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

#### **UNITED STATES**

### SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

### **FORM N-CSR**

# CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-09571

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

Nuveen Investments

333 West Wacker Drive

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

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

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

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

Date of fiscal year July 31 end:

Date of reporting period: January 31, 2014

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

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

# ITEM 1. REPORTS TO SHAREHOLDERS

Closed-End Funds
Nuveen Investments
Closed-End Funds
Semi-Annual Report January 31, 2014
NSL
Nuveen Senior Income Fund
JFR
Nuveen Floating Rate Income Fund
JRO
Nuveen Floating Rate Income Opportunity Fund
JSD
Nuveen Short Duration Credit Opportunities Fund
JQC
Nuveen Credit Strategies Income Fund

# **Life is Complex**

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# Table

# of Contents

Chairman's Letter to Shareholders	4
Portfolio Managers' Comments	5
Fund Leverage	8
Common Share Information	9
Risk Consideration	11
Performance Overviews and Holding Summaries	14
Shareholder Meeting Report	24
Portfolios of Investments	25
Statement of Assets and Liabilities	77
Statement of Operations	78
Statement of Changes in Net Assets	79
Statement of Cash Flows	82
Financial Highlights	84
Notes to Financial Statements	91
Additional Fund Information	108
Glossary of Terms Used in this Report	109
Reinvest Automatically, Easily and Conveniently	110
Nuveen Investments	
3	

#### **Chairman's Letter**

#### to Shareholders

### Dear Shareholders,

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

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

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

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

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

Sincerely,

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

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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)

Nuveen Credit Strategies Income Fund (JQC)

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

# What strategies were used to manage the Funds during the six-month reporting period ended January 31, 2014? How did these strategies influence performance?

NSL, JFR and JRO have similar investment objectives and strategies. Each Fund is designed to seek a high level of current income by primarily investing in a portfolio of adjustable rate, senior secured corporate loans. The Funds also may invest in unsecured senior loans, other debt securities, equity securities and warrants acquired in connection with an investment in senior loans. A significant portion of each Fund's assets may be invested in instruments that, at the time of investment, are rated below investment grade or are unrated but judged by Symphony to be of comparable quality.

JSD seeks to provide current income and the potential for capital appreciation. The Fund invests primarily in a blended portfolio of below investment grade adjustable rate corporate debt instruments, including senior secured loans, second lien loans and other adjustable rate corporate debt instruments. The Fund may also make limited tactical investments in other types of debt instruments and may enter into tactical short positions consisting of primarily high yield debt. The Fund maintains a portfolio with an average duration that does not exceed two years.

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

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

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

Certain statements in this report are forward-looking statements. Discussions of specific investments are for illustration only and are not intended as recommendations of individual

investments. The forward-looking statements and other views expressed herein are those of the portfolio managers as of the date of this report. Actual future results or occurrences may differ significantly from those anticipated in any forward-looking statements and the views expressed herein are subject to change at any time, due to numerous market and other factors. The Funds disclaim any obligation to update publicly or revise any forward-looking statements or views expressed herein.

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

# Portfolio Managers' Comments (continued)

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

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

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

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

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

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

JQC maintained exposure to senior loans during the reporting period, while tactically allocating between high yield corporate bonds and equity securities. Exposure consisted of mainly U.S. issuers, and was focused on companies that, in general, had high levels of tangible assets, predictable revenue streams, significant market share within their respective industries and positive free cash flow. Selectively, the Fund had exposure to companies with above average leverage

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

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

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#### **Fund**

### Leverage

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

One important factor impacting the returns of the Funds relative to their benchmarks was the Funds' use of leverage through the use of bank borrowings. The Funds use leverage because our research has shown that, over time, leveraging provides opportunities for additional income and total return for common shareholders. However, use of leverage also can expose common shareholders to additional volatility. For example, as the prices of securities held by a Fund decline, the negative impact of these valuation changes on common share NAV and common shareholder total return is magnified by the use of leverage. Conversely, leverage may enhance common share returns during periods when the prices of securities held by a Fund generally are rising. The Funds' use of leverage had a positive impact on performance during this reporting period.

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

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

	NSL	JFR	JRO	JSD	JQC
Effective Leverage*	34.97%	34.92%	34.78%	29.91%	28.69%
Regulatory					
Leverage*	34.97%	34.92%	34.78%	29.91%	28.69%

<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.

### THE FUNDS' REGULATORY LEVERAGE

### Bank Borrowings

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

NSL	JFR	JRO	JSD	JQC	
Bank					
Borrowing \$99,000,000	\$237,200,000	\$163,900,000	\$85,000,000	\$561,000,000	
Refer to Notes to Financial Statements, Note 9 Borrowing Arrangements for further details.					

#### Variable Rate Term Preferred Shares

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

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

	NSL	JFR	JRO
VRTP Shares, at liquidation			

value \$58,000,000 \$139,000,000 \$98,000,000

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

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#### **Common Share**

#### Information

Current
Distribution
Rate\*\*

#### **DISTRIBUTION INFORMATION**

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

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

**Per Common Share Amounts** 

6.40%

7.33%

#### **Ex-Distribution Date** JFR **JRO JSD** JQC NSL August 2013 \$0.0410 \$0.0700 \$0.0730 \$0.1260 \$0.0620 September 0.0390 0.0670 0.0690 0.1220 0.0580 October 0.1220 0.0390 0.0670 0.0690 0.0580 November 0.0390 0.0670 0.0690 0.1220 0.0580 0.0545 December 0.0360 0.0615 0.0645 0.1140 January 2014 0.0545 0.0360 0.0615 0.0645 0.1140 Short-Term Capital Gain\* \$0.0729 Long-Term Capital Gain\* \$0.2540

6.03%

6.12%

During certain periods, each Fund may pay dividends at a rate that may be more or less than the amount of net investment income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it holds the excess in reserve as undistributed net investment income (UNII) as part of the Fund's NAV. Conversely, if a Fund has cumulatively paid dividends in excess of earnings, the excess constitutes negative UNII that is likewise reflected in the Fund's NAV. Each Fund will, over time, pay all of its net investment income as dividends to shareholders. As of January 31, 2014, all five Funds had positive UNII balances, based upon our best estimate, for tax purposes and negative UNII balances for financial reporting purposes.

#### **COMMON SHARE REPURCHASES**

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

6.88%

<sup>\*</sup> Distribution paid in December 2013.

<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.

approximately 10% of their outstanding common shares.

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

	NSL	JFR	JRO	JSD	JQC
Common Shares					
Cumulatively					
Repurchased and					
Retired		147,593	19,400		4,315,092
Common Shares					
Authorized for					
Repurchase	3,865,000	5,515,000	3,850,000	1,010,000	13,625,000
During the current report	ting period, the	Funds did not re	purchase any of	their outstanding	common shares.

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# **Common Share Information** (continued)

### **COMMON SHARE EQUITY SHELF PROGRAMS**

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

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

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

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

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

#### OTHER COMMON SHARE INFORMATION

As of January 31, 2014, and during the current reporting period, the Funds' common share prices were trading at a premium/(discount) to their common share NAVs as shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Common Share NAV	\$ 7.56	\$ 12.71	\$12.76	\$ 19.73	\$10.23
Common Share Price	\$ 7.16	\$ 12.06	\$12.10	\$ 18.67	\$ 9.50
Premium/(Discount) to NAV	(5.29)%	(5.11)%	(5.17)%	(5.37)%	(7.14)%
6-Month Average					
Premium/(Discount) to NAV	(4.89)%	(4.37)% Nuveen Investments 10	(3.24)%	(4.82)%	(6.13)%

### Risk

#### **Considerations**

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

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

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

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

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

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

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

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

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

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

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

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

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#### **Risk Considerations** (continued)

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

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

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

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

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

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### **NSL**

### **Nuveen Senior Income Fund**

### Performance Overview and Holding Summaries as of January 31, 2014

### Average Annual Total Returns as of January 31, 2014

	Cumulative	4.34	Average Annual	40.14
	6-Month	1-Year	5-Year	10-Year
NSL at Common Share				
NAV	4.50%	9.59%	24.17%	6.96%
NSL at Common Share				
Price	(0.76)%	(1.72)%	24.13%	5.31%
Barclays U.S. Aggregate				
Bond Index	1.78%	0.12%	4.93%	4.62%
CSFB Leveraged Loan				
Index	2.88%	5.72%	12.40%	5.03%

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

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

Nuveen Investments

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

### **Fund Allocation**

# (% of net assets)

Variable Rate Senior Loan Interests	126.3%
Corporate Bonds	18.7%
Short-Term Investments	10.1%
Common Stocks	2.5%
Convertible Bonds	0.3%
Preferred Shares	(19.9)%
Borrowings	(33.9)%
Other Assets Less Liabilities	(4.1)%
Top Five Issuers <sup>1</sup>	,

# (% of total long-term investments)

Tribune Company	4.0%
Clear Channel Communications, Inc.	3.6%
Valeant Pharmaceuticals	
International, Inc.	3.3%
Dell, Inc.	2.1%
Federal-Mogul Corporation	1.9%
Portfolio Composition <sup>1</sup>	

# (% of total investments)

Media	13.7%
Health Care Providers & Services	7.9%
Pharmaceuticals	7.0%
Software	6.8%
Oil, Gas & Consumable Fuels	5.3%
Hotels, Restaurants & Leisure	5.1%
Food Products	4.2%
Diversified Consumer Services	3.8%
Food & Staples Retailing	2.7%
Health Care Equipment & Supplies	2.4%
Computers & Peripherals	2.2%
Wireless Telecommunication Services	2.2%
Internet Software & Services	2.2%
Airlines	2.2%
Diversified Financial Services	2.1%
Commercial Services & Supplies	2.1%
Semiconductors & Equipment	2.0%
Short-Term Investments	6.4%
Other Industries	19.7%
Credit Quality <sup>1,2</sup>	

Credit Quality 1,2

### (% of total investments)

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

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

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

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**JFR** 

# **Nuveen Floating Rate Income Fund**

### Performance Overview and Holding Summaries as of January 31, 2014

### Average Annual Total Returns as of January 31, 2014

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

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

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

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

### **Fund Allocation**

# (% of net assets)

Variable Rate Senior Loan Interests	119.5%
Corporate Bonds	18.2%
Short-Term Investments	10.5%
Asset-Backed Securities	5.8%
Common Stocks	3.3%
Investment Companies	1.8%
Convertible Bonds	0.3%
Preferred Shares	(19.8)%
Borrowings	(33.8)%
Other Assets Less Liabilities  Top Five Issuers <sup>2</sup>	(5.8)%

#### Top Five Issuers

# (% of total long-term investments)

3.7%
3.1%
2.4%
1.7%
1.7%

# Portfolio Composition<sup>2</sup>

# (% of total investments)

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

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

### (% of total investments)

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

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**JRO** 

# **Nuveen Floating Rate Income Opportunity Fund**

### Performance Overview and Holding Summaries as of January 31, 2014

### Average Annual Total Returns as of January 31, 2014

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

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

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

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

### **Fund Allocation**

# (% of net assets)

Variable Rate Senior Loan Interests	119.5%
Corporate Bonds	20.7%
Short-Term Investments	9.4%
Asset-Backed Securities	5.6%
Common Stocks	3.5%
Convertible Bonds	0.3%
Preferred Shares	(20.0)%
Borrowings	(33.4)%
Other Assets Less Liabilities	(5.6)%
Ton Five Issuers <sup>2</sup>	,

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

# (% of total long-term investments)

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

# Portfolio Composition<sup>2</sup>

# (% of total investments)

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

Other Industries 19.5%

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

### (% of total investments)

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

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### **JSD**

### **Nuveen Short Duration Credit Opportunities Fund**

### Performance Overview and Holding Summaries as of January 31, 2014

### Average Annual Total Returns as of January 31, 2014

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

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

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

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

### **Fund Allocation**

# (% of net assets)

Variable Rate Senior Loan Interests	118.7%
Corporate Bonds	20.5%
Short-Term Investments	3.8%
Borrowings	(42.7)%
Other Assets Less Liabilities	(0.3)%
Top Five Issuers <sup>2</sup>	
(% of total long-term investments)	
Clear Channel Communications, Inc.	3.2%
Valeant Pharmaceuticals	
International, Inc.	2.9%
Delta Air Lines, Inc.	2.2%
Dell, Inc.	1.8%
Onex Carestream Finance LP	1.6%
Portfolio Composition <sup>2</sup>	
·	
(% of total investments)	
Health Care Providers & Services	9.4%
Media	9.1%
Software	8.7%
Pharmaceuticals	8.5%
Oil, Gas & Consumable Fuels	6.9%
Internet Software & Services	5.6%
Hotels, Restaurants & Leisure	4.5%
Diversified Consumer Services	4.2%
Wireless Telecommunication Services	3.5%
Health Care Equipment & Supplies	3.4%
Food Products	2.9%
Airlines	2.9%
Food & Staples Retailing	2.7%
Commercial Services & Supplies	2.5%
Diversified Financial Services	2.2%
Computers & Peripherals	2.0%
Short-Term Investments	2.6%
Other Industries	18.4%
Credit Quality <sup>2,3</sup>	
(% of total investments)	
BBB	2.0%
טטט	2.0%

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

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Nuveen Investments

#### **JQC**

#### **Nuveen Credit Strategies Income Fund**

#### Performance Overview and Holding Summaries as of January 31, 2014

#### Average Annual Total Returns as of January 31, 2014

	Cumulative		Average Annual	
	6-Month	1-Year	5-Year	10-Year
JQC at Common Share				
NAV	4.67%	9.57%	21.64%	4.46%
JQC at Common Share				
Price	(1.81)%	0.98%	25.92%	4.89%
CSFB Leveraged Loan				
Index	2.88%	5.72%	12.40%	5.03%

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

Nuveen Investments

22

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

#### **Fund Allocation**

#### (% of net assets)

Variable Rate Senior Loan Interests	97.6%
Corporate Bonds	29.2%
Common Stocks	8.2%
Short-Term Investments	2.9%
Convertible Bonds	1.1%
Borrowings	(40.2)%
Other Assets Less Liabilities	1.2%
Ton Five leguero1	

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

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

Kinetic Concepts, Inc.	2.8%
Clear Channel Communications, Inc.	2.5%
WideOpenWest Finance LLC	2.4%
Delta Air Lines, Inc.	2.3%
iStar Financial, Inc.	2.1%
Portfolio Composition <sup>1</sup>	

### (% of total investments)

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

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

#### (% of total investments)

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

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Nuveen Investments

#### Shareholder

### **Meeting Report**

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

	NSL Common	JFR Common	JRO Common	JSD Common
Approval of the	Shares he Board Members	Shares	Shares	Shares
as follows:	ne board members	was reactieu		
William C. Hur	nter			
For	33,533,903	46,939,063	32,956,437	8,679,939
Withhold	742,590	1,137,631	788,811	177,192
Total	34,276,493	48,076,694	33,745,248	8,857,131
Judith M. Stoc	kdale			
For	33,483,405	46,834,802	32,845,976	8,666,712
Withhold	793,088	1,241,892	899,272	190,419
Total	34,276,493	48,076,694	33,745,248	8,857,131
Carole E. Stor	ne			
For	33,491,887	46,847,832	32,900,424	8,676,345
Withhold	784,606	1,228,862	844,824	180,786
Total	34,276,493	48,076,694	33,745,248	8,857,131
Virginia L. Stri	nger			
For	33,466,105	46,817,106	32,914,904	8,676,143
Withhold	810,388	1,259,588	830,344	180,988
Total	34,276,493	48,076,694	33,745,248	8,857,131
		Nuveen Inves 24	tments	

NSL
Nuveen Senior Income Fund

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

Pr	incipal			Maturity	Ratings	
Amo	ount (000)	Description (1)	Coupon	(2)	(3)	Value
		LONG-TERM INVESTMEN				•
		VARIABLE RATE SENIOR	R LOAN INTER	RESTS 126.3	3% (80.0% of 1	Total Investments)
		(4)	FO/ <b>/O 2</b> 0/ of T	Fotol Investme	\	
		Aerospace & Defense Osequa Corporation,	0.5% (0.3% of 1	ı otal investm	ents)	
\$	1,485	Term Loan B	5.250%	6/19/17	В	\$ 1,466,066
Ψ	1,400	Airlines 3.4% (2.2% of 1				ψ 1,400,000
		American Airlines, Inc.,	otal investine	1110)		
	2,488	Term Loan	3.750%	6/27/19	Ba2	2,511,599
	,	Delta Air Lines, Inc.,				, ,
	3,955	Term Loan B1	4.000%	10/18/18	Ba1	3,981,144
		Delta Air Lines, Inc.,				
	990	Term Loan B2	3.250%	4/18/16	Ba1	996,085
		US Airways, Inc., Term		_,_,		
	2,500	Loan B1	3.500%	5/23/19	Ba2	2,516,875
	9,933	Total Airlines	/4 00/ of Total	.	-1	10,005,703
		<b>Auto Components</b> 2.8% Federal-Mogul	6 (1.8% of Tota	ai investments	5)	
		Corporation, Tranche				
	5,433	B, Term Loan, DD1	2.108%	12/29/14	B1	5,405,468
	0,100	Federal-Mogul	2.10070	12/20/11		0,100,100
		Corporation, Tranche				
	2,756	C, Term Loan, DD1	2.108%	12/28/15	B1	2,742,322
		Total Auto				
	8,189	Components				8,147,790
			4% of Total In	vestments)		
	. 7.5	Grifols, Inc., Term	4.0500/	0/04/47	<b>D</b> 4	4 700 040
	1,745	Loan Duadanta 0.5%	4.250%	6/01/17	Ba1	1,760,343
		<b>Building Products 0.5%</b> Quikrete Holdings,	0.3% OT 10ta	ıı investments	5)	
		Inc., Term Loan, First				
	1,496	Lien	4.000%	9/28/20	B+	1,511,362
	1,100	Capital Markets 1.6% (1				1,011,002
		American Capital,		,		
		LTD., Term Loan, First				
	661	Lien	4.000%	8/22/16	BB	665,648
		Guggenheim Partners				
	1,496	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,516,349
	2,468	Walter Investment	4.750%	12/18/20	B+	2,489,734
		Management				
		Corporation, Tranche				

B, Term Loan, First Lien 4,625 **Total Capital Markets** 4,671,731 Chemicals 1.7% (1.1% of Total Investments) Ineos US Finance LLC, Term Loan, First 4.000% 5/04/18 BB 1,898,839 1,886 Lien PQ Corporation, Term 990 Loan, First Lien B+ 4.500% 8/07/17 1,000,165 Univar, Inc., Term 1,435 Loan 5.000% 6/30/17 B+ 1,429,407 W.R Grace & Co., Delayed Draw, Term 197 Loan, WI/DD TBD TBD BBB 198,438 W.R Grace & Co., Exit 553 Term Loan, WI/DD **TBD TBD** BBB 555,625 **Total Chemicals** 5,082,474 5.061 Commercial Services & Supplies 2.7% (1.7% of Total Investments) Aramark Corporation, Term Loan, Tranche D 2,500 4.000% 9/09/19 BBB 2,518,738 CCS Income Trust, 997 Term Loan, First Lien В 6.250% 5/12/18 1,006,115 Education Management LLC, Tranche C2, Term 750 Loan, WI/DD **TBD TBD** В 720,750 Harland Clarke Holdings Corporation, Term Loan B3 3,016 7.000% 5/22/18 B+ 3,057,351 HMH Holdings, Inc., 491 Term Loan, First Lien 4.250% 5/14/18 B1 494,934 Vertrue Inc., Term 32 Loan, First Lien 15.000% 2/04/18 N/R 32,384 **Total Commercial** 7,786 Services & Supplies 7,830,272 Communications Equipment 2.3% (1.4% of Total Investments) Alcatel-Lucent, Inc., 1,733 Term Loan C B+ 5.750% 1/30/19 1,752,618 Avaya, Inc., Term Loan B3, DD1 3,243 4.736% 10/26/17 B1 3,174,268 Level 3 Financing, Inc., Term Loan, Tranche BB 1,667 **B**3 4.000% 8/01/19 1,679,688 **Total Communications** 6,643 Equipment 6,606,574 Nuveen Investments

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

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
, ,	Computers & Peripherals		6 of Total Inve		
	Dell, Inc., Term Loan	,		•	
\$ 8,978	В	4.500%	4/29/20	BB+	\$ 8,949,915
	SunGard Data				
	Systems, Inc., Term				
1,188	Loan D	4.500%	1/31/20	BB	1,195,420
	Total Computers &				
10,166	Peripherals				10,145,335
	Containers & Packaging	0.7% (0.4%	of Total Inves	tments)	
	Berry Plastics Holding				
2,000	Corporation, Term Loan E	3.750%	1/06/21	B+	2,003,036
2,000	Distributors 1.5% (1.0%			D+	2,000,000
	HD Supply, Inc., Term	or rotal live	Stillelits)		
4,476	Loan B	4.500%	10/12/17	B+	4,515,236
., •	Diversified Consumer Ser				
	Cengage Learning		•		,
	Acquisitions, Inc.,				
2,680	Term Loan, (5)	4.750%	7/03/14	D	2,461,132
	Ceridian Corporation,				
	New Replacement				
1,574	Term Loan	4.408%	8/14/15	B1	1,584,770
	Hilton Hotels				
7 105	Corporation, Term	0.7500/	10/05/00	DD	7 104 107
7,105	Loan B2 Laureate Education,	3.750%	10/25/20	BB	7,164,187
2,441	Inc., Term Loan B	5.000%	6/15/18	B1	2,435,220
۷, ۳۳۱	Pinnacle	3.00076	0/13/10	ы	2,400,220
	Entertainment, Term				
995	Loan B2	3.750%	8/13/20	BB+	1,003,084
	Spotless Holdings,				, ,
	SAS, Term Loan, First				
1,995	Lien	5.000%	10/02/18	B1	2,027,419
	Total Diversified				
16,790	Consumer Services				16,675,812
	Diversified Financial Servi	ices 3.4% (	(2.1% of Total	Investments)	
	Home Loan Servicing				
1 000	Solutions, Ltd., Term	4 E009/	6/06/00	DD	0.000 501
1,990	Loan B Ocwen Financial	4.500%	6/26/20	BB	2,023,581
	Corporation, Term				
1,985	Loan B	5.000%	2/15/18	B+	2,009,193
1,000	RPI Finance Trust,	0.00070	2,10,10	5,	2,000,100
1,812	Term Loan B3	3.250%	11/09/18	Baa2	1,825,246
3,946		4.750%	4/01/19	B1	3,982,605
,					, ,

	W. 1 0 W				
	WideOpenWest				
	Finance LLC, Term				
	Loan B, DD1				
	Total Diversified				
9,733	Financial Services				9,840,625
	Diversified Other 0.2% (0	0.1% of Tota	I Investment	s)	
	Rexnord LLC, Term			•	
506	Loan B	4.000%	8/21/20	B+	509,162
	Electronic Equipment & In				
	SMART Modular		010 /0 (011 /0		, sui i i i i i i i i i i i i i i i i i i
	Technologies, Inc.,				
1,903	Term Loan B	8.250%	8/26/17	В	1,712,250
1,903	Food & Staples Retailing		of Total Inve		1,712,230
		4.2 /0 (2.1 /	o Oi TOlai IIIVe	estillellis)	
000	Albertson's LLC, Term	4.0500/	0/04/40	DD	011 550
903	Loan B1	4.250%	3/21/16	BB	911,553
. =00	Albertson's LLC, Term	4 == 0.57	0/01/10		
1,589	Loan B2	4.750%	3/21/19	BB	1,608,500
	BJ's Wholesale Club,				
	Inc., Replacement				
2,391	Loan, First Lien	4.500%	9/26/19	В	2,417,014
	BJ's Wholesale Club,				
	Inc., Replacement				
2,000	Loan, Second Lien	8.500%	3/31/20	CCC	2,060,208
	Rite Aid Corporation,				
	Tranche 2, Term Loan,				
750	Second Lien	4.875%	6/21/21	В	765,000
	Supervalu, Inc., New				·
989	Term Loan B	5.000%	3/21/19	B+	995,512
	Wilton Products, Inc.,				,
3,750	Tranche B, Term Loan	7.500%	8/30/18	В	3,581,250
<b>C</b> ,. <b>C C</b>	Total Food & Staples	, 1000,	0,00,10	_	3,331,233
12,372	Retailing				12,339,037
12,012	Food Products 6.6% (4.2	% of Total I	nveetmente)		12,000,007
	AdvancePierre Foods,	.,001 101411	nvestinents)		
	Inc., Term Loan, First				
1,980	Lien	5.750%	7/10/17	B1	1,985,776
1,900		5.750%	7/10/17	ы	1,965,776
	AdvancePierre Foods,				
00.4	Inc., Term Loan,	0.5000/	40/40/47	000	000 010
684	Second Lien	9.500%	10/10/17	CCC+	668,610
0.044	H.J Heinz Company,	0 = 0004	0/05/00		
8,014	Term Loan B2	3.500%	6/05/20	BB	8,104,998
	Michael Foods Group,				
1,574	Inc., Term Loan	4.250%	2/25/18	Ba3	1,587,248
	Pinnacle Foods				
	Finance LLC, Term				
993	Loan G	3.250%	4/29/20	BB	994,981
	US Foods, Inc.,				
	Incremental Term				
5,845	Loan	4.500%	3/31/19	B2	5,910,275
19,090	Total Food Products				19,251,888
	Health Care Equipment &	Supplies 3	3.0% (1.9% of	Total Invest	tments)
	- ·		•		•

	Ardent Medical				
	Services, Inc., Term				
1,000	Loan, Second Lien	11.000%	1/02/19	CCC+	1,015,000
1,000	•	11.000 /6	1/02/19	000+	1,015,000
	Kinetic Concepts, Inc.,	4.00004	= 10.111.0		
1,908	Term Loan D1	4.000%	5/04/18	BB	1,927,860
	Kinetic Concepts, Inc.,				
750	Term Loan D1, WI/DD	TBD	TBD	BB	756,090
	Onex Carestream				
	Finance LP, Term				
3,900	Loan, First Lien	5.000%	6/07/19	B+	3,965,391
,	Onex Carestream				, ,
	Finance LP, Term				
1,000	Loan, Second Lien	9.500%	12/07/19	В	1,023,333
1,000	Total Health Care	3.500 /0	12/07/13	Ь	1,020,000
0.550					0.007.074
8,558	Equipment & Supplies				8,687,674
		Nuveen Invest	ments		
		20			

Principal			Maturity	Ratings	
Amount (00	• • • •	Coupon	(2)	(3)	Value
	Health Care Providers	& Services	8.8% (5.5% of T	otal Investme	ents)
	Ardent Medical Services, Inc., Term				
\$ 1,399		6.750%	7/02/18	B+	\$ 1,410,651
Ψ 1,000	BioScrip, Inc., Delayed	0.70070	7702710		Ψ 1,110,001
926	•	6.500%	7/31/20	В	921,152
	Community Health				
	Systems, Inc., Term				
1,515		4.250%	1/27/21	BB	1,532,926
	Community Health				
6	Systems, Inc., Term Loan E	3.487%	1/25/17	BB	5,797
O	DaVita, Inc., New	3.407 /6	1/23/17	ББ	5,737
3,960		4.000%	11/01/19	Ba2	3,997,933
,	Genesis Healthcare				, ,
602	•	10.001%	12/04/17	В	615,568
4.007	Golden Living, Term	<b>5</b> 0000/	E/0.4/4.0	5	4.44.045
4,207		5.000%	5/04/18	В	4,144,615
	Heartland Dental Care, Inc., Term Loan,				
990		5.500%	12/21/18	B1	996,193
000	Heartland Dental	0.00070	12/21/10	Σ.	000,100
	Care, Inc., Term Loan,				
500		9.750%	6/20/19	CCC+	512,500
4 000	Kindred Healthcare,	4.0500/	0/04/40	D 0	4.044.400
1,299	Inc., Term Loan B1 LHP Operations Co.	4.250%	6/01/18	Ba3	1,311,408
919	•	9.000%	7/03/18	В	890,604
0.10	National Mentor	0.00070	1700710		000,001
	Holdings, Inc., Term				
544	Loan B, WI/DD	TBD	TBD	B1	548,736
	One Call Care				
0.500	Management, Inc.,	E 0000/	11/07/00	D4	0.510.750
2,500	Term Loan B Sheridan Holdings,	5.000%	11/27/20	B1	2,518,750
	Inc., Delayed Draw,				
226	· · · · · · · · · · · · · · · · · · ·	TBD	TBD	B1	226,371
	Sheridan Holdings,				,
	Inc., Term Loan, First				
3,994		4.500%	6/29/18	B1	4,032,298
	Sheridan Holdings,				
1,400	Inc., Term Loan, Second Lien	8.250%	12/20/21	B+	1,435,000
1,400	Skilled Healthcare	0.200%	12/20/21	DT	1,400,000
	Group, Inc., Term				
493	• •	6.750%	4/09/16	В	495,260
	Total Health Care				
25,480	Providers & Services				25,595,762

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

Holdings, Inc., Term

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	Loan B, DD1				
4 405	Sedgwick Holdings, Inc., Term Loan, First	4.0500/	0/4.0/4.0	D	4 444 054
1,435	Lien	4.250%	6/12/18	B+	1,444,651
2,975	USI Holdings Corporation, Initial Term Loan, DD1	4.250%	12/27/19	B1	2,997,360
7,905	Total Insurance	4.250 /6	12/21/13	ы	7,980,366
7,303	Internet Software & Serv	ices 3.4% (2	.2% of Total	Investment	
	EIG Investors Corp.,	1003 0.470 (2	/0 OI IOIUI	iiivestiiieiit.	3)
4,946	Term Loan, DD1	5.000%	11/09/19	В	4,999,239
499	Sabre Inc., Term Loan B2	4.500%	2/19/19	B1	500,698
	Sabre Inc., Term Loan				,
850	С	4.000%	2/19/18	B1	853,947
743	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	748,842
1,776	SSI Investments II, Ltd., New Term Loan	5.000%	5/26/17	Ba3	1,791,318
1,770	VFH Parent LLC, New	0.00070	0,20,17	Бао	1,701,010
1,158	Term Loan	5.750%	11/08/19	N/R	1,169,984
0.070	Total Internet Software				10.004.000
9,972	& Services	of Total Inva	tmonto)		10,064,028
	IT Services 1.1% (0.7%	or rotal inves	simenis)		
940	CompuCom Systems, Inc., Term Loan B	4.250%	5/09/20	B1	941,070
3.0	SRA International,	5576	3.00.20		J , J . U
327	Term Loan	6.500%	7/20/18	B1	326,063
		Nuveen Investr 27	ments		

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

	incipal unt (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
AIIIO	unt (000)	IT Services (continued)	Coupon	(2)	(3)	Value
		SunGard Data				
		Systems, Inc., Term				
\$	993	Loan E	4.000%	3/08/20	BB	\$ 998,698
		Zayo Group LLC,				
	1,112	Term Loan B	4.000%	7/02/19	B1	1,119,933
	3,372	Total IT Services				3,385,764
		Leisure Equipment & Pro	oducts 1.3%	(0.8% of Tota	I Investments	
		Bombardier				
	2,017	Recreational Products,	4.000%	1/30/19	B+	2 022 271
	2,017	Inc., Term Loan Equinox Holdings,	4.000%	1/30/19	D+	2,032,271
		Inc., New Initial Term				
	1,191	Loan B	4.501%	1/31/20	B1	1,203,654
	.,	Four Seasons		., • ., = •		1,200,001
		Holdings, Inc., Term				
	500	Loan, Second Lien	6.250%	12/27/20	В	513,750
		Total Leisure				
	3,708	Equipment & Products				3,749,675
		Machinery 0.9% (0.6%	of Total Invest	ments)		
	0.500	Gardner Denver, Inc.,	4.0500/	7/00/00	D4	0.500.707
	2,580	Term Loan, DD1  Media 16.1% (10.2% of	4.250%	7/30/20	B1	2,580,707
		Affinion Group	Total Investin	ents)		
		Holdings, Inc., Term				
	900	Loan B, DD1	6.750%	10/09/16	B1	894,886
		Cengage Learning				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
		Acquisitions, Inc.,				
		Tranche B, Extended				
	873	Term Loan, (5)	7.750%	7/04/17	D	800,281
		Clear Channel				
	4 000	Communications, Inc.,	0.0400/	1/00/10	000	4 005 540
	1,363	Tranche D, Term Loan	6.910%	1/30/19	CCC+	1,325,540
		Clear Channel				
	2,611	Communications, Inc.,Term Loan E	7.660%	7/30/19	CCC+	2,603,214
	2,011	Cumulus Media, Inc.,	7.000 /6	7/30/19	000+	2,000,214
	6,600	Term Loan B , DD1	4.250%	12/23/20	B+	6,677,517
	3,000	Emerald Expositions		, _3, _3		5,5.7,617
		Holdings, Inc., Term				
	1,427	Loan, First Lien	5.500%	6/17/20	BB	1,438,543
		EMI Music Publishing				
	750	LLC, Term Loan B	4.250%	6/29/18	BB	755,625
	569	Interactive Data Corporation, Term	3.750%	1/31/18	Ba3	572,168

	Loan				
	Internet Brands, Inc.,				
993	Term Loan B	6.250%	3/18/19	B+	998,289
	McGraw-Hill Education				
	Holdings LLC, Term				
1,785	Loan	9.000%	3/22/19	B2	1,821,816
	Media General, Inc.,				
	Delayed Draw, Term				
1,000	Loan	4.250%	7/31/20	BB	1,010,619
	Mediacom Broadband				
	LLC, Tranche G, Term				
988	Loan	4.000%	1/20/20	BB	988,734
	Radio One, Inc., Term				
1,852	Loan B, First Lien	7.500%	2/14/17	B+	1,902,898
	Springer Science &				
	Business Media, Inc.,				
1,496	Term Loan	5.000%	8/14/20	В	1,506,070
	Tribune Company,				
15,809	Term Loan B, DD1	4.000%	12/27/20	BB	15,819,043
	Univision				
	Communications, Inc.,				
	Replacement Term		- / /	_	
3,880	Loan, First Lien	4.000%	3/01/20	B+	3,906,202
	UPC Broadband				
	Holding BV, Term	4.0000/	1 (0 1 (0 1	DD	4 700 707
1,714	Loan AF	4.000%	1/31/21	BB	1,726,787
	Weather Channel				
500	Corporation, Term	7.0000/	0/00/00	Do	505.005
500	Loan, Second Lien	7.000%	6/26/20	B3	505,625
	WMG Acquisition				
	Corporation, Tranche				
1 204	B, Refinancing Term	2.7500/	7/01/00	DD	1 220 054
1,324	Loan	3.750%	7/01/20	BB	1,329,854
1 700	Yell Group PLC, Term	4.0079/	7/01/14	NI/D	200 202
1,793	Loan, (5)	4.097%	7/31/14	N/R	399,303
48,227	Total Media  Multiline Retail 0.9% (0.6)	SO/ of Total Ir	avootmonto)		46,983,014
	Hudson's Bay	6% of Total Ir	ivestillellts)		
	Company, Term Loan				
2,750	B, First Lien	4.750%	11/04/20	BB	2,794,679
2,750	Oil, Gas & Consumable Fu				2,794,079
	Western Refining, Inc.,	Jeis 0.2 /6 (.	3.2 /8 OF TOTAL	investinents)	
1,000	Term Loan B	4.250%	11/12/20	BB	1,010,625
1,000	Brand Energy &	4.230 /6	11/12/20	ББ	1,010,023
	Infrastructure				
	Services, Inc., Initial				
1,495	Term Loan	4.750%	11/26/20	B1	1,508,187
1, 100	Crestwood Holdings	1.70070	11,20,20		1,000,107
1,343	LLC, Term Loan B	7.000%	6/19/19	В	1,380,316
2,985	Drill Rigs Holdings,	6.000%	3/31/21	B+	3,059,625
_,500	Inc., Tranche B1,	2.00070			-,000,000

	Term Loan				
	EP Energy LLC, Term				
833	Loan B3, Second Lien	3.500%	5/24/18	Ba3	837,500
	Fieldwood Energy				
	LLC, Term Loan, First				
998	Lien	3.875%	9/28/18	Ba2	1,004,670
	Fieldwood Energy				
	LLC, Term Loan,		0 /0 0 /0 0		
2,000	Second Lien	8.375%	9/30/20	B2	2,058,572
	Frac Tech				
751	International LLC, Term Loan	8.500%	5/06/16	B2	761,915
751	Harvey Gulf	0.500 /6	3/00/10	DZ	701,913
	International Marine,				
3,244	Inc., Term Loan B	5.500%	6/18/20	B1	3,298,488
,	Offshore Group				, ,
	Investment Limited,				
1,850	Term Loan B	5.000%	10/25/17	В	1,864,454
	Pacific Drilling S.A.,		- / / -	_	
1,493	Term Loan B	4.500%	6/03/18	B+	1,510,970
	Peabody Energy				
1,496	Corporation, Term Loan B	4.250%	9/24/20	BB+	1,509,104
1,430	Rice Drilling LLC.,	4.230 /6	3/24/20	ООТ	1,509,104
	Term Loan, Second				
993	Lien	8.500%	10/25/18	N/R	1,013,591
	Samson Investment				
	Company, Tranche 1,				
	Term Loan, Second				
1,250	Lien	5.000%	9/25/18	B1	1,264,375
	Saxon Energy				
993	Services, Inc., Term Loan	5.500%	2/15/19	Ba3	1,004,079
993	Shelf Drilling Holdings	5.500 /6	2/15/19	Dao	1,004,079
750	LTD., Term Loan	10.000%	10/08/18	B+	764,062
, 00	Total Oil, Gas &	10100070	10/00/10		701,002
23,474	Consumable Fuels				23,850,533
	Personal Products (	0.1% (0.1% of To	tal Investmer	nts)	
	Prestige Brands, Inc.,				
287	Term Loan B1	3.792%	1/31/19	BB	289,089
		Nuveen Invest 28	ments		
		20			_

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
Airie	June (000)	Pharmaceuticals 9.4%		` '		value
		BioScrip, Inc., Term	(01070 01 1010		,	
\$	555	Loan B	6.500%	7/31/20	В	\$ 552,691
		ConvaTec, Inc., Dollar				
	1,051	Term Loan	4.000%	12/22/16	Ba3	1,061,057
		Generic Drug				
		Holdings, Inc., Term		- / / - /		
	796	Loan B	5.000%	8/16/20	B1	805,452
		Graceway				
		Pharmaceuticals LLC, Second Lien Term				
	2,000	Loan, (5)	6.928%	5/03/13	N/R	60,000
	2,000	Graceway	0.02070	0/00/10	14/11	00,000
		Pharmaceuticals LLC,				
	95	Term Loan, (5)	3.069%	5/03/12	N/R	104,709
		Par Pharmaceutical				
		Companies, Inc.,				
	1 010	Additional Term Loan	4.0500/	0/00/40	Б	1 004 044
	1,810	B1 Patheon, Inc., Term	4.250%	9/30/19	B+	1,824,041
	1,000	Loan B, WI/DD	TBD	TBD	В	1,000,089
	1,000	Pharmaceutical	100			1,000,000
		Product Development,				
		Inc., Term Loan B,				
	3,688	First Lien	4.000%	12/01/18	Ba3	3,717,680
		Pharmaceutical				
	2,993	Research Associates, Inc., Term Loan B	5.000%	9/23/20	B1	2 000 010
	2,993	Quintiles Transnational	5.000%	9/23/20	DI	3,009,010
	2,327	Corp., Term Loan B3	3.750%	6/08/18	BB	2,336,171
	, -	Salix Pharmaceuticals,				, ,
	1,750	LTD., Term Loan	4.250%	1/02/20	Ba1	1,774,281
		Therakos, Inc., Term			_	
	1,485	Loan, First Lien	7.500%	12/27/17	В	1,493,051
		Valeant				
		Pharmaceuticals International, Inc.,				
		Tranche B, Term Loan				
	3,690	D2	3.750%	2/13/19	BBB	3,720,464
	,	Valeant				, ,
		Pharmaceuticals				
		International, Inc.,			_	
	5,950	Term Loan E, WI/DD	TBD	TBD	Ba1	6,013,231
	29,190	Total Pharmaceuticals  Real Estate Investment	Truet 1 70/ /-	1 1% of Total	Investments)	27,471,927
		Capital Automotive LP,	11105t 1.170 (	i.i /o Oi TOlai	mivestillents)	
		Term Loan, Second				
	1,500	Lien	6.000%	4/30/20	B1	1,558,125
	-					, ,

	Otan Financial I				
1 006	iStar Financial, Inc., Term Loan	4.500%	10/15/17	BB	1 047 964
1,936	Starwood Property	4.300%	10/15/17	DĎ	1,947,864
	Trust, Inc., Term Loan				
1,489	B	3.500%	4/17/20	BB+	1,492,162
1,100	Total Real Estate	0.00070	1,17,20	221	1,102,102
4,925	Investment Trust				4,998,151
,	Real Estate Management &	& Developm	ent 1.5% (1.	0% of Total	
	Capital Automotive LP,		·		·
	Term Loan, Tranche				
1,917	B1, DD1	4.000%	4/10/19	Ba2	1,937,862
0.404	Realogy Corporation,	. =000/	0/07/00		2 522 224
2,481	Term Loan B	4.500%	3/05/20	BB	2,503,891
	Total Real Estate				
4,398	Management & Development				4,441,753
4,390	Road & Rail 0.4% (0.2% (	of Total Inve	etmente)		4,441,700
	Swift Transportation	or rotal lilve	, stillelits)		
	Company, Inc., Term				
1,123	Loan B2	4.000%	12/21/17	BB	1,133,777
,	Semiconductors & Equipn	nent 2.2%	(1.4% of Tota	I Investment	
	Freescale				•
	Semiconductor, Inc.,				
	Term Loan, Tranche				
1,985	B4	5.000%	2/28/20	B1	2,006,711
	Freescale				
	Semiconductor, Inc.,				
1,496	Term Loan, Tranche B5	5.000%	1/15/21	B1	1 517 600
1,490	NXP Semiconductor	5.000%	1/13/21	DI	1,517,603
983	LLC, Term Loan D	3.250%	1/11/20	BB+	985,756
000	NXP Semiconductor	0.20070	1711720	221	000,700
1,945	LLC, Term Loan	4.500%	3/03/17	Ba3	1,974,478
	Total Semiconductors				
6,409	& Equipment				6,484,548
	Software 10.1% (6.4% of	Total Inves	tments)		
	Attachmate				
0.000	Corporation, Term	7.0500/	11/00/17	DD.	0.400.770
2,390	Loan, First Lien	7.250%	11/22/17	BB	2,432,778
1 126	Blackboard, Inc., Term Loan B3	4 750%	10/04/18	р.	1 120 015
1,126	BMC Software, Inc.,	4.750%	10/04/10	B+	1,139,015
1,250	Initial Term Loan	5.000%	9/10/20	BB	1,253,559
.,_00	Datatel Parent Corp,	0.00070	0 0. 20		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
3,065	Term Loan B, DD1	4.500%	7/19/18	B+	3,101,035
,	Emdeon Business				
	Services LLC, Term				
1,069	Loan B2	3.750%	11/02/18	BB	1,073,749
	Epicor Software				
641	Corporation, Term Loan, B2	4.000%	5/16/18	Ba3	646,512

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988	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	993,697
000	Greeneden U.S.	0.00070	0/02/10	D,	000,007
	Holdings II LLC, Term				
871	Loan B	4.000%	2/08/20	В	870,101
	Infor Global Solutions				
	Intermediate Holdings,				
7 711	Ltd., Term Loan B5,	0.7500/	0/00/00	DeO	7.740.050
7,711	DD1	3.750%	6/03/20	Ba3	7,748,658
	IPC Systems, Inc., Extended Term Loan,				
2,234	Tranche B1, First Lien	7.750%	7/31/17	B1	2,251,064
2,201	IPC Systems, Inc.,	7.70070	7701717	<b>5</b> ,	2,201,001
	Term Loan, Second				
2,500	Lien	5.410%	6/01/15	CCC	2,287,500
Ź	Misys PLC, Term Loan				, ,
3,456	B, First Lien	5.000%	12/12/18	B+	3,492,982
	RedPrairie				
	Corporation, New				
1,191	Term Loan, First Lien	6.000%	12/21/18	B+	1,203,902
	Vertafore, Inc., Term			_	
952	Loan, First Lien	4.250%	10/03/19	B+	960,676
29,444	Total Software				29,455,228
	Specialty Retail 1.2% (	0.7% of Total	Investments)		
4 747	Collective Brands, Inc.,	7.0500/	10/00/10	Б	1 704 050
1,717	Term Loan B	7.250%	10/09/19	В	1,734,859
1,649	Jo-Ann Stores, Inc., Term Loan, First Lien	4.000%	3/16/18	B+	1,658,194
3,366	Total Specialty Retail	4.00076	3/10/10	D+	3,393,053
3,300	Total Opecially Hetall	Nuveen Invest	ments		0,000,000
		29			

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

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)		Value
		Wireless Telecommunic	ation Services	2.3% (1.4%	of Total Inve	stmer	its)
\$	1,809	Asurion LLC, Term Loan B1	4.500%	5/24/19	Ba2	\$	1,811,654
		Fairpoint Communications, Inc.,					
	3,019	Term Loan B IPC Systems, Inc.,	7.500%	2/11/19	В		3,129,869
	978	Term Loan, Tranche C, First Lien	7.750%	7/31/17	B1		984,857
	692	Presidio, Inc., New Term Loan	5.750%	3/31/17	Ва3		697,467
	6,498	Total Wireless Telecommunication Services					6,623,847
	·	Total Variable Rate Senior Loan Interests					
	370,371 Shares	(cost \$367,108,563)  Description (1)	50/ <b>/1 5</b> 0/ <b>-1 T</b> -1		.i)	3	68,813,101 <b>Value</b>
			5% (1.5% of Total				
		Masonite International	% (0.4% of Tota	ıı invesimeni	.S)		
	37,303	Corporation, (6)	oiouwo 0 49/ //	0 00/ of Total	l love atmonata	\$	2,051,665
	40,968	Hotels, Restaurants & Lo BLB Worldwide Holdings Inc., (6), (7)	eisure 0.4% (	0.2% OF TOtal	Investments)		1,034,442
	,	Media 1.4% (0.9% of To Metro-Goldwyn-Mayer,	otal Investmen	ts)			,
	37,137	(6), (7)					2,618,159
	18,422	Tribune Company, (6)					1,372,439
	14,825	Tribune Company, (6), (8)					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	,525	Total Media					3,990,598
			0.0% (0.0% of	Total Investn	nents)		
	47,152	Vertrue, Inc., (6), (7) Total Common Stocks	,		,		68,370
Dr	rincipal	(cost \$5,321,359)			Ratings		7,145,075
	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
		CONVERTIBLE BONDS	0.3% (0.2% of		•		
		Communications Equipa Nortel Networks	ınenı ∪.3 % (U.	Z/O UI TUIAIT	iivesiiileiils)		
\$	850	Corp., (5) Total Convertible	1.750%	4/15/12	N/R	\$	843,625
\$	850	Bonds (cost \$710,500)					843,625

Pr	incipal				Ratings		
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
		CORPORATE BONDS			•		
		Commercial Services &		-			
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$	502,500
		Harland Clarke					
	816	Holdings	9.500%	5/15/15	В		818,040
		Tervita Corporation,					
	500	144A	8.000%	11/15/18	В		512,500
		Total Commercial					
	1,816	Services & Supplies					1,833,040
		Communications Equip	ment 0.4% (	0.2% of Total	Investments)		
		Nortel Networks					
	1,000	Limited, (5)	0.000%	7/15/11	N/R		1,068,750
		<b>Diversified Consumer S</b>	Services 0.3%	% (0.2% of To	tal Investmen	ts)	
		NES Rental Holdings					
	900	Inc., 144A	7.875%	5/01/18	CCC+		945,000
		<b>Diversified Telecommun</b>	nication Servi		.2% of Total Ir	nvestme	nts)
	2,000	IntelSat Limited, 144A	7.750%	6/01/21	В		2,145,000
	450	IntelSat Limited	8.125%	6/01/23	В		487,125
		Level 3					
	2,286	Communications Inc.	11.875%	2/01/19	В		2,628,900
		Total Diversified					
		Telecommunication					
	4,736	Services					5,261,025
			Nuveen Inves	tments			
			30				

Princip	oal				Ratings	
Amount (		Description (1)	Coupon	Maturity	(3)	Value
		<b>Health Care Equipmen</b>		•		
\$ 2,02	25	Kinetic Concepts	10.500%		В	\$ 2,328,750
		<b>Health Care Providers</b>	& Services 3	3.7% (2.4% of T	otal Investm	ents)
		FWCT-2 Escrow				
		Corporation for				
1 5/	00	Community Health	E 10E0/	0/04/04	DD.	1 500 075
1,50	00	Systems, 144A FWCT-2 Escrow	5.125%	8/01/21	BB+	1,509,375
		Corporation for				
		Community Health				
2,40	00	Systems, 144A	6.875%	2/01/22	В	2,460,000
1,00		HCA Inc.	8.500%		BB+	1,054,500
	25	HCA Inc.	7.250%		BB+	353,031
		IASIS Healthcare	11_00 / 0	0, 10, =0		333,33
60	00	Capital Corporation	8.375%	5/15/19	CCC+	640,500
		Tenet Healthcare				,
3,50	00	Corporation, 144A	6.000%	10/01/20	BB	3,683,750
		Truven Health				
1,00	00	Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
		Total Health Care				
10,32	25	Providers & Services				10,833,656
		Household Products	-	Total Investme		
2,60	00	Reynolds Group	9.875%		CCC+	2,873,000
		IT Services 0.4% (0.2	2% of Total inv	estments)		
1,00	00	First Data Corporation, 144A	7.375%	6/15/19	BB	1,067,500
1,00	UU	Leisure Equipment & I				
		Caesars	rioducis 0.7	/6 (U.S /6 UT TUL	ai iiivestiiieii	13)
		Entertainment				
		Operating Company				
2,25	50	Inc.	8.500%	2/15/20	В	2,126,250
,		Machinery 0.4% (0.2	% of Total Inve			, -,
1,00	00	HD Supply Inc.	8.125%		B+	1,111,875
		Media 4.2% (2.6% of	<b>Total Investme</b>	ents)		·
		Clear Channel				
		Communications, Inc.,				
3,02	24	144A	14.000%	2/01/21	CCC	2,812,260
		Clear Channel				
3,20	00	Communications, Inc.	5.500%	12/15/16	CCC	2,880,000
0.0	70	Clear Channel	0.0000/	40/45/40	000	0.000.440
2,87	/2	Communications, Inc.	9.000%	12/15/19	CCC+	2,929,440
0.71	50	Clear Channel	0.0000/	2/01/01	CCC.	0 777 500
2,75	50	Communications, Inc. McGraw-Hill Global	9.000%	3/01/21	CCC+	2,777,500
		Education Holdings,				
50	00	144A	9.750%	4/01/21	BB	543,750
30		WMG Acquisition	0.70076	7/01/21		J+0,7 J0
20	00	Group	11.500%	10/01/18	В	227,500
_\	- <del>-</del>	<b></b>		. 5, 5 ., 10	_	,000

12,546	Total Media				12,170,450
	Oil, Gas & Consum	nable Fuels 0.2% (	0.1% of Tota	l Investme	ents)
	Offshore Group				
500	Investment Limited	7.125%	4/01/23	В	500,000
	<b>Pharmaceuticals</b>	1.6% (1.0% of Tota	I Investments	s)	
	Valeant				
	Pharmaceuticals				
750	International, 144A	6.750%	8/15/18	B1	822,188
	Valeant				
	Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	B1	2,155,000
	Valeant				
	Pharmaceuticals				
500	International, 144A	7.250%	7/15/22	B1	545,000
	VPII Escrow				
1,000	Corporation, 144A	7.500%	7/15/21	B1	1,113,750
4,250	Total Pharmaceutica				4,635,938
		Equipment 0.8%	(0.6% of Tota	al Investm	ients)
	Advanced Micro				
1,075	Devices, Inc.	7.750%	8/01/20	В	1,069,625
	Advanced Micro				
1,500	Devices, Inc.	7.500%	8/15/22	В	1,447,500
	Total Semiconducto	rs			
2,575	& Equipment				2,517,125
		.4% of Total Investr		_	
850	Infor Us Inc.	11.500%	7/15/18	В	981,750
750	Infor Us Inc.	9.375%	4/01/19	В	843,750
1,600	Total Software				1,825,500
		0.0% (0.0% of Total	Investments)		
	Local Insight Regatt			_	_
480	Holdings, (5), (8)	11.000%	12/01/17	D	5
		Nuveen Invest	ments		
		31			

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

Р	rincipal				Ratings	
Am	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Wireless Telecommu	nication Servic	es 1.2% (0.8	8% of Total Inve	stments)
		FairPoint				
Φ.	500	Communications	0.7500/	0/45/40	Б	Φ 500.750
\$	500	Inc., 144A	8.750%	8/15/19	В	\$ 533,750
	1 750	MetroPCS Wireless	6.0500/	4/04/04	BB	1 017 010
	1,750	Inc., 144A Sprint Corporation,	6.250%	4/01/21	ВВ	1,817,812
	1,000	144A	7.125%	6/15/24	BB	1,005,000
	75	T-Mobile USA Inc.	6.731%	4/28/22	BB	78,750
	75 75	T-Mobile USA Inc.	6.836%	4/28/23	BB	78,281
	, 0	Total Wireless	0.00070	1/20/20		70,201
		Telecommunication				
	3,400	Services				3,513,593
	,	Total Corporate				, ,
		Bonds (cost				
\$	53,003	\$51,817,440)				54,611,457
		Total Long-Term				
		Investments (cost				
_		\$424,957,862)				431,413,258
	rincipal	<b>5</b> 1 11 (4)				
Am	ount (000)	Description (1)	Coupon	Maturity		Value
φ	20 572	SHORT-TERM INVES		-	otal Investments	•
\$	29,573	Repurchase Agreement with	0.000%	2/03/14		\$ 29,573,070
		Fixed Income				
		Clearing				
		Corporation, dated				
		1/31/14,				
		repurchase price				
		\$29,573,070,				
		collateralized by				
		\$29,885,000 U.S.				
		Treasury Notes,				
		1.000%, due				
		3/31/17, value				
		\$30,168,101				
		Total Short-Term Inve				29,573,070
		Total Investments (co		2) 157.9%		460,986,328
			5 (9), (10)		an Value	(99,000,000)
		Variable Rate Term P (19.9)% (11)	referred Share	s, at Liquidation	on value	(58,000,000)
		Other Assets Less Li	ahilities (4 1)	% (12)		(11,995,271)
		Net Assets Applicabl	· · · · · ·	· /		\$291,991,057
Inve	stments in	Derivatives as of Janua		Ja. 00 /0	•	Ψ <b>-</b> 0 :,00 :,00 :

## Interest Rate Swaps outstanding:

Counterpa	Notional rty Amount	Fund Pay/Receiv Floating Rate	Rate	Fixed Rate (Annualized)	Fixed Rate Paymelitermination Frequency Date	on Ap	nrealized preciation eciation) (12)
Goldman			1-Month				
Sachs	\$18,487,500	Receive	<b>USD-LIBOF</b>	1.300%	Monthly 4/20/14	\$	(52,572)
Morgan			1-Month				
Stanley	18,487,500	Receive	<b>USD-LIBOF</b>	R 2.201	Monthly 4/20/16		(726,010)
	\$36,975,000					\$	(778,582)
			Nuvee	n Investments 32			

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

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

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

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (9) Borrowings as a percentage of Total Investments is 21.5%.
- (10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.6%.

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

DD1 Portion of investment purchased on a delayed delivery basis.

WI/DD Purchased on a when-issued or delayed delivery basis.

144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.

TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

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

See accompanying notes to financial statements.

Nuveen Investments

JFR
Nuveen Floating Rate Income Fund

Portfolio of Investments January 31, 2014 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
AIII	ount (000)	LONG-TERM INVESTME				
		VARIABLE RATE SENIC				•
		(4)	JII LOAN III LI	12010 110.	0 70 (7 0.0 70 01	rotal invocaments,
		Aerospace & Defense	0.4% (0.3% of	Total Investm	ents)	
		Beechcraft Holdings	(010 / 0 01 )		,	
\$	357	LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 358,594
		Sequa Corporation,				, ccc,cc
	2,475	Term Loan B	5.250%	6/19/17	В	2,443,444
	•	Total Aerospace &				, ,
	2,832	Defense				2,802,038
		Airlines 3.0% (1.9% of	f Total Investme	ents)		
		American Airlines,		-		
	4,478	Inc., Term Loan	3.750%	6/27/19	Ba2	4,520,878
		Delta Air Lines, Inc.,				
	9,895	Term Loan B1	4.000%	10/18/18	Ba1	9,960,372
		Delta Air Lines, Inc.,				
	1,980	Term Loan B2	3.250%	4/18/16	Ba1	1,992,169
		US Airways, Inc.,				
	4,500	Term Loan B1	3.500%	5/23/19	Ba2	4,530,375
	20,853	Total Airlines				21,003,794
		Auto Components 2.5	5% (1.6% of Tota	al Investment	s)	
		Federal-Mogul				
		Corporation, Tranche				
	11,706	B, Term Loan, DD1	2.108%	12/29/14	B1	11,647,740
		Federal-Mogul				
		Corporation, Tranche				
	6,134	C, Term Loan, DD1	2.108%	12/28/15	B1	6,102,873
		Total Auto				
	17,840	Components				17,750,613
			0.4% of Total In	vestments)		
		Grifols, Inc., Term				
	4,476	Loan	4.250%	6/01/17	Ba1	4,515,868
		•	% (0.3% of Tota	I Investment	S)	
		Quikrete Holdings,				
	0.000	Inc., Term Loan, First	4.0000/	0/00/00	Б	0.000.704
	2,992	Lien	4.000%	9/28/20	B+	3,022,724
			(1.2% of Total li	nvestments)		
		American Capital,				
	1 000	LTD., Term Loan, First	4.0000/	0/00/40	DD	1 001 007
	1,322	Lien	4.000%	8/22/16	BB	1,331,297
	0.050	Citco III Limited, Term	4.0500/	0/00/40	N/D	0.070.000
	2,852	Loan B	4.250%	6/29/18	N/R	2,876,892

2,992	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	3,032,698
	Walter Investment Management Corporation, Tranche B, Term Loan, First				
5,759	Lien	4.750%	12/18/20	B+	5,810,095
12,925	Total Capital Markets				13,050,982
		% of Total Invest	tments)		
	Ineos US Finance				
	LLC, Term Loan, First				
3,362	Lien	4.000%	5/04/18	BB	3,384,390
==	PQ Corporation, Term	4 = 0.004	0/07/17	_	0.500.440
2,475	Loan, First Lien	4.500%	8/07/17	B+	2,500,413
4 000	Univar, Inc., Term	<b>5</b> 0000/	0/00/47	5	4 005 457
4,323	Loan	5.000%	6/30/17	B+	4,305,157
	US Coatings				
4 505	Acquisition, Term	4.0000/	0/04/00	Б	4 000 000
1,585	Loan B	4.000%	2/01/20	B+	1,600,932
	W.R Grace & Co.,				
500	Delayed Draw, Term	TDD	TDD	DDD	F00 407
526	Loan, WI/DD	TBD	TBD	BBB	529,167
1 171	W.R Grace & Co., Exit	TDD	TDD	DDD	1 401 007
1,474	Term Loan, WI/DD	TBD	TBD	BBB	1,481,667
13,745	Total Chemicals	Cumpling 0.5	0/ <b>/1</b> E0/ <b>-1 T</b>	atal lavaatus	13,801,726
	Commercial Services &	s Supplies 2.5	% (1.5% 01 1	otai investme	ents)
2 720	Aramark Corporation, Term Loan, Tranche D	4.000%	9/09/19	BBB	2 757 117
3,729	CCS Income Trust,	4.000 /6	3/03/13	DDD	3,757,117
2,618	Term Loan, First Lien	6.250%	5/12/18	В	2,643,728
2,010	Education	0.230 /6	3/12/10	Ь	2,045,720
	Management LLC,				
	Tranche C2, Term				
4,992	Loan, DD1	4.250%	6/01/16	В	4,797,066
4,552	Harland Clarke	4.250 /6	0/01/10		4,737,000
	Holdings Corporation,				
3,434	Term Loan B3	7.000%	5/22/18	B+	3,480,920
0, 10 1	Harland Clarke	7100070	0,22,10	2,	0,100,020
	Holdings Corporation,				
1,500	Term Loan B4, WI/DD	TBD	TBD	B+	1,511,876
.,000	HMH Holdings, Inc.,				.,,
983	Term Loan, First Lien	4.250%	5/14/18	B1	989,869
	Vertrue Inc., Term	00,0	<i>G</i> , 1 1, 1 <i>G</i>		000,000
32	Loan, First Lien	15.000%	2/04/18	N/R	32,384
	Total Commercial				,·
17,288	Services & Supplies				17,212,960
17,288	Services & Supplies Communications Equi	oment 1.8% (1	.1% of Total	Investments	17,212,960 )
17,288	• •	oment 1.8% (1	.1% of Total	Investments	
17,288 3,218	Communications Equip	oment 1.8% (1 5.750%	.1% of Total	Investments	
	Communications Equip Alcatel-Lucent, Inc.,	·			

3,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	BB	3,695,314
12,873	Total Communications Equipment	Nuveen Invest	ments		12,811,578
		34			

Principal Amount (000)		Coupon	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	-	6 of Total Inve		
\$ 17,955	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$17,899,824
	SunGard Data				
	Systems, Inc., Term				
2,376	Loan D	4.500%	1/31/20	BB	2,390,840
	Total Computers &				
20,331	Peripherals				20,290,664
	Containers & Packaging	0.9% (0.5%	of Total Inves	stments)	
	Berry Plastics Holding				
0.000	Corporation, Term	0.7500/	1 /00 /01	5	0.000.400
6,000	Loan E	3.750%	1/06/21	B+	6,009,108
	Distributors 1.2% (0.7%	of Total Inve	estments)		
0.155	HD Supply, Inc., Term	4 E000/	10/10/17	р.	0.005.000
8,155	Loan B	4.500%	10/12/17	B+	8,225,320
	Diversified Consumer Ser	vices 4.4%	6 (2.0% OF TOLE	ai investments	5)
	Cengage Learning Acquisitions, Inc.,				
4,393	Term Loan, (5)	4.750%	7/03/14	D	4,034,583
4,535	Ceridian Corporation,	4.75076	7/03/14	D	4,004,000
	New Replacement				
2,299	Term Loan	4.408%	8/14/15	B1	2,315,278
2,233	Hilton Hotels	4.40076	0/14/13	ы	2,010,270
	Corporation, Term				
14,211	Loan B2	3.750%	10/25/20	BB	14,328,374
,	Laureate Education,	01.0070	. 0, _0, _0		,0_0,0.
4,908	Inc., Term Loan B	5.000%	6/15/18	B1	4,895,275
1,000	Pinnacle	0100070			.,,
	Entertainment, Term				
384	Loan B1	3.750%	8/15/16	BB+	387,434
	Pinnacle				
	Entertainment, Term				
1,990	Loan B2	3.750%	8/13/20	BB+	2,006,169
	Spotless Holdings,				
	SAS, Term Loan, First				
2,992	Lien	5.000%	10/02/18	B1	3,041,128
	Total Diversified				
31,177	Consumer Services			_	31,008,241
	Diversified Financial Serv	ices 3.9%	(2.5% of Total	Investments)	
	Home Loan Servicing				
0.400	Solutions, Ltd., Term	4.5000/	0/00/00	DD	0.544.007
3,483	Loan B	4.500%	6/26/20	BB	3,541,267
	Ocwen Financial				
E 044	Corporation, Term	E 0000/	0/15/10	р.	E 074 400
5,211	Loan B	5.000%	2/15/18	B+	5,274,132
4 600	RPI Finance Trust,	2 2E09/	11/00/19	Poo?	4 704 614
4,689 13,735	Term Loan B3 WideOpenWest	3.250% 4.750%	11/09/18 4/01/19	Baa2 B1	4,724,614 13,863,100
13,/33	Finance LLC, Term	4.730%	<del>4</del> /U1/13	DI	13,003,100

	Loan B, DD1				
	Total Diversified				
27,118	Financial Services				27,403,113
	Diversified Other 0.3	% (0.2% of Tota	l Investment	ts)	
	Rexnord LLC, Term	`		,	
1,860	Loan B	4.000%	8/21/20	B+	1,873,264
,	Diversified Telecommu				
	Intelsat Jackson				,
	Holdings, S.A.,				
	Tranche B2, Term				
1,811	Loan	3.750%	6/30/19	BB	1,827,348
.,	Electronic Equipment			of Total Inve	
	SMART Modular	w	(01170		J
	Technologies, Inc.,				
5,232	Term Loan B	8.250%	8/26/17	В	4,708,688
0,202	Food & Staples Retaili		of Total Inv		1,7 00,000
	Albertson's LLC, Term	g 0.070 (2.270	or rotal life	0011101110)	
1,806	Loan B1	4.250%	3/21/16	BB	1,823,106
1,000	Albertson's LLC, Term	1.20070	0/21/10		1,020,100
3,179	Loan B2	4.750%	3/21/19	BB	3,217,001
0,170	BJ's Wholesale Club,	1.70070	G/21/10		3,217,001
	Inc., Replacement				
3,283	Loan, First Lien	4.500%	9/26/19	В	3,318,989
0,200	BJ's Wholesale Club,	1.000 /0	0/20/10		0,010,000
	Inc., Replacement				
4,000	Loan, Second Lien	8.500%	3/31/20	CCC	4,120,416
1,000	Del Monte Foods	0.00070	0/01/20	000	1,120,110
	Company, Term Loan,				
750	First Lien, WI/DD	TBD	TBD	B+	752,227
700	Rite Aid Corporation,	100	. 55	Δ,	702,227
	Tranche 1, Term Loan,				
1,500	Second Lien	5.750%	8/21/20	В	1,541,062
1,000	Rite Aid Corporation,	0.7.0070	0,21,20		1,011,002
	Tranche 2, Term Loan,				
1,675	Second Lien	4.875%	6/21/21	В	1,708,500
1,070	Supervalu, Inc., New	1107070	0,21,21		1,1 00,000
3,169	Term Loan B	5.000%	3/21/19	B+	3,189,581
2,	Wilton Products, Inc.,	2.000,0		<u> </u>	-, :,
5,625	Tranche B, Term Loan	7.500%	8/30/18	В	5,371,875
	Total Food & Staples		·		2,2,0.0
24,987	Retailing				25,042,757
,	Food Products 6.3%	(4.0% of Total li	nvestments)	l	-,- , -
	AdvancePierre Foods,	,			
	Inc., Term Loan, First				
3,960	Lien	5.750%	7/10/17	B1	3,971,551
-,	AdvancePierre Foods,				-,,
	Inc., Term Loan,				
1,368	Second Lien	9.500%	10/10/17	CCC+	1,337,220
,	H.J Heinz Company,		-		, - , -
14,338	Term Loan B2	3.500%	6/05/20	BB	14,501,711
4,353		4.250%	2/25/18	Ba3	4,388,273

	Michael Foods Group, Inc., Term Loan				
2,977	Pinnacle Foods Finance LLC, Term Loan G	3.250%	4/29/20	BB	2,984,944
,	US Foods, Inc., Incremental Term	4.5000/	0/04/40	DO.	, ,
17,093	Loan	4.500%	3/31/19	B2	17,282,401
44,089	Total Food Products	Nuveen Invest 35	ments		44,466,100

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

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Health Care Equipment	& Supplies	2.6% (1.7% of	Total Investm	ients)
\$ 1,990	Biomet, Inc., Term Loan B2	3.664%	7/25/17	BB	\$ 2,006,164
1,750	Kinetic Concepts, Inc., Term Loan D1, DD1	4.500%	5/04/18	BB	1,764,210
5,967	Kinetic Concepts, Inc., Term Loan D1	4.000%	5/04/18	BB	6,028,702
	Onex Carestream Finance LP, Term		0,0		5,5 = 5,1
5,850	Loan, First Lien	5.000%	6/07/19	B+	5,948,087
2,625	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/07/19	В	2,686,249
	Total Health Care	3.300 /6	12/07/13	J	
18,182	Equipment & Supplies  Health Care Providers	e Comingo (	) //0/ /E ()0/ of T	otal Invastma	18,433,412
	Ardent Medical	& Services s	9.4% (5.9% OI I	otai investine	ents)
	Services, Inc., Term				
1,399	Loan, First Lien	6.750%	7/02/18	B+	1,410,651
,	BioScrip, Inc., Delayed				, -,
2,006	Draw, Term Loan	6.500%	7/31/20	В	1,995,830
	Community Health				
	Systems, Inc., Term				
5,000	Loan D, WI/DD	TBD	TBD	BB	5,058,035
0.000	DaVita, Inc., New	4.0000/	11/01/10	Den	0.004.000
9,900	Term Loan B2 Genesis Healthcare	4.000%	11/01/19	Ba2	9,994,832
1,504	LLC, Term Loan	10.001%	12/04/17	В	1,538,921
.,00.	Golden Living, Term	10100170	, • .,	_	.,000,01
15,049	Loan	5.000%	5/04/18	В	14,826,584
	HCA, Inc., Tranche	0.04004	0/0///=		
1,322	B5, Term Loan	2.910%	3/31/17	BB	1,325,712
	Heartland Dental Care, Inc., Term Loan,				
2,970	First Lien	5.500%	12/21/18	B1	2,988,579
2,070	Heartland Dental	0.00070	12/21/10	51	2,000,070
	Care, Inc., Term Loan,				
2,000	Second Lien	9.750%	6/20/19	CCC+	2,050,000
0.505	Kindred Healthcare,		0/0///-	D 2	
2,580	Inc., Term Loan B1	4.250%	6/01/18	Ba3	2,605,336
1,839	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	1,781,208
1,000	National Mentor	5.000 /6	7,00,10	D	1,701,200
	Holdings, Inc., Term				
2,175	Loan B, WI/DD	TBD	TBD	B1	2,194,946

	0 0 11 0				
	One Call Care				
	Management, Inc.,				
4,000	Term Loan B	5.000%	11/27/20	B1	4,030,000
	Select Medical				
	Corporation, Term				
309	Loan B	4.003%	6/01/18	Ba2	311,426
	Sheridan Holdings,				
	Inc., Delayed Draw,				
226	Term Loan, WI/DD	TBD	TBD	B1	226,371
	Sheridan Holdings,				,
	Inc., Term Loan, First				
9,699	Lien, DD1	4.500%	6/29/18	B1	9,792,726
0,000	Sheridan Holdings,		0, = 0, . 0		0,1 0=,1 =0
	Inc., Term Loan,				
2,750	Second Lien	8.250%	12/20/21	B+	2,818,750
2,700	Skilled Healthcare	0.20070	12/20/21	Σ,	2,010,700
	Group, Inc., Term				
721	Loan	6.750%	4/09/16	В	723,543
, _ 1	Total Health Care	0.70070	1/00/10		720,010
65,449	Providers & Services				65,673,450
05,445	Hotels, Restaurants &	Laieura 5.8%	(3.7% of Tota	l Investmer	• •
	24 Hour Fitness	Leisure 5.0 %	(3.7 % OF TOTA	ii iiivestiiiei	113)
	Worldwide, Inc., Term				
4 905		E 0E00/	4/00/16	Ba3	4 995 410
4,825	Loan B	5.250%	4/22/16	Das	4,885,410
	BLB Management				
0.000	Services, Inc., Term	E 0E00/	11/10/10	DD	0.000.450
2,022	Loan	5.250%	11/10/18	BB	2,039,450
	Caesars				
	Entertainment				
F 00F	Operating Company,	F 4000/	4/00/40	Б	4 000 000
5,095	Inc., Term Loan B6	5.489%	1/28/18	В	4,909,920
0.400	CCM Merger, Inc.,	F 0000/	0/04/47	Б	0.405.700
3,423	Term Loan, DD1	5.000%	3/01/17	B+	3,465,760
	CityCenter Holdings				
F 750	LLC, Term Loan B,	<b>5</b> 0000/	10/10/00	_	5 000 404
5,750	DD1	5.000%	10/16/20	B+	5,828,464
	Intrawest Resorts				
	Holdings, Inc., Initial			_	
2,500	Term Loan	5.500%	12/09/20	B+	2,509,375
	Landry's Restaurants,				
2,821	Inc., Term Loan B	4.000%	4/24/18	BB	2,853,228
	MGM Resorts				
	International, Term				
2,970	Loan B	3.500%	12/20/19	BB	2,976,893
	Scientific Games				
	Corporation, Term				
4,000	Loan B	4.250%	10/18/20	Ba2	4,024,644
	Seaworld Parks and				
	Entertainment, Inc.,				
3,410	Term Loan B2	3.000%	5/14/20	BB+	3,399,917
3,970		5.000%	3/02/20	В	4,017,640

Term Loan B		Station Casino LLC,				
Household Durables   1.1% (0.7% of Total Investments)						
Household Durables   1.1% (0.7% of Total Investments)   Reynolds Group   Holdings, Inc.,   Incremental US Term   2,929   Loan, First Lien   4.000%   12/01/18   B+   2,967,234   Serta Simmons   Holdings LLC, Term   2,666   Loan   4.250%   10/01/19   B+   2,692,646   Tempur-Pedic   International, Inc.,   New Term Loan B   3.500%   3/18/20   BB   2,117,244   Total Household   7,703   Durables   Household   7,704   Household   7,703   Durables   Durables   Spectrum Brands, Inc.,   1,472   Term Loan A   3.000%   9/04/17   BB   1,478,709   Spectrum Brands, Inc.,   497   Term Loan C   3.500%   9/04/19   BB   500,082   Total Household   1,969   Products   Insurance   2.5% (1.5% of Total Investments)   Insurance   2.5% (1.5% of Total Investments)   Alliant Holdings   LLC,   Initial Term Loan B,   Captal Household   Holdings, Inc., Term   5,990   Loan B, DD1   A.750%   10/02/20   B1   6,072,333   Sedgwick Holdings,   Inc., Term Loan, First   2,870   Lien   A.250%   6/12/18   B+   2,889,302   USI Holdings   Corporation, Initial   6,205   Term Loan, DD1   A.250%   12/27/19   B1   6,251,623   17,065   Total Insurance   17,228,258   Nuver Investments	40 =00	•				40.040.704
Reynolds Group Holdings, Inc., Incremental US Term	40,786		1 10/ /0 70/ of T	atal Invastm	onto)	40,910,701
Holdings, Inc., Incremental US Term   2,929   Loan, First Lien   4.000%   12/01/18   B+   2,967,234   Serta Simmons   Holdings LLC, Term   2,666   Loan   4.250%   10/01/19   B+   2,692,646   Tempur-Pedic   International, Inc.,   2,108   New Term Loan B   3.500%   3/18/20   BB   2,117,244   Total Household   7,703   Durables   7,777,124   Household Products   Spectrum Brands, Inc.,   1,472   Term Loan A   3.000%   9/04/17   BB   1,478,709   Spectrum Brands, Inc.,   497   Term Loan C   3.500%   9/04/19   BB   500,082   Total Household   1,969   Products   Insurance   2.5% (1.5% of Total Investments)   Alliant Holdings I LLC,   Initial Term Loan B,   2,000   First Lien, Wi/DD   TBD   TBD   B1   2,015,000   Hub International   Holdings, Inc., Term   5,990   Loan B, DD1   4.750%   10/02/20   B1   6,072,333   Sedgwick Holdings,   Inc., Term Loan, First   2,870   Lien   4.250%   6/12/18   B+   2,889,302   USI Holdings   Corporation, Initial   6,205   Term Loan, DD1   4.250%   12/27/19   B1   6,251,623   17,065   Total Insurance   Nuveen Investments   Nuveen Investments			1.1% (0.7% 01 1	otal investin	ents)	
Incremental US Term		•				
Serta Simmons		•				
Holdings LLC, Term	2,929	Loan, First Lien	4.000%	12/01/18	B+	2,967,234
2,666						
Tempur-Pedic International, Inc.,  2,108 New Term Loan B 3.500% 3/18/20 BB 2,117,244  Total Household 7,703 Durables 7,777,124  Household Products 0.3% (0.2% of Total Investments)  Spectrum Brands, Inc.,  1,472 Term Loan A 3.000% 9/04/17 BB 1,478,709  Spectrum Brands, Inc.,  497 Term Loan C 3.500% 9/04/19 BB 500,082  Total Household 1,969 Products 1,978,791  Insurance 2.5% (1.5% of Total Investments)  Alliant Holdings I LLC, Initial Term Loan B, 2,000 First Lien, WI/DD TBD TBD B1 2,015,000  Hub International Holdings, Inc., Term 5,990 Loan B, DD1 4.750% 10/02/20 B1 6,072,333  Sedgwick Holdings, Inc., Term 5,990 Lien 4.250% 6/12/18 B+ 2,889,302  USI Holdings Corporation, Initial 6,205 Term Loan, DD1 4.250% 12/27/19 B1 6,251,623  17,065 Total Insurance Nuversments	0.000		4.0500/	10/01/10	_	0.000.040
International, Inc.,   2,108   New Term Loan B   3.500%   3/18/20   BB   2,117,244   Total Household   7,703   Durables   7,777,124   Household   7,703   Durables   7,777,124   Household   7,703   Products   1,472   Term Loan A   3.000%   9/04/17   BB   1,478,709   Spectrum Brands, Inc.,   497   Term Loan C   3.500%   9/04/19   BB   500,082   Total Household   1,969   Products   1,978,791   Insurance   2.5% (1.5% of Total Investments)   Alliant Holdings   LLC,   Initial Term Loan B,   2,000   First Lien, WI/DD   TBD   TBD   B1   2,015,000   Hub International   Holdings, Inc., Term   5,990   Loan B, DD1   4.750%   10/02/20   B1   6,072,333   Sedgwick Holdings, Inc., Term Loan, First   2,870   Lien   4.250%   6/12/18   B+   2,889,302   USI Holdings   Corporation, Initial   6,205   Term Loan, DD1   4.250%   12/27/19   B1   6,251,623   17,065   Total Insurance   Nuveen Investments	2,666		4.250%	10/01/19	B+	2,692,646
2,108 New Term Loan B 3.500% 3/18/20 BB 2,117,244 Total Household 7,703 Durables 7,777,124  Household Products 0.3% (0.2% of Total Investments) Spectrum Brands, Inc., 1,472 Term Loan A 3.000% 9/04/17 BB 1,478,709 Spectrum Brands, Inc., 497 Term Loan C 3.500% 9/04/19 BB 500,082 Total Household 1,969 Products 1,978,791 Insurance 2.5% (1.5% of Total Investments) Alliant Holdings I LLC, Initial Term Loan B, 2,000 First Lien, WI/DD TBD TBD B1 2,015,000 Hub International Holdings, Inc., Term 5,990 Loan B, DD1 4.750% 10/02/20 B1 6,072,333 Sedgwick Holdings, Inc., Term Loan, First 2,870 Lien 4.250% 6/12/18 B+ 2,889,302 USI Holdings Corporation, Initial 6,205 Term Loan, DD1 4.250% 12/27/19 B1 6,251,623 17,065 Total Insurance Nuveen Investments		•				
Total Household 7,703 Durables 7,777,124  Household Products 0.3% (0.2% of Total Investments) Spectrum Brands, Inc.,  1,472 Term Loan A 3.000% 9/04/17 BB 1,478,709 Spectrum Brands, Inc.,  497 Term Loan C 3.500% 9/04/19 BB 500,082 Total Household  1,969 Products 1,978,791 Insurance 2.5% (1.5% of Total Investments) Alliant Holdings I LLC, Initial Term Loan B,  2,000 First Lien, WI/DD TBD TBD B1 2,015,000 Hub International Holdings, Inc., Term  5,990 Loan B, DD1 4.750% 10/02/20 B1 6,072,333 Sedgwick Holdings, Inc., Term Loan, First  2,870 Lien 4.250% 6/12/18 B+ 2,889,302 USI Holdings Corporation, Initial  6,205 Term Loan, DD1 4.250% 12/27/19 B1 6,251,623  17,065 Total Insurance Nuveen Investments	2.108		3.500%	3/18/20	BB	2.117.244
Household Products   Spectrum Brands, Inc.,   Spectrum Brands, Inc.,   Term Loan A   3.000%   9/04/17   BB   1,478,709   Spectrum Brands, Inc.,   Spectrum Brands, Inc.,	_,			0, 10, 20		<b>_</b> , , <b>_</b>
Spectrum Brands, Inc.,   1,472   Term Loan A   3.000%   9/04/17   BB   1,478,709   Spectrum Brands, Inc.,   497   Term Loan C   3.500%   9/04/19   BB   500,082   Total Household   1,969   Products   1,978,791   Insurance   2.5% (1.5% of Total Investments)	7,703					7,777,124
1,472       Term Loan A       3.000%       9/04/17       BB       1,478,709         Spectrum Brands, Inc.,         497       Term Loan C       3.500%       9/04/19       BB       500,082         Total Household         1,969       Products       1,978,791         Insurance 2.5% (1.5% of Total Investments)         Alliant Holdings I LLC, Initial Term Loan B,         2,000       First Lien, WI/DD       TBD       B1       2,015,000         Hub International Holdings, Inc., Term         5,990       Loan B, DD1       4.750%       10/02/20       B1       6,072,333         Sedgwick Holdings, Inc., Term Loan, First         2,870       Lien       4.250%       6/12/18       B+       2,889,302         USI Holdings Corporation, Initial         6,205       Term Loan, DD1       4.250%       12/27/19       B1       6,251,623         17,065       Total Insurance       Nuveen Investments			0.3% (0.2% of T	Total Investm	ents)	
Spectrum Brands, Inc.,   497   Term Loan C   3.500%   9/04/19   BB   500,082	4 470		0.0000/	0/04/47	DD	4 470 700
497       Term Loan C       3.500%       9/04/19       BB       500,082         Total Household         1,969       Products       1,978,791         Insurance 2.5% (1.5% of Total Investments)         Alliant Holdings I LLC, Initial Term Loan B,         2,000       First Lien, WI/DD       TBD       B1       2,015,000         Hub International Holdings, Inc., Term         5,990       Loan B, DD1       4.750%       10/02/20       B1       6,072,333         Sedgwick Holdings, Inc., Term Loan, First         2,870       Lien       4.250%       6/12/18       B+       2,889,302         USI Holdings Corporation, Initial         6,205       Term Loan, DD1       4.250%       12/27/19       B1       6,251,623         17,065       Total Insurance       17,228,258	1,4/2		3.000%	9/04/17	BB	1,4/8,/09
Total Household  1,969 Products	497	•	3 500%	9/04/19	BB	500.082
1,969 Products Insurance 2.5% (1.5% of Total Investments)  Alliant Holdings I LLC, Initial Term Loan B,  2,000 First Lien, WI/DD TBD TBD B1 2,015,000  Hub International Holdings, Inc., Term  5,990 Loan B, DD1 4.750% 10/02/20 B1 6,072,333  Sedgwick Holdings, Inc., Term Loan, First  2,870 Lien 4.250% 6/12/18 B+ 2,889,302  USI Holdings Corporation, Initial  6,205 Term Loan, DD1 4.250% 12/27/19 B1 6,251,623  17,065 Total Insurance 17,228,258	107		0.00070	0/0 1/10	55	000,002
Alliant Holdings I LLC, Initial Term Loan B,  2,000 First Lien, WI/DD TBD TBD B1 2,015,000  Hub International Holdings, Inc., Term  5,990 Loan B, DD1 4.750% 10/02/20 B1 6,072,333  Sedgwick Holdings, Inc., Term Loan, First  2,870 Lien 4.250% 6/12/18 B+ 2,889,302  USI Holdings Corporation, Initial  6,205 Term Loan, DD1 4.250% 12/27/19 B1 6,251,623  17,065 Total Insurance 17,228,258  Nuveen Investments	1,969					1,978,791
Initial Term Loan B,   2,000   First Lien, WI/DD   TBD   TBD   B1   2,015,000		Insurance 2.5% (1.59	% of Total Invest	tments)		
2,000 First Lien, WI/DD TBD TBD B1 2,015,000  Hub International Holdings, Inc., Term  5,990 Loan B, DD1 4.750% 10/02/20 B1 6,072,333  Sedgwick Holdings, Inc., Term Loan, First  2,870 Lien 4.250% 6/12/18 B+ 2,889,302  USI Holdings Corporation, Initial  6,205 Term Loan, DD1 4.250% 12/27/19 B1 6,251,623  17,065 Total Insurance 17,228,258  Nuveen Investments						
Hub International Holdings, Inc., Term  5,990 Loan B, DD1 4.750% 10/02/20 B1 6,072,333 Sedgwick Holdings, Inc., Term Loan, First  2,870 Lien 4.250% 6/12/18 B+ 2,889,302 USI Holdings Corporation, Initial  6,205 Term Loan, DD1 4.250% 12/27/19 B1 6,251,623 17,065 Total Insurance 17,228,258 Nuveen Investments	0.000	•	TDD	TDD	D4	0.045.000
Holdings, Inc., Term  5,990 Loan B, DD1 4.750% 10/02/20 B1 6,072,333  Sedgwick Holdings, Inc., Term Loan, First  2,870 Lien 4.250% 6/12/18 B+ 2,889,302  USI Holdings Corporation, Initial  6,205 Term Loan, DD1 4.250% 12/27/19 B1 6,251,623  17,065 Total Insurance 17,228,258  Nuveen Investments	2,000	·	IBD	IBD	ВІ	2,015,000
5,990 Loan B, DD1 4.750% 10/02/20 B1 6,072,333  Sedgwick Holdings, Inc., Term Loan, First  2,870 Lien 4.250% 6/12/18 B+ 2,889,302  USI Holdings Corporation, Initial  6,205 Term Loan, DD1 4.250% 12/27/19 B1 6,251,623  17,065 Total Insurance 17,228,258  Nuveen Investments						
Sedgwick Holdings, Inc., Term Loan, First  2,870 Lien 4.250% 6/12/18 B+ 2,889,302 USI Holdings Corporation, Initial  6,205 Term Loan, DD1 4.250% 12/27/19 B1 6,251,623 17,065 Total Insurance 17,228,258 Nuveen Investments	5,990	•	4.750%	10/02/20	B1	6.072.333
2,870 Lien 4.250% 6/12/18 B+ 2,889,302	Í	•				, ,
USI Holdings						
Corporation, Initial 6,205 Term Loan, DD1 4.250% 12/27/19 B1 6,251,623 17,065 Total Insurance 17,228,258  Nuveen Investments	2,870		4.250%	6/12/18	B+	2,889,302
6,205 Term Loan, DD1 4.250% 12/27/19 B1 6,251,623 17,065 Total Insurance 17,228,258						
17,065 Total Insurance 17,228,258 Nuveen Investments	6 205	•	4 250%	12/27/10	R1	6 251 622
Nuveen Investments			7.230 /0	14/41/13	וט	
36	,000			ments		,==0,=00
			36			

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Internet Software & Ser	vices 3.0% (	1.9% of Total	Investments)	
\$ 8,851	EIG Investors Corp., Term Loan, DD1	5.000%	11/09/19	В	\$ 8,946,745
748	Sabre Inc., Term Loan B2	4.500%	2/19/19	B1	751,047
2,125	Sabre Inc., Term Loan C Sabre, Inc., Term	4.000%	2/19/18	B1	2,134,866
3,465	Loan B SSI Investments II,	5.250%	2/19/19	B1	3,494,598
3,552	Ltd., New Term Loan VFH Parent LLC, New	5.000%	5/26/17	Ba3	3,582,636
2,317	Term Loan Total Internet	5.750%	11/08/19	N/R	2,339,968
21,058	Software & Services IT Services 1.1% (0.79)	% of Total Inve	estments)		21,249,860
	CompuCom Systems,	o or rotal line	otinonto,		
1,496	Inc., Term Loan B SRA International,	4.250%	5/09/20	B1	1,497,537
918	Term Loan	6.500%	7/20/18	B1	915,131
51	SunGard Data Systems, Inc., Term Loan B SunGard Data	1.908%	2/28/14	ВВ	51,140
2,977	Systems, Inc., Term Loan E	4.000%	3/08/20	BB	2,996,094
2,462	Zayo Group LLC, Term Loan B	4.000%	7/02/19	B1	2,480,312
7,904	Total IT Services  Leisure Equipment & P	roduoto 1 /10	/ (0.09/ of To	tal Invaatmant	7,940,214
5.500	Bombardier Recreational Products, Inc., Term				
5,539	Loan Equinox Holdings, Inc., New Initial Term	4.000%	1/30/19	B+	5,580,111
3,226	Loan B Four Seasons	4.501%	1/31/20	B1	3,259,897
1,000	Holdings, Inc., Term Loan, Second Lien Total Leisure	6.250%	12/27/20	В	1,027,500
9,765	Equipment & Products  Machinery 0.8% (0.5%	of Total Invo	etmonte\		9,867,508
5,615	Gardner Denver, Inc., Term Loan, DD1	4.250%	7/30/20	B1	5,615,953
2,067	Media 16.2% (10.2% o Affinion Group Holdings, Inc., Term	6.750%	10/09/16	B1	2,054,924

	Loan B, DD1				
	Cengage Learning				
	Acquisitions, Inc.,				
	Tranche B, Extended				
819	Term Loan, (5)	7.750%	7/04/17	D	751,022
	Clear Channel				
	Communications, Inc.,				
	Tranche D, Term				
3,952	Loan	6.910%	1/30/19	CCC+	3,843,229
	Clear Channel				
	Communications,				
3,218	Inc.,Term Loan E	7.660%	7/30/19	CCC+	3,207,794
	Cumulus Media, Inc.,				
13,600	Term Loan B , DD1	4.250%	12/23/20	B+	13,759,732
	Emerald Expositions				
	Holdings, Inc., Term				
4,280	Loan, First Lien	5.500%	6/17/20	BB	4,315,629
	EMI Music Publishing				
2,462	LLC, Term Loan B	4.250%	6/29/18	BB	2,479,997
	Interactive Data				
	Corporation, Term				
2,160	Loan	3.750%	1/31/18	Ba3	2,171,168
	Internet Brands, Inc.,	0.0500/	0/10/10	_	
2,977	Term Loan B	6.250%	3/18/19	B+	2,994,868
	McGraw-Hill				
3,570	Education Holdings	0.0000/	3/22/19	B2	2 642 621
3,370	LLC, Term Loan Media General, Inc.,	9.000%	3/22/19	DZ	3,643,631
	Delayed Draw, Term				
3,000	Loan	4.250%	7/31/20	BB	3,031,857
3,000	Mediacom Broadband	4.230 /6	7/31/20	DD	3,031,037
	LLC, Tranche G,				
1,975	Term Loan	4.000%	1/20/20	BB	1,977,469
1,070	Radio One, Inc., Term	1.00070	1720720		1,077,100
3,931	Loan B, First Lien	7.500%	2/14/17	B+	4,039,340
2,001	Springer Science &	11000,0	_,,		.,000,010
	Business Media, Inc.,				
2,992	Term Loan	5.000%	8/14/20	В	3,012,140
,	Tribune Company,				, ,
34,671	Term Loan B, DD1	4.000%	12/27/20	BB	34,692,512
	Univision				
	Communications, Inc.,				
	Replacement Term				
17,848	Loan, First Lien	4.000%	3/01/20	B+	17,968,531
	UPC Broadband				
	Holding BV, Term				
3,000	Loan AF	4.000%	1/31/21	BB	3,021,876
	UPC Broadband				
	Holding BV, Term	0.055	0/00/00:		2 222 2=2
2,000	Loan AH	3.250%	6/30/21	BB	2,006,876
1,000		3.500%	6/08/20	BB	1,003,563

	Virgin Media Investment Holdings, Term Loan B				
	Weather Channel Corporation, Term				
750	Loan, Second Lien	7.000%	6/26/20	B3	758,438
	WMG Acquisition Corporation, Tranche B, Refinancing Term				
2,029	Loan	3.750%	7/01/20	BB	2,037,959
	Yell Group PLC, Term				
4,565	Loan, (5)	4.097%	7/31/14	N/R	1,016,629
116,866	Total Media	/ <b>(</b>			113,789,184
	•	5% of Total	Investments)		
	Hudson's Bay				
5,000	Company, Term Loan B, First Lien	4.750%	11/04/20	BB	5,081,235
0,000	Multi-Utilities 0.1% (0.19				0,001,200
	ADS Waste Holdings,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,		
988	Inc., Term Loan B	4.250%	8/05/19	B+	994,379
	Oil, Gas & Consumable F	uels 7.6%	(4.7% of Tota	al Investments	
	Brand Energy & Infrastructure Services, Inc., Initial				
2,492	Term Loan	4.750%	11/26/20	B1	2,513,645
_, · <b></b>	Crestwood Holdings				_,= . = ,= . =
2,685	LLC, Term Loan B	7.000%	6/19/19	В	2,760,632
		Nuveen Inves 37	stments		

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

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Oil, Gas & Consumab	le Fuels (continue			
	Drill Rigs Holdings,				
	Inc., Tranche B1,				
\$ 6,965	Term Loan	6.000%	3/31/21	B+	\$ 7,139,125
1 007	EP Energy LLC, Term	0 F000/	E/04/10	DeO	1 075 000
1,667	Loan B3, Second Lien Fieldwood Energy	3.500%	5/24/18	Ba3	1,675,000
	LLC, Term Loan, First				
2,992	Lien	3.875%	9/28/18	Ba2	3,014,010
_,00_	Fieldwood Energy	0.07.070	0, = 0, . 0		3,5 : 1,5 : 5
	LLC, Term Loan,				
5,000	Second Lien	8.375%	9/30/20	B2	5,146,430
	Frac Tech				
4.044	International LLC,	0.5000/	E /0.0 / 4.0	Do	4 050 754
1,341	Term Loan	8.500%	5/06/16	B2	1,359,754
	Harvey Gulf International Marine,				
7,985	Inc., Term Loan B	5.500%	6/18/20	B1	8,119,747
7,000	Offshore Group	0.00070	0/10/20	J,	0,110,717
	Investment Limited,				
3,238	Term Loan B	5.000%	10/25/17	В	3,262,795
	Pacific Drilling S.A.,				
2,985	Term Loan B	4.500%	6/03/18	B+	3,021,939
	Peabody Energy				
2 401	Corporation, Term Loan B	4.250%	9/24/20	BB+	2 501 242
3,491	Rice Drilling LLC.,	4.230%	9/24/20	DD+	3,521,243
	Term Loan, Second				
2,729	Lien	8.500%	10/25/18	N/R	2,787,374
,	Samson Investment				, ,
	Company, Tranche 1,				
	Term Loan, Second				
2,500	Lien	5.000%	9/25/18	B1	2,528,750
	Saxon Energy				
1,985	Services, Inc., Term Loan	5.500%	2/15/19	Ba3	2,008,159
1,900	Shelf Drilling Holdings	5.500 /6	2/15/19	Das	2,000,109
2,000	LTD., Term Loan	10.000%	10/08/18	B+	2,037,500
_,	Western Refining, Inc.,		. 0, 00, 10		=,55.,555
2,000	Term Loan B	4.250%	11/12/20	BB	2,021,250
	Total Oil, Gas &				
52,055	Consumable Fuels				52,917,353
		0.0% (0.0% of Tot	al Investmen	ts)	
007	Prestige Brands, Inc.,	0.7000/	1/01/10	DD	000 000
287	Term Loan B1	3.792%	1/31/19	BB	289,089

	Pharmaceuticals 7.6°	% (4.7% of Total	Investments	s)	
	BioScrip, Inc., Term			_	
1,204	Loan B	6.500%	7/31/20	В	1,197,498
2,628	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	2,652,642
2,020	Generic Drug	1100070	12,22,10	Duo	2,002,012
	Holdings, Inc., Term				
1,592	Loan B	5.000%	8/16/20	B1	1,610,905
	Graceway Pharmaceuticals LLC,				
	Second Lien Term				
5,625	Loan, (5)	6.928%	5/03/13	N/R	168,750
	Graceway				
51	Pharmaceuticals LLC, Term Loan, (5)	3.069%	5/03/12	N/R	55,934
J.	Par Pharmaceutical	0.000 / 0	0,00,12	14,11	33,33
	Companies, Inc.,				
3,621	Additional Term Loan B1	4.250%	9/30/19	B+	3,648,082
0,021	Patheon, Inc., Term	7.230 /6	J/JU/13	DΤ	0,070,002
2,500	Loan B, WI/DD	TBD	TBD	В	2,500,222
	Pharmaceutical				
	Product Development, Inc., Term Loan B,				
7,377	First Lien	4.000%	12/01/18	Ba3	7,435,360
	Pharmaceutical				
5,736	Research Associates, Inc., Term Loan B	5.000%	9/23/20	B1	5,767,268
0,700	Quintiles	0.00070	0/20/20	<u> </u>	0,707,200
	Transnational Corp.,		- / /		
3,925	Term Loan B3 Salix Pharmaceuticals,	3.750%	6/08/18	BB	3,941,256
3,500	LTD., Term Loan	4.250%	1/02/20	Ba1	3,548,562
	Therakos, Inc., Term				
3,465	Loan, First Lien Valeant	7.500%	12/27/17	В	3,483,785
	Pharmaceuticals				
	International, Inc.,				
4.070	Tranche B, Term Loan	0.7500/	0/40/40	DDD	4.045.044
4,876	D2 Valeant	3.750%	2/13/19	BBB	4,915,941
	Pharmaceuticals				
	International, Inc.,			_	
11,900 58,000	Term Loan E Total Pharmaceuticals	3.750%	8/5/20	Ba1	12,026,462 52,952,667
50,000	Real Estate Investmen	t Trust 2.0% (1	1.2% of Total	Investments	
	Capital Automotive LP,				
0.000	Term Loan, Second	0.0000/	4/00/00	D4	0.440.050
3,000	Lien, DD1 iStar Financial, Inc.,	6.000%	4/30/20	B1	3,116,250
4,729	Term Loan	4.500%	10/15/17	BB	4,759,524

	Starwood Property				
F 00F	Trust, Inc., Term Loan	0.5000/	4/47/00	DD	F 070 047
5,965	B Total Daal Fatata	3.500%	4/17/20	BB+	5,978,647
12 604	Total Real Estate Investment Trust				12 054 401
13,694	Real Estate Managemen	t & Dovolonma	nt 1 00/. /1	20/ of Tota	13,854,421
	Capital Automotive LP,	t & Developine	511t 1.9 /6 (1	.2 /6 OI 10ta	i ilivestillellts)
	Term Loan, Tranche				
8,373	B1	4.000%	4/10/19	Ba2	8,462,774
3,373	Realogy Corporation,	1100070	1, 10, 10	242	0,102,771
4,963	Term Loan B	4.500%	3/05/20	BB	5,007,783
	Total Real Estate				
	Management &				
13,336	Development				13,470,557
		% of Total Inve	stments)		
	Swift Transportation				
	Company, Inc., Term				
3,910	Loan B2	4.000%	12/21/17	BB	3,945,940
	Semiconductors & Equi	pment 2.3%	(1.4% of Tota	al Investme	nts)
	Freescale				
	Semiconductor, Inc.,				
3,970	Term Loan, Tranche B4	5.000%	2/28/20	B1	4.012.422
3,970	Freescale	5.000%	2/20/20	DI	4,013,423
	Semiconductor, Inc.,				
	Term Loan, Tranche				
2,992	B5	5.000%	1/15/21	B1	3,035,206
2,002	NXP Semiconductor	0.00070	1, 10, 21	2.	2,000,200
2,950	LLC, Term Loan D	3.250%	1/11/20	BB+	2,957,268
,	NXP Semiconductor				, ,
5,830	LLC, Term Loan	4.500%	3/03/17	Ba3	5,918,487
	Total Semiconductors				
15,742	& Equipment				15,924,384
		Nuveen Investi	ments		
		38			

	incipal unt (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
AIIIO	diff (000)	Software 9.3% (5.9%			(0)	Value
		Activision Blizzard,		•		
\$	1,496	Inc., Term Loan B	3.250%	10/12/20	BBB	\$ 1,511,313
		Attachmate Corporation, Term				
	5,766	Loan, First Lien	7.250%	11/22/17	BB	5,866,971
	0,700	Blackboard, Inc.,	7.20070	11,22,17		0,000,071
	2,949	Term Loan B3	4.750%	10/04/18	B+	2,984,630
	0.000	BMC Software, Inc.,	F 0000/	0/40/00	DD	0.000.544
	3,000	Initial Term Loan Datatel Parent Corp,	5.000%	9/10/20	BB	3,008,541
	5,178	Term Loan B, DD1	4.500%	7/19/18	B+	5,237,788
	_, _	Emdeon Business				-, - ,
		Services LLC, Term				
	4,790	Loan B2	3.750%	11/02/18	BB	4,813,394
		Epicor Software Corporation, Term				
	641	Loan, B2	4.000%	5/16/18	Ba3	646,511
		Explorer Holdings,				
	1,975	Inc., Term Loan	6.000%	5/02/18	B+	1,987,394
		Greeneden U.S. Holdings II LLC, Term				
	1,743	Loan B	4.000%	2/08/20	В	1,740,202
	,	Infor Global Solutions				, ,
		Intermediate				
	15,673	Holdings, Ltd., Term Loan B5, DD1	3.750%	6/03/20	Ba3	15,748,521
	13,073	IPC Systems, Inc.,	3.730 /6	0/03/20	Dao	13,740,321
		Extended Term Loan,				
		Tranche B1, First			_	
	4,207	Lien	7.750%	7/31/17	B1	4,238,537
		IPC Systems, Inc., Term Loan, Second				
	8,500	Lien	5.410%	6/01/15	CCC	7,777,500
		Misys PLC, Term				
	6,419	Loan B, First Lien	5.000%	12/12/18	B+	6,486,967
		RedPrairie Corporation, New				
	1,985	Term Loan, First Lien	6.000%	12/21/18	B+	2,006,504
	,	SS&C Technologies,				, ,
		Inc./ Sunshine				
		Acquisition II, Inc. 2013 Replacement				
	1,306	Term Loan B1	3.250%	6/07/19	BB	1,313,600
	135	SS&C Technologies,	3.250%	6/07/19	BB	135,693
		Inc./ Sunshine				
		Acquisition II, Inc.				
		2013 Replacement				

	T   D0				
	Term Loan B2				
65,763	Total Software				65,504,066
	•	(0.6% of Tota	Investments	s)	
	Collective Brands,				
2,873	Inc., Term Loan B	7.250%	10/09/19	В	2,900,643
	J Crew Group, Term				
413	Loan B1	4.000%	3/07/18	Ba3	417,336
	Jo-Ann Stores, Inc.,				
3,783	Term Loan, First Lien	4.000%	3/16/18	B+	3,804,045
7,069	Total Specialty Retail				7,122,024
	Wireless Telecommuni	cation Service	es 2.6% (1.6	% of Total I	nvestments)
	Asurion LLC, Term				
9,951	Loan B1	4.500%	5/24/19	Ba2	9,964,096
	Clear Channel				, ,
	Communications,				
	Inc., Tranche B, Term				
160	Loan	3.810%	1/29/16	CCC+	156,801
. 33	Fairpoint	2.3.073			
	Communications,				
4,963	Inc., Term Loan B	7.500%	2/11/19	В	5,144,460
1,000	IPC Systems, Inc.,	7.00070	2/11/10		0,111,100
	Term Loan, Tranche				
987	C, First Lien	7.750%	7/31/17	B1	994,906
307	Presidio, Inc., New	7.75076	7701717	D1	334,300
1,845	Term Loan	5.750%	3/31/17	Ba3	1,859,915
1,045	Total Wireless	3.73076	3/3 1/ 17	Dao	1,859,915
	Telecommunication				
17,906	Services				18,120,178
17,900	Total Variable Rate				10,120,176
Ф 040 COC	Senior Loan Interests				007.407.004
\$ 842,696	(cost \$833,788,567)				837,467,634
Shares	Description (1)	00/ /0 40/ -£ T	'atal lava ataa		Value
		3.3% (2.1% of T			
	Building Products 1.0	U% (U.6% Of 10	itai investme	nts)	
	Masonite				
107.055	International				Φ 000000
127,255	Corporation, (6)				\$ 6,999,025
	Hotels, Restaurants &	Leisure 0.1%	6 (0.1% of Tot	tal Investme	nts)
40.00	BLB Worldwide				
42,041	Holdings Inc., (6), (7)				1,061,535
	Buffets Term Loan,				
2,670	(6), (7)				14,685
	Total Hotels, Restaurant				1,076,220
	Media 2.2% (1.4% of	Total Investme	ents)		
	Metro-Goldwyn-Mayer,				
154,338	(6), (7)				10,880,830
57,088	Tribune Company, (6)				4,253,056
	Tribune Company,				
45,942	(6), (8)				
	Total Media				15,133,886
	<b>Professional Services</b>	0.0% (0.0% c	of Total Inves	tments)	

47,152	Vertrue, Inc., (6), (7)	68,370
	Total Common Stocks (cost \$18,603,197)	23,277,501
	Nuveen Investments	
	39	

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

Pr	rincipal				Ratings	
	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		<b>CONVERTIBLE BONDS</b>	<u> </u>			
		Communications Equip	ment 0.3% (0.	2% of Total I	nvestments)	
		Nortel Networks Corp.,				
\$	850	(5)	1.750%	4/15/12	N/R	\$ 843,625
	4 000	Nortel Networks Corp.,	0.4050/	4/45/44	N/D	000 750
	1,000	(5) Total Convertible	2.125%	4/15/14	N/R	998,750
		Bonds (cost				
\$	1,850	\$1,563,750)				1,842,375
	rincipal	Ψ1,000,700)			Ratings	1,042,070
	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
	(555)	CORPORATE BONDS	18.2% (11.5% o	•	• •	
		<b>Commercial Services &amp;</b>			•	ıts)
\$	1,000	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 1,005,000
		Harland Clarke				
	1,631	Holdings	9.500%	5/15/15	В	1,635,078
		Tervita Corporation,		=	_	
	1,000	144A	8.000%	11/15/18	В	1,025,000
	0.601	Total Commercial				0.665.070
	3,631	Services & Supplies Communications Equip	ment 0.6% (0.	/1% of Total I	nvoetmonte)	3,665,078
		Nortel Networks	) o.o./6	4 /8 OI 10tai i	iivesiiieiiis)	
	4,000	Limited, (5)	0.000%	7/15/11	N/R	4,275,000
	1,000	Diversified Consumer S				• •
		NES Rental Holdings		`		
	700	Inc., 144A	7.875%	5/01/18	CCC+	735,000
		<b>Diversified Telecommu</b>	nication Service	es 1.8% (1.1	I% of Total Inv	/estments)
		Consolidated				
	. ===	Communications	40.0774	0/04/00	_	. ========
	1,500	Finance Company	10.875%	6/01/20	В	1,732,500
	4,000	IntelSat Limited, 144A	7.750%	6/01/21	B B	4,290,000
	1,050	IntelSat Limited Level 3	8.125%	6/01/23	D	1,136,625
	4,611	Communications Inc.	11.875%	2/01/19	В	5,302,650
	4,011	Total Diversified	11.07070	2/01/13		3,002,000
		Telecommunication				
	11,161	Services				12,461,775
		<b>Health Care Equipment</b>	& Supplies 0.	5% (0.3% of	Total Investme	ents)
	3,250	Kinetic Concepts	10.500%	11/01/18	В	3,737,500
		Health Care Providers	& Services 3.1	% (2.0% of T	otal Investme	nts)
		FWCT-2 Escrow				
		Corporation for				
	4.000	Community Health	E 4050/	0/04/04	DD	4.005.000
	4,000	Systems, 144A	5.125%	8/01/21	BB+	4,025,000
	6,400		6.875%	2/01/22	В	6,560,000

	FWCT-2 Escrow Corporation for				
	Community Health Systems, 144A				
3,750	HCA Inc.	8.500%	4/15/19	BB+	3,954,375
725	HCA Inc.	7.250%	9/15/20	BB+	787,531
	IASIS Healthcare				
1,200	Capital Corporation	8.375%	5/15/19	CCC+	1,281,000
4,000	Tenet Healthcare Corporation, 144A	6.000%	10/01/20	BB	4,210,000
4,000	Truven Health	6.000%	10/01/20	DD	4,210,000
1,000	Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
1,000	Total Health Care		0,01,00		1,10=,000
21,075	Providers & Services				21,950,406
	<b>Household Products</b>	0.9% (0.6% of T	otal Investm		
5,750	Reynolds Group	9.875%	8/15/19	CCC+	6,353,750
	IT Services 0.5% (0.3	3% of Total Inves	stments)		
	First Data Corporation,				
3,000	144A	7.375%	6/15/19	BB	3,202,500
	Leisure Equipment &	Products 0.8%	(0.5% of Tot	al Investmen	nts)
	Caesars				
	Entertainment				
0.000	Operating Company	0.5000/	0/45/00	Б	F 070 000
6,000	Inc. Machinery 0.3% (0.2)	8.500%	2/15/20	В	5,670,000
2,000	HD Supply Inc.	8.125%	4/15/19	B+	2,223,750
2,000	Media 3.9% (2.5% of			D <del>†</del>	2,223,730
	Clear Channel	Total investmen	113)		
	Communications, Inc.,				
5,804	144A	14.000%	2/01/21	CCC	5,397,583
3,001	Clear Channel	, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	_, 🐧		2,221,222
3,700	Communications, Inc.	5.500%	12/15/16	CCC	3,330,000
	Clear Channel				
6,562	Communications, Inc.	9.000%	12/15/19	CCC+	6,693,240
		Nuveen Investr 40	ments		
		40			

Pı	rincipal	Ratings					
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)	Value	
		Media (continued)	_	-			
		Clear Channel					
\$	9,500	Communications, Inc.	9.000%	3/01/21	CCC+	\$ 9,595,000	
		McGraw-Hill Global					
		Education Holdings,					
	1,875	144A	9.750%	4/01/21	BB	2,039,063	
		WMG Acquisition					
	400	Group	11.500%	10/01/18	В	455,000	
	27,841	Total Media				27,509,886	
		Oil, Gas & Consumable	Fuels 0.2% (	0.1% of Tota	I Investments	)	
		Offshore Group					
	1,000	Investment Limited	7.125%	4/01/23	В	1,000,000	
			6 (0.7% of Tota	I Investments	s)		
		Valeant					
		Pharmaceuticals					
	2,000	International, 144A	6.750%	8/15/18	B1	2,192,500	
		Valeant					
		Pharmaceuticals					
	1,000	International, 144A	7.000%	10/01/20	B1	1,077,500	
		Valeant					
		Pharmaceuticals	= 0=00/	=/.=/00	5.4		
	1,000	International, 144A	7.250%	7/15/22	B1	1,090,000	
	0.000	VPII Escrow	7.5000/	7/45/04	D4	0.044.050	
	3,000	Corporation, 144A	7.500%	7/15/21	B1	3,341,250	
	7,000	Total Pharmaceuticals	0/ of Total Inve	odmoondo\		7,701,250	
		Road & Rail 0.3% (0.29) Swift Services	% of Total Inve	estments)			
	2,000	Holdings Inc.	10.000%	11/15/18	B+	2,205,000	
	2,000	Semiconductors & Equi					
		Advanced Micro	pilielit 0.0 /	(0.5 % 01 1018	ii iiivesiiileiiis	<b>&gt;</b> )	
	2,800	Devices, Inc.	7.750%	8/01/20	В	2,786,000	
	2,000	Advanced Micro	7.75076	0/01/20	Ь	2,700,000	
	3,168	Devices, Inc.	7.500%	8/15/22	В	3,057,120	
	5,100	Total Semiconductors	7.500 /8	0/13/22		3,037,120	
	5,968	& Equipment				5,843,120	
	0,000	Software 0.6% (0.3% c	of Total Investr	ments)		0,070,120	
	1,700	Infor Us Inc.	11.500%	7/15/18	В	1,963,500	
	1,875	Infor Us Inc.	9.375%	4/01/19	В	2,109,375	
	3,575	Total Software	0.07070	1,01,10		4,072,875	
	-,	Wireless Telecommunic	ation Services	2.2% (1.49	% of Total Inve		
		FairPoint		=/= (/		,	
		Communications Inc.,					
	750	144A	8.750%	8/15/19	В	800,625	
		MetroPCS Wireless	31. 20,0				
	3,750	Inc., 144A	6.250%	4/01/21	BB	3,895,313	
	,	Sprint Corporation,				,,	
	8,250	144A	7.875%	9/15/23	BB	8,806,874	
	2,000		7.125%	6/15/24	BB	2,010,000	
	-					• •	

Sprint Corporation, 144A **Total Wireless** Telecommunication Services 14,750 15,512,812 **Total Corporate** Bonds (cost \$ 122,701 \$121,833,807) 128,119,702 **Principal** Ratings **Amount (000)** Description (1) Coupon Maturity (3) Value **ASSET-BACKED SECURITIES** 5.8% (3.5% of Total Investments) Bluemountain Collateralized Loan Obligation, Series \$ 1,200 2012 2A E14 BB 5.337% 11/20/24 1,152,562 Bluemountain Collateralized Loan **Obligations Limited** BB 2,500 2012-1A, 144A 5.737% 7/20/23 2,446,200 Carlyle Global Market Strategies Collateralized Loan Obligations, Series BB 500 2013-2A E 5.237% 4/18/25 471,558 Carlyle Global Market Strategies, Collateralized Loan Obligations, Series 1,750 2013-3A, 144A 4.839% 7/15/25 BB 1,628,461 Finn Square Collateralized Loan Obligations Limited. 1,000 Series 2012-1A, 144A 12/24/23 BB 5.298% 958,599 Flatiron Collateralized Loan Obligation Limited, Series 1,500 2011-1A BB 4.639% 1/15/23 1,387,674 Fraser Sullivan Collateralized Loan Obligations Limited. 1,500 Series 2011-6A, 144A BB 5.738% 11/22/22 1,465,302 **ING Investment** Management, Collateralized Loan Obligation, 2013-1A 500 D, 144A 4/15/24 BB 5.239% 466,792 LCM Limited Partnership, Collateralized Loan 3.000 Obligations, 144A 5.989% 4/15/22 BB 3,000,279 1,500 BB 5.387% 4/19/22 1,437,807

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	LCM Limited Partnership,				
	Collateralized Loan				
	Obligations LCM Limited				
	Partnership,				
	Collateralized Loan Obligation 2012A,				
2,700	144A	5.987%	10/19/22	BB	2,681,051
	LCM Limited				
	Partnership, Collateralized Loan				
0.000	Obligations 2015A,	1.0000/	0/05/47	DD	F 704 000
6,000	WI/DD Madison Park	1.000%	2/25/17	BB	5,764,800
4 500	Funding Limited,	F 4070/	1/00/05	DD	4 470 500
1,500	Series 2012-10A Madison Park	5.487%	1/20/25	BB	1,472,580
	Funding Limited,				
	Collateralized Loan Obligations, Series				
1,500	2012-8A, 144A	5.587%	4/22/22	BB	1,456,796
	North End CLO Limited, Loan Pool,				
500	144A	4.838%	7/17/25	BB	462,433
	Northwoods Capital Corporation,				
	Collateralized Loan				
750	Obligations 2012-9A Oak Hill Credit	5.337%	1/18/24	BB	718,116
	Partners IV Limited,				
	Collateralized Loan Obligation Series				
3,000	2012-6A	5.741%	5/15/23	BB	3,012,630
	Oak Hill Credit Partners, Series				
3,360	2012-7A	5.237%	11/20/23	BB	3,177,942
	Oak Hill Credit Partners, Series,				
800	2013-9A	5.237%	10/20/25	ВВ	753,160
		Nuveen Invest 41	ments		

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

	rincipal				Ratings		
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
		ASSET-BACKED SEC	CURITIES (cor	ntinued)			
		Race Point Collateralized Loan					
		Obligations, Series					
\$	1,000	2011-5A, 144A	6.743%	12/15/22	BB	\$	1,000,497
		Race Point Collateralized Loan					
		Obligations, Series					
	3,000	2012-6A, 144A	5.738%	5/24/23	BB		2,953,196
		Race Point					
		Collateralized Loan					
	3,000	Obligations, Series 2012-7A, 144A	5.239%	11/08/24	ВВ		2,861,540
	3,000	Total	J.239 /6	11/00/24	ББ		2,001,040
		Asset-Backed					
		Securities (cost					
\$	42,060	\$37,631,585)					40,729,975
ç	Shares	Description (1), (9)					Value
	J.1.0.0	INVESTMENT COMP	ANIES 1.8%	(1.1% of Total	Investments)		raido
		Eaton Vance		•	,		
		Floating-Rate					
3	353,668	Income Trust Fund Eaton Vance					5,464,171
		Senior Income					
ę	968,586	Trust					6,838,217
		<b>Total Investment Com</b>					12,302,388
		Total Long-Term Inve	estments (cos	st \$1,025,402,4°	15)	1,0	43,739,575
	rincipal ount (000)	Description (1)	Coupon	Maturity			Value
AIII	Juni (000)	SHORT-TERM INVES			otal Investment	s)	value
\$	73,329	Repurchase	0.000%	2/03/14		•	73,328,558
		Agreement with					
		Fixed Income					
		Clearing Corporation, dated					
		1/31/14,					
		repurchase price					
		\$73,328,558,					
		collateralized by					
		\$72,705,000 U.S. Treasury Notes,					
		2.125%, due					
		5/31/15, value					
		\$74,795,269					

Total Short-Term Investments (cost \$73,328,558)	73,328,558
Total Investments (cost \$1,098,730,973) 159.4%	1,117,068,133
Borrowings (33.8)% (10), (11)	(237,200,000)
Variable Rate Term Preferred Shares, at Liquidation Value	
(19.8)% (12)	(139,000,000)
(19.8)% (12) Other Assets Less Liabilities (5.8)% (13)	(139,000,000) (39,856,493)
` , , ,	

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

Counterpa	Notional arty Amount	Fund Pay/Receiv Floating Rate	Rate	Fixed Rate (Annualized)	Fixed Rate Paymelitermination Frequency Date	Unrealized on Appreciation (Depreciation) (13	3)
Goldman			1-Month				
Sachs	\$49,435,000	Receive	<b>USD-LIBOF</b>	R 1.300%	Monthly 4/20/14	\$ (140,577)	
Morgan			1-Month				
Stanley	49,435,000	Receive	<b>USD-LIBOF</b>	R 2.201	Monthly 4/20/16	(1,941,327)	
	\$98,870,000					\$ (2,081,904)	
			Nuve	en Investments 42			

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

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

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

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (9) A copy of the most recent financial statements for the investment companies in which the Fund invests can be obtained directly from the Securities and Exchange Commission on its website at http://www.sec.gov.
- (10) Borrowings as a percentage of Total Investments is 21.2%.
- (11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

- (12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.4%.
- (13) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- DD1 Portion of investment purchased on a delayed delivery basis.
- WI/DD Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

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

See accompanying notes to financial statements.

Nuveen Investments

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

	Principal	Description (1)	Coupon	Maturity	Ratings	Value
An	nount (000)	Description (1) LONG-TERM INVESTM	Coupon	(2)	(3)	Value \
		VARIABLE RATE SENI (4)				
		Aerospace & Defense	0.5% (0.3% of	Total Investm	nents)	
		Beechcraft Holdings	010 /0 (010 /0 01	rotal invocti	101110)	
\$	357	LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 358,594
	4 000	Sequa Corporation,	5.0500/	0/10/17		4 05 4 755
	1,980	Term Loan B	5.250%	6/19/17	В	1,954,755
	0.007	Total Aerospace &				0.010.040
	2,337	Defense	f Total Investme	anto)		2,313,349
		Airlines 3.2% (2.0% of American Airlines, Inc.,	i Total ilivestille	ents)		
	3,483	Term Loan	3.750%	6/27/19	Ba2	3,516,238
	0, 100	Delta Air Lines, Inc.,	0.70070	0/21/10	Duz	0,010,200
	5,930	Term Loan B1	4.000%	10/18/18	Ba1	5,969,212
	,	Delta Air Lines, Inc.,				, ,
	2,970	Term Loan B2	3.250%	4/18/16	Ba1	2,988,253
		US Airways, Inc., Term				
	3,000	Loan B1	3.500%	5/23/19	Ba2	3,020,250
	15,383	Total Airlines				15,493,953
		Auto Components 2.	7% (1.7% of Tota	al Investment	is)	
		Federal-Mogul				
	8,981	Corporation, Tranche B, Term Loan, DD1	2.108%	12/29/14	B1	8,935,647
	0,901	Federal-Mogul	2.100/6	12/23/14	Di	0,933,047
		Corporation, Tranche				
	4,403	C, Term Loan, DD1	2.108%	12/28/15	B1	4,381,050
	1, 100	Total Auto				1,001,000
	13,384	Components				13,316,697
		· · · · · · · · · · · · · · · · · · ·	(0.3% of Total In	vestments)		
		Grifols, Inc., Term				
	2,149	Loan	4.250%	6/01/17	Ba1	2,168,744
		<u> </u>	4% (0.3% of Tota	al Investment	s)	
		Quikrete Holdings,				
	1 005	Inc., Term Loan, First	4.0009/	9/28/20	р.	2.015.150
	1,995	Lien Capital Markets 2.1%	4.000% (1.3% of Total I		B+	2,015,150
		American Capital,	(1.0 % OI TOLAIT	iivesiiileiils)		
		LTD., Term Loan, First				
	1,322	Lien	4.000%	8/22/16	BB	1,331,297
	, 	Citco III Limited, Term				, , -
	2,852	Loan B	4.250%	6/29/18	N/R	2,876,892

	Guggenheim Partners				
1,995	LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,021,799
	Walter Investment				
	Management				
	Corporation, Tranche				
4.010	B, Term Loan, First	4.7500/	10/10/00	р.	4.050.000
4,016 10,185	Lien Total Capital Markets	4.750%	12/18/20	B+	4,052,062 10,282,050
10,100	Total Capital Markets  Chemicals 1.4% (0.9%)	/ of Total Invoc	tmonto)		10,202,000
	Ineos US Finance	o or rotal lives	dinents)		
	LLC, Term Loan, First				
2,476	Lien	4.000%	5/04/18	BB	2,493,057
2,170	PQ Corporation, Term	1.00070	0,01,10		2, 100,007
1,485	Loan, First Lien	4.500%	8/07/17	B+	1,500,248
,,,,,,	US Coatings	7100070			.,,
	Acquisition, Term Loan				
1,595	В	4.000%	2/01/20	B+	1,611,022
	W.R Grace & Co.,				
	Delayed Draw, Term				
329	Loan, WI/DD	TBD	TBD	BBB	330,729
	W.R Grace & Co., Exit				
921	Term Loan, WI/DD	TBD	TBD	BBB	926,042
6,806	Total Chemicals	0	10/ /4 F0/ -4 T		6,861,098
	Commercial Services &	Supplies 2.4	1% (1.5% Of 1	otai investme	ents)
2,479	Aramark Corporation, Term Loan, Tranche D	4.000%	9/09/19	BBB	2,497,748
2,419	CCS Income Trust,	4.000 /6	3/03/13	000	2,437,740
2,622	Term Loan, First Lien	6.250%	5/12/18	В	2,646,878
2,022	Education	0.20070	G/ 1.2/ 1.0		2,0.0,070
	Management LLC,				
	Tranche C2, Term				
1,500	Loan, WI/DD	TBD	TBD	В	1,441,500
	Harland Clarke				
	Holdings Corporation,				
2,453	Term Loan B3	7.000%	5/22/18	B+	2,486,372
	Harland Clarke				
4 500	Holdings Corporation,	TDD	TDD	_	4.544.070
1,500	Term Loan B4, WI/DD	TBD	TBD	B+	1,511,876
002	HMH Holdings, Inc.,	4.0500/	E/14/10	D1	000 000
983	Term Loan, First Lien Total Commercial	4.250%	5/14/18	B1	989,869
11,537	Services & Supplies				11,574,243
11,507	Communications Equip	oment 1.7% (1	1.1% of Total	Investments'	
	Alcatel-Lucent, Inc.,		,		
1,231	Term Loan C	5.750%	1/30/19	B+	1,244,484
·	Avaya, Inc., Term				, ,
4,491	Loan B3, DD1	4.736%	10/26/17	B1	4,396,455
	Level 3 Financing, Inc.,				
	Term Loan, Tranche				
2,667	B3	4.000%	8/01/19	BB	2,687,501
8,389					8,328,440

Total Communications Equipment

Nuveen Investments

44

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Computers &amp; Peripherals</b>	3.0% (1.9%	of Total Inve	stments)	
\$ 12,968	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$12,927,651
	SunGard Data Systems, Inc., Term				
1,584	Loan D	4.500%	1/31/20	BB	1,593,894
14,552	Total Computers & Peripherals				14,521,545
	Containers & Packaging Berry Plastics Holding	0.8% (0.5%	of Total Inves	tments)	
4,000	Corporation, Term Loan E	3.750%	1/06/21	B+	4,006,072
1,000	Distributors 1.0% (0.6%				1,000,072
	HD Supply, Inc., Term				
4,707	Loan B	4.500%	10/12/17	B+	4,747,902
	<b>Diversified Consumer Ser</b>	vices 5.1%	(3.2% of Tota	al Investments	5)
	Cengage Learning				
0.000	Acquisitions, Inc.,	4.7500/	7/00/44	<b>D</b>	0.700.000
3,038	Term Loan, (5)	4.750%	7/03/14	D	2,789,890
	Ceridian Corporation, New Replacement				
316	Term Loan	4.408%	8/14/15	B1	318,540
010	Hilton Hotels	4.40070	0/ 1 <del> 1</del> / 10	ы	010,040
	Corporation, Term				
11,842	Loan B2	3.750%	10/25/20	BB	11,940,312
	Laureate Education,				
4,805	Inc., Term Loan B	5.000%	6/15/18	B1	4,792,825
	Pinnacle Entertainment, Term				
384	Loan B1	3.750%	8/15/16	BB+	387,434
JU <del>-1</del>	Pinnacle	3.73076	0/13/10	DDT	307,434
	Entertainment, Term				
995	Loan B2	3.750%	8/13/20	BB+	1,003,084
	Spotless Holdings,				
	SAS, Term Loan, First				
2,494	Lien	5.000%	10/02/18	B1	2,534,273
	Spotless Holdings,				
1 000	SAS, Term Loan, Second Lien	8.750%	4/02/19	B3	1,026,875
1,000	Total Diversified	6.750%	4/02/19	D3	1,020,075
24,874	Consumer Services				24,793,233
_ 1,07 <del>T</del>	Diversified Financial Serv	ices 3.7% (	2.3% of Total	Investments)	
	Home Loan Servicing				
	Solutions, Ltd., Term				
2,488	Loan B	4.500%	6/26/20	BB	2,529,477
	Ocwen Financial				
0.700	Corporation, Term	F 0000/	0/45/40	D	0.700.044
2,729	Loan B	5.000%	2/15/18	B+	2,762,641

0.444	RPI Finance Trust,	0.0500/	44/00/40	D 0	0.400.000
3,411	Term Loan B3	3.250%	11/09/18	Baa2	3,436,083
	WideOpenWest				
9,562	Finance LLC, Term Loan B, DD1	4.750%	4/01/19	B1	9,650,459
9,362	Total Diversified	4.730%	4/01/19	ы	9,000,409
18,190	Financial Services				18,378,660
10,130		0.1% of Tota	I Investments	<b>s</b> )	10,070,000
	Rexnord LLC, Term			,	
1,008	Loan B	4.000%	8/21/20	B+	1,014,849
,	Diversified Telecommunic				
	Intelsat Jackson		•		,
	Holdings, S.A.,				
	Tranche B2, Term				
959	Loan	3.750%	6/30/19	BB	967,675
	Electronic Equipment & In	struments	0.6% (0.4% (	of Total Inve	stments)
	SMART Modular				
	Technologies, Inc.,		0/00/4	_	0.000.400
3,329	Term Loan B	8.250%	8/26/17	B	2,996,438
	Food & Staples Retailing	3.6% (2.3%	of Total Inve	estments)	
1,204	Albertson's LLC, Term Loan B1	4.250%	3/21/16	BB	1,215,404
1,204	Albertson's LLC, Term	4.230 /6	3/21/10	00	1,213,404
2,286	Loan B2	4.750%	3/21/19	BB	2,313,348
2,200	BJ's Wholesale Club,	1.7 00 70	0/21/10		2,010,010
	Inc., Replacement				
3,337	Loan, First Lien	4.500%	9/26/19	В	3,372,803
	BJ's Wholesale Club,				
	Inc., Replacement				
2,500	Loan, Second Lien	8.500%	3/31/20	CCC	2,575,260
	Rite Aid Corporation,				
	Tranche 2, Term Loan,		- 1 1	_	
1,175	Second Lien	4.875%	6/21/21	В	1,198,500
0.075	Supervalu, Inc., New	F 0000/	0/04/40	Б	0.004.005
2,675	Term Loan B	5.000%	3/21/19	B+	2,691,825
4,688	Wilton Products, Inc., Tranche B, Term Loan	7.500%	8/30/18	В	4,476,562
4,000	Total Food & Staples	7.500 /6	0/30/10	Ь	4,470,302
17,865	Retailing				17,843,702
17,000	Food Products 5.7% (3.6	6% of Total I	nvestments)		17,040,702
	AdvancePierre Foods,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,		
	Inc., Term Loan, First				
2,970	Lien	5.750%	7/10/17	B1	2,978,663
	AdvancePierre Foods,				
	Inc., Term Loan,				
684	Second Lien	9.500%	10/10/17	CCC+	668,610
	H.J Heinz Company,				
10,455	Term Loan B2	3.500%	6/05/20	BB	10,574,375
	Pinnacle Foods				
1 400	Finance LLC, Term	0.0500/	4/00/00	DD.	4 400 470
1,489	Loan G	3.250%	4/29/20	BB	1,492,472

12,294	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	12,430,673
27,892	Total Food Products	1.00070	0/01/10	<u>D</u> E	28,144,793
	Health Care Equipment	& Supplies	2.8% (1.8% c	of Total Investr	ments)
1,000	Ardent Medical Services, Inc., Term Loan, Second Lien	11.000%	1/02/19	CCC+	1,015,000
1,250	Kinetic Concepts, Inc., Term Loan D1, WI/DD	TBD	TBD	ВВ	1,260,150
		Nuveen Inve 45	estments		

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

Principal				Maturity	Ratings	
Amo	ount (000)	Description (1)	Coupon	(2)	(3)	Value
		Health Care Equipmen Kinetic Concepts, Inc.,	t & Supplies (co	ntinuea)		
\$	3,027	Term Loan D1	4.000%	5/04/18	ВВ	\$ 3,057,914
		Onex Carestream				
	4,875	Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	4,956,739
	4,073	Onex Carestream	3.000 /6	0/07/19	DŦ	4,930,739
		Finance LP, Term				
	2,625	Loan, Second Lien	9.500%	12/07/19	В	2,686,249
		United Surgical Partners International,				
		Inc., Incremental Term				
	988	Loan	4.750%	4/03/19	B1	996,488
	10.705	Total Health Care				10.070.540
	13,765	Equipment & Supplies Health Care Providers	& Sarvices &	1% <i>(</i> 5 1% of T	otal Investme	13,972,540
		BioScrip, Inc., Delayed	a services o.	1 /0 (3.1 /0 01 1	otal investine	1113)
	1,389	Draw, Term Loan	6.500%	7/31/20	В	1,381,728
		Community Health				
	4,000	Systems, Inc., Term Loan D, WI/DD	TBD	TBD	BB	4,046,428
	4,000	DaVita, Inc., New	100	100	DD	4,040,420
	3,960	Term Loan B2	4.000%	11/01/19	Ba2	3,997,933
	902	Genesis Healthcare	10.0019/	10/04/17	В	000.050
	902	LLC, Term Loan Golden Living, Term	10.001%	12/04/17	Б	923,352
	8,787	Loan	5.000%	5/04/18	В	8,657,831
		Heartland Dental				
	1,485	Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	1,494,289
	1,400	Heartland Dental	3.500 /6	12/21/10	ы	1,494,209
		Care, Inc., Term Loan,				
	1,500	Second Lien	9.750%	6/20/19	CCC+	1,537,500
	951	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	960,328
	001	LHP Operations Co.	1.20070	0/01/10	Βασ	000,020
	1,379	LLC, Term Loan B	9.000%	7/03/18	В	1,335,906
		National Mentor				
	1,631	Holdings, Inc., Term Loan B, WI/DD	TBD	TBD	B1	1,646,209
	.,001	One Call Care		, 55		.,010,000
		Management, Inc.,				2
	3,000	Term Loan B Select Medical	5.000%	11/27/20	B1	3,022,500
	550	Corporation, Term	4.003%	6/01/18	Ba2	553,625

	Loan B				
	Sheridan Holdings,				
	Inc., Delayed Draw,				
226	Term Loan, WI/DD	TBD	TBD	B1	226,371
	Sheridan Holdings,				·
	Inc., Term Loan, First				
7,214	Lien, DD1	4.500%	6/29/18	B1	7,283,598
	Sheridan Holdings,				
	Inc., Term Loan,				
2,000	Second Lien	8.250%	12/20/21	B+	2,050,000
·	Skilled Healthcare				
	Group, Inc., Term				
608	Loan	6.750%	4/09/16	В	610,754
	Total Health Care				
39,582	Providers & Services				39,728,352
	Hotels, Restaurants &	Leisure 5.6%	(3.5% of Tota	I Investments)	
	24 Hour Fitness				
	Worldwide, Inc., Term				
2,895	Loan B	5.250%	4/22/16	Ba3	2,931,246
	BLB Management				
	Services, Inc., Term				
1,415	Loan	5.250%	11/10/18	BB	1,427,615
	Caesars				
	Entertainment				
	Operating Company,				
4,616	Inc., Term Loan B6	5.489%	1/28/18	В	4,448,252
	CCM Merger, Inc.,				
2,566	Term Loan, DD1	5.000%	3/01/17	B+	2,597,604
	CityCenter Holdings				
	LLC, Term Loan B,				
4,250	DD1	5.000%	10/16/20	B+	4,307,996
	Intrawest Resorts				
	Holdings, Inc., Initial			_	
2,000	Term Loan	5.500%	12/09/20	B+	2,007,500
4 000	Landry's Restaurants,	4.0000/	4/0.4/4.0	55	4 000 500
1,888	Inc., Term Loan B	4.000%	4/24/18	BB	1,909,563
	MGM Resorts				
4 000	International, Term	0.5000/	10/00/10	DD	1 004 500
1,980	Loan B	3.500%	12/20/19	BB	1,984,596
	Scientific Games				
2.000	Corporation, Term Loan B	4.0E00/	10/10/00	Do?	2.010.400
3,000		4.250%	10/18/20	Ba2	3,018,483
2,978	Station Casino LLC, Term Loan B	5.000%	3/02/20	В	3,013,230
2,970	Total Hotels,	5.000%	3/02/20	D	3,013,230
27,588	Restaurants & Leisure				27,646,085
21,500	Household Durables	0.4% (0.2% of T	otal Investm	ente)	21,040,000
	Serta Simmons	U.7 /0 (U.2 /0 UI I	otal ilivestill	cii(3)	
	Holdings LLC, Term				
970	Loan	4.250%	10/01/19	B+	979,144
813	Loan	3.500%	3/18/20	BB	816,506
010		0.000 /0	0/10/20	DD	010,000

	Tananan Dadia				
	Tempur-Pedic				
	International, Inc.,				
	New Term Loan B				
	Total Household				
1,783	Durables				1,795,650
	Household Products	0.4% (0.2% of	Γotal Investm	ents)	
	Spectrum Brands, Inc.,				
1,472	Term Loan A	3.000%	9/04/17	BB	1,478,709
	Spectrum Brands, Inc.,				
342	Term Loan C	3.500%	9/04/19	BB	344,035
	Total Household				,,,,,,
1,814	Products				1,822,744
1,011		% of Total Inves	tments)		.,022,:
	Alliant Holdings I LLC,	70 OF FORGET HITTOO	inionio,		
	Initial Term Loan B,				
1,500	First Lien, WI/DD	TBD	TBD	B1	1,511,250
1,500	Hub International	טטו	טטו	וט	1,511,250
4 400	Holdings, Inc., Term	4.7500/	10/00/00	D4	4 554 040
4,493	Loan B, DD1	4.750%	10/02/20	B1	4,554,249
	Sedgwick Holdings,				
4 0 4 0	Inc., Term Loan, First	4.0500/	0/40/40	5	4 000 004
1,913	Lien	4.250%	6/12/18	B+	1,926,201
	Sedgwick Holdings,				
	Inc., Term Loan,				
1,000	Second Lien	8.000%	12/12/18	CCC+	1,017,500
	USI Holdings				
	Corporation, Initial				
4,715	Term Loan, DD1	4.250%	12/27/19	B1	4,750,429
13,621	Total Insurance				13,759,629
	Internet Software & Se	ervices 4.5% (2	2.8% of Total	Investments)	
	EIG Investors Corp.,	·			
7,691	Term Loan, DD1	5.000%	11/09/19	В	7,775,324
		Nuveen Invest	tments		
		46			

	incipal			Maturity	Ratings	
Amo	unt (000)	Description (1)	Coupon	(2)	(3)	Value
		Internet Software & Ser	vices (continued	d)		
		ION Trading Technologies S.A.R.L., Term Loan,				
\$	1,500	Second Lien	8.250%	5/22/21	CCC+	\$ 1,526,250
	748	Sabre Inc., Term Loan B2	4.500%	2/19/19	B1	751,047
	7 10	Sabre Inc., Term Loan	1.00070	2/10/10		·
	2,125	C	4.000%	2/19/18	B1	2,134,866
	2.464	Sabre, Inc., Term Loan B	E 2500/	2/19/19	B1	2 404 509
	3,464	San Juan Cable LLC,	5.250%	2/19/19	ы	3,494,598
	2,000	Term Loan, Second Lien	10.000%	6/09/18	CCC	2,016,666
	·	SSI Investments II,				
	2,664	Ltd., New Term Loan	5.000%	5/26/17	Ba3	2,686,977
	1,467	VFH Parent LLC, New Term Loan	5.750%	11/08/19	N/R	1,481,980
	,	Total Internet Software				, ,
	21,659	& Services				21,867,708
		IT Services 0.8% (0.5%	% of Total Inves	stments)		
	1,046	CompuCom Systems, Inc., Term Loan B	4.250%	5/09/20	B1	1,047,087
	1,040	SunGard Data Systems, Inc., Term	4.230 /6	3/03/20	ы	1,047,007
	2,481	Loan E	4.000%	3/08/20	BB	2,496,745
	130	Zayo Group LLC, Term Loan B	4.000%	7/02/19	B1	131,208
	3,657	Total IT Services	11000,0	., 0=,		3,675,040
		Leisure Equipment & P	roducts 1.5%	(0.9% of Tota	al Investments	
		Bombardier				
	4.020	Recreational Products,	4.000%	1/20/10	р.	4.060.005
	4,029	Inc., Term Loan Equinox Holdings,	4.000%	1/30/19	B+	4,060,225
		Inc., New Initial Term				
	2,184	Loan B	4.501%	1/31/20	B1	2,206,700
		Four Seasons				
	1,000	Holdings, Inc., Term Loan, Second Lien	6.250%	12/27/20	В	1,027,500
	1,000	Total Leisure	0.230 /0	12/27/20	5	1,021,000
	7,213	Equipment & Products				7,294,425
		Machinery 0.6% (0.3%	of Total Invest	tments)		
	0.746	Gardner Denver, Inc.,	4 OF00/	7/20/20	D4	0.746.560
	2,746	Term Loan, DD1  Media 17.3% (10.9% o	4.250% of Total Investm	7/30/20	B1	2,746,563
		Affinion Group	i i Ottai iii vestiii			
		Holdings, Inc., Term				
	2,067	Loan B, DD1	6.750%	10/09/16	B1	2,054,924

	Cengage Learning Acquisitions, Inc., Tranche B, Extended				
1,737	Term Loan, (5)	7.750%	7/04/17	D	1,592,583
3,678	Clear Channel Communications, Inc., Tranche D, Term Loan	6.910%	1/30/19	CCC+	3,576,594
2,646	Clear Channel Communications, Inc.,Term Loan E	7.660%	7/30/19	CCC+	2,637,698
10,600	Cumulus Media, Inc., Term Loan B , DD1 Emerald Expositions	4.250%	12/23/20	B+	10,724,497
2,853	Holdings, Inc., Term Loan, First Lien	5.500%	6/17/20	BB	2,877,086
1,962	EMI Music Publishing LLC, Term Loan B	4.250%	6/29/18	ВВ	1,976,247
1,985	Internet Brands, Inc., Term Loan B	6.250%	3/18/19	B+	1,996,579
2,500	McGraw-Hill Education Holdings LLC, Term Loan B	6.250%	12/18/19	B+	2,534,895
2,678	McGraw-Hill Education Holdings LLC, Term Loan	9.000%	3/22/19	B2	2,732,723
2,000	Media General, Inc., Delayed Draw, Term Loan	4.250%	7/31/20	ВВ	2,021,238
	Mediacom Broadband LLC, Tranche G, Term				
1,975	Loan	4.000%	1/20/20	BB	1,977,469
3,412	Radio One, Inc., Term Loan B, First Lien Springer Science & Business Media, Inc.,	7.500%	2/14/17	B+	3,505,339
1,995	Term Loan Tribune Company,	5.000%	8/14/20	В	2,008,093
27,727	Term Loan B, DD1 Univision	4.000%	12/27/20	BB	27,746,243
0 524	Communications, Inc., Replacement Term	4.0009/	2/01/20	D.	9 502 645
8,534	Loan, First Lien UPC Broadband Holding BV, Term	4.000%	3/01/20	B+	8,593,645
2,143	Loan AF	4.000%	1/31/21	BB	2,158,483
1,500	UPC Broadband Holding BV, Term Loan AH	3.250%	6/30/21	BB	1,505,157
	Weather Channel Corporation, Term				
750	Loan, Second Lien	7.000%	6/26/20	B3	758,438

	WMG Acquisition Corporation, Tranche				
1,496	B, Refinancing Term Loan	3.750%	7/01/20	BB	1,502,563
,	Yell Group PLC, Term				, ,
3,050	Loan, (5)	4.097%	7/31/14	N/R	679,159
87,288	Total Media				85,159,653
	Multiline Retail 0.8% (0.	.5% of Total In	nvestments)		
	Hudson's Bay				
	Company, Term Loan				
4,000	B, First Lien	4.750%	11/04/20	BB	4,064,988
	Multi-Utilities 0.2% (0.1)	% of Total Inv	estments)		
	ADS Waste Holdings,			_	
990	Inc., Term Loan B	4.250%	8/05/19	B+	996,883
	Oil, Gas & Consumable F	uels 7.6% (	4.8% of Total	Investments)	
	Brand Energy &				
	Infrastructure				
4 00 4	Services, Inc., Initial	4.7500/	1.1/00/00	D.4	0.010.010
1,994	Term Loan	4.750%	11/26/20	B1	2,010,916
0.704	Crestwood Holdings	7.0000/	0/40/40	Б	0.707.044
2,721	LLC, Term Loan B	7.000%	6/19/19	В	2,797,244
	Drill Rigs Holdings,				
4.075	Inc., Tranche B1,	0.0000/	0/04/04	Ъ	F 000 07F
4,975	Term Loan	6.000%	3/31/21	B+	5,099,375
1 100	EP Energy LLC, Term	2 5000/	E/04/10	Do2	1 105 500
1,100	Loan B3, Second Lien	3.500% Nuveen Invest	5/24/18	Ba3	1,105,500
		47	ments		
		• *			

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

	incipal			Maturity	Ratings	
Amo	unt (000)	Description (1)	Coupon	(2)	(3)	Value
		Oil, Gas & Consumable	Fuels (continue	ea)		
		Fieldwood Energy LLC, Term Loan, First				
\$	1,995	Lien	3.875%	9/28/18	Ba2	\$ 2,009,340
<b>T</b>	.,000	Fieldwood Energy	0.0.0	0, =0, . 0		Ψ =,000,0.0
		LLC, Term Loan,				
	3,000	Second Lien	8.375%	9/30/20	B2	3,087,858
		Frac Tech				
	000	International LLC, Term Loan	0 F000/	E/06/16	B2	005.016
	982	Harvey Gulf	8.500%	5/06/16	DZ	995,816
		International Marine,				
	5,489	Inc., Term Loan B	5.500%	6/18/20	B1	5,582,644
	·	Offshore Group				
		Investment Limited,				
	2,313	Term Loan B	5.000%	10/25/17	В	2,330,568
	0.400	Pacific Drilling S.A., Term Loan B	4 E009/	6/00/10	р.	0.510.000
	2,488	Peabody Energy	4.500%	6/03/18	B+	2,518,283
		Corporation, Term				
	2,494	Loan B	4.250%	9/24/20	BB+	2,515,174
		Rice Drilling LLC.,				
		Term Loan, Second				
	1,737	Lien	8.500%	10/25/18	N/R	1,773,784
		Samson Investment Company, Tranche 1,				
		Term Loan, Second				
	1,667	Lien	5.000%	9/25/18	B1	1,685,833
	,	Saxon Energy				, ,
		Services, Inc., Term				
	993	Loan	5.500%	2/15/19	Ba3	1,004,079
	1 500	Shelf Drilling Holdings	10.0000/	10/00/10	р.	1 500 105
	1,500	LTD., Term Loan Western Refining, Inc.,	10.000%	10/08/18	B+	1,528,125
	1,500	Term Loan B	4.250%	11/12/20	BB	1,515,938
	1,000	Total Oil, Gas &	1120070	,, _		1,010,000
	36,948	Consumable Fuels				37,560,477
			1% (0.0% of Tot	tal Investmen	ts)	
	007	Prestige Brands, Inc.,	0.7000/	1/01/10	DD	000 000
	287	Term Loan B1	3.792% <b>6 (5.0% of Tota</b> l	1/31/19	BB \	289,089
		Pharmaceuticals 8.0% Auxilium	o (3.0% 01 10tal	mivestinents	)	
		Pharmaceuticals, Inc.,				
	1,926	Term Loan	6.250%	4/26/17	Ba2	1,964,138
	833		6.500%	7/31/20	В	829,037

	BioScrip, Inc., Term Loan B				
2,102	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	2,122,113
	Generic Drug Holdings, Inc., Term				
1,194	Loan B	5.000%	8/16/20	B1	1,208,179
0.105	Graceway Pharmaceuticals LLC, Second Lien Term	0.0000/	E/00/10	NI/D	00.750
3,125	Loan, (5) Graceway	6.928%	5/03/13	N/R	93,750
62	Pharmaceuticals LLC, Term Loan, (5)	3.069%	5/03/12	N/R	68,523
	Par Pharmaceutical Companies, Inc., Additional Term Loan				
2,263	B1 Patheon, Inc., Term	4.250%	9/30/19	B+	2,280,052
1,500	Loan B, WI/DD	TBD	TBD	В	1,500,134
	Pharmaceutical Product Development, Inc., Term Loan B,				
5,417	First Lien Pharmaceutical	4.000%	12/01/18	Ba3	5,460,878
4,737	Research Associates, Inc., Term Loan B Quintiles	5.000%	9/23/20	B1	4,764,265
2,860	Transnational Corp., Term Loan B3	3.750%	6/08/18	ВВ	2,871,233
2,000	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	2,027,750
1,980	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	В	1,990,734
	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan				
3,103	D2	3.750%	2/13/19	BBB	3,128,326
	Valeant Pharmaceuticals International, Inc.,		- / /		
8,928 42,030	Term Loan E Total Pharmaceuticals	3.750%	8/05/20	Ba1	9,022,367 39,331,479
,000	Real Estate Investment	Trust 2.2% (1	1.4% of Total	Investments)	
	Capital Automotive LP, Term Loan, Second			·	
2,000	Lien	6.000%	4/30/20	B1	2,077,500
4,353	iStar Financial, Inc., Term Loan	4.500%	10/15/17	BB	4,380,532
4,476		3.500%	4/17/20	BB+	4,486,484

	Stanuard Dranarty				
	Starwood Property Trust, Inc., Term Loan				
	B				
	Total Real Estate				
10,829	Investment Trust				10,944,516
_,	Real Estate Management	& Developme	ent 2.1% (1	.3% of Total	
	Capital Automotive LP,	•	•		·
	Term Loan, Tranche				
6,072	B1, DD1	4.000%	4/10/19	Ba2	6,137,098
	Realogy Corporation,				
3,970	Term Loan B	4.500%	3/05/20	BB	4,006,226
	Total Real Estate				
40.040	Management &				10 1 10 00 1
10,042	Development  Road & Rail 0.6% (0.4%)	of Total Invo	otmonto)		10,143,324
	Swift Transportation	of Total Inve	siments)		
	Company, Inc., Term				
3,008	Loan B2	4.000%	12/21/17	BB	3,035,593
0,000	Semiconductors & Equip				
	Freescale		(11070 01 1010		,
	Semiconductor, Inc.,				
	Term Loan, Tranche				
2,977	B4	5.000%	2/28/20	B1	3,010,067
	Freescale				
	Semiconductor, Inc.,				
	Term Loan, Tranche	<b>-</b>	=	<b>D</b> .	2 222 474
1,995	B5	5.000%	1/15/21	B1	2,023,471
1 007	NXP Semiconductor	0.0500/	1/11/00	DD.	1 071 510
1,967	LLC, Term Loan D NXP Semiconductor	3.250%	1/11/20	BB+	1,971,512
2,913	LLC, Term Loan	4.500%	3/03/17	Ba3	2,956,769
2,910	Total Semiconductors	4.500 /6	3/03/17	Dao	2,330,703
9,852	& Equipment				9,961,819
-,	Software 9.3% (5.9% of	<b>Total Investn</b>	nents)		-,,,
	Attachmate		,		
	Corporation, Term				
3,853	Loan, First Lien	7.250%	11/22/17	BB	3,921,369
	Blackboard, Inc., Term				
2,274	Loan B3	4.750%	10/04/18	B+	2,300,878
		Nuveen Investr 48	ments		
		40			

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Software (continued)				
\$ 2,500	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	BB	\$ 2,507,118
4,403	Datatel Parent Corp, Term Loan B, DD1	4.500%	7/19/18	B+	4,454,235
1,000	Deltek, Inc., Term Loan, Second Lien	10.000%	10/10/19	CCC+	1,025,000
2,973	Emdeon Business Services LLC, Term Loan B2	3.750%	11/02/18	BB	2,986,921
1,975	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	В+	1,987,394
	Greeneden U.S. Holdings II LLC,				
1,089	Term Loan B Infor Global Solutions Intermediate	4.000%	2/08/20	В	1,087,626
11,243	Holdings, Ltd., Term Loan B5, DD1	3.750%	6/03/20	Ba3	11,297,297
	IPC Systems, Inc., Extended Term Loan, Tranche B1, First				
3,380	Lien IPC Systems, Inc.,	7.750%	7/31/17	B1	3,404,908
4,000	Term Loan, Second Lien	5.410%	6/01/15	CCC	3,660,000
4,691	Misys PLC, Term Loan B, First Lien	5.000%	12/12/18	B+	4,740,476
1,001	RedPrairie Corporation, New	0.00070	12/12/10	D1	1,7 10, 170
1,587	Term Loan, First Lien RedPrairie	6.000%	12/21/18	B+	1,605,203
800	Corporation, Term Loan, Second Lien	11.250%	12/21/19	CCC+	821,600
45,768	Total Software	(0.50/ ** T-+-1	Inches advers a set of		45,800,025
		(0.5% of Total	investments		
1,968	Collective Brands, Inc., Term Loan B	7.250%	10/09/19	В	1,986,645
2,037	Jo-Ann Stores, Inc., Term Loan, First Lien	4.000%	3/16/18	B+	2,048,373
4,005	Total Specialty Retail		10/ /0 10/	T-4-11	4,035,018
	Textiles, Apparel & Lux Philips-Van Heusen Corporation, Term	ury Goods 0	.1% (0.1% of	Total Investm	ents)
573	Loan B	3.250%	2/13/20	BBB	577,484
570	Wireless Telecommunic			% of Total Inve	
	Asurion LLC, Term				
4,522	Loan B1	4.500%	5/24/19	Ba2	4,529,135

		Fairpoint						
		Communications,						
	3,226	Inc., Term Loan B	7.50	0% 2/1	1/19	В	3	3,343,899
	-,	IPC Systems, Inc.,		_, _	.,			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
		•						
	4 075	Term Loan, Tranche	7 75	2/0	4 /4 =	D.		000 010
	1,975	C, First Lien	7.75	0% //3	1/17	B1		,989,812
		Presidio, Inc., New						
	923	Term Loan	5.75	0% 3/3	1/17	Ba3		929,956
		Total Wireless						
		Telecommunication						
	10,646	Services					10	,792,802
	,	Total Variable Rate						,,
		Senior Loan Interests						
\$ :	589,235						506	770 470
		(cost \$583,246,689)						6,770,479
3	Shares	Description (1)	0.50/ /0.00	· · · · · · · · · · · · · · · · · · ·		. 1		Value
		COMMON STOCKS	3.5% (2.2%					
			0.6% (0.4%	of Total In	vestments	5)		
		Masonite						
		International						
	52,436	Corporation, (6)					\$ 2	2,883,980
		Hotels, Restaurants	& Leisure	0.2% (0.1%	of Total	Investments)		
		BLB Worldwide		•		<b>,</b>		
	42,041	Holdings Inc., (6), (7)					1	,061,535
	12,011	Media 2.7% (1.7% c	of Total Inve	etmonte)				,001,000
		Metro-Goldwyn-Mayer		suncing)				
	100 445	-	,					760 270
	138,445	(6), (7)					•	,760,372
	4.4.0.40	Tribune Company,					_	
	44,843	(6)					Ċ	3,340,804
		Tribune Company,						
	36,087	(6), (8)						
		Total Media					13	3,101,176
		Total Common						
		Stocks (cost						
		\$12,716,644)					17	,046,691
P	rincipal	Ţ. <b>_</b> ,, , ,				Ratings	.,	, 5 . 5 , 5 6 .
	ount (000)	Description (1)	Coup	n M.	aturity	(3)		Value
AIII	Juni (UUU)	CONVERTIBLE BON		0.2% of To				v aiu <del>c</del>
			•					
		Communications Eq	uipinent 0	.3% (U.2%	oi iolaiin	vesunents)		
		Nortel Networks			- / / 0			
\$	550	Corp., (5)	1.75	0% 4/1	5/12	N/R	\$	545,875
		Nortel Networks						
	1,000	Corp., (5)	2.12	5% 4/1	5/14	N/R		998,750
		Total Convertible						
		Bonds (cost						
\$	1,550	\$1,307,500)					1	,544,625
Ψ	.,000	Ţ.,007,000/	Nuvee	n Investments				,5,520
			1,0700	49				

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

incipal unt (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	<b>CORPORATE BONDS</b>				
	<b>Commercial Services</b>				
\$ 500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 502,500
1,224	Harland Clarke Holdings	9.500%	5/15/15	В	1,227,060
500	Tervita Corporation, 144A	8.000%	11/15/18	В	512,500
2,224	Total Commercial Services & Supplies				2,242,060
_,	Communications Equi	ipment 0.7% (0.4	4% of Total	Investments)	_,_ ,_,
	Nortel Networks	(0)		,	
3,000	Limited, (5)	0.000%	7/15/11	N/R	3,206,250
	<b>Diversified Consumer</b>	Services 0.2% (	0.1% of Tot	al Investments	s)
	NES Rental Holdings				
900	Inc., 144A	7.875%	5/01/18	CCC+	945,000
	<b>Diversified Telecomm</b>				
2,900	IntelSat Limited, 144A	7.750%	6/01/21	В	3,110,250
750	IntelSat Limited	8.125%	6/01/23	В	811,875
	Level 3			_	
3,343	Communications Inc.	11.875%	2/01/19	В	3,844,450
	Total Diversified				
0.000	Telecommunication				7 700 575
6,993	Services	st 9 Cumpling 0	70/ <b>/</b> 0 <b>/</b> 0/ of	Total Investm	7,766,575
3,000	Health Care Equipmer Kinetic Concepts	10.500%	11/01/18	B	3,450,000
3,000	Health Care Providers			_	
	FWCT-2 Escrow	a services s.+	/6 (Z.1 /6 O1 1	otal ilivestille	1113)
	Corporation for				
	Community Health				
3,000	Systems, 144A	5.125%	8/01/21	BB+	3,018,750
,	FWCT-2 Escrow				, ,
	Corporation for				
	Community Health				
4,800	Systems, 144A	6.875%	2/01/22	В	4,920,000
2,750	HCA Inc.	8.500%	4/15/19	BB+	2,899,875
575	HCA Inc.	7.250%	9/15/20	BB+	624,594
	IASIS Healthcare				
900	Capital Corporation	8.375%	5/15/19	CCC+	960,750
0.000	Tenet Healthcare	0.00001	10/01/00	DD	0.457.500
3,000	Corporation, 144A	6.000%	10/01/20	BB	3,157,500
1 000	Truven Health	10.0050/	6/01/00	000	1 100 500
1,000	Analytics Inc. Total Health Care	10.625%	6/01/20	CCC+	1,132,500
16,025	Providers & Services				16,713,969
10,020	Household Products	0.9% (0.5% of To	stal Invectme	ante)	10,713,303
	Tiousenoid Fioducts	0.3 /0 (0.3 /0 01 10	iai iiivesiiii	ciilə)	

3,950	Reynolds Group	9.875%	8/15/19	CCC+	4,364,750
	IT Services 0.4% (0.3%	of Total Inves	stments)		
0.000	First Data Corporation, 144A	7.0750/	6/15/19	DD	0.105.000
2,000	Leisure Equipment & Pro	7.375%		BB	2,135,000
	Caesars	buucis 0.9 /6	(0.5 % 01 100	ai ilivestillelits)	
	Entertainment				
	Operating Company				
4,500	Inc.	8.500%	2/15/20	В	4,252,500
,	Machinery 0.4% (0.3%	of Total Inves	tments)		, ,
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,111,875
1,030	Xerium Technologies	8.875%	6/15/18	В	1,091,800
2,030	Total Machinery				2,203,675
	Media 5.1% (3.2% of To	otal Investmer	nts)		
	Clear Channel				
5.040	Communications, Inc.,	1.4.0000/	0/04/04	000	F 400 070
5,840	144A	14.000%	2/01/21	CCC	5,430,972
3,600	Clear Channel Communications, Inc.	5.500%	12/15/16	ccc	3,240,000
3,600	Clear Channel	5.500%	12/15/16	CCC	3,240,000
6,412	Communications, Inc.	9.000%	12/15/19	CCC+	6,540,240
0,412	Clear Channel	5.000 /8	12/13/13	000+	0,540,240
7,000	Communications, Inc.	9.000%	3/01/21	CCC+	7,070,000
,,,,,,	Expo Event Transco		5,51,21		1,010,000
1,200	Inc., 144A	9.000%	6/15/21	В	1,227,000
	McGraw-Hill Global				
	Education Holdings,				
1,000	144A	9.750%	4/01/21	BB	1,087,500
	WMG Acquisition				
400	Group	11.500%	10/01/18	В	455,000
25,452	Total Media	- 1 0 40/ /	0.40/ <b>(T</b> )		25,050,712
	Oil, Gas & Consumable	Fuels 0.1% (	0.1% of Total	Investments)	
F00	Offshore Group	7.1050/	4/01/00	В	E00 000
500	Investment Limited	7.125% Nuveen Invest	4/01/23	В	500,000
		50			

	rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	ount (000)		1.4% (0.9% of Total I		(3)	Value
		Valeant	1.470 (0.570 01 10tal 1	iivestilients)		
		Pharmaceuticals				
\$	1,250	International, 144A	6.750%	8/15/18	B1	\$ 1,370,313
Ť	.,	Valeant	J 33 / 3	G, 1 G, 1 G		Ψ .,σ.σ,σ.σ
		Pharmaceuticals				
	2,000	International, 144A	7.000%	10/01/20	B1	2,155,000
	,	Valeant				,,
		Pharmaceuticals				
	1,000	International, 144A	7.250%	7/15/22	B1	1,090,000
		VPII Escrow				
	2,000	Corporation, 144A	7.500%	7/15/21	B1	2,227,500
	6,250	Total Pharmaceutica	als			6,842,813
		Semiconductors &	Equipment 0.9% (0	0.6% of Total	Investment	s)
		Advanced Micro				
	2,050	Devices, Inc.	7.750%	8/01/20	В	2,039,750
		Advanced Micro				
	2,500	Devices, Inc.	7.500%	8/15/22	В	2,412,500
		Total Semiconductor	rs			
	4,550	& Equipment				4,452,250
		•	.4% of Total Investme	*		
	850	Infor Us Inc.	11.500%	7/15/18	В	981,750
	1,875	Infor Us Inc.	9.375%	4/01/19	В	2,109,375
	2,725	Total Software				3,091,125
			).1% (0.1% of Total In			
	500	99 Cents Only Store		12/15/19	CCC+	565,000
			nunication Services	2.8% (1.8%	of Total Inv	estments)
		FairPoint				
		Communications Inc		0/15/10	_	
	750	144A	8.750%	8/15/19	В	800,625
	0.750	MetroPCS Wireless	0.0500/	1/01/01	DD	0.050.500
	2,750	Inc., 144A	6.250%	4/01/21	BB	2,856,562
	7.050	Sprint Corporation,	7.0750/	0/45/00	DD	7 700 075
	7,250	144A	7.875%	9/15/23	BB	7,739,375
	0.000	Sprint Corporation,	7.4050/	C/1 E /C 4	DD	0.040.000
	2,000	144A	7.125%	6/15/24	BB	2,010,000
	175	T-Mobile USA Inc.	6.731%	4/28/22	BB	