      | Service, Inc., Term Loan              | 10.000%          | 10/16/17        | N/R                     | 946,953           |
|    |          | Royalty Pharma Finance                |                  |                 |                         | ,                 |
|    |          | Trust, Incremental Term               |                  |                 |                         |                   |
|    | 3,428    | Loan                                  | 4.000%           | 11/09/18        | Baa2                    | 3,443,494         |
|    |          | Springleaf Financial                  |                  |                 |                         |                   |
|    |          | Funding Company,                      |                  |                 |                         |                   |
|    | 840      | Term Loan                             | 5.500%           | 5/10/17         | В                       | 842,415           |
|    | 5,237    | Total Consumer Finance                |                  |                 |                         | 5,232,862         |
|    |          | Containers & Packaging                | 0.3% (0.2% of    | Total Investr   | nents)                  |                   |
|    | . =      | Pact Group, Inc., Term                | 0 ==00/          | = (0.0 (0.0     |                         |                   |
|    | 1,500    | Loan B                                | 3.750%           | 5/22/20         | Ba3                     | 1,500,938         |
|    |          | Distributors 1.6% (1.1%               | ot Total Invest  | ments)          |                         |                   |
|    | 7 400    | HD Supply, Inc., Term                 | 4.500%           | 10/12/17        | B+                      | 7 571 071         |
|    | 7,488    | Loan B, DD1  Diversified Consumer Ser |                  |                 |                         | 7,571,371         |
|    |          | Cengage Learning                      | VICES 1.5 /6 (1  | 1.0 % OI 10tai  | iiivesiiieiiis <i>)</i> |                   |
|    |          | Acquisitions, Inc., Term              |                  |                 |                         |                   |
|    | 3,038    | Loan, (5)                             | 0.000%           | 7/03/14         | D                       | 2,244,318         |
|    | 0,000    | Laureate Education,                   | 0.00070          | 7700711         |                         | 2,211,010         |
|    |          | Inc., Extended Term                   |                  |                 |                         |                   |
|    | 4,829    | Loan                                  | 5.250%           | 6/15/18         | B1                      | 4,839,922         |
|    | ĺ        | Total Diversified                     |                  |                 |                         |                   |
|    | 7,867    | Consumer Services                     |                  |                 |                         | 7,084,240         |
|    |          | <b>Diversified Financial Serv</b>     | ices 4.0% (2.    | 8% of Total In  | nvestments)             |                   |
|    |          | Citco III Limited, Term               |                  |                 |                         |                   |
|    | 2,867    | Loan B                                | 4.250%           | 6/29/18         | N/R                     | 2,877,281         |
|    |          | Guggenheim Partners                   |                  |                 |                         |                   |
|    | 2,000    | LLC, Initial Term Loan                | 4.250%           | 7/22/20         | N/R                     | 2,026,250         |
|    |          | Home Loan Servicing                   |                  |                 |                         |                   |
|    | 0.500    | Solutions, Ltd., Term                 | 4.5000/          | 0/00/00         | DD                      | 0.500.050         |
|    | 2,500    | Loan B                                | 4.500%           | 6/26/20         | BB-                     | 2,520,250         |
|    |          | Ocwen Financial                       |                  |                 |                         |                   |
|    | 0.740    | Corporation, Term Loan                | E 0000/          | 0/0E/10         | D4                      | 0.704.070         |
|    | 2,743    | В                                     | 5.000%           | 2/05/18         | B1                      | 2,784,272         |
|    | 9,102    |                                       | 4.750%           | 4/01/19         | B1                      | 9,218,746         |

|        | WideOpenWest Finance<br>LLC, Term Loan B |                    |             |                  |                       |
|--------|--|--------------------|-------------|------------------|-----------------------|
|        | Total Diversified                        |                    |             |                  |                       |
| 19,212 | Financial Services                       |                    |             |                  | 19,426,799            |
| 19,212 | Diversified Telecommunic                 | eation Services    | 2 1% (1 /   | % of Total Inv   |                       |
|        | Charter                                  | Cation Services    | 2.1 /0 (1.4 | 70 OF TOTAL IIIV | estilients)           |
|        | Communications                           |                    |             |                  |                       |
|        | Operating Holdings LLC,                  |                    |             |                  |                       |
| 3,000  | Holdco Term Loan                         | 2.686%             | 3/06/14     | BB+              | 3,009,750             |
| 0,000  | Charter                                  |                    | 0,00,1      |                  | 2,000,100             |
|        | Communications                           |                    |             |                  |                       |
|        | Operating Holdings LLC,                  |                    |             |                  |                       |
| 750    | Term Loan E                              | 3.000%             | 7/01/20     | BB+              | 748,735               |
|        | Intelsat Jackson                         |                    |             |                  |                       |
|        | Holdings, Ltd., Term                     |                    |             |                  |                       |
| 993    | Loan B1                                  | 4.250%             | 4/02/18     | BB-              | 1,001,495             |
|        | Level 3 Financing, Inc.,                 |                    |             |                  |                       |
| 4,167  | Tranche B , Term Loan                    | 5.250%             | 8/01/19     | Ba2              | 4,203,104             |
| 4 000  | Level 3 Financing, Inc.,                 | 4.7500/            | 0/04/40     | <b>DD</b>        | 4 000 050             |
| 1,000  | Tranche B, Term Loan                     | 4.750%             | 8/01/19     | BB-              | 1,008,850             |
|        | Total Diversified Telecommunication      |                    |             |                  |                       |
| 9,910  | Services                                 |                    |             |                  | 9,971,934             |
| 9,910  | Electric Utilities 0.6% (0               | 4% of Total Inv    | estments)   |                  | 3,371,304             |
|        | Equipower Resources                      | .470 Or TOtal lill | comments    |                  |                       |
|        | Holdings LLC, Term                       |                    |             |                  |                       |
| 1,500  | Loan C, WI/DD                            | TBD                | TBD         | BB               | 1,511,250             |
| ·      | TXU Corporation, 2014                    |                    |             |                  | , ,                   |
| 2,022  | Term Loan                                | 3.721%             | 10/10/14    | B2               | 1,449,830             |
| 3,522  | Total Electric Utilities                 |                    |             |                  | 2,961,080             |
|        | • •                                      | 5% (0.3% of Tot    | al Investme | ents)            |                       |
|        | Sensus Metering                          |                    |             |                  |                       |
| 0.500  | Systems, Inc., Term                      | 0.5000/            | E (00 /4 0  | 000              | 0.440.750             |
| 2,500  |  | 8.500%             |             |                  | 2,443,750             |
|        | Electronic Equipment & Ir SMART Modular  | istruments o.      | 0% (0.4% 0  | ı rotai investi  | nents)                |
|        | Technologies, Inc., Term                 |                    |             |                  |                       |
| 3,386  | Loan B                                   | 8.250%             | 8/26/17     | В                | 3,089,953             |
| 0,000  | Food & Staples Retailing                 | 2.5% (1.7% of      |             |                  | 0,000,000             |
|        | Albertson's LLC, Term                    | 111 (111 / 10 01   |             | ,                |                       |
| 1,207  | Loan B1                                  | 4.250%             | 3/21/16     | BB-              | 1,219,747             |
|        | Albertson's LLC, Term                    |                    |             |                  |                       |
| 788    | Loan B2                                  | 4.750%             | 3/21/19     | BB-              | 793,611               |
| _      | BJ Wholesale Club, Inc.,                 |                    | - 1 1-      |                  | =                     |
| 500    | Term Loan, Second Lien                   | 9.750%             | 3/26/20     | CCC+             | 511,250               |
|        | Rite Aid Corporation,                    |                    |             |                  |                       |
| 0.000  | Tranche 2, Term Loan,                    | 4 07E0/            | 6/01/01     | В                | 0.017.500             |
| 2,000  | Second Lien                              | 4.875%             | 6/21/21     | B-               | 2,017,500             |
| 2,695  | Supervalu, Inc., New<br>Term Loan B, DD1 | 5.000%             | 3/21/19     | B+               | 2,724,711             |
| 4,813  | Term Loan D, DD1                         | 7.500%             | 8/30/18     | B1               | 4,833,555             |
| ┯,∪1∪  |  | 1.500/0            | 0,00,10     | וט               | <del>-</del> ,000,000 |

Wilton Products, Inc., Tranche B, Term Loan

Total Food & Staples
12,003 Retailing 12,100,374

Nuveen Investments

JRO
Nuveen Floating Rate Income Opportunity Fund (continued)

Portfolio of Investments July 31, 2013

| Principal<br>Amount<br>(000) | Description (1)  | Coupon           | Maturity<br>(2)         | Ratings<br>(3) | Value        |
|------------------------------|--|------------------|-------------------------|----------------|--------------|
| (000)                        | Food Products 7.1% (4.9                                |                  |                         | (3)            | value        |
|                              | AdvancePierre Foods,                                   | 70 Of Total life | estilients)             |                |              |
| \$ 2,985                     | Inc., Term Loan, First<br>Lien                         | 5.750%           | 7/10/17                 | B1             | \$ 3,023,557 |
|                              | AdvancePierre Foods, Inc., Term Loan, Second           |                  |                         |                |              |
| 900                          | Lien   | 9.500%           | 10/10/17                | CCC+           | 919,875      |
| 1,340                        | BJ's Wholesale Club,<br>Inc., Term Loan, First<br>Lien | 4.250%           | 9/26/19                 | В              | 1,348,179    |
| 747                          | Ferrara Candy  | 7.5040/          | 0/40/40                 | Б              | 740 540      |
| 747                          | Company, Term Loan B                                   | 7.504%           | 6/18/18                 | В              | 746,549      |
| 11,500                       | H.J Heinz Company,<br>Term Loan B2                     | 3.500%           | 6/05/20                 | BB             | 11,623,786   |
| 1,496                        | Pinnacle Foods Finance<br>LLC, Term Loan G             | 3.250%           | 4/29/20                 | BB-            | 1,499,055    |
| 1,490                        | Sprouts Farmers Market<br>Holdings LLC, Term           | 3.230 /6         | 4/29/20                 | DD-            | 1,499,000    |
| 1,000                        | Loan   | 4.500%           | 4/23/20                 | B+             | 1,002,500    |
| 13,356                       | US Foods, Inc.,<br>Incremental Term Loan               | 4.500%           | 3/31/19                 | B2             | 13,399,467   |
| 545                          | Wendy's, Inc., Term<br>Loan B                          | 3.250%           | 5/15/19                 | BB-            | 546,829      |
| 33,869                       | Total Food Products                                    |                  |                         |                | 34,109,797   |
|                              | Health Care Equipment &                                | Supplies 3.6     | % (2.5% of To           | otal Investmer | its)         |
| 0.400                        | Hologic, Inc., Term Loan                               | 4.5000/          | 0/04/40                 | BBB-           | 0.470.040    |
| 2,166                        | B<br>Kinetic Concepts, Inc.,                           | 4.500%           | 8/01/19                 | BBB-           | 2,178,816    |
| 6,895                        | Term Loan D1   | 4.500%           | 5/04/18                 | Ba2            | 6,983,700    |
| 0,000                        | Onex Carestream Finance LP, Term Loan,                 | 4.500 /6         | 3/04/10                 | Daz            | 0,000,700    |
| 5,000                        | First Lien   | 5.000%           | 6/07/19                 | B+             | 5,038,540    |
| 0,000                        | Onex Carestream Finance LP, Term Loan,                 | 0.00070          | 0/07/10                 | D,             | 0,000,010    |
| 2,000                        | Second Lien  | 9.500%           | 12/07/19                | B-             | 1,983,334    |
| , = = 0                      | United Surgical Partners International, Inc.,          |                  |                         |                | ,,           |
| 993                          | Incremental Term Loan                                  | 4.750%           | 4/03/19                 | B1             | 1,003,058    |
| 17,054                       | Total Health Care Equipment & Supplies                 | onvioce 9 40     | / /5 <b>9</b> 0/ of Tak | tal Invastment | 17,187,448   |
|                              | Health Care Providers & S                              | ervices 6.4%     | (0.0% OI 10             | tal Investment | 5)           |

|        | Apria Healthcare Group,<br>Inc., Term Loan, First           |                |                |             |            |
|--------|---|----------------|----------------|-------------|------------|
| 3,990  | Lien  | 6.750%         | 4/06/20        | BB-         | 4,027,406  |
| _,     | BioScrip, Inc., Delayed<br>Draw, Term Loan,                 |                |                |             | ,, , , , , |
| 1,406  | WI/DD   | TBD            | TBD            | В           | 1,422,070  |
| 3,980  | DaVita, Inc., New Term<br>Loan B2                           | 4.000%         | 11/01/19       | Ba2         | 4,007,717  |
| 926    | Genesis Healthcare<br>LLC, Term Loan                        | 10.002%        | 12/04/17       | B+          | 946,516    |
| 2,993  | Gentiva Health Services,<br>Inc., Term Loan B               | 6.500%         | 8/17/16        | B+          | 3,004,105  |
| 7,688  | Golden Living, Term<br>Loan                                 | 5.000%         | 5/04/18        | B1          | 7,472,231  |
| 975    | Health Management Associates, Inc., Replacement Term Loan B | 3.500%         | 11/16/18       | BB-         | 979,075    |
| 010    | Heartland Dental Care,<br>Inc., Term Loan, First            | 0.30070        | 11/10/10       |             | 373,073    |
| 1,493  | Lien  | 6.250%         | 12/21/18       | Ba3         | 1,506,803  |
| 1,500  | Heartland Dental Care,<br>Inc., Term Loan, Second<br>Lien   | 9.750%         | 6/20/19        | CCC+        | 1,535,625  |
| 953    | Kindred Healthcare, Inc.,<br>Term Loan B1                   | 4.250%         | 6/01/18        | Ba3         | 953,870    |
| 1,386  | LHP Operations Co.<br>LLC, Term Loan B                      | 9.000%         | 7/03/18        | В           | 1,406,790  |
| ,      | National Mentor<br>Holdings, Inc., Term                     |                |                |             | ,          |
| 2,977  | Loan B<br>Select Medical                                    | 6.500%         | 2/09/17        | B+          | 2,997,640  |
| 1,959  | Corporation, Term Loan B                                    | 4.002%         | 6/01/18        | Ba2         | 1,969,666  |
|        | Sheridan Holdings, Inc.,                                    |                |                |             |            |
| 3,960  | Term Loan, First Lien<br>Sheridan Holdings, Inc.,           | 4.500%         | 6/29/18        | B+          | 3,990,791  |
| 1,500  | Term Loan, Second Lien                                      | 9.000%         | 7/01/19        | B-          | 1,513,125  |
| 1,283  | Skilled Healthcare<br>Group, Inc., Term Loan                | 6.788%         | 4/09/16        | B1          | 1,292,486  |
| ,      | Vanguard Health<br>Holding Company II<br>LLC, Term Loan B,  |                |                | - ·         | ,,,        |
| 1,187  | WI/DD   | TBD            | TBD            | Ba2         | 1,192,406  |
| 40,156 | Total Health Care Providers & Services                      |                |                |             | 40,218,322 |
| -,     | Hotels, Restaurants & Le                                    | eisure 4.1% (2 | .8% of Total I | nvestments) | -, -,-     |
|        | 24 Hour Fitness<br>Worldwide, Inc., Term                    |                |                |             |            |
| 2,910  | Loan B  | 5.250%         | 4/22/16        | Ba3         | 2,946,394  |
| 1,426  |   | 5.250%         | 11/10/18       | BB-         | 1,444,641  |

**BLB Management** 

Services, Inc., Term Loan Caesars Entertainment Operating Company, 2,616 Inc., Term Loan B6 5.440% 1/28/18 B-2,325,986 CCM Merger, Inc., Term 1,376 Loan 5.000% 3/01/17 B+ 1,390,991 Landry's Restaurants, 2,951 Inc., Term Loan B 4.750% 4/24/18 BB-2,991,830 MGM Resorts International, Term Loan BB 1,990 3.500% 12/20/19 1,996,211 Scientific Games Corporation, Term Loan 3,000 B, WI/DD **TBD** TBD Ba2 2,996,250 Shingle Springs Tribal Gaming Authority, Term 498 В Loan 10.500% 12/17/13 471,054 Station Casino LLC, 2,993 Term Loan B 5.000% 3/02/20 **B1** 3,024,831 Total Hotels. 19,760 Restaurants & Leisure 19,588,188 **Household Durables** 1.2% (0.8% of Total Investments) **AOT Bedding Super** Holdings LLC, Term 995 Loan B 5.000% B+ 1,004,861 10/01/19 Spectrum Brands, Inc., Term Loan 972 4.510% 12/17/19 Ba3 981,543 Sun Products 2,743 Corporation, Term Loan 5.500% 3/23/20 B1 2,746,554 Tempur-Pedic International, Inc., New Term Loan B BB 817 3.500% 3/18/20 815,784 Total Household 5,548,742 5,527 **Durables** Nuveen Investments

|    | rincipal |   |                 |                 |            |                         |
|----|----------|---|-----------------|-----------------|------------|-------------------------|
|    | mount    | D   |                 | Maturity        | Ratings    | V. I                    |
|    | (000)    | Description (1)                           | Coupon          | (2)             | (3)        | Value                   |
|    |          | Industrial Conglomerates                  | 1.6% (1.1% (    | of Total Inves  | tments)    |                         |
|    |          | DuPont Performance                        |                 |                 |            |                         |
| \$ | 6,489    | Coatings, Dollar Term                     | 4.750%          | 2/03/20         | B+         | ¢ 6 560 726             |
| Φ  | 0,409    | Loan B, DD1<br>Rexnord LLC, New           | 4.730%          | 2/03/20         | D+         | \$ 6,560,736            |
|    | 1,314    | Term Loan B                               | 3.750%          | 4/01/18         | BB         | 1,321,616               |
|    | 1,514    | Total Industrial                          | 3.73076         | 4/01/10         | ВВ         | 1,321,010               |
|    | 7,803    | Conglomerates                             |                 |                 |            | 7,882,352               |
|    | 7,000    | Insurance 1.8% (1.3% of                   | Total Investm   | ents)           |            | 7,002,002               |
|    |          | Sedgwick Holdings, Inc.,                  |                 | ·············   |            |                         |
|    | 1,923    | Term Loan, First Lien                     | 4.250%          | 6/12/18         | B+         | 1,942,308               |
|    | ,        | Sedgwick Holdings, Inc.,                  |                 |                 |            | , , , , , , , ,         |
|    | 1,000    | Term Loan, Second Lien                    | 8.000%          | 12/12/18        | CCC+       | 1,018,750               |
|    |          | USI Holdings                              |                 |                 |            |                         |
|    |          | Corporation, Term Loan                    |                 |                 |            |                         |
|    | 3,483    | В   | 5.250%          | 12/27/19        | B1         | 3,516,890               |
|    |          | Vantage Drilling                          |                 |                 |            |                         |
|    | 2,406    | Company, Term Loan B                      | 6.250%          | 10/25/17        | B-         | 2,426,301               |
|    | 8,812    | Total Insurance                           |                 |                 |            | 8,904,249               |
|    |          | Internet & Catalog Retail                 | 0.9% (0.6% of   | f Total Investi | ments)     |                         |
|    | 4 470    | EIG Investors Corp.,                      | 0.0500/         | 44/00/40        | D4         | 4.540.070               |
|    | 4,478    | Term Loan, First Lien                     | 6.250%          | 11/09/19        | B1         | 4,516,678               |
|    |          | Internet Software & Service ION Trading   | es 2.0% (1.8    | % of Total Inv  | vesiments) |                         |
|    |          | Technologies S.A.R.L.,                    |                 |                 |            |                         |
|    | 1,500    | Term Loan, Second Lien                    | 8.250%          | 5/22/21         | CCC+       | 1,506,094               |
|    | 2,313    | Sabre Inc., Term Loan C                   | 4.000%          | 2/19/18         | B1         | 2,330,422               |
|    | 2,010    | Sabre, Inc., Term Loan                    | 1.00070         | 2/10/10         | Δ.         | 2,000,122               |
|    | 3,483    | В   | 5.250%          | 2/19/19         | B1         | 3,533,104               |
|    | -,       | San Juan Cable LLC,                       |                 |                 |            | -,,                     |
|    | 2,000    | Term Loan, Second Lien                    | 10.000%         | 6/09/18         | CCC+       | 2,015,000               |
|    |          | SSI Investments II, Ltd.,                 |                 |                 |            |                         |
|    | 2,903    | New Term Loan                             | 5.000%          | 5/26/17         | Ba3        | 2,928,149               |
|    |          | Total Internet Software                   |                 |                 |            |                         |
|    | 12,199   | & Services                                |                 |                 |            | 12,312,769              |
|    |          |   | f Total Investr | nents)          |            |                         |
|    |          | CompuCom Systems,                         |                 |                 |            |                         |
|    | 1,658    | Inc., Term Loan B                         | 4.250%          | 5/09/20         | B1         | 1,672,636               |
|    | 0.000    | EIG Investors Corp.,                      | 10.0500/        | F (00 (00       | 000        | 0.040.750               |
|    | 3,000    | Term Loan, Second Lien                    | 10.250%         | 5/09/20         | CCC+       | 3,018,750               |
|    | 2.404    | SunGard Data Systems,                     | 4.0009/         | 2/09/20         | DD         | 0.516.707               |
|    | 2,494    | Inc., Term Loan E<br>VFH Parent LLC, Term | 4.000%          | 3/08/20         | BB         | 2,516,707               |
|    | 1,473    | Loan B                                    | 5.775%          | 7/08/16         | N/R        | 1,487,244               |
|    | 1,710    | Zayo Group LLC, Term                      | 3.113/0         | 7700/10         | 1 N/ 1 L   | 1,407,244               |
|    | 4,752    | Loan B                                    | 4.500%          | 7/02/19         | B1         | 4,798,779               |
|    | 13,377   | Total IT Services                         |                 | ,,32,10         |            | 13,494,116              |
|    | - ,      |   |                 |                 |            | -, -, -, - <del>-</del> |

|                | Leisure Equipment & Pro                    | oducts 2.2% (    | 1.5% of Total  | Investments | s)                     |
|----------------|--|------------------|----------------|-------------|------------------------|
|                | Bombardier                                 | •                |                |             | •                      |
| F 000          | Recreational Products,                     | 4.0000/          | 1/00/10        | Б           | F 000 000              |
| 5,280          | Inc., Term Loan Equinox Holdings, Inc.,    | 4.000%           | 1/30/19        | B+          | 5,299,800              |
| 2,193          | New Initial Term Loan B                    | 4.501%           | 1/31/20        | B1          | 2,210,959              |
| ,              | Four Seasons Holdings,                     |                  |                |             |                        |
| 0.000          | Inc., Term Loan, First                     | 4.0500/          | 0/07/00        | 20          | 0.007.500              |
| 2,000          | Lien<br>Four Seasons Holdings,             | 4.250%           | 6/27/20        | BB-         | 2,027,500              |
|                | Inc., Term Loan, Second                    |                  |                |             |                        |
| 1,000          | Lien                                       | 6.250%           | 12/27/20       | B-          | 1,025,000              |
|                | Total Leisure Equipment                    |                  |                |             |                        |
| 10,473         | & Products  Machinery 0.8% (0.6%)          | of Total Investn | nonto\         |             | 10,563,259             |
|                | Gardner Denver, Inc.,                      | or rotal investi | ients)         |             |                        |
| 4,000          | Term Loan, WI/DD                           | TBD              | TBD            | B1          | 4,020,000              |
|                | Media 10.2% (7.0% of 1                     | Total Investmen  | ts)            |             |                        |
|                | Cengage Learning                           |                  |                |             |                        |
|                | Acquisitions, Inc.,<br>Tranche B, Extended |                  |                |             |                        |
| 1,737          | Term Loan, (5)                             | 0.000%           | 7/04/17        | D           | 1,291,157              |
|                | Clear Channel                              |                  |                |             |                        |
|                | Communications, Inc.,                      |                  |                |             |                        |
| 1,247          | Tranche D, Term Loan, WI/DD                | TBD              | TBD            | CCC+        | 1,152,613              |
| 1,217          | Cumulus Media, Inc.,                       | 100              | 100            | 0001        | 1,102,010              |
| 1,409          | Term Loan B, First Lien                    | 4.500%           | 9/18/18        | Ba2         | 1,424,515              |
| 2.005          | Cumulus Media, Inc.,                       | 7 5009/          | 0/16/10        | В3          | 0.000.705              |
| 2,905          | Term Loan, Second Lien Emerald Expositions | 7.500%           | 9/16/19        | D3          | 2,983,795              |
|                | Holdings, Inc., Term                       |                  |                |             |                        |
| 2,000          | Loan, First Lien                           | 5.500%           | 6/17/20        | BB-         | 2,020,000              |
| 1 000          | EMI Music Publishing                       | 4.0509/          | 6/00/10        | BB-         | 0.010.050              |
| 1,998          | LLC, Term Loan B FoxCo Acquisition Sub     | 4.250%           | 6/29/18        | DD-         | 2,019,352              |
| 993            | LLC, Initial Term Loan                     | 5.500%           | 7/14/17        | В           | 1,004,909              |
|                | Internet Brands, Inc.,                     |                  |                | _           |                        |
| 1,995          | Term Loan B McGraw-Hill Education          | 6.250%           | 3/18/19        | B+          | 2,003,728              |
|                | Holdings LLC, Term                         |                  |                |             |                        |
| 2,993          | Loan                                       | 9.000%           | 3/22/19        | B2          | 3,013,073              |
|                | Media General, Inc.,                       |                  |                |             |                        |
| 2.000          | Delayed Draw, Term                         | TDD              | TDD            | DD          | 0.001.076              |
| 2,000          | Loan, WI/DD<br>Mediacom Broadband          | TBD              | TBD            | BB-         | 2,001,876              |
|                | LLC, Tranche G, Term                       |                  |                |             |                        |
| 1,985          | Loan                                       | 4.000%           | 1/20/20        | Ba3         | 1,989,135              |
| 2.400          | Radio One, Inc., Term                      | 7 5000/          | 0/14/17        | D.          | 0.500.001              |
| 3,429<br>2,000 | Loan B, First Lien                         | 7.500%<br>TBD    | 2/14/17<br>TBD | B+<br>B     | 3,523,361<br>1,978,750 |
| _,555          |  |                  | . <b></b>      | _           | .,5.5,750              |

|       | Springer Science &<br>Business Media, Inc.,<br>Term Loan, WI/DD |                      |          |     |           |
|-------|---|----------------------|----------|-----|-----------|
|       | Weather Channel<br>Corporation, Term Loan,                      |                      | 2/22/22  |     |           |
| 750   | Second Lien   | 7.000%               | 6/26/20  | B3  | 769,687   |
| 7,297 | Tribune Company, Exit<br>Term Loan B                            | 4.000%               | 12/17/19 | BB+ | 7,357,702 |
|       | Univision Communications, Inc.,                                 |                      |          |     |           |
| 8,579 | Term Loan C1  | 4.500%               | 3/01/20  | B+  | 8,637,161 |
| 2,143 | UPC Broadband Holding<br>BV, Term Loan AF                       | 4.000%               | 1/31/21  | BB- | 2,159,599 |
| 1,500 | UPC Broadband Holding<br>BV, Term Loan AH                       | 3.250%               | 6/30/21  | BB- | 1,500,626 |
|       |   | Nuveen Investm<br>45 | nents    |     |           |

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Nuveen Floating Rate Income Opportunity Fund (continued)

Portfolio of Investments July 31, 2013

| Principa<br>Amount<br>(000) |   | Coupon          | Maturity<br>(2) | Ratings<br>(3) | Value                 |
|-----------------------------|---|-----------------|-----------------|----------------|-----------------------|
| (000)                       | Media (continued)                                   | Coupon          | (-)             | (0)            | Value                 |
|                             | WMG Acquisition<br>Corporation, Tranche B,          |                 |                 |                |                       |
| \$ 1,500                    | Ŭ .   | 3.750%          | 7/01/20         | BB-            | \$ 1,506,562          |
| 3,127<br>51,587             | . ( )   | 0.000%          | 7/31/14         | N/R            | 672,351<br>49,009,952 |
| 51,567                      |   | 2% of Total Inv | restments)      |                | 49,009,932            |
|                             | 99 Cents Only Stores,                               |                 | restilients)    |                |                       |
| 1,112                       | •   | 5.253%          | 1/11/19         | B+             | 1,123,609             |
| ,                           | Multi-Utilities 0.2% (0.19                          |                 | estments)       |                | , ,                   |
|                             | ADS Waste Holdings,                                 |                 |                 |                |                       |
| 995                         | •   | 4.250%          | 8/05/19         | B+             | 1,003,287             |
|                             | Oil, Gas & Consumable F                             | uels 4.3% (2.   | .9% of Total Ir | nvestments)    |                       |
| 2,790                       |   | 7.000%          | 6/19/19         | В              | 2,846,241             |
| 1,650                       | EP Energy LLC, Term<br>Loan B3, Second Lien         | 3.500%          | 5/24/18         | Ba3            | 1,653,265             |
| 1,000                       | Frac Tech International                             | 0.00070         | 0/ <b>2</b>     | 240            | 1,000,200             |
| 982                         | •   | 8.500%          | 5/06/16         | B+             | 981,089               |
|                             | Harvey Gulf International                           |                 |                 |                |                       |
| 0.000                       | Marine, Inc., Term Loan                             | F 5000/         | 0/40/00         | D.             | 0.040.750             |
| 3,000                       |   | 5.500%          | 6/18/20         | B1             | 3,048,750             |
| 5,000                       | Drill Rigs Holdings, Inc.,<br>Tranche B1, Term Loan | 6.000%          | 3/31/21         | B+             | 5,068,750             |
| 3,000                       | Pacific Drilling S.A.,                              | 0.000 /8        | 3/31/21         | DŦ             | 3,000,730             |
| 2,500                       | •   | 4.500%          | 6/03/18         | B+             | 2,517,500             |
| ,                           | Rice Drilling LLC., Term                            |                 |                 |                | , ,                   |
| 1,745                       |   | 8.500%          | 10/25/18        | N/R            | 1,728,169             |
|                             | Samson Investment                                   |                 |                 |                |                       |
|                             | Company, Initial Term                               |                 | 0/05/10         | <b>.</b>       |                       |
| 1,667                       |   | 6.000%          | 9/25/18         | B1             | 1,688,542             |
| 998                         | Saxon Energy Services,<br>Inc., Term Loan           | 5.500%          | 2/13/19         | Ba3            | 1,003,111             |
| 330                         | Total Oil, Gas &                                    | 3.300 /8        | 2/10/13         | Dao            | 1,000,111             |
| 20,332                      | •   |                 |                 |                | 20,535,417            |
| ,                           |   | (0.1% of Tota   | l Investments   | s)             | , ,                   |
|                             | Prestige Brands, Inc.,                              |                 |                 |                |                       |
| 429                         |   | 3.778%          | 1/31/19         | BB-            | 434,071               |
| ==                          | •   | 5.7% of Total I | •               |                |                       |
| 1,975                       |   | 6.250%          | 4/26/17         | Ba2            | 1,988,578             |

|        | Auxilium Pharmaceuticals, Inc.,                      |        |                          |      |            |
|--------|--|--------|--------------------------|------|------------|
|        | Term Loan<br>BioScrip, Inc., Term                    |        |                          |      |            |
| 844    | Loan B, WI/DD  | TBD    | TBD                      | В    | 853,242    |
|        | ConvaTec Healthcare,                                 |        |                          |      |            |
| 2,102  | Incremental Term Loan<br>B                           | 5.000% | 12/22/16                 | Ba3  | 2,113,792  |
| Ź      | Generic Drug Holdings,                               |        |                          |      |            |
| 1,295  | Inc., Term Loan B<br>Graceway                        | 5.000% | 10/29/19                 | B+   | 1,302,116  |
|        | Pharmaceuticals LLC,<br>Second Lien Term Loan,       |        |                          |      |            |
| 3,125  | (5)<br>Graceway                                      | 0.000% | 5/03/13                  | N/R  | 93,750     |
| 84     | Pharmaceuticals LLC,<br>Term Loan, (5)               | 0.000% | 5/03/12                  | N/R  | 93,129     |
|        | Par Pharmaceutical                                   |        |                          |      |            |
| 2,275  | Companies, Inc., Additional Term Loan B1             | 4.250% | 9/30/19                  | B+   | 2,285,271  |
|        | Pharmaceutical Product                               |        |                          |      |            |
| 3,936  | Development, Inc., Term<br>Loan B, First Lien        | 4.250% | 12/01/18                 | Ba3  | 3,973,727  |
|        | Quintiles Transnational                              |        |                          |      |            |
| 4,860  | Corp., Term Loan B2<br>Therakos, Inc., Term          | 4.500% | 6/08/18                  | BB-  | 4,914,246  |
| 1,989  | Loan, First Lien                                     | 7.500% | 12/27/17                 | В    | 1,997,462  |
|        | Valeant Pharmaceuticals International, Inc., Series  |        |                          |      |            |
| 3,126  | D, Term Loan   | 3.500% | 2/19/19                  | BBB- | 3,161,962  |
| 10.000 | Valeant Pharmaceuticals<br>International, Inc., Term | TDD    | TDD                      | Dod  | 10 140 050 |
| 10,000 | Loan E, WI/DD<br>Warner Chilcott                     | TBD    | TBD                      | Ba1  | 10,146,250 |
| .==    | Company LLC,   |        | - / · <del>-</del> / · - |      |            |
| 975    | Additional Term Loan B1 Warner Chilcott              | 4.250% | 3/15/18                  | BBB- | 977,410    |
|        | Corporation, Term Loan                               |        |                          |      |            |
| 2,239  | B1<br>Warner Chilcott                                | 4.250% | 3/15/18                  | BBB- | 2,245,246  |
|        | Corporation, Term Loan                               |        |                          |      |            |
| 137    | B2<br>Warner Chilcott                                | 4.250% | 3/15/18                  | BBB- | 137,397    |
| 1,765  | Corporation, Term Loan<br>B3                         | 4.250% | 3/15/18                  | BBB- | 1,769,294  |
|        | Warner Chilcott                                      |        |                          |      |            |
| 1,542  | Corporation, Term Loan<br>B4                         | 3.186% | 8/15/17                  | BBB- | 1,544,076  |
|        | Warner Chilcott<br>Corporation, Term Loan            |        |                          |      |            |
| 308    | B5   | 3.186% | 8/20/17                  | BBB- | 308,815    |

| 42,577 | Total Pharmaceuticals                         |                |                |            | 39,905,763   |
|--------|---|----------------|----------------|------------|--------------|
|        | Real Estate Investment Tru                    | st 2.0% (1.    | 4% of Total Ir | nvestments | 3)           |
|        | Capital Automotive LP,                        |                |                |            |              |
| 2,000  | Term Loan, Second Lien                        | 6.000%         | 4/30/20        | B1         | 2,065,000    |
|        | iStar Financial, Inc.,                        |                |                |            |              |
| 5,030  | Term Loan, DD1                                | 4.500%         | 10/15/17       | BB-        | 5,058,631    |
|        | Starwood Property Trust,                      |                |                |            |              |
| 2,494  | Inc., Term Loan B                             | 3.500%         | 4/17/20        | BB+        | 2,499,984    |
|        | Total Real Estate                             |                |                |            |              |
| 9,524  | Investment Trust                              |                |                |            | 9,623,615    |
|        | Real Estate Management &                      | Developme      | nt 1.9% (1.3   | % of Total | Investments) |
|        | Capital Automotive LP,                        |                |                |            |              |
|        | Term Loan, Tranche B1,                        |                |                |            |              |
| 4,949  | DD1   | 4.000%         | 4/10/19        | Ba2        | 4,996,345    |
| 0.000  | Realogy Corporation,                          | 4.5000/        | 0/05/00        | DD         | 4 007 004    |
| 3,990  | Term Loan B                                   | 4.500%         | 3/05/20        | BB-        | 4,037,381    |
|        | Total Real Estate                             |                |                |            |              |
| 0.000  | Management &                                  |                |                |            | 0.000.700    |
| 8,939  | Development                                   | f Total Invoc  | tmonto)        |            | 9,033,726    |
|        | Road & Rail 0.6% (0.4% o Swift Transportation | i iotai iiives | unents)        |            |              |
|        | Company, Inc., Term                           |                |                |            |              |
| 3,008  | Loan B2                                       | 4.000%         | 12/21/17       | BB         | 3,039,978    |
| 3,000  | Loan DE                                       | Nuveen Invest  |                | טט         | 5,055,570    |
|        |   | 46             |                |            |              |
|        |   |                |                |            |              |

|     | rincipal   | <b>5</b>                                      |                      | Maturity      | Ratings    |               |
|-----|------------|---|----------------------|---------------|------------|---------------|
| Amo | ount (000) | Description (1) Semiconductors & Equip        | Coupon               | (2)           | (3)        | Value         |
|     |            | Freescale                                     | illelit 1.9% (       | 1.3% OF TOTAL | invesiment | 9)            |
|     |            | Semiconductor, Inc.,                          |                      |               |            |               |
| \$  | 2,993      | Term Loan, Tranche B4                         | 5.000%               | 2/28/20       | B1         | \$ 3,027,413  |
| •   | ,          | NXP Semiconductor                             |                      |               |            | , ,           |
|     |            | LLC, Incremental Term                         |                      |               |            |               |
|     | 1,990      | Loan C  | 4.750%               | 1/10/20       | B+         | 2,033,117     |
|     | 0.000      | NXP Semiconductor                             | 4.5000/              | 0/00/47       | D4         | 0.000.400     |
|     | 2,928      | LLC, Term Loan                                | 4.500%               | 3/03/17       | B1         | 2,982,493     |
|     | 965        | Spansion LLC, Term<br>Loan B                  | 5.250%               | 12/13/18      | BB+        | 972,907       |
|     | 303        | Total Semiconductors &                        | 3.230 /6             | 12/13/10      | DDT        | 312,301       |
|     | 8,876      | Equipment                                     |                      |               |            | 9,015,930     |
|     | ,          | Software 9.0% (6.2% of                        | <b>Total Investm</b> | ents)         |            | ,             |
|     |            | Attachmate                                    |                      |               |            |               |
|     |            | Corporation, Term                             |                      |               |            |               |
|     | 4,013      | Loan, First Lien                              | 7.250%               | 11/22/17      | BB-        | 4,060,297     |
|     | 2,279      | Blackboard, Inc., Term<br>Loan B2             | 6.250%               | 10/04/18      | B+         | 2,309,712     |
|     | 2,219      | Datatel Parent Corp,                          | 0.230%               | 10/04/10      | D+         | 2,309,712     |
|     | 3,276      | Term Loan B, DD1                              | 4.500%               | 7/19/18       | B+         | 3,311,398     |
|     | 0,=: 0     | Deltek, Inc., Term                            | 11000,0              | .,            |            | 3,3 1 1,3 3 3 |
|     | 1,000      | Loan, Second Lien                             | 10.000%              | 10/10/19      | CCC+       | 1,010,000     |
|     |            | Emdeon Business                               |                      |               |            |               |
|     |            | Services LLC, Term                            | 0.7500/              | /             |            |               |
|     | 5,738      | Loan B2, DD1                                  | 3.750%               | 11/02/18      | BB-        | 5,780,684     |
|     | 1,985      | Explorer Holdings, Inc.,<br>Term Loan         | 6.000%               | 5/02/18       | B+         | 1,996,191     |
|     | 1,303      | Greeneden U.S.                                | 0.000 /8             | 3/02/10       | DŦ         | 1,990,191     |
|     |            | Holdings II LLC, Term                         |                      |               |            |               |
|     | 1,095      | Loan B  | 4.000%               | 2/08/20       | B+         | 1,097,941     |
|     |            | Infor Enterprise                              |                      |               |            |               |
|     |            | Applications, Term                            |                      | 4/0=/40       | <b>.</b>   | 40.404.074    |
|     | 10,020     | Loan B  | 5.250%               | 4/05/18       | Ba3        | 10,131,854    |
|     |            | IPC Systems, Inc.,<br>Extended Term Loan,     |                      |               |            |               |
|     | 3,380      | Tranche B1, First Lien                        | 7.750%               | 7/31/17       | B1         | 3,360,551     |
|     | 0,000      | IPC Systems, Inc.,                            | 717 00 70            | 1701717       |            | 3,333,331     |
|     |            | Term Loan, Second                             |                      |               |            |               |
|     | 4,000      | Lien  | 5.436%               | 6/01/15       | CCC        | 3,360,000     |
|     |            | Misys PLC, Term Loan,                         |                      |               |            |               |
|     | 4,714      | First Lien                                    | 7.250%               | 12/12/18      | Ba3        | 4,769,769     |
|     | 1,592      | RedPrairie Corporation,                       | 6 7500/              | 12/21/18      | B+         | 1 609 620     |
|     | 1,082      | Term Loan, First Lien RedPrairie Corporation, | 6.750%               | 12/21/10      | D+         | 1,608,630     |
|     |            | Term Loan, Second                             |                      |               |            |               |
|     | 800        | Lien  | 11.250%              | 12/21/19      | CCC+       | 819,000       |
|     | 43,892     | Total Software                                |                      |               |            | 43,616,027    |
|     |            |   |                      |               |            |               |

|            | Specialty Retail 2.3% (1.6               | % of Total In | vestments)        |              |              |
|------------|--|---------------|-------------------|--------------|--------------|
| 4 500      | Charlotte Russe, Inc.,                   | 0.7500/       | E/00/40           | Do           | 4 470 040    |
| 1,500      | Initial Term Loan                        | 6.750%        | 5/22/19           | B2           | 1,472,812    |
| 2 720      | Collective Brands, Inc.,<br>Term Loan B  | 7.0500/       | 10/09/19          | В            | 0 771 715    |
| 2,729      | J.C. Penney                              | 7.250%        | 10/09/19          | Ь            | 2,771,715    |
|            | Corporation, Inc., Term                  |               |                   |              |              |
| 4,500      | Loan, First Lien                         | 6.000%        | 5/22/18           | B2           | 4,542,190    |
| 4,500      | Jo-Ann Stores, Inc.,                     | 0.00070       | <i>3/22/10</i>    | <i>D</i> 2   | म,७म८,100    |
| 2,047      | Term Loan, First Lien                    | 4.000%        | 3/16/18           | B+           | 2,056,160    |
| 10,776     | Total Specialty Retail                   | 1100070       | 3, 13, 13         | ٥,           | 10,842,877   |
| ,          | Textiles, Apparel & Luxury               | Goods 0.5     | % (0.3% of T      | otal Investm |              |
|            | Philips-Van Heusen                       |               | •                 |              | ,            |
|            | Corporation, Term Loan                   |               |                   |              |              |
| 742        | В  | 3.250%        | 2/13/20           | BBB-         | 746,087      |
|            | Wolverine World Wide,                    |               |                   |              |              |
|            | Inc., Tranche B, Term                    |               |                   |              |              |
| 1,559      | Loan                                     | 4.000%        | 10/09/19          | BB           | 1,571,225    |
|            | Total Textiles, Apparel                  |               |                   |              | 0.017.010    |
| 2,301      | & Luxury Goods                           | :             | 00/ 10 00/ -17    |              | 2,317,312    |
|            | Trading Companies & Distr                | ibutors 0.3   | 3% (U.2% Of I     | otal investn | nents)       |
| 1,263      | Wesco Distribution,<br>Inc., Term Loan B | 4.500%        | 12/04/19          | Ba3          | 1,274,162    |
| 1,203      | Wireless Telecommunication               |               |                   | of Total Inv |              |
|            | Asurion LLC, Term                        | on Services   | 3.3 /6 (2.4 /6    | or rotarinv  | estilients)  |
| 4,545      | Loan B1                                  | 4.500%        | 5/24/19           | B+           | 4,552,418    |
| 1,010      | Clear Channel                            | 1100070       | 3/ <b>2</b> 1/ 13 | 2,           | 1,002,110    |
|            | Communications, Inc.,                    |               |                   |              |              |
| 2,827      | Tranche B, Term Loan                     | 3.836%        | 1/29/16           | CCC+         | 2,656,869    |
|            | Cricket                                  |               |                   |              |              |
|            | Communications, Inc.,                    |               |                   |              |              |
| 3,500      | Term Loan C                              | 4.750%        | 3/08/20           | Ba3          | 3,529,533    |
|            | Fairpoint                                |               |                   |              |              |
| 0.040      | Communications, Inc.,                    | <b>-</b> /    | 0// // 0          | _            |              |
| 3,242      | Term Loan B                              | 7.500%        | 2/11/19           | В            | 3,229,212    |
|            | IPC Systems, Inc.,                       |               |                   |              |              |
| 1,985      | Term Loan, Tranche C,<br>First Lien      | 7.750%        | 7/31/17           | B1           | 1,937,856    |
| 1,303      | Presidio, Inc., New                      | 1.130/6       | 7/31/17           | DI           | 1,337,030    |
| 927        | Term Loan                                | 5.750%        | 3/31/17           | Ba3          | 929,643      |
| JEI        | Total Wireless                           | 0.70070       | 5,51,17           | 240          | 020,040      |
|            | Telecommunication                        |               |                   |              |              |
| 17,026     | Services                                 |               |                   |              | 16,835,531   |
|            | Total Variable Rate                      |               |                   |              | ,            |
|            | Senior Loan Interests                    |               |                   |              |              |
| \$ 546,550 | (cost \$538,712,334)                     |               |                   |              | 541,426,802  |
| Shares     | Description (1)                          |               |                   |              | Value        |
|            | •  |               | nvestments)       |              |              |
|            |  | 0.9% of Tota  | Investment        | s)           |              |
| 404 400    | Masonite Worldwide                       |               |                   |              | Φ 0.000 400  |
| 124,402    | Holdings, (6)                            |               |                   |              | \$ 6,220,100 |

| LifeCare Holdings  1,397 Private Stock, (6), (7)  Hotels, Restaurants & Leisure 0.2% (0.2% of Total Investments)  BLB Worldwide  42,041 Holdings Inc., (6), (7)  Nuveen Investments  47 |        | Health Care Providers & Services  | 0.0% (0.0% of Total Investments | 3)      |
|---|--------|-----------------------------------|---------------------------------|---------|
| Hotels, Restaurants & Leisure 0.2% (0.2% of Total Investments)  BLB Worldwide  42,041 Holdings Inc., (6), (7) 972,198  Nuveen Investments   |        | LifeCare Holdings                 |                                 |         |
| BLB Worldwide 42,041 Holdings Inc., (6), (7)  Nuveen Investments  972,198   | 1,397  | Private Stock, (6), (7)           |                                 | 181,610 |
| 42,041 Holdings Inc., (6), (7) 972,198 Nuveen Investments   |        | Hotels, Restaurants & Leisure 0.5 | 2% (0.2% of Total Investments)  |         |
| Nuveen Investments  |        | BLB Worldwide                     |                                 |         |
|   | 42,041 | Holdings Inc., (6), (7)           |                                 | 972,198 |
| 47  |        | Nuveen                            | Investments                     |         |
|   |        |                                   | 47                              |         |

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Nuveen Floating Rate Income Opportunity Fund (continued)

Portfolio of Investments July 31, 2013

| ;    | Shares       | Description (1)                       |                   |                    |                 | Value                |
|------|--------------|---------------------------------------|-------------------|--------------------|-----------------|----------------------|
|      |              | Media 2.7% (1.8% of Total             | al Investments)   |                    |                 |                      |
|      |              | Metro-Goldwyn-Mayer,                  |                   |                    |                 |                      |
|      | 182,499      | (6), (7)                              |                   |                    |                 | \$ 9,900,571         |
|      | 44,843       | Tribune Company, (6)                  |                   |                    |                 | 2,834,078            |
|      | 36,087       | Tribune Company, (8)                  |                   |                    |                 |                      |
|      |              | Total Media                           |                   |                    |                 | 12,734,649           |
|      |              | <b>Total Common Stocks</b>            |                   |                    |                 |                      |
| _    |              | (cost \$19,262,278)                   |                   |                    |                 | 20,108,557           |
|      | Principal    | <b>5</b>                              |                   |                    | Ratings         |                      |
| Am   | ount (000)   | Description (1)                       | Coupon            | Maturity           | (3)             | Value                |
|      |              | Convertible Bonds 0.3%                |                   |                    |                 |                      |
|      |              | Communications Equipme                | ent 0.3% (0.29    | % of Lotal in      | vestments)      |                      |
| Φ    | 550          | Nortel Networks Corp.,                | 4.7500/           | 4/45/40            | N/D             | Φ 500,000            |
| \$   | 550          | (5)                                   | 1.750%            | 4/15/12            | N/R             | \$ 539,000           |
|      | 4 000        | Nortel Networks Corp.,                | 0.4050/           | 4/4 = /4 4         | N/D             | 000 500              |
|      | 1,000        | (5)                                   | 2.125%            | 4/15/14            | N/R             | 982,500              |
|      |              | Total Convertible                     |                   |                    |                 |                      |
| Φ.   | 1 550        | Bonds (cost                           |                   |                    |                 | 1 501 500            |
| \$   | 1,550        | \$1,307,500)                          |                   |                    | Dotingo         | 1,521,500            |
|      | Principal    | Decembries (1)                        | Coupon            | Moturity           | Ratings         | Value                |
| AIII | ount (000)   | Description (1) Corporate Bonds 16.3% | Coupon            | Maturity           | (3)             | value                |
|      |              | Commercial Services & Su              |                   |                    |                 | ·e)                  |
| \$   | 500          | Ceridian Corporation                  | 11.250%           | 11/15/15           | CCC             | \$ 508,750           |
| Ψ    | 1,224        | Harland Clarke Holdings               | 9.500%            | 5/15/15            | B-              | 1,228,590            |
|      | 1,221        | Tervita Corporation,                  | 0.00070           | 0/10/10            | D               | 1,220,000            |
|      | 500          | 144A                                  | 8.000%            | 11/15/18           | B2              | 518,125              |
|      | 000          | Total Commercial                      | 0.00070           | ,,                 |                 | 010,120              |
|      | 2,224        | Services & Supplies                   |                   |                    |                 | 2,255,465            |
|      | _, :         | Communications Equipme                | ent 0.8% (0.5%    | % of Total In      | vestments)      | _,,                  |
|      |              | Nortel Networks Limited,              | ,                 |                    | ,               |                      |
|      | 3,000        | (5)                                   | 0.000%            | 7/15/11            | N/R             | 3,165,000            |
|      | ,            | Nortel Networks Limited,              |                   |                    |                 | , ,                  |
|      | 450          | (5)                                   | 10.750%           | 7/15/16            | N/R             | 519,188              |
|      |              | Total Communications                  |                   |                    |                 |                      |
|      | 3,450        | Equipment                             |                   |                    |                 | 3,684,188            |
|      |              | <b>Diversified Consumer Serv</b>      | vices 0.2% (0     | .1% of Total       | Investments)    |                      |
|      |              | NES Rental Holdings                   |                   |                    |                 |                      |
|      | 900          | Inc., 144A                            | 7.875%            | 5/01/18            | CCC+            | 922,500              |
|      |              | <b>Diversified Telecommunic</b>       | ation Services    | 1.6% (1.19         | % of Total Inve | estments)            |
|      | 2,900        | IntelSat Limited, 144A                | 7.750%            | 6/01/21            | CCC+            | 3,052,250            |
|      |              |                                       |                   |                    |                 |                      |
|      | 750          | IntelSat Limited                      | 8.125%            | 6/01/23            | CCC+            | 806,250              |
|      | 750<br>3,343 | IntelSat Limited                      | 8.125%<br>11.875% | 6/01/23<br>2/01/19 | CCC+<br>B-      | 806,250<br>3,852,808 |

|       | Level 3                   |                      |               |               |           |
|-------|---------------------------|----------------------|---------------|---------------|-----------|
|       | Communications Inc.       |                      |               |               |           |
|       | Total Diversified         |                      |               |               |           |
|       | Telecommunication         |                      |               |               |           |
| 6,993 | Services                  |                      |               |               | 7,711,308 |
|       | Energy Equipment & Serv   | /ices 0.1% (0        | 1.1% of Total | Investments)  |           |
|       | Offshore Group            |                      |               |               |           |
|       | Investment Limited,       |                      |               |               |           |
| 500   | 144A                      | 7.125%               | 4/01/23       | B-            | 501,250   |
|       | Health Care Equipment &   |                      |               |               | •         |
| 3,000 | Kinetic Concepts          | 10.500%              | 11/01/18      | В             | 3,300,000 |
| 1,455 | Rotech Healthcare Inc.    | 10.750%              | 10/15/15      | D             | 1,469,550 |
|       | Total Health Care         |                      |               |               |           |
| 4,455 | Equipment & Supplies      |                      |               |               | 4,769,550 |
|       | Health Care Providers & S | Services 2.09        | % (1.4% of To | tal Investmen | ıts)      |
|       | Aurora Diagnostics        |                      |               |               |           |
| 2,000 | Holdings LLC              | 10.750%              | 1/15/18       | Caa1          | 1,180,000 |
| 2,750 | HCA Inc.                  | 8.500%               | 4/15/19       | BB+           | 2,976,875 |
| 575   | HCA Inc.                  | 7.250%               | 9/15/20       | BB+           | 628,906   |
|       | IASIS Healthcare          |                      |               |               |           |
| 900   | Capital Corporation       | 8.375%               | 5/15/19       | CCC+          | 945,000   |
|       | Truven Health Analytics   |                      |               |               |           |
| 1,000 | Inc.                      | 10.625%              | 6/01/20       | CCC+          | 1,095,000 |
|       | Vanguard Health           |                      |               |               |           |
| 2,500 | Holding LLC/Inc.          | 7.750%               | 2/01/19       | B-            | 2,684,375 |
|       | Total Health Care         |                      |               |               |           |
| 9,725 | Providers & Services      |                      |               |               | 9,510,156 |
|       |                           | Nuveen Investm<br>48 | nents         |               |           |
|       |                           | 46                   |               |               |           |

| Amount (000)   Description (1)   Coupon   Maturity   Maturity   Say   Say   Provided Scroup   9.875%   815/19   CCC   \$4.266,000   2.750   Spectrum Brands Inc.   9.500%   6/15/18   Ba3   3.031,875   7.297,875   T1 Services   0.4% (0.3% of Total Investments)   T1 Services   0.4% (0.3% of Total Investments)   T1 Services   0.4% (0.3% of Total Investments)   T1 Services   0.4% (0.2% of Total Investments)   T1 Services   0.4% (0.4% of Total Investments)   T1 Services   0.4% (0.4% of Total Investments)   T1 Services   0.4% (0.4% of Total Investments)   T2 Services   0.4% (0.4% of Total Investments)   T3 Services   0.4% (0.4% of Total Investments)   T4 Services   0.4% (0.4% of Total Investments)   Cents   0.1% (0.4% of Total Investments)   Cents   0.1% (0.4% of Tota  | Princip      |  |                  |                 | _       |                                       |
|--|--------------|--|------------------|-----------------|---------|---------------------------------------|
| Nousehold Products   1.5% (1.0% of Total Investments)  |              |  |                  |                 | Ratings |                                       |
| \$ 3,950 Reynolds Group 9.875% 8/15/19 CCC+ \$ 4,266,000 2,750 Spectrum Brands Inc. 9.500% 6/15/18 Ba3 3,031,875 6,700 Total Household Products 17.297,875 IT Services 0.4% (0.3% of Total Investments) 2,000 First Data Corporation, 144A 7.375% 6/15/19 BB- 2,100,000 Machinery 0.2% (0.2% of Total Investments) 1,000 Machinery 0.2% (0.2% of Total Investments) 1,000 Machinery 0.2% (2.9% of Total Investments) 1,000 Machinery 0.2% (0.2% of Total Investments) Clear Channel Communications, 11.000% 8/01/16 CCC- 3,255,066 Clear Channel Communications, 1nc. Clear Channel Communications, 1nc. Clear Channel Communications, 1nc. 9,000% 12/15/19 CCC+ 6,395,970 Clear Channel Communications, 1nc. 9,000% 3/01/21 CCC+ 5,417,500 1nc. Clear Channel Communications, 1nc. 9,000% 3/01/21 CCC+ 5,417,500 1nc. Paper Vision 1,000 Expo Event Transco Inc., 144A 9,000% 6/15/21 Caa2 1,195,500 McGraw-Hill Global Education Holdings, 144A 9,000% 6/15/21 Caa2 1,195,500 McGraw-Hill Global Education Holdings, 144A 9,750% 4/01/21 BB 1,050,000 4/00 WMG Acquisition Group 11.500% 10/01/18 B 463,000 21,603 Total Media 20,657,036 Pharmaceuticals 1,1% (0.8% of Total Investments) Valeant Pharmaceuticals 1,1% (0.8% of Total Investments) Valeant Pharmaceuticals 1,1% (0.8% of Total Investments) Valeant Pharmaceuticals 1,1% (0.8% of Total Investments) Semiconductors & Equipment 9,750% 8/01/22 B1 1,062,500 VPII Escrow Corporation, 144A 7,500% 7/15/22 B1 1,062,500 VPII Escrow Corporation, 144A 7,500% 7/15/21 B1 2,145,000 5,327,500 Road & Rail 0,3% (0.2% of Total Investments) Advanced Micro Devices, Inc. 7,750% 8/01/20 B 2,024,375 Semiconductors & Equipment 9,375% 4/01/19 B- 2,095,311 Total Software 0,6% (0.4% of Total Investments)   | (000)        |  |                  |                 | (3)     | Value                                 |
| 2,750 Spectrum Brands Inc. 9.500% 6/15/18 Ba3 3,031,875 7,297,875 17 total Household Products 7,297,875 17 Services 0.4% (0.3% of Total Investments) 2,000 First Data Corporation, 144A 7.375% 6/15/19 BB 2,100,000 Machinery 0.2% (0.2% of Total Investments) 1,000 HD Supply Inc. 8.125% 4/15/19 B+ 1,120,000 Media 4.3% (2.9% of Total Investments) Clear Channel Communications, 11.000% 8/01/16 CCC- 3,255,066 Clear Channel Communications, 10.00 Inc. 11.000% 8/01/16 CCC- 2,880,000 Inc. Clear Channel Communications, 10.00 Inc. 11.000% 12/15/19 CCC+ 6,395,970 Clear Channel Communications, 11.000 Inc. 9.000% 12/15/19 CCC+ 5,417,500 Inc. 12.00 Expo Event Transco Inc., 144A 9.000% 6/15/21 Caa2 1,195,500 McGraw-Hill Global Education 1.000 Holdings, 144A 9.750% 4/01/21 BB 1.050,000 WMG Acquisition Group 11.500% 10/01/18 B 463,000 121,603 Total Media Pharmaceuticals 1.1% (0.8% of Total Investments) Valeant Pharmaceuticals International, 144A 7.000% 10/01/20 B1 2,120,000 Valeant Pharmaceuticals International, 144A 7.250% 7/15/22 B1 1.062,500 International, 144A 7.250% 7/15/21 B1 2,145,000 Total Pharmaceuticals International, 144A 7.500% 7/15/21 B1 2,145,000 Food Road Rail 0.3% (0.2% of Total Investments)  2,000 VPII Escrow Corporation, 144A 7.500% 7/15/21 B1 2,145,000 Total Pharmaceuticals International, 144A 7.500% 7/15/21 B1 2,145,000 Food Road Rail 0.3% (0.2% of Total Investments)  2,050 Advanced Micro Devices, Inc. 7.750% 8/01/20 B 2,024,375 Advanced Micro Devices, Inc. 7.750% 8/01/20 B 2,024,375 Advanced Micro Devices, Inc. 7.500% 8/15/22 B 2,425,000 Total Semiconductors & Equipment 0.9% (0.6% of Total Investments)  2,050 Advanced Micro Devices, Inc. 7.500% 8/15/22 B 2,425,000 Total Semiconductors & Equipment 0.9% (0.6% of Total Investments)  2,050 Advanced Micro Devices, Inc. 7.500% 8/15/22 B 2,425,000 Total Semiconductors & Equipment 0.9% (0.6% of Total Investments)  2,050 Advanced Micro Devices, Inc. 7.500% 8/15/20 B 2,095,311 3,074,936 Septically Retail 0.1% (0.1% of Total Investments)  2,725 Total Software 5.65,000 Food | Φ 0.05       | •  |                  |                 | 000     | Φ 4.000.000                           |
| Total Household Products   |              | · · · · · · · · · · · · · · · · · · ·  |                  |                 |         |                                       |
| Transport   Communications   Communica   |              | •  | 9.500%           | 6/15/18         | ваз     |                                       |
| 2,000  | 6,70         |  |                  |                 |         | 7,297,875                             |
| Machinery   0.2% (0.2% of Total Investments)   | 0.00         | •  |                  | 0/45/40         | 55      | 0.400.000                             |
| 1,000   HD Supply Inc.   8.125%   4/15/19   B+   1,120,000   Media   4.3% (2.9% of Total Investments)  | 2,00         |  |                  | 6/15/19         | BB-     | 2,100,000                             |
| Media  | 4 00         |  | •                | 4/4 5/40        |         | 1 100 000                             |
| Clear Channel Communications,   11.000%   8/01/16   CCC   3,255,066   Clear Channel Communications,   3,600   Inc.   5.500%   12/15/16   CCC   2,880,000   Clear Channel Communications,   12/15/19   CCC   6,395,970   Clear Channel Communications,   9.000%   12/15/19   CCC   6,395,970   Clear Channel Communications,   9.000%   3/01/21   CCC   5,417,500   Cxpo Event Transco Inc., 144A   9.000%   6/15/21   Caa2   1,195,500   McGraw-Hill Global Education   1,000   Holdings, 144A   9.750%   4/01/21   BB   1,050,000   4/00   WMG Acquisition Group   11.500%   10/01/18   B   463,000   21,603   Total Media   20,657,036   Pharmaceuticals   1.1% (0.8% of Total Investments)   Valeant Pharmaceuticals   1,000   International, 144A   7.000%   10/01/20   B1   2,120,000   Valeant Pharmaceuticals   1,000   International, 144A   7.250%   7/15/22   B1   1,062,500   Road & Rail   0.3% (0.2% of Total Investments)   1,200   Avis Budget Car Rental   2.775%   5/15/14   B + 1,200,012   Semiconductors & Equipment   0.9% (0.6% of Total Investments)   2,050   Advanced Micro Devices, Inc.   7.750%   8/01/20   B   2,024,375   2,500   Advanced Micro Devices, Inc.   7.500%   8/15/22   B   2,425,000   Total Semiconductors & Equipment   4,449,375   Software   0.6% (0.4% of Total Investments)   1,875   Infor Us Inc.   11.500%   7/15/18   B   9,79,625   1,875   Infor Us Inc.   9,375%   4/01/19   B   2,095,311   2,725   Total Software   0.6% (0.4% of Total Investments)   1.000%   12/15/19   CCC   5,500   Software   5,65,000   Sof   | 1,00         | · · ·  |                  | 4/15/19         | B+      | 1,120,000                             |
| 1.00   |              | -  | estments)        |                 |         |                                       |
| Clear Channel Communications,   Inc.   S.500%   12/15/16   CCC-   2,880,000   Clear Channel Communications,   Inc.   9.000%   12/15/19   CCC+   6,395,970   Clear Channel Communications,   S.500   Inc.   9.000%   3/01/21   CCC+   5,417,500   Inc.   1,200   Expo Event Transco Inc., 144A   9.000%   6/15/21   Caa2   1,195,500   McGraw-Hill Global Education   1,000   Holdings, 144A   9.750%   4/01/21   BB   1,050,000   4/00   WMG Acquisition Group   11.500%   10/01/18   B   463,000   21,603   Total Media   20,657,036   Pharmaceuticals   1.1% (0.8% of Total Investments)   Valeant Pharmaceuticals   International, 144A   7.000%   10/01/20   B1   2,120,000   Valeant Pharmaceuticals   1,000   International, 144A   7.250%   7/15/22   B1   1,062,500   Valeant Pharmaceuticals   1,000   VPII Escrow Corporation, 144A   7.500%   7/15/21   B1   2,145,000   5,000   Total Pharmaceuticals   5,327,500   Road & Rail   0.3% (0.2% of Total Investments)   1,200   Avis Budget Car Rental   2.775%   5/15/14   B+   1,200,012   Semiconductors & Equipment   0.9% (0.6% of Total Investments)   2,050   Advanced Micro Devices, Inc.   7.750%   8/01/20   B   2,024,375   2,500   Advanced Micro Devices, Inc.   7.500%   8/15/22   B   2,425,000   Total Semiconductors & Equipment   5.500%   7/15/18   B-   979,625   1,875   Infor Us Inc.   9.375%   4/01/19   B-   2,095,311   2,725   Total Software   Specialty Retail   0.1% (0.1% of Total Investments)   Cents   Only   99Stores   11.000%   12/15/19   CCC+   565,000   Wireless Telecommunication Services   0.7% (0.5% of Total Investments)   FairPoint Communications Inc.,  | 0.40         | •  | 44.0000/         | 0/04/40         | 000     | 0.055.000                             |
| 3,600   Inc.   5.500%   12/15/16   CCC-   2,880,000   Clear Channel Communications,   9.000%   12/15/19   CCC+   6,395,970   Clear Channel Communications,   9.000%   3/01/21   CCC+   5,417,500   1,200   Expo Event Transco Inc., 144A   9.000%   6/15/21   Caa2   1,195,500   McGraw-Hill Global Education   1,000   Holdings, 144A   9.750%   4/01/21   BB   1,050,000   4/00   WMG Acquisition Group   11.500%   10/01/18   B   463,000   21,603   Total Media   20,657,036   Pharmaceuticals   1.1% (0.8% of Total Investments)   Valeant Pharmaceuticals   1.1% (0.8% of Total Investments)   Valeant Pharmaceuticals   1,000   International, 144A   7.250%   7/15/22   B1   1,062,500   VPII Escrow Corporation, 144A   7.250%   7/15/21   B1   2,145,000   5,000   Total Pharmaceuticals   5,327,500   Road & Rail   0.3% (0.2% of Total Investments)   1,200   Avis Budget Car Rental   2.775%   5/15/14   B+   1,200,012   Semiconductors & Equipment   0.9% (0.6% of Total Investments)   2,050   Advanced Micro Devices, Inc.   7.750%   8/01/20   B   2,024,375   2,500   Advanced Micro Devices, Inc.   7.500%   8/15/22   B   2,425,000   Total Semiconductors & Equipment   4,449,375   Software   0.6% (0.4% of Total Investments)   850   Infor Us Inc.   9,375%   4/01/19   B-   2,095,311   2,725   Total Software   Specialty Retail   0.1% (0.1% of Total Investments)   Cents   Only   99Stores   11.000%   12/15/19   CCC+   565,000   Wireless Telecommunication Services   0.7% (0.5% of Total Investments)   FairPoint Communications Inc.,   | 3,49         |  | 11.000%          | 8/01/16         | CCC-    | 3,255,066                             |
| Clear Channel Communications,   12/15/19   CCC   12/15/19   CCC   13/15/19   CCC   13/15/15/10   CCC   13/15/15/15/10   CCC   13/15/15/15/15/10   CCC   13/15/15/15/15/15/15/15/15/15/15/15/15/15/   | 0.00         |  | F F000/          | 10/15/10        | 000     | 0.000.000                             |
| Clear Channel Communications,   Clear Channel Channe   | 3,60         |  | 5.500%           | 12/15/16        | 000-    | 2,880,000                             |
| Clear Channel Communications,   1,200   Inc.   9.000%   3/01/21   CCC+   5,417,500   1,200   Expo Event Transco Inc., 144A   9.000%   6/15/21   Caa2   1,195,500   McGraw-Hill Global Education   1,000   Holdings, 144A   9.750%   4/01/21   BB   1,050,000   400   WMG Acquisition Group   11.500%   10/01/18   B   463,000   21,603   Total Media   20,657,036   Pharmaceuticals   1.1% (0.8% of Total Investments)   Valeant Pharmaceuticals   1,000   International, 144A   7.000%   10/01/20   B1   2,120,000   Valeant Pharmaceuticals   1,000   International, 144A   7.250%   7/15/22   B1   1,062,500   2,000   VPII Escrow Corporation, 144A   7.500%   7/15/21   B1   2,145,000   5,000   Total Pharmaceuticals   5,327,500   Road & Rail   0.3% (0.2% of Total Investments)   1,200   Avis Budget Car Rental   2.775%   5/15/14   B+   1,200,012   Semiconductors & Equipment   0.9% (0.6% of Total Investments)   2,050   Advanced Micro Devices, Inc.   7.750%   8/01/20   B   2,024,375   2,500   Advanced Micro Devices, Inc.   7.500%   8/15/22   B   2,425,000   Total Semiconductors & Infor Us Inc.   11.500%   7/15/18   B-   979,625   1,875   Infor Us Inc.   11.500%   7/15/18   B-   9.095,311   2,725   Total Software   0.1% (0.1% of Total Investments)   Cents   Only   995tores   11.000%   12/15/19   CCC+   565,000   Wireless Telecommunication Services   0.7% (0.5% of Total Investments)   FairPoint Communications Inc.,  | 0.44         | •  | 0.0000/          | 10/15/10        | 000     | 0.005.070                             |
| 5,500   Inc.   9.000%   3/01/21   CCC+   5,417,500     1,200   Expo Event Transco Inc., 144A   9.000%   6/15/21   Caa2   1,195,500     McGraw-Hill Global Education   1,000   Holdings, 144A   9.750%   4/01/21   BB   1,050,000     400   WMG Acquisition Group   11.500%   10/01/18   B   463,000     21,603   Total Media   20,657,036     Pharmaceuticals   1.1% (0.8% of Total Investments)   Valeant Pharmaceuticals     1,000   International, 144A   7.000%   10/01/20   B1   2,120,000     Valeant Pharmaceuticals   1,000   10/01/20   B1   2,120,000     Valeant Pharmaceuticals   1,000   10/01/20   B1   2,145,000     2,000   VPII Escrow Corporation, 144A   7.250%   7/15/22   B1   1,062,500     5,000   Total Pharmaceuticals   5,327,500     Road & Rail   0.3% (0.2% of Total Investments)     1,200   Avis Budget Car Rental   2.775%   5/15/14   B+   1,200,012     Semiconductors & Equipment   0.9% (0.6% of Total Investments)     2,050   Advanced Micro Devices, Inc.   7.750%   8/01/20   B   2,024,375     2,500   Advanced Micro Devices, Inc.   7.500%   8/15/22   B   2,425,000     Total Semiconductors & Equipment   4,449,375     Software   0.6% (0.4% of Total Investments)     850   Infor Us Inc.   11.500%   7/15/18   B-   979,625     1,875   Infor Us Inc.   11.500%   7/15/18   B-   979,625     1,875   Infor Us Inc.   1.500%   7/15/18   B-   979,625     1,875   Infor Us Inc.   1.500%   7/15/18   B-   979,625     1,875   Infor Us Inc.   1.500%   7/15/18   B-   979,625     1,875   Infor Us Inc.   9.375%   4/01/19   B-   2,095,311     2,725   Total Software   Specialty Retail   0.1% (0.1% of Total Investments)     Cents   Only   99stores   11.000%   12/15/19   CCC+   565,000     Wireless Telecommunications Services   0.7% (0.5% of Total Investments)     FairPoint Communications Inc.,   1.5000   1.5% of Total Investments  | 6,41         |  | 9.000%           | 12/15/19        | CCC+    | 6,395,970                             |
| 1,200 Expo Event Transco Inc., 144A 9.000% 6/15/21 Caa2 1,195,500 McGraw-Hill Global Education 1,000 Holdings, 144A 9.750% 4/01/21 BB 1,050,000 400 WMG Acquisition Group 11.500% 10/01/18 B 463,000 21,603 Total Media 20,657,036 Pharmaceuticals 1.1% (0.8% of Total Investments)  Valeant Pharmaceuticals 2,000 International, 144A 7.000% 10/01/20 B1 2,120,000 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,062,500 2,000 VPII Escrow Corporation, 144A 7.500% 7/15/21 B1 2,145,000 5,000 Total Pharmaceuticals 5,327,500 Road & Rail 0.3% (0.2% of Total Investments) 1,200 Avis Budget Car Rental 2.775% 5/15/14 B+ 1,200,012 Semiconductors & Equipment 0.9% (0.6% of Total Investments) 2,050 Advanced Micro Devices, Inc. 7.750% 8/01/20 B 2,024,375 2,500 Advanced Micro Devices, Inc. 7.500% 8/15/22 B 2,425,000 Total Semiconductors & Equipment 4,449,375 Software 0.6% (0.4% of Total Investments)  850 Infor Us Inc. 11.500% 7/15/18 B- 979,625 1,875 Infor Us Inc. 9.375% 4/01/19 B- 2,095,311 2,725 Total Software 0.10% (0.1% of Total Investments)  Cents Only 500 Wireless Telecommunication Services 0.7% (0.5% of Total Investments) FairPoint Communications Inc.,  | <b>5 5</b> 0 | •  | 0.0000/          | 0/04/04         | 000     | F 447 F00                             |
| McGraw-Hill Global Education   | •            |  |                  |                 |         | •                                     |
| 1,000  | 1,20         |  | 9.000%           | 6/15/21         | Caa2    | 1,195,500                             |
| WMG Acquisition Group  | 4 00         |  | 0.7500/          | 4/04/04         | DD      | 4 050 000                             |
| 21,603   Total Media   Pharmaceuticals   1.1% (0.8% of Total Investments)   Valeant Pharmaceuticals  | •            | •  |                  |                 |         |                                       |
| Pharmaceuticals  |              | The state of the s | 11.500%          | 10/01/18        | В       | · · · · · · · · · · · · · · · · · · · |
| Valeant Pharmaceuticals   2,000   International, 144A   7.000%   10/01/20   B1   2,120,000   Valeant Pharmaceuticals   1,000   International, 144A   7.250%   7/15/22   B1   1,062,500   2,000   VPII Escrow Corporation, 144A   7.500%   7/15/21   B1   2,145,000   5,000   Total Pharmaceuticals   5,327,500   Road & Rail   0.3% (0.2% of Total Investments)  | 21,60        |  | f Tatal Invastm  | onto)           |         | 20,057,036                            |
| 2,000   International, 144A  |              |  | n rotal investin | ents)           |         |                                       |
| Valeant Pharmaceuticals   1,000   International, 144A   7.250%   7/15/22   B1   1,062,500   2,000   VPII Escrow Corporation, 144A   7.500%   7/15/21   B1   2,145,000   5,000   Total Pharmaceuticals   5,327,500   Road & Rail   0.3% (0.2% of Total Investments)   1,200   Avis Budget Car Rental   2.775%   5/15/14   B+   1,200,012   Semiconductors & Equipment   0.9% (0.6% of Total Investments)   2,050   Advanced Micro Devices, Inc.   7.750%   8/01/20   B   2,024,375   2,500   Advanced Micro Devices, Inc.   7.500%   8/15/22   B   2,425,000   Total Semiconductors &   4,449,375   Software   0.6% (0.4% of Total Investments)   850   Infor Us Inc.   11.500%   7/15/18   B-   979,625   1,875   Infor Us Inc.   9.375%   4/01/19   B-   2,095,311   2,725   Total Software   0.1% (0.1% of Total Investments)   Specialty Retail   0.1% (0.1% of Total Investments)   Cents   Only   99Stores   11.000%   12/15/19   CCC+   565,000   Wireless Telecommunication Services   0.7% (0.5% of Total Investments)   FairPoint Communications Inc.,  | 2.00         |  | 7.0000/          | 10/01/20        | D1      | 2 120 000                             |
| 1,000 International, 144A 7.250% 7/15/22 B1 1,062,500 2,000 VPII Escrow Corporation, 144A 7.500% 7/15/21 B1 2,145,000 5,000 Total Pharmaceuticals 5,327,500 Road & Rail 0.3% (0.2% of Total Investments)  1,200 Avis Budget Car Rental 2.775% 5/15/14 B+ 1,200,012 Semiconductors & Equipment 0.9% (0.6% of Total Investments)  2,050 Advanced Micro Devices, Inc. 7.750% 8/01/20 B 2,024,375 2,500 Advanced Micro Devices, Inc. 7.500% 8/15/22 B 2,425,000 Total Semiconductors & Equipment 4,449,375 Software 0.6% (0.4% of Total Investments)  850 Infor Us Inc. 11.500% 7/15/18 B- 979,625 1,875 Infor Us Inc. 9.375% 4/01/19 B- 2,095,311 2,725 Total Software 0.1% (0.1% of Total Investments)  Cents Only 500 99Stores 11.000% 12/15/19 CCC+ 565,000 Wireless Telecommunication Services 0.7% (0.5% of Total Investments) FairPoint Communications Inc.,  | 2,00         |  | 7.000%           | 10/01/20        | ы       | 2,120,000                             |
| 2,000   VPII Escrow Corporation, 144A   7.500%   7/15/21   B1   2,145,000   5,000   Total Pharmaceuticals   5,327,500   Road & Rail   0.3% (0.2% of Total Investments)     1,200   Avis Budget Car Rental   2.775%   5/15/14   B+   1,200,012   Semiconductors & Equipment   0.9% (0.6% of Total Investments)     2,050   Advanced Micro Devices, Inc.   7.750%   8/01/20   B   2,024,375     2,500   Advanced Micro Devices, Inc.   7.500%   8/15/22   B   2,425,000   Total Semiconductors &     4,449,375   Software   0.6% (0.4% of Total Investments)     850   Infor Us Inc.   11.500%   7/15/18   B-   979,625     1,875   Infor Us Inc.   9.375%   4/01/19   B-   2,095,311     2,725   Total Software   3,074,936     Specialty Retail   0.1% (0.1% of Total Investments)     Cents   Only   99Stores   11.000%   12/15/19   CCC+   565,000     Wireless Telecommunication Services   0.7% (0.5% of Total Investments)     FairPoint Communications Inc.,   | 1 00         |  | 7.2500/          | 7/15/22         | D1      | 1 062 500                             |
| Total Pharmaceuticals   5,327,500  |              | •  |                  |                 |         |                                       |
| Road & Rail   0.3% (0.2% of Total Investments)   |              | •  | 7.500 /6         | 7/15/21         | ы       |                                       |
| 1,200       Avis Budget Car Rental       2.775%       5/15/14       B+       1,200,012         Semiconductors & Equipment       0.9% (0.6% of Total Investments)         2,050       Advanced Micro Devices, Inc.       7.750%       8/01/20       B       2,024,375         2,500       Advanced Micro Devices, Inc.       7.500%       8/15/22       B       2,425,000         Total Semiconductors &         4,550       Equipment       4,449,375         Software 0.6% (0.4% of Total Investments)         850       Infor Us Inc.       11.500%       7/15/18       B-       979,625         1,875       Infor Us Inc.       9.375%       4/01/19       B-       2,095,311         2,725       Total Software       3,074,936         Specialty Retail 0.1% (0.1% of Total Investments)         Cents Only         Only         500       99Stores       11.000%       12/15/19       CCC+       565,000         Wireless Telecommunication Services 0.7% (0.5% of Total Investments)         FairPoint Communications Inc.,   | 5,00         |  | al Investments)  |                 |         | 5,527,500                             |
| Semiconductors & Equipment   0.9% (0.6% of Total Investments)  | 1 20         | •  |                  |                 | R⊥      | 1 200 012                             |
| 2,050 Advanced Micro Devices, Inc. 7.750% 8/01/20 B 2,024,375 2,500 Advanced Micro Devices, Inc. 7.500% 8/15/22 B 2,425,000  Total Semiconductors & 2,449,375  Software 0.6% (0.4% of Total Investments)  850 Infor Us Inc. 11.500% 7/15/18 B-979,625 1,875 Infor Us Inc. 9.375% 4/01/19 B-2,095,311 2,725 Total Software 3,074,936  Specialty Retail 0.1% (0.1% of Total Investments)  Cents Only  500 99Stores 11.000% 12/15/19 CCC+ 565,000  Wireless Telecommunication Services 0.7% (0.5% of Total Investments)  FairPoint Communications Inc.,   | 1,20         |  |                  |                 |         | 1,200,012                             |
| 2,500 Advanced Micro Devices, Inc. 7.500% 8/15/22 B 2,425,000  Total Semiconductors & 4,449,375  Equipment 4,449,375  Software 0.6% (0.4% of Total Investments)  850 Infor Us Inc. 11.500% 7/15/18 B- 979,625  1,875 Infor Us Inc. 9.375% 4/01/19 B- 2,095,311  2,725 Total Software 3,074,936  Specialty Retail 0.1% (0.1% of Total Investments)  Cents Only  500 99Stores 11.000% 12/15/19 CCC+ 565,000  Wireless Telecommunication Services 0.7% (0.5% of Total Investments)  FairPoint Communications Inc.,  | 2 05         |  |                  |                 | _       | 2 024 375                             |
| Total Semiconductors &  4,550 Equipment  |              |  |                  |                 |         |                                       |
| 4,550 Equipment 4,449,375  Software 0.6% (0.4% of Total Investments)  850 Infor Us Inc. 11.500% 7/15/18 B- 979,625  1,875 Infor Us Inc. 9.375% 4/01/19 B- 2,095,311  2,725 Total Software 3,074,936  Specialty Retail 0.1% (0.1% of Total Investments)  Cents Only  500 99Stores 11.000% 12/15/19 CCC+ 565,000  Wireless Telecommunication Services 0.7% (0.5% of Total Investments)  FairPoint Communications Inc.,   | 2,00         | •  | 7.00070          | O/ 10/22        | D       | 2, 120,000                            |
| Software   0.6% (0.4% of Total Investments)  | 4 55         |  |                  |                 |         | 4 449 375                             |
| 850 Infor Us Inc. 11.500% 7/15/18 B- 979,625  1,875 Infor Us Inc. 9.375% 4/01/19 B- 2,095,311  2,725 Total Software 3,074,936  Specialty Retail 0.1% (0.1% of Total Investments)  Cents Only  500 99Stores 11.000% 12/15/19 CCC+ 565,000  Wireless Telecommunication Services 0.7% (0.5% of Total Investments)  FairPoint Communications Inc.,   | 1,00         |  | nvestments)      |                 |         | 1,110,070                             |
| 1,875 Infor Us Inc. 9.375% 4/01/19 B- 2,095,311 2,725 Total Software 3,074,936  Specialty Retail 0.1% (0.1% of Total Investments)  Cents Only 500 99Stores 11.000% 12/15/19 CCC+ 565,000  Wireless Telecommunication Services 0.7% (0.5% of Total Investments)  FairPoint Communications Inc.,   | 85           | •  |                  | 7/15/18         | B-      | 979 625                               |
| 2,725 Total Software 3,074,936  Specialty Retail 0.1% (0.1% of Total Investments)  Cents Only 500 99Stores 11.000% 12/15/19 CCC+ 565,000  Wireless Telecommunication Services 0.7% (0.5% of Total Investments) FairPoint Communications Inc.,  |              |  |                  |                 |         | •                                     |
| Specialty Retail 0.1% (0.1% of Total Investments)  Cents Only 500 99Stores 11.000% 12/15/19 CCC+ 565,000 Wireless Telecommunication Services 0.7% (0.5% of Total Investments) FairPoint Communications Inc.,   | •            |  | 0.07070          | ., 3 1, 10      | _       |                                       |
| Cents Only 500 99Stores 11.000% 12/15/19 CCC+ 565,000 Wireless Telecommunication Services 0.7% (0.5% of Total Investments) FairPoint Communications Inc.,  | _,, _        |  | Total Investme   | nts)            |         | 3,5. 1,000                            |
| Only 500 99Stores 11.000% 12/15/19 CCC+ 565,000 Wireless Telecommunication Services 0.7% (0.5% of Total Investments) FairPoint Communications Inc.,  |              | • •  | Total invocanio  |                 |         |                                       |
| 500 99Stores 11.000% 12/15/19 CCC+ 565,000  Wireless Telecommunication Services 0.7% (0.5% of Total Investments)  FairPoint Communications Inc.,   |              |  |                  |                 |         |                                       |
| Wireless Telecommunication Services 0.7% (0.5% of Total Investments) FairPoint Communications Inc.,  | 50           | •  | 11.000%          | 12/15/19        | CCC+    | 565,000                               |
| FairPoint Communications Inc.,   |              |  |                  |                 |         |                                       |
| ·  |              |  |                  | J.5 / J J I I O |         | ····•/                                |
|  | 75           | -  | 8.750%           | 8/15/19         | В       | 757,500                               |

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

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Nuveen Floating Rate Income Opportunity Fund (continued)

Portfolio of Investments July 31, 2013

| rincipal<br>mount |  |                  |                     | Ratings   |               |
|-------------------|--|------------------|---------------------|-----------|---------------|
| (000)             | Description (1)  | Coupon           | Maturity            | (3)       | Value         |
| ,                 | Asset-Backed Securities BlueMountain Collateralized Loan Obligation, Series 2012 |                  | of Total Inves      |           |               |
| \$<br>800         | 2A E14   | 5.374%           | 11/20/24            | BB        | \$<br>742,803 |
| 0.500             | BlueMountain Collateralized Loan Obligations Limited                             | F 7000/          | 7/00/00             | <b>DD</b> | 0.400.400     |
| 2,500             | 2012-1A, 144A Carlyle Global Market Strategies, Collateralized Loan Obligations, | 5.766%           | 7/20/23             | BB        | 2,402,100     |
| 1,250             | Series 2013-3A, 144A   | 4.870%           | 7/15/25             | BB        | 1,131,618     |
| 500               | Dryden Senior Loan<br>2013-26A E, 144A   | 4.768%           | 7/15/25             | BB        | 442,467       |
| 1,500             | Flatiron Collateralized<br>Loan Obligation<br>Limited, Series 2011-1A            | 4.668%           | 1/15/23             | BB        | 1,346,506     |
| 1,500             | Fraser Sullivan Collateralized Loan Obligations Limited, Series 2011-6A, 144A    | 5.773%           | 11/22/22            | BB        | 1,430,095     |
| 250               | ING Investment Management, Collateralized Loan Obligation, 2013-1A D,            | 5.310%           | 4/15/24             | BB        | 226,028       |
|                   | LCM Limited Partnership, Collateralized Loan                                     |                  |                     |           | ·             |
| 2,000             | Obligations, 144A<br>LCM Limited<br>Partnership,<br>Collateralized Loan          | 6.018%           | 4/15/22             | BB        | 1,953,504     |
| 1,500             | Obligations<br>LCM Limited   | 5.416%           | 4/19/22             | BB        | 1,396,782     |
|                   | Partnership Series   |                  |                     |           |               |
| 1,800<br>1,500    | 2012A, 144A<br>Madison Park Funding  | 6.016%<br>5.616% | 10/19/22<br>4/22/22 | BB<br>BB  | 1,739,162     |
| 1,500             | Limited, Collateralized  | J.010%           | 4/22/22             | DD        | 1,427,438     |

|                     | Loan Obligations,                            |              |                |          |               |
|---------------------|--|--------------|----------------|----------|---------------|
|                     | Series 2012-8A, 144A<br>Madison Park Funding |              |                |          |               |
|                     | Limited, Collateralized                      |              |                |          |               |
|                     | Loan Obligations,                            |              |                |          |               |
| 1,000               | Series 2012-8A, 144A                         | 4.616%       | 4/22/22        | BBB      | 992,486       |
|                     | North End CLO Limited,<br>Loan Pool, 144A,   |              |                |          |               |
| 500                 | WI/DD (8)                                    | 1.000%       | 7/17/25        | N/R      | 442,600       |
|                     | Oak Hill Ćredit Partners                     |              |                |          | ,             |
|                     | IV Limited,                                  |              |                |          |               |
|                     | Collateralized Loan                          |              |                |          |               |
| 2,000               | Obligation<br>Series 2012-6A                 | 5.775%       | 5/15/23        | BB       | 1,911,588     |
| 2,000               | Oak Hill Credit                              | 3.77376      | 3/13/23        | 00       | 1,511,500     |
|                     | Partners, Series                             |              |                |          |               |
| 2,240               | 2012-7A                                      | 5.274%       | 11/20/23       | BB       | 2,065,484     |
|                     | Race Point                                   |              |                |          |               |
|                     | Collateralized Loan Obligations, Series      |              |                |          |               |
| 1,000               | 2011-5A, 144A                                | 6.773%       | 12/15/22       | BB       | 999,853       |
| ,                   | Race Point                                   |              |                |          |               |
|                     | Collateralized Loan                          |              |                |          |               |
| 0.000               | Obligations, Series                          | E 7740/      | E/04/00        | DD       | 1 000 170     |
| 2,000               | 2012-6A, 144A<br>Race Point                  | 5.774%       | 5/24/23        | BB       | 1,926,172     |
|                     | Collateralized Loan                          |              |                |          |               |
|                     | Obligations, Series                          |              |                |          |               |
| 2,000               | 2012-7A, 144A                                | 5.275%       | 11/08/24       | BB-      | 1,841,456     |
|                     | Total Asset-Backed Securities (cost          |              |                |          |               |
| \$ 25,840           | \$22,546,536)                                |              |                |          | 24,418,142    |
| <b>4</b> =5,615     | Total Long-Term                              |              |                |          | _ 1, 110, 11  |
|                     | Investments (cost                            |              |                |          |               |
| Duinainal           | \$657,257,960)                               |              |                |          | 666,183,652   |
| Principal<br>Amount |  |              |                |          |               |
| (000)               | Description (1)                              | Coupon       | Maturity       |          | Value         |
|                     | <b>Short-Term Investments</b>                | 7.2% (4.9% ( | of Total Inves | stments) |               |
| \$ 34,586           | Repurchase Agreement                         | 0.010%       |                |          | \$ 34,585,583 |
|                     | with Fixed Income Clearing Corporation,      |              |                |          |               |
|                     | dated  |              |                |          |               |
|                     | 7/31/13, repurchase                          |              |                |          |               |
|                     | price \$34,585,593,                          |              |                |          |               |
|                     | collateralized by                            |              |                |          |               |
|                     | \$29,400,000<br>U.S. Treasury Bonds,         |              | 8/01/13        |          |               |
|                     | 7.250%, due 5/15/16,                         |              | 5,51,10        |          |               |
|                     | value \$35,280,000                           |              |                |          |               |
|                     |  |              |                |          | 34,585,583    |

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

Investments in Derivatives as of July 31, 2013

#### **Interest Rate Swaps outstanding:**

|     |                    | Fund<br>Pay/Receiv <b>€</b> loating |                  |               |                         | Fixed<br>Rate                     | Unrealized     |
|-----|--------------------|-------------------------------------|------------------|---------------|-------------------------|-----------------------------------|----------------|
| Cou | nterparty          | Notional<br>Amount                  | Floating<br>Rate | Rate<br>Index | Fixed Rate (Annualized) | Paymeritermination Frequency Date |                |
| Go  | oldman             |                                     |                  | 1-Month       | ,                       | •                                 | , ,            |
| Sa  | achs               | \$29,317,500                        | Receive          | USD-LIBC      | OR 1.300%               | Monthly 4/20/14                   | \$ (236,519)   |
| Mo  | organ              |                                     |                  | 1-Month       |                         |                                   |                |
| Sta | anley              | 29,317,500                          | Receive          | USD-LIBC      | OR 2.201                | Monthly 4/20/16                   | (1,307,616)    |
|     |                    | \$58,635,000                        |                  |               |                         |                                   | \$ (1,544,135) |
|     | Nuveen Investments |                                     |                  |               |                         |                                   |                |
|     |                    |                                     |                  |               | 50                      |                                   |                |

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (3) Ratings (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan.

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
  - (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurments for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
  - (9) Borrowings as a percentage of Total Investments is 28.8%.
- (10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

- (11) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
  - DD1 Portion of investment purchased on a delayed delivery basis.
  - WI/DD Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

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

See accompanying notes to financial statements.

Nuveen Investments

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JSD

# Nuveen Short Duration Credit Opportunities Fund

#### Portfolio of Investments

July 31, 2013

| Principal<br>Amount                              |       |  |                | Maturity | Ratings |            |
|--|-------|--|----------------|----------|---------|------------|
| -  | (000) | Description (1)                              | Coupon         | (2)      | (3)     | Value      |
|  | , ,   | of Total Investi                             | ments) (4)     |          |         |            |
|  |       | , , ,  |                |          |         |            |
| \$   | 810   | Beechcraft Holdings LLC,<br>Exit Term Loan B | 5.750%         | 2/15/20  | BB-     | \$ 816,101 |
| Ψ  | 010   | Sequa Corporation, Term                      | 0.70070        | 2/10/20  | 55      | φ 010,101  |
|  | 1,244 | Loan B                                       | 5.250%         | 6/19/17  | B1      | 1,260,852  |
|  | ,     | Total Aerospace &                            |                |          |         | , ,        |
|  | 2,054 | Defense                                      |                |          |         | 2,076,953  |
|  |       | Airlines 4.1% (2.9% of To                    | otal Investmen | ts)      |         |            |
|  |       | American Airlines, Inc.,                     |                |          |         |            |
|  | 1,000 | Exit Term Loan, WI/DD                        | TBD            | TBD      | Baa2    | 995,000    |
|  | 3,184 | Delta Air Lines, Inc., Term<br>Loan B1       | 4.000%         | 10/18/18 | Ba1     | 3,201,340  |
|  | 5,104 | Delta Air Lines, Inc., Term                  | 4.000 /6       | 10/10/10 | Dai     | 3,201,340  |
|  | 995   | Loan B2                                      | 3.250%         | 4/18/16  | Ba1     | 1,001,716  |
|  |       | Delta Air Lines, Inc., Term                  |                |          |         |            |
|  | 1,960 | Loan B                                       | 4.250%         | 4/20/17  | Ba1     | 1,979,110  |
|  |       | US Airways, Inc., Term                       |                |          | _       |            |
|  | 1,000 | Loan B1                                      | 4.250%         | 5/23/19  | B+      | 1,001,625  |
|  | 8,139 | Total Airlines                               | /a /a/ / = . ! |          |         | 8,178,791  |
| Auto Components 0.6% (0.4% of Total Investments) |       |  |                |          |         |            |
|  | 985   | Allison Transmission,<br>Inc., Term Loan B3  | 4.250%         | 8/23/19  | BB-     | 995,142    |
|  | 300   | Schaeffler AG, Term                          | 4.230 /6       | 0/20/19  | DD-     | 990,142    |
|  | 170   | Loan C                                       | 4.250%         | 1/27/17  | B+      | 171,221    |
|  | 1,155 |  |                |          |         | , i        |