NUVEEN FLOATING RATE INCOME FUND Form N-CSRS April 09, 2015

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number

811-21494

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

Nuveen Investments 333 West Wacker Drive Chicago, IL 60606 (Address of principal executive offices) (Zip code)

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

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

Registrant s telephone number, including area code:

(312) 917-7700

Date of fiscal year July 31 end:

Date of reporting period: January 31, 2015

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

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

ITEM 1. REPORTS TO SHAREHOLDERS

Closed-End Funds

Nuveen Investments

Closed-End Funds

Semi-Annual Report January 31, 2015

NSL

Nuveen Senior Income Fund

JFR

Nuveen Floating Rate Income Fund

JRO

Nuveen Floating Rate Income Opportunity Fund

JSD

Nuveen Short Duration Credit Opportunities Fund

JQC

Nuveen Credit Strategies Income Fund

NUVEEN INVESTMENTS ACQUIRED BY TIAA-CREF

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

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Chairman's Letter

to Shareholders

Dear Shareholders,

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

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

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

And, the same is true for investors like you. Maintaining an appropriate time horizon, diversification and relying on practiced investment teams are among your best strategies for achieving your long-term investment objectives. Additionally, I encourage you to communicate with your financial consultant if you have questions about your investment in a Nuveen Fund. On behalf of the other members of the Nuveen Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

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

Portfolio Managers'

Comments

Nuveen Senior Income Fund (NSL)

Nuveen Floating Rate Income Fund (JFR)

Nuveen Floating Rate Income Opportunity Fund (JRO)

Nuveen Short Duration Credit Opportunities Fund (JSD)

Nuveen Credit Strategies Income Fund (JQC)

The Funds' investment portfolios are managed by Symphony Asset Management, LLC (Symphony), an affiliate of Nuveen Investments, Inc. Gunther Stein, who serves as the firm's Chief Investment Officer, and Scott Caraher manage NSL, JFR and JRO. Gunther and Sutanto Widjaja manage JQC, while JSD is managed by Gunther, Scott and Jenny Rhee. Here the team discusses their management strategies and the performance of the Funds for the six-month reporting period ended January 31, 2015.

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

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

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

JQC invests at least 70% of its assets in senior secured and second lien loans, and up to 30% of its assets opportunistically over the credit cycle in other types of securities across a company's capital structures. These other securities primarily include income-oriented securities such as high yield corporate and convertible bonds as well as common stocks. The Fund maintained exposure to senior loans during the reporting period, while tactically allocating between high yield corporate bonds, equity securities and convertible bonds. Exposure consisted of mainly U.S. issuers, and was focused on companies that, in general, had high levels of tangible assets, predictable revenue streams, significant market share within their respective industries and positive free cash flow.

Certain statements in this report are forward-looking statements. Discussions of specific investments are for illustration only and are not intended as recommendations of individual investments. The forward-looking statements and other views expressed herein are those of the portfolio managers as of the date of this report. Actual future results or occurrences may differ

significantly from those anticipated in any forward-looking statements and the views expressed herein are subject to change at any time, due to numerous market and other factors. The Funds disclaim any obligation to update publicly or revise any forward-looking statements or views expressed herein.

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

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

Portfolio Managers' Comments (continued)

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

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

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

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

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

The tables in the Performance Overview and Holding Summaries section of this report provide total return performance for each Fund for the six-month, one-year, five-year, ten-year and/or since inception periods ended January 31, 2015. For the six-month reporting period ended January 31, 2015, NSL, JFR, JRO and JSD total return on common share net asset value (NAV) underperformed the Barclays U.S. Aggregate Bond Index, while JQC outperformed the CSFB Leveraged Loan Index.

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

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

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

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

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

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

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

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

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

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

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

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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

Portfolio Managers' Comments (continued)

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

Fund

Leverage

IMPACT OF THE FUNDS' LEVERAGE STRATEGY ON PERFORMANCE

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

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

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

	NSL	JFR	JRO	JSD	JQC	
Effective Leverage*	37.88%	37.97%	37.95%	31.11%	30.88%	
Regulatory						
Leverage*	37.88%	37.97%	37.95%	31.11%	30.88%	
* Effective leverage is a Fund's effective economic leverage, and includes both regulatory leverage and the						
leverage effects of certain derivative and other investments in a Fund's portfolio that increase the Fund's						
investment exposure. Regulatory leverage consists of preferred shares issued or borrowings of a Fund.						
Both of these are part of a Fund's capital structure. Regulatory leverage is subject to asset coverage limits						
set forth in the Investment Company Act of 1940.						

THE FUNDS' REGULATORY LEVERAGE

Bank Borrowings

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

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

Variable Rate Term Preferred Shares

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

	NSL	JFR	JRO	
VRTP Shares, at liquidation				
value	\$58,000,000	\$139,000,000	\$98,000,000	
Refer to Notes to Financial State further details on VRTP Shares.		General Information and	Significant Accounting Polici	es for

Common Share

Information

DISTRIBUTION INFORMATION

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

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

				lounto	
Ex-Dividend					
Date	NSL	JFR	JRO	JSD	JQC
August 2014	\$0.0350	\$0.0600	\$0.0630	\$0.0970	\$0.0435
September	0.0350	0.0600	0.0630	0.0970	0.0435
October	0.0350	0.0600	0.0630	0.0970	0.0435
November	0.0350	0.0600	0.0630	0.0970	0.0435
December	0.0350	0.0600	0.0630	0.0970	0.0435
January 2015	0.0350	0.0600	0.0630	0.0970	0.0435
Long-Term Capital Gain*	\$	\$	\$	\$0.0376	\$
Current Distribution					
Rate**	6.51%	6.64%	6.82%	6.95%	5.96%
* Distribution na	id in December 20	114			

Per Common Share Amounts

Distribution paid in December 2014.

** Current distribution rate is based on the Fund's current annualized monthly distribution divided by the Fund's current market price. The Fund's monthly distributions to its shareholders may be comprised of ordinary income, net realized capital gains and, if at the end of the fiscal year the Fund's cumulative net ordinary income and net realized gains are less than the amount of the Fund's distributions, a return of capital for tax purposes.

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

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

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

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

COMMON SHARE REPURCHASES

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

As of January 31, 2015, and since the inception of the Funds' repurchase programs, the Funds have cumulatively repurchased and retired their common shares as shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Common Shares Cumulatively Repurchased and					
Retired	0	147,593	19,400	0	4,500,400
Common Shares Authorized for Repurchase	3,865,000	5,515,000	3,850,000	1,010,000	13,620,000

During the current reporting period, the Funds repurchased and retired common shares at a weighted average price per share and a weighted average discount per common share as shown in the accompanying table.

	N	ISL	J	FR	J	RO	J	SD		JQC
Common Shares Repurchased										
and Retired		0		0		0		0	1	44,208
Weighted Average Price Per Common Share Repurchased and Retired	\$	0	\$	0	\$	0	\$	0	\$	8.57
Weighted Average Discount										
Per Common Share										
Repurchased and Retired		0%		0%		0%		0%		13.77%
COMMON SHARE EQUITY SHE	COMMON SHARE EQUITY SHELF PROGRAMS									

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

	JSD	JQC	
Additional Common Shares Authorized	1,000,000	13,600,000	
During the current reporting period, the Funds	s did not sell ar	ny common shares thro	uah tl

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

As of November 30, 2014, the Funds' shelf offering registration statement are no longer effective. Therefore, the Funds may not issue additional common shares under their equity shelf programs until a new registration statement is effective.

OTHER COMMON SHARE INFORMATION

As of January 31, 2015, and during the current reporting period, the Funds' common share prices were trading at a premium/(discount) to their common share NAVs as shown in the accompanying table.

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

Risk

Considerations

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

NSL

Nuveen Senior Income Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

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

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

Common Share Price Performance Weekly Closing Price

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

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

Fund Allocation

(% of net assets)

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

(% of total long-term investments)

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

(% of total investments)

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

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

(% of total long-term fixed income investments)

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

JFR

Nuveen Floating Rate Income Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

	Cumulative 6-Month	1-Year	Average Annual 5-Year	10-Year
JFR at Common Share				
NAV	(0.88)%	1.06%	8.34%	5.72%
JFR at Common Share				
Price	(4.48)%	(4.28)%	7.28%	4.81%
Barclays U.S. Aggregate				
Bond Index	4.36%	6.61%	4.57%	4.86%
CSFB Leveraged Loan				
Index	(0,40)%	1 60%	5 50%	1 68%

Index (0.40)% 1.60% 5.50% 4.68% Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

Common Share Price Performance Weekly Closing Price

Nuveen	Investments
	16

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

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Fund Allocation

(% of net assets)

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

(% of total long-term investments)

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

(% of total investments)

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

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

(% of total long-term fixed income investments)

BBB	4.5%
BB or Lower	93.5%
N/R (not rated)	2.0%
	2.070
Total	100%
	Nuveen Investments
	17

JRO

Nuveen Floating Rate Income Opportunity Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

	Cumulative 6-Month	1-Year	Average Annual 5-Year	10-Year
JRO at Common Share NAV	(0.89)%	1.49%	9.24%	6.47%
JRO at Common Share Price	(7.55)%	(2.26)%	7.42%	5.43%
Barclays U.S. Aggregate Bond Index	4.36%	6.61%	4.57%	4.86%
CSFB Leveraged Loan	(0,40)%	1 60%	E E0%	1 600/

Index (0.40)% 1.60% 5.50% 4.68% Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

Common Share Price Performance Weekly Closing Price

Nuveen Investments
18

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Fund Allocation

(% of net assets)

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

(% of total long-term investments)

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

(% of total investments)

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

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

(% of total long-term fixed income investments)

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

JSD

Nuveen Short Duration Credit Opportunities Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

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

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

Common Share Price Performance Weekly Closing Price



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Fund Allocation

(% of net assets)

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

(% of total long-term investments)²

Albertsons LLC	4.3%
Clear Channel Communications, Inc.	3.3%
Valeant Pharmaceuticals	
International, Inc.	2.6%
Delta Air Lines, Inc.	2.3%
Dell, Inc.	1.9%
Portfolio Composition	

(% of total investments)²

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

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

(% of total long-term fixed income investments)

BBB	4.7%
BB or Lower	94.8%
N/R (not rated)	0.5%
Total	100%
1 Since incention returns are from 5/25/11	

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

2 Excluding investments in derivatives.

Nuveen Investments 21

JQC

Nuveen Credit Strategies Income Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

	Cumulative 6-Month	1-Year	Average Annual 5-Year	10-Year
JQC at Common Share NAV	0.21%	3.15%	10.02%	4.06%
JQC at Common Share Price	(0.31)%	(1.97)%	11.53%	4.45%
CSFB Leveraged Loan Index	(0.40)%	1.60%	5.50%	4.68%

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

Common Share Price Performance Weekly Closing Price



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Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	104.6%
Common Stocks	4.2%
Corporate Bonds	30.7%
Structured Notes	1.0%
Long-Term Investments	140.5%
Short-Term Investments	3.0%
Other Assets Less Liabilities	1.2%
Net Assets Plus Borrowings	144.7%
Borrowings	(44.7)%
Net Assets	100%
Top Five Issuers	
(% of total long-term investments)	
Clear Channel Communications, Inc.	2.4%
Sprint Corporation	2.2%
US Foods, Inc.	2.2%
Albertsons LLC	2.2%
BMC Software, Inc.	2.2%
Portfolio Composition	
(% of total investments)	
Q = the second	
Software	11.1%
Media	10.5%
Diversified Telecommunication	C 09/
Services	6.2% 6.2%
Health Care Equipment & Supplies Pharmaceuticals	
	6.0% 4.7%
Hotels, Restaurants & Leisure	
Food Products Semiconductors & Semiconductor	4.0%
	0.70/
Equipment	3.7%
Diversified Consumer Services Wireless Telecommunication Services	3.7%
wireless relecommunication Services	3.6%

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

(% of total long-term fixed income investments)

BBB	4.5%
BB or Lower	95.5%
Total	100%
	Nuveen Investments
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Shareholder

Meeting Report

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

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

NSL

Nuveen Senior Income Fund

Portfolio of Investments January 31, 2015 (Unaudited)

rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	LONG-TERM INVESTME				
	VARIABLE RATE SENIO (4)	R LUAN INTERE	515 131.1	% (81.9% 01 1	otal investments)
	• •	1.2% (0.8% of To	tal Investme	ents)	
	B/E Aerospace, Inc.,				
\$ 1,950	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 1,955,021
1,470	Sequa Corporation, Term Loan B	5.250%	6/19/17	В	1,416,712
1,470	Total Aerospace &	5.250%	0/19/17	D	1,410,712
3,420	Defense				3,371,733
-,	Airlines 3.8% (2.4% of	Total Investment	s)		-,,
	American Airlines, Inc.,				
2,000	Term Loan B, First Lien	4.250%	10/08/21	BB	2,007,084
1 470	American Airlines, Inc.,	0.7500/	0/07/10	חח	1 400 554
1,470	Term Loan Delta Air Lines, Inc.,	3.750%	6/27/19	BB	1,462,554
3,915	Term Loan B1	3.250%	10/18/18	BBB	3,880,208
- ,	Delta Air Lines, Inc.,				-))
980	Term Loan B2	2.417%	4/18/16	BBB	975,958
	US Airways, Inc., Term		_ / /		
2,475	Loan B1	3.500%	5/23/19	BB	2,450,559
10,840	Total Airlines Automobiles 2.7% (1.7%	% of Total Invest	ments)		10,776,363
	Chrysler Group LLC,		mentaj		
3,474	Tranche B, Term Loan	3.250%	12/31/18	BB+	3,458,552
	Formula One Group,				
3,341	Term Loan, First Lien	4.750%	7/30/21	В	3,241,517
1 000	Formula One Group,	7 7500/	7/00/00	000	070 750
1,000 7,815	Term Loan, Second Lien Total Automobiles	7.750%	7/29/22	CCC+	973,750 7,673,819
7,015	Building Products 1.1%	6 (0.7% of Total I	nvestments)	7,075,019
	Gates Global LLC, Term			,	
1,596	Loan	4.250%	7/03/21	B+	1,563,225
	Quikrete Holdings, Inc.,				
1,418	Term Loan, First Lien	4.000%	9/28/20	B+	1,402,775
3,014	Total Building Products Capital Markets 0.5% (3% of Total Inv	estmente)		2,966,000
	Guggenheim Partners		connento _j		
1,481	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,479,398
	Chemicals 2.8% (1.8%	of Total Investme			
1,867		3.750%	5/04/18	BB	1,821,022

	Ineos US Finance LLC,				
	Cash Dollar, Term Loan				
	Mineral Technologies,				
	Inc., Term Loan B, First				
3,759	Lien	4.000%	5/07/21	BB	3,736,487
	PQ Corporation, Term				
980	Loan B	4.000%	8/07/17	B+	966,280
1,421	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,375,552
8,027	Total Chemicals				7,899,341
	Commercial Services & Su	pplies 3.1%	(1.9% of Tot	al Investmen	
	Education Management		·		,
100	LLC, Tranche A, Term	E E000/	7/00/00		100.000
130	Loan	5.500%	7/02/20	N/R	122,988
	Education Management LLC, Tranche B, Term				
217	Loan	8.500%	7/02/20	N/R	179,629
217	HMH Holdings, Inc.,	0.00070	1/02/20	1 1/11	170,020
486	Term Loan, First Lien	4.250%	5/22/18	B1	484,427
100	iQor US, Inc., Term	1.20070	0/22/10	ы	101,127
2,409	Loan, First Lien	6.000%	4/01/21	В	2,258,871
2,100	iQor US, Inc., Term	0.000,0	., 0 ., 2 .	2	2,200,07
750	Loan, Second Lien	9.750%	4/01/22	CCC+	691,875
	Millennium Laboratories,	011 00 / 0	., • . , ==		
	Inc., Tranche B, Term				
4,975	Loan	5.250%	4/16/21	B+	4,964,637
1,070	Total Commercial	0.20070	.,,	2.	1,001,001
8,967	Services & Supplies				8,702,427
-,	Communications Equipme	nt 1.3% (0.8	% of Total In	vestments)	-,,
	Avaya, Inc., Term Loan			,	
3,207	B3	4.668%	10/26/17	B1	3,072,920
0,207	Avaya, Inc., Term Loan				0,01 =,010
494	B6	6.500%	3/31/18	B1	483,972
	Total Communications				
3,701	Equipment				3,556,892
0,.01	Computers & Peripherals	3.2% (2.0% (of Total Inves	stments)	0,000,001
8,888	Dell, Inc., Term Loan B	4.500%	4/29/20	BBB	8,904,857
-,		Nuveen Investm			-,
		25			

NSL Nuveen Senior Income Fund

Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Containers & Packaging	0.5% (0.3% of			
	BWAY Holding	(,	
	Company, Term Loan B,				
\$ 1,294	First Lien	5.500%	8/14/20	B2	\$ 1,294,039
	Diversified Consumer Ser	vices 6.2% (3	.9% of Total	Investments)	
	Cengage Learning				
	Acquisitions, Inc., Exit				
3,348	Term Loan	7.000%	3/31/20	B+	3,332,353
	Harland Clarke Holdings				
	Corporation, Term Loan				
2,940	B3	7.000%	5/22/18	B+	2,963,169
	Hilton Hotels				
	Corporation, Term Loan				
6,344	B2	3.500%	10/25/20	BB+	6,279,588
	Laureate Education,				
1,336	Inc., Term Loan B	5.000%	6/15/18	В	1,259,277
	New Albertson's, Inc.,				
1,765	Term Loan	4.750%	6/24/21	Ba3	1,745,836
	ServiceMaster				
1,674	Company, Term Loan	4.250%	7/01/21	B+	1,651,520
	Total Diversified				
17,407	Consumer Services				17,231,743
	Diversified Financial Serv	rices 1.7% (1.1	% of Total I	nvestments)	
	Home Loan Servicing				
	Solutions, Ltd., Term				
1,970	Loan B	4.500%	6/26/20	B+	1,849,928
	Ocwen Financial				
	Corporation, Term Loan				
141	В	5.000%	2/15/18	B+	132,692
1,956	RCS Capital, Term Loan	6.500%	4/29/19	В	1,882,814
	TransFirst, Inc., Term			_	
1,000	Loan, First Lien	5.500%	11/12/21	В	1,000,313
	Total Diversified				
5,067	Financial Services				4,865,747
	Diversified Telecommunic	cation Services	5.8% (3.6%	% of Total Inve	estments)
	Greeneden U.S.				
	Holdings II LLC, Term		0/00/05	_	
863	Loan B	4.000%	2/08/20	В	846,993
0.000	Level 3 Financing, Inc.,				
2,000	Term Loan B, First Lien	4.500%	1/31/22	BB	2,005,416
4.007	Level 3 Financing, Inc.,	1.0000/			
1,667	Term Loan, Tranche B3	4.000%	8/01/19	BB	1,657,292
	Presidio, Inc., Term			_	
584	Loan B	5.000%	3/31/17	B+	579,421
995		3.250%	3/24/21	BB	979,868

	5 5				
	SBA Communication,				
	Incremental Term Loan,				
	Tranche B1				
	TelX Group, Inc., Initial				
995	Term Loan, First Lien	4.500%	4/09/20	B1	981,941
	TelX Group, Inc., Initial				,
500	Term Loan, Second Lien	7.500%	4/09/21	CCC	489,688
	WideOpenWest Finance)
3,906	LLC, Term Loan B	4.750%	4/01/19	Ba3	3,887,585
-,	Ziggo N.V., Term Loan				-,,
1,849	B1	3.500%	1/15/22	BB	1,804,859
,	Ziggo N.V., Term Loan				, ,
1,191	B2	3.500%	1/15/22	BB	1,163,085
.,	Ziggo N.V., Term Loan				.,,
1,960	B3, Delayed Draw	3.500%	1/15/22	BB	1,912,860
.,	Total Diversified		.,		.,,
	Telecommunication				
16,510	Services				16,309,008
- ,	Electronic Equipment, Ins	truments & Co	mponents	0.6% (0.4%	of Total Investments)
	SMART Modular				,
	Technologies, Inc., Term				
1,583	Loan B	8.250%	8/26/17	В	1,567,128
.,	Energy Equipment & Serv				
	Drill Rigs Holdings, Inc.,				·/
2,532	Tranche B1, Term Loan	6.000%	3/31/21	B+	1,973,568
_,	Dynamic Energy		0,0.,		.,,
	Services International				
356	LLC, Term Loan	9.500%	3/06/18	N/R	340,332
	Offshore Group				,
	Investment Limited,				
1,014	Term Loan B	5.000%	10/25/17	В	742,466
,	Pacific Drilling S.A.,				,
1,089	Term Loan B	4.500%	6/03/18	B+	844,781
	Total Energy Equipment				,
4,991	& Services				3,901,147
	Food & Staples Retailing	7.7% (4.8% o	f Total Inve	stments)	
	Albertsons LLC, Term	·			
2,480	Loan B2	4.750%	3/21/19	BB	2,477,976
	Albertsons LLC, Term				
12,000	Loan B4	5.500%	8/25/21	BB	11,996,664
	Albertsons LLC, Term				
1,000	Loan B4, First Lien	5.500%	8/25/21	BB	999,722
	BJ's Wholesale Club,				
	Inc., Replacement Loan,				
2,367	First Lien	4.500%	9/26/19	В	2,338,787
	BJ's Wholesale Club,				
	Inc., Replacement Loan,				
2,000	Second Lien	8.500%	3/26/20	CCC	1,970,416
	Rite Aid Corporation,				
	Tranche 2, Term Loan,				
750	Second Lien	4.875%	6/21/21	B+	751,875
					·

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

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

	National Mentor Holdings, Inc., Term Loan B				
	One Call Care				
	Management, Inc.,				
1,976	Term Loan B	5.000%	11/27/20	B1	1,957,115
	Skilled Healthcare				
490	Group, Inc., Term Loan	7.000%	4/09/16	В	490,298
	Total Health Care				
14,266	Providers & Services	0.00/ /0.50/ -5	T - 4 - 1 1 4		14,243,305
	Health Care Technology	0.8% (0.5% of	i otal invest	ments)	
	Catalent Pharma Solutions, Inc., Term				
2,338	Loan	4.250%	5/20/21	BB	2,334,744
2,000	Hotels, Restaurants & Lei				
	Burger King				
	Corporation, Term Loan				
5,278	B, First Lien	4.500%	12/12/21	B+	5,289,737
	CCM Merger, Inc., Term				
3,584	Loan B	4.500%	8/08/21	B+	3,577,189
	CityCenter Holdings				
2,955	LLC, Term Loan	4.250%	10/16/20	BB	2,943,290
550	Extended Stay America,	E 0000/	0/04/40	-	FEO 750
550	Inc., Term Loan	5.000%	6/24/19	B+	552,750
	Intrawest Resorts				
1,672	Holdings, Inc., Initial Term Loan	5.500%	12/09/20	B+	1,671,558
1,072	MGM Resorts	5.500 /8	12/03/20	DŦ	1,071,000
	International, Term				
1,470	Loan B	3.500%	12/20/19	BB	1,449,420
, -	Scientific Games				, -, -
	Corporation, Term Loan				
1,000	B2	6.000%	10/01/21	BB	989,375
	Scientific Games				
1,980	Corporation, Term Loan	6.000%	10/18/20	BB	1,959,374
	Seaworld Parks and				
916	Entertainment, Inc., Term Loan B2	3.000%	5/14/20	BB	974 460
910	Station Casino LLC,	3.000%	5/14/20	DD	874,469
1,903	Term Loan B	4.250%	3/02/20	B+	1,878,456
1,000	Total Hotels,	1.20070	0,02,20	01	1,070,100
21,308	Restaurants & Leisure				21,185,618
	Household Durables 0.2	2% (0.1% of Tot	al Investmer	nts)	· ·
	Serta Simmons				
	Holdings LLC, Term				
458	Loan	4.250%	10/01/19	B+	454,424
	Industrial Conglomerates	0.5% (0.3% o	of Total Inves	stments)	
	Brand Energy &				
1 000	Infrastructure Services,	1 7500/	11/26/20	D1	1 207 000
1,382	Inc., Initial Term Loan Insurance 2.6% (1.6% o	4.750% f Total Investm		B1	1,307,009
			ciiio)		

	Alliant Holdings I LLC,				
19	Delayed Draw, Term 1 Loan, WI/DD	TBD	TBD	B+	190,772
13	Alliant Holdings I LLC,		TOD	DT	190,772
	Incremental Term Loan,				
80	9 WI/DD	TBD	TBD	B+	807,978
	Alliant Holdings I LLC,				
	Initial Term Loan B, First				
73	5 Lien	4.250%	12/20/19	B+	724,359
	Hub International				
	Holdings, Inc., Initial				
2,71	8 Term Loan	4.250%	10/02/20	B1	2,640,813
	USI Holdings				
	Corporation, Initial Term				
2,94	5 Loan	4.250%	12/27/19	B1	2,904,725
7,39	8 Total Insurance				7,268,647
	Internet & Catalog Retail	1.1% (0.7% of	Total Invest	t ments)	
	Travelport LLC, Term				
3,00	0 Loan B, First Lien	6.000%	9/02/21	B2	3,008,250
		Nuveen Investme	ents		
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NSL Nuveen Senior Income Fund

Portfolio of Investments (continued) January 31, 2015 (Unaudited)

incipal unt (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)		Value
	Internet Software & Service	es 1.6% (1.0		vestments)		
	Sabre Inc., Term Loan					
\$ 494	B2	4.500%	2/19/19	Ba3	\$	489,923
116	Sabre Inc., Term Loan C	4.000%	2/19/18	Ba3		114,289
735	Sabre Inc., Term Loan	4.000%	2/18/19	Ba3		725,353
	Tibco Software, Inc.,					
3,333	Term Loan B	6.500%	11/25/20	B1	3	,266,667
4.070	Total Internet Software					500.000
4,678	& Services				4	,596,232
	IT Services 1.7% (1.0% of	lotal investr	nents)			
3,291	EIG Investors Corp., Term Loan	5.000%	11/09/19	В	3	,291,225
5,291	VFH Parent LLC, New	5.000 /8	11/03/13	Ь	0	,291,225
285	Term Loan	5.750%	11/08/19	N/R		284,139
200	Zayo Group LLC, Term	0.70070	11/00/10	/ 1/ 1 1		201,100
1,100	Loan B	4.000%	7/02/19	B1	1	,091,154
4,676	Total IT Services					,666,518
,	Leisure Equipment & Produ	ucts 1.8% (1	1.1% of Total	Investments)		, ,
	24 Hour Fitness	•				
	Worldwide, Inc., Term					
1,514	Loan B	4.750%	5/28/21	Ba3	1	,469,065
	Bombardier					
	Recreational Products,					
2,017	Inc., Term Loan	4.000%	1/30/19	BB+	1	,975,959
	Equinox Holdings, Inc.,					
4 4 7 0	New Initial Term Loan,	F 0000/	1/01/00			171 070
1,179	First Lien	5.000%	1/31/20	B1	1	,171,670
	Four Seasons Holdings,					
500	Inc., Term Loan, Second Lien	6.250%	12/27/20	В		500,625
500	Total Leisure Equipment	0.200 /0	12/21/20	D		500,025
5,210	& Products				5	,117,319
0,210	Machinery 1.2% (0.8% of	Total Investm	nents)		Ū	, 117,010
	Doosan Infracore		,			
	International, Inc., Term					
2,907	Loan	4.500%	5/27/21	BB	2	,907,244
	Rexnord LLC, Term					-
501	Loan B	4.000%	8/21/20	BB		492,681
3,408	Total Machinery				3	,399,925
	Media 17.9% (11.2% of To					
713	Acosta, Inc., Term Loan	5.000%	9/26/21	B1		715,121
	Advantage Sales &					
	Marketing, Inc., Delayed		- / /- /	_ .		
42	Draw, Term Loan	4.250% 4.250%	7/23/21 7/25/21	B1 B1		41,446 ,243,379
1,255						

	- 9 - 9 -			-	
	Advantage Sales & Marketing, Inc., Term Loan, First Lien				
950	Advantage Sales & Marketing, Inc., Term Loan, Second Lien	7.500%	7/25/22	CCC+	933,375
550	Affinion Group Holdings, Inc., Initial Term Loan,	7.50078	TTE STEE	000+	565,575
814	Second Lien Affinion Group Holdings,	8.500%	10/31/18	B3	705,286
579	Inc., Term Loan, First Lien	6.750%	4/30/18	B1	542,913
1,493	Catalina Marketing Corporation, Term Loan, First Lien	4.500%	4/09/21	B+	1,426,270
1,000	Catalina Marketing Corporation, Term Loan, Second Lien	7.750%	4/11/22	CCC+	906,667
763	Clear Channel Communications, Inc., Tranche D, Term Loan Clear Channel	6.921%	1/30/19	CCC+	713,225
2,111	Communications, Inc.,Term Loan E	7.671%	7/30/19	CCC+	2,001,408
6,205	Cumulus Media, Inc., Term Loan B Emerald Expositions	4.250%	12/23/20	B+	6,077,240
1,310	Holdings, Inc., Term Loan, First Lien	4.750%	6/17/20	BB	1,296,986
445	Gray Television, Inc., Initial Term Loan	3.750%	6/13/21	BB	440,142
995	IMG Worldwide, Inc., First Lien Interactive Data	5.250%	5/06/21	B1	974,790
2,239	Corporation, Term Loan B McGraw-Hill Education	4.750%	5/02/21	B+	2,235,253
1,682	Holdings LLC, Refinancing Term Loan	5.750%	3/22/19	B+	1,683,434
236	Media General, Inc., Delayed Draw, Term Loan	4.250%	7/31/20	BB+	235,283
978	Mediacom Broadband LLC, Tranche G, Term Loan	4.000%	1/20/20	BB	967,725
1,608	Numericable Group S.A., Term Loan B1	4.500%	5/21/20	Ba3	1,601,712
1,392	Numericable Group S.A., Term Loan B2	4.500%	5/21/20	Ba3	1,385,700
1,833	Radio One, Inc., Term Loan B, First Lien	7.500%	3/31/16	B+	1,844,382

1,212	Springer Science & Business Media, Inc., Term Loan B3	4.750%	8/14/20	В	1,202,038
	Tribune Company, Term	4.70070	0/14/20		1,202,000
14,578	Loan B	4.000%	12/27/20	BB+	14,404,733
2.244	Univision Communications, Inc., Replacement Term	4.0000/		5	0 700 557
3,841	Loan, First Lien	4.000%	3/01/20	B+	3,788,557
	Weather Channel Corporation, Term Loan,	7 0000/	0/00/00	50	0.40.477
1,013	Second Lien	7.000%	6/26/20	B3	948,177
	WMG Acquisition Corporation, Tranche B,			_	
1,311	Refinancing Term Loan	3.750%	7/01/20	B+	1,269,204
	Yell Group PLC, Term				101.000
326	Loan A2	5.247%	3/01/19	CCC+	494,380
26	Yell Group PLC, Term Loan A2, (7)	1.500%	3/03/19	CCC+	
	Yell Group PLC, Term Loan B2, Payment in				
756	Kind, (7)	0.000%	3/03/24	CCC	
51,706	Total Media	0.000,0	0,00,2		50,078,826
_ ,		% of Total Inv	estments)		
	Hudson's Bay Company,		,		
542	Term Loan B, First Lien	4.750%	11/04/20	BB	544,558
	J.C. Penney Corporation, Inc., Term				
2,239	Loan	5.000%	6/20/19	В	2,178,118
2,781	Total Multiline Retail				2,722,676
		Nuveen Investm 28	ents		

ncipal Int (000)	Description (1) Co	oupon (4)	Maturity (2)	Ratings (3)	Value
	Oil, Gas & Consumable Fuels	2.3% (1.5	% of Total Inv	/estments)	
\$ 565	Western Refining, Inc., Term Loan B	4.250%	11/12/20	BB	\$ 546,457
392	Citgo Petroleum Corporation, Term Loan B	4.500%	7/29/21	B+	376,853
1,150	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B2	1,059,579
1,990	Energy and Exploration Partners, Term Loan Fieldwood Energy LLC,	7.750%	1/22/19	N/R	1,456,121
1,572	Term Loan, Second Lien Seadrill Partners LLC,	8.375%	9/30/20	B2	963,396
1,860	Initial Term Loan	4.000%	2/21/21	BB	1,480,562
120	Southcross Energy Partners L.P., Opco Term Loan	5.250%	8/04/21	B1	115,187
546	Southcross Holdings Borrower L.P., Holdco Term Loan	6.000%	8/04/21	B2	500,989
8,195	Total Oil, Gas & Consumable Fuels				6,499,144
		of Total Inv	vestments)		
788	Generic Drug Holdings, Inc., Term Loan B Graceway Pharmaceuticals LLC,	5.000%	8/16/20	B1	785,538
2,000	Second Lien Term Loan, (8)	0.000%	5/03/13	N/R	12,500
95	Graceway Pharmaceuticals LLC, Term Loan, (8)	0.000%	5/03/12	N/R	95,707
2,978	Grifols, Inc., Term Loan Par Pharmaceutical	3.171%	2/27/21	Ba1	2,947,049
1,785	Companies, Inc., Term Loan B2	4.000%	9/30/19	B1	1,754,395
995	Patheon, Inc., Term Loan B	4.250%	3/11/21	В	971,618
2,656	Pharmaceutical Product Development, Inc., Term Loan B, First Lien Pharmaceutical Research Associates,	4.000%	12/01/18	Ba2	2,647,902
2,457	Inc., Term Loan	4.500%	9/23/20	B1	2,438,874
2,293	Quintiles Transnational Corp., Term Loan B3	3.750%	6/08/18	BB+	2,269,752
740	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	738,100

1,449	Therakos, Inc., Term Loan, First Lien	7.000%	12/27/17	В	1,443,143
	Valeant Pharmaceuticals				
1,318	International, Inc., Term Loan E	3.500%	8/05/20	Ba1	1,311,536
	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan				
3,187	D2	3.500%	2/13/19	Ba1	3,170,103
22,741	Total Pharmaceuticals	0.00070	2,10,10	Bui	20,586,217
,		(0.2% of To	tal Investmer	nts)	_0,000,
	Ceridian Corporation,	(,	
778	Term Loan B2	4.500%	9/15/20	Ba3	766,632
	Real Estate Investment Trust	2.1% (1.3%	% of Total Inv	estments)	
	Realogy Corporation,	•			
2,456	Initial Term Loan B	3.750%	3/05/20	BB	2,423,890
	Starwood Property				
1,474	Trust, Inc., Term Loan B	3.500%	4/17/20	BB	1,445,503
	Walter Investment				
	Management				
	Corporation, Tranche B,				
2,443	Term Loan, First Lien	4.750%	12/18/20	B+	2,145,726
	Total Real Estate				
6,373	Investment Trust				6,015,119
	Real Estate Management & De	evelopment	1.3% (0.8%	of Total Invest	ments)
	Capital Automotive LP,				
1,861	Term Loan, Second Lien	6.000%	4/30/20	B1	1,863,773
	Capital Automotive LP,				
1,865	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,858,782
	Total Real Estate				
	Management &				
3,726	Development				3,722,555
	Semiconductors & Semicond	uctor Equip	ment 3.9%	(2.4% of Total I	nvestments)
4.075	Avago Technologies,	0 7500/	E /00/01		4 070 000
4,975	Term Loan B	3.750%	5/06/21	BBB	4,972,333
	Freescale				
2 450	Semiconductor, Inc.,	1 2500/	2/20/20	D1	2 400 710
3,450	Term Loan, Tranche B4	4.250%	2/28/20	B1	3,402,710
	Freescale Somioonductor Inc				
1,481	Semiconductor, Inc.,	5.000%	1/15/21	B1	1 106 000
1,401	Term Loan, Tranche B5 NXP Semiconductor	5.000%	1/13/21	וט	1,486,033
974	LLC, Term Loan D	3.250%	1/11/20	BBB	963,856
5/4	Total Semiconductors &	0.200/0	1/11/20		900,000
	Semiconductor				
10,880	Equipment				10,824,932
10,000	Software 9.5% (5.9% of Tota	al Investmer	nte)		10,024,332
	Blackboard, Inc., Term		1.3/		
1,114	Loan B3	4.750%	10/04/18	B+	1,110,307

3,105	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	B1	3,013,277
3,000	Compuware Corporation, Tranche B2, Term Loan, First Lien, DD1	6.250%	12/15/21	В	2,847,501
5,000	Datatel Parent Corp,	0.23078	12/13/21	D	2,047,001
1,007	Term Loan B1	4.000%	7/19/18	BB	998,287
1 050	Emdeon Business Services LLC, Term	0.7500/	11/00/10	D =0	1 005 004
1,050	Loan B2	3.750%	11/02/18	Ba3	1,035,094
001	Epicor Software Corporation,Term Loan,	4.0000/		D -0	040.470
621	B2	4.000%	5/16/18	Ba3	618,478
953	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	953,550
6,489	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5	3.750%	6/03/20	Ba3	6,343,711
	Micro Focus International PLC, Term	5.0500/			
900	Loan B	5.250%	11/19/21	BB	874,969
1 050	Micro Focus International PLC, Term	4 5000/	11/00/10	DD	1 000 405
1,350	Loan C	4.500%	11/20/19	BB	1,303,425
3,421	Misys PLC, Term Loan B, First Lien	5.000% Nuveen Investm 29	12/12/18 ents	B+	3,430,283

NSL Nuveen Senior Income Fund

Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal ount (000)	• • • •	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Software (continued)				
	SunGard Data				
	Systems, Inc., Term				
\$ 872	Loan E	4.000%	3/08/20	BB	\$ 866,565
946	Vertafore, Inc., Term Loan, First Lien	4.250%	10/03/19	B+	941,205
940	Zebra Technologies	4.250 /0	10/03/19	D+	941,200
	Corporation, Term Loan				
2,244	B, First Lien	4.750%	10/27/21	BB+	2,260,130
27,072	Total Software				26,596,782
,	Specialty Retail 0.8% (0.5% of Total In	vestments)		, ,
	Jo-Ann Stores, Inc.,		, i i i i i i i i i i i i i i i i i i i		
1,632	Term Loan, First Lien	4.000%	3/16/18	B+	1,587,376
	Pilot Travel Centers				
	LLC, Term Loan B,				
748	First Lien	4.250%	9/30/21	BB	750,930
2,380	Total Specialty Retail	0.1.07			2,338,306
	Textiles, Apparel & Luxu	iry Goods 0.7	% (0.4% of I	otal Investme	ents)
1,986	Polymer Group, Inc., Initial Term Loan	5.250%	12/19/19	B2	1,973,497
1,900	Trading Companies & D				
	HD Supply, Inc., Term		///////////////////////////////////////	iotai mvestin	entsj
4,431	Loan	4.000%	6/28/18	B+	4,394,943
.,	Neff Rental/Neff		0, _0, 10		.,
	Finance Closing Date				
833	Loan, Second Lien	7.250%	6/09/21	В	813,259
	Total Trading				
	Companies &				
5,264	Distributors				5,208,202
	Transportation Infrastru	cture 0.2% (0.	1% of Total	Investments)	
0.1	Ceva Group PLC,	0 5000/	0/10/01	DO	00 500
31	Canadian Term Loan	6.500%	3/19/21	B2	28,526
180	Ceva Group PLC, Dutch B.V., Term Loan	6.500%	3/19/21	B2	165,451
100	Ceva Group PLC,	0.500 /8	5/19/21	DZ	105,451
	Synthetic Letter of				
172	Credit Term Loan	6.345%	3/19/21	B2	158,079
	Ceva Group PLC, US				
248	Term Loan	6.500%	3/19/21	B2	228,209
	Total Transportation				
631	Infrastructure				580,265
	Wireless Telecommunic	ation Services	1.7% (1.1%	of Total Inve	stments)
	Asurion LLC, Term	_	_ /_ /		
1,748	Loan B1	5.000%	5/24/19	Ba3	1,740,093
2,989		7.500%	2/11/19	В	2,989,680

	Fairpoint	
	Communications, Inc.,	
	Term Loan B	
	Total Wireless	
	Telecommunication	
4,737	Services	4,729,773
	Total Variable Rate	
	Senior Loan Interests	
\$ 376,610	(cost \$374,033,361)	366,559,207
Shares	Description (1)	Value
	COMMON STOCKS 1.9% (1.2% of Total Investments)	
	Diversified Consumer Services 0.4% (0.2% of Total Investments)	
	Cengage Learning	
53,514	Holdings II LP, (5), (6)	\$ 1,177,308
	Hotels, Restaurants & Leisure 0.4% (0.3% of Total Investments)	
	BLB Worldwide	
40,968	Holdings Inc., (5), (6)	1,177,830
	Media 1.1% (0.7% of Total Investments)	
0.470	Cumulus Media, Inc.,	10.107
3,479	(5) Materia O alderen Marian	12,107
04 400	Metro-Goldwyn-Mayer,	1 700 074
24,438	(5), (6) Tribung Company (5)	1,783,974
18,422	Tribune Company, (5)	1,084,872
14,825	Tribune Company, (7)	
4,605	Tribune Publishing	96,705
4,000	Company Total Media	2,977,658
	Professional Services 0.0% (0.0% of Total Investments)	2,977,000
47,152	Vertrue, Inc., (5), (6)	84,874
47,102	Software 0.0% (0.0% of Total Investments)	0+,07+
	Eagle Topco LP, (5),	
291,294	(7)	
,	Total Common Stocks	
	(cost \$4,767,324)	5,417,670
	Nuveen Investments	, ,
	30	

c	Shares	Description (1)	Coupon		Ratings (3)	Value
3	bildles	\$25 PAR (OR SIMILAR)	-			
		Diversified Consumer S				investments)
		Education			investments	
		Management				
	4,927	Corporation, (6)	7.500%		N/R	\$ 48,449
	1,027	Education	1.00070		14/11	φ 10,110
		Management				
	1,738	Corporation, (6)	7.500%		N/R	113,549
	1,700	Total Diversified Consum				161,998
		Total \$25 Par (or				,
		similar) Retail Preferred				
		(cost \$16,177)				161,998
Pr	rincipal	(,
	mount				Ratings	
	(000)	Description (1)	Coupon	Maturity	(3)	Value
	. ,	CONVERTIBLE BONDS	•			
		Communications Equip	•		,	
		Nortel Networks Corp.,			-	
\$	850	(8)	1.750%	4/15/12	N/R	\$ 824,500
		Total Convertible				
\$	850	Bonds (cost \$710,500)				824,500
Pr	rincipal					
Α	mount				Ratings	
	(000)	Description (1)	Coupon	Moturity	(2)	Value
	• •	• • • •	•	Maturity	(3)	value
	. ,	CORPORATE BONDS	19.2% (12.0% of	Total Investr	ments)	
	. ,	CORPORATE BONDS Commercial Services &	19.2% (12.0% of	Total Investr	ments)	
		CORPORATE BONDS Commercial Services & NES Rental Holdings	19.2% (12.0% of Supplies 0.3%	Total Investr (0.2% of Tota	ments) al Investments	3)
\$	900	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A	19.2% (12.0% of Supplies 0.3% 7.875%	Total Investr (0.2% of Tota 5/01/18	nents) al Investments CCC+	
\$	900	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5	Total Investr (0.2% of Tota 5/01/18 % of Total Inv	nents) al Investments CCC+ vestments)	\$) \$ 902,250
\$		CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A	19.2% (12.0% of Supplies 0.3% 7.875%	Total Investr (0.2% of Tota 5/01/18	nents) al Investments CCC+	3)
\$	900 1,500	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500%	Total Investr (0.2% of Tota 5/01/18 % of Total In 3/01/21	nents) al Investments CCC+ vestments) CCC+	\$) \$ 902,250 1,228,125
\$	900	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8)	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5	Total Investr (0.2% of Tota 5/01/18 % of Total Inv	nents) al Investments CCC+ vestments)	\$) \$ 902,250
\$	900 1,500 1,000	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500%	Total Investr (0.2% of Tota 5/01/18 % of Total In 3/01/21	nents) al Investments CCC+ vestments) CCC+	\$) \$ 902,250 1,228,125 1,045,000
\$	900 1,500	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500% 0.000%	Total Investr (0.2% of Tota 5/01/18 % of Total In 3/01/21 7/15/11	nents) al Investments CCC+ vestments) CCC+ N/R	\$) \$ 902,250 1,228,125
\$	900 1,500 1,000	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.4	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500%	Total Investr (0.2% of Tota 5/01/18 % of Total In 3/01/21 7/15/11	nents) al Investments CCC+ vestments) CCC+ N/R	\$) \$ 902,250 1,228,125 1,045,000
\$	900 1,500 1,000 2,500	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0. First Data Corporation,	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500% 0.000%	Total Investr (0.2% of Tota 5/01/18 % of Total In 3/01/21 7/15/11	ments) al Investments CCC+ vestments) CCC+ N/R	\$) \$ 902,250 1,228,125 1,045,000 2,273,125
\$	900 1,500 1,000	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0. First Data Corporation, 144A	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500% 0.000% 4% (0.2% of Tota 7.375%	Total Investr (0.2% of Tota 5/01/18 % of Total In 3/01/21 7/15/11	ments) al Investments CCC+ vestments) CCC+ N/R	\$) \$ 902,250 1,228,125 1,045,000
\$	900 1,500 1,000 2,500 1,000	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0. First Data Corporation, 144A Containers & Packaging	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500% 0.000% 4% (0.2% of Tota 7.375% g 1.0% (0.6% of	Total Investr (0.2% of Total 5/01/18 % of Total In 3/01/21 7/15/11 I Investments 6/15/19 Total Invest	ments) al Investments CCC+ vestments) CCC+ N/R S) BB ments)	 \$ 902,250 1,228,125 1,045,000 2,273,125 1,048,750
\$	900 1,500 1,000 2,500	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0. First Data Corporation, 144A Containers & Packaging Reynolds Group	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500% 0.000% 4% (0.2% of Tota 7.375% g 1.0% (0.6% of 9.875%	Total Investr (0.2% of Tota 5/01/18 % of Total In 3/01/21 7/15/11 I Investments 6/15/19 Total Investr 8/15/19	ments) al Investments CCC+ vestments) CCC+ N/R BB BB ments) CCC+	 \$ 902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500
\$	900 1,500 1,000 2,500 1,000 2,600	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0. First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommunication	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500% 0.000% 4% (0.2% of Tota 7.375% g 1.0% (0.6% of 9.875% nication Services	Total Investr (0.2% of Total 5/01/18 % of Total In 3/01/21 7/15/11 I Investments 6/15/19 Total Investr 8/15/19 1.5% (0.9%	ments) al Investments CCC+ vestments) CCC+ N/R BB BB ments) CCC+ 6 of Total Inve	\$) \$ 902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 stments)
\$	900 1,500 1,000 2,500 1,000 2,600 2,000	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0. First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommunications	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500% 0.000% 4% (0.2% of Tota 7.375% g 1.0% (0.6% of 9.875% nication Services 7.750%	Total Investr (0.2% of Total 5/01/18 % of Total In 3/01/21 7/15/11 I Investments 6/15/19 Total Invest 8/15/19 1.5% (0.9% 6/01/21	ments) al Investments CCC+ vestments) CCC+ N/R s) BB ments) CCC+ 6 of Total Inve B	\$) \$ 902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 stments) 1,982,500
\$	900 1,500 1,000 2,500 1,000 2,600	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0. First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommunications IntelSat Limited	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500% 0.000% 4% (0.2% of Tota 7.375% g 1.0% (0.6% of 9.875% nication Services	Total Investr (0.2% of Total 5/01/18 % of Total In 3/01/21 7/15/11 I Investments 6/15/19 Total Investr 8/15/19 1.5% (0.9%	ments) al Investments CCC+ vestments) CCC+ N/R BB BB ments) CCC+ 6 of Total Inve	\$) \$ 902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 stments)
\$	900 1,500 1,000 2,500 1,000 2,600 2,000	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0. First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommun IntelSat Limited IntelSat Limited Total Diversified	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500% 0.000% 4% (0.2% of Tota 7.375% g 1.0% (0.6% of 9.875% nication Services 7.750%	Total Investr (0.2% of Total 5/01/18 % of Total In 3/01/21 7/15/11 I Investments 6/15/19 Total Invest 8/15/19 1.5% (0.9% 6/01/21	ments) al Investments CCC+ vestments) CCC+ N/R s) BB ments) CCC+ 6 of Total Inve B	\$) \$ 902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 stments) 1,982,500
\$	900 1,500 1,000 2,500 1,000 2,600 2,000 2,200	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.4 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommun IntelSat Limited IntelSat Limited Total Diversified Telecommunication	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500% 0.000% 4% (0.2% of Tota 7.375% g 1.0% (0.6% of 9.875% nication Services 7.750%	Total Investr (0.2% of Total 5/01/18 % of Total In 3/01/21 7/15/11 I Investments 6/15/19 Total Invest 8/15/19 1.5% (0.9% 6/01/21	ments) al Investments CCC+ vestments) CCC+ N/R s) BB ments) CCC+ 6 of Total Inve B	\$) \$ 902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 2,762,500 1,982,500 2,222,000
\$	900 1,500 1,000 2,500 1,000 2,600 2,000	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0. First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommunication IntelSat Limited IntelSat Limited Total Diversified Telecommunication Services	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500% 0.000% 4% (0.2% of Tota 7.375% g 1.0% (0.6% of 9.875% nication Services 7.750% 8.125%	Total Investr (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11 I Investments 6/15/19 Total Investr 8/15/19 1.5% (0.9% 6/01/21 6/01/23	ments) al Investments CCC+ vestments) CCC+ N/R s) BB ments) CCC+ 6 of Total Inve B B	\$ 902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 2,222,000 4,204,500
\$	900 1,500 1,000 2,500 1,000 2,600 2,000 2,200 4,200	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0. First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommun IntelSat Limited IntelSat Limited Total Diversified Telecommunication Services Health Care Equipment	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500% 0.000% 4% (0.2% of Tota 7.375% g 1.0% (0.6% of 9.875% nication Services 7.750% 8.125%	Total Investr (0.2% of Total 5/01/18 % of Total In 3/01/21 7/15/11 I Investments 6/15/19 Total Investr 8/15/19 1.5% (0.9% 6/01/21 6/01/23	nents) al Investments CCC+ vestments) CCC+ N/R s) BB ments) CCC+ 6 of Total Inve B B B	\$ 902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 stments) 1,982,500 2,222,000 4,204,500 hts)
\$	900 1,500 1,000 2,500 1,000 2,600 2,000 2,200	CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0. First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommunication IntelSat Limited IntelSat Limited Total Diversified Telecommunication Services	19.2% (12.0% of Supplies 0.3% 7.875% ment 0.8% (0.5 10.500% 0.000% 4% (0.2% of Tota 7.375% g 1.0% (0.6% of 9.875% nication Services 7.750% 8.125%	Total Investr (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11 I Investments 6/15/19 Total Investr 8/15/19 1.5% (0.9% 6/01/21 6/01/23	ments) al Investments CCC+ vestments) CCC+ N/R s) BB ments) CCC+ 6 of Total Inve B B	\$ 902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 2,222,000 4,204,500

	Tenet Healthcare			-	
3,500	Corporation	6.000%	10/01/20	Ba2	3,788,750
6,525	Total Health Care Equipment & Supplies				7,116,188
0,525	Health Care Providers &	Services 2.0%	6 (1.3% of To	tal Investme	
	Community Health				
1,500	Systems, Inc.	5.125%	8/01/21	Ba2	1,558,125
	Community Health				
2,400	Systems, Inc.	6.875%	2/01/22	B+	2,549,100
	lasis Healthcare				
600	Capital Corporation	8.375%	5/15/19	CCC+	628,500
1 000	Truven Health		0/01/00	000	075 000
1,000	Analtyics Inc.	10.625%	6/01/20	CCC+	975,000
5,500	Total Health Care Providers & Services				5 710 705
5,500	Media 4.5% (2.8% of To	tal Investments	2)		5,710,725
	Clear Channel		•)		
1,524	Communications, Inc.	10.000%	1/15/18	CCC	1,325,880
,	Clear Channel				, ,
2,872	Communications, Inc.	9.000%	12/15/19	CCC+	2,800,200
	Clear Channel				
6,277	Communications, Inc.	14.000%	2/01/21	CCC	5,147,530
0 750	Clear Channel	0.0000/			0.007.500
2,750	Communications, Inc.	9.000%	3/01/21	CCC+	2,667,500
500	McGraw-Hill Global Education Holdings	9.750%	4/01/21	BB	552 750
13,923	Total Media	9.700%	4/01/21	DD	553,750 12,494,860
10,020		Nuveen Investm	ents		12,707,000
		31			

NSL Nuveen Senior Income Fund

Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Α	rincipal mount				Ratings	
	(000)	Description (1)	Coupon	Maturity	(3)	Value
		Pharmaceuticals 1.6%	(1.0% of Total I	nvestments)		
		Valeant				
۴	750	Pharmaceuticals	0.7500/	0/15/10		ф 707 010
\$	750	International, 144A Valeant	6.750%	8/15/18	B1	\$ 797,813
		Pharmaceuticals				
	2,000	International, 144A	7.000%	10/01/20	B1	2,107,500
	2,000	Valeant	1.00070	10/01/20	21	2,107,000
		Pharmaceuticals				
	500	International, 144A	7.250%	7/15/22	B1	533,750
		VPII Escrow				
	1,000	Corporation, 144A	7.500%	7/15/21	B1	1,095,000
	4,250	Total Pharmaceuticals				4,534,063
	750	Real Estate Investment		2% of Total In		700 405
	750	Istar Financial Inc.	4.000%	11/01/17	BB	733,125
		Semiconductors & Semi	conductor Equ	ipment 1.2%	6 (U.8% Of 10	tal investments)
	1,000	Advanced Micro Devices, Inc.	6.750%	3/01/19	В	950,000
	1,000	Advanced Micro	0.75078	5/01/19	Ь	950,000
	1,075	Devices, Inc.	7.750%	8/01/20	В	1,023,938
	.,	Advanced Micro		0,0.,20	_	.,0_0,000
	1,500	Devices, Inc.	7.500%	8/15/22	В	1,415,625
		Total Semiconductors				
		& Semiconductor				
	3,575	Equipment		_		3,389,563
		Software 1.2% (0.8% of	f Total Investme	ents)		
	1 000	BMC Software Finance	0.1050/	7/1 5/01	000	1 100 000
	1,330	Inc., 144A	8.125%	7/15/21	CCC+	1,162,088
		Boxer Parent Company Inc./BMC Software,				
	700	144A	9.000%	10/15/19	CCC+	570,500
	850	Infor Us Inc.	11.500%	7/15/18	B	926,500
	750	Infor Us Inc.	9.375%	4/01/19	B	806,250
	3,630	Total Software				3,465,338
		Wireless Telecommunica	ation Services	1.8% (1.1%	of Total Inves	stments)
		FairPoint				
		Communications Inc.,				
	500	144A	8.750%	8/15/19	В	511,250
	500	Sprint Corporation	7.875%	9/15/23	BB	506,875
	2,000	Sprint Corporation	7.125%	6/15/24	BB	1,945,000
	1,750	T-Mobile USA Inc.	6.250%	4/01/21	BB	1,806,874
	75 75	T-Mobile USA Inc.	6.731%	4/28/22	BB	77,718
	75 4,900	T-Mobile USA Inc.	6.836%	4/28/23	BB	78,187 4,925,904
	4,900					4,920,904

	Total Wireless Telecommunication Services	
\$ 54,253	Total Corporate Bonds (cost \$53,925,430) Total Long Term Investments (cost \$422,452,702)	53,560,891
	Total Long-Term Investments (cost \$433,452,792) Nuveen Investments 32	426,524,266

Principal				
Amount (000)	Description (1) C	oupon I	Maturity	Value
	SHORT-TERM INVESTMENTS	7.5% (4.7%	of Total Investments)	
\$ 21,000	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$20,999,720, collateralized by \$21,265,000 U.S. Treasury Notes, 1.250%, due 4/30/19,	0.000%	2/02/15	\$ 20,999,720
	value \$21,424,488		700)	00 000 700
	Total Short-Term Investments (20,999,720
	Total Investments (cost \$454,45	52,512) 160	.0%	447,523,986
	Borrowings (40.2)% (9), (10)			(112,500,000)
	Variable Rate Term Preferred S	hares, at Liq	uidation Value	
	(20.7)% (11)			(58,000,000)
	Other Assets Less Liabilities	0.9%		2,601,724
	Net Assets Applicable to Comn	non Shares	100%	\$ 279,625,710
For Fund por	tfolio compliance purposes, the Fu		classifications refer to an	y one or more of the

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

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

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

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

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.

(5) Non-income producing; issuer has not declared a dividend within the past twelve months.

(6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurments for more information.

(7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

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

(9) Borrowings as a percentage of Total Investments is 25.1%.

(10) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.

(11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.0%.

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

See accompanying notes to financial statements.

Nuveen Investments 33

JFR

Nuveen Floating Rate Income Fund

Portfolio of Investments January 31, 2015 (Unaudited)

	rincipal			Maturity	Ratings	
Am	ount (000)		Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTMI VARIABLE RATE SENIO				
		(4)		2313 123.2	% (70.2 % UI 1	otal investments)
		Aerospace & Defense	1.0% (0.6% of Te	otal Investme	ents)	
		B/E Aerospace, Inc.,	· ·		,	
\$	4,550	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 4,561,716
		Sequa Corporation,				
	2,450	Term Loan B	5.250%	6/19/17	В	2,361,188
	7 000	Total Aerospace &				0.000.004
	7,000	Defense	f Total Investment			6,922,904
		Airlines 3.4% (2.1% or American Airlines, Inc.,	r rotar investmer	its)		
	3,000	Term Loan B, First Lien	4.250%	10/08/21	BB	3,010,626
	0,000	American Airlines, Inc.,	4.20070	10/00/21	66	0,010,020
	3,440	Term Loan	3.750%	6/27/19	BB	3,422,499
	-,	Delta Air Lines, Inc.,				-,,
	9,795	Term Loan B1	3.250%	10/18/18	BBB	9,707,840
		Delta Air Lines, Inc.,				
	1,960	Term Loan B2	2.417%	4/18/16	BBB	1,951,915
		US Airways, Inc., Term				
	4,455	Loan B1	3.500%	5/23/19	BB	4,411,007
	22,650	Total Airlines	9% of Total Inves	tmonto)		22,503,887
		Automobiles 2.9% (1. Chrysler Group LLC,	8% of Total Inves	siments)		
	9,925	Tranche B, Term Loan	3.250%	12/31/18	BB+	9,881,578
	0,020	Formula One Group,	0.20076	12/01/10		5,001,570
	7,795	Term Loan, First Lien	4.750%	7/30/21	В	7,563,540
	,	Formula One Group,				, ,
	2,000	Term Loan, Second Lien	7.750%	7/29/22	CCC+	1,947,500
	19,720	Total Automobiles				19,392,618
		Building Products 0.7	'% (0.5% of Total	Investments)	
	0 700	Gates Global LLC, Term		7/00/01	-	0 707 0 /0
	2,793	Loan	4.250%	7/03/21	B+	2,735,643
	0.115	Quikrete Holdings, Inc.,	4.0000/	0/00/00	р.	0.000.410
	2,115	Term Loan, First Lien Total Building Products	4.000%	9/28/20	B+	2,092,413 4,828,056
	4,908	Capital Markets 0.9%	(0.5% of Total In	vestments)		4,020,000
		Citco III Limited, Term		- councilio/		
	2,823	Loan B	4.250%	6/29/18	N/R	2,814,516
	,	Guggenheim Partners			- -	,
	2,963	LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,958,797
	5,786	Total Capital Markets				5,773,313

	Chemicals 2.8% (1.7% of	Total Investn	nents)		
	Ineos US Finance LLC,				
3,328	Cash Dollar, Term Loan	3.750%	5/04/18	BB	3,245,694
	Mineral Technologies,				
	Inc., Term Loan B, First				
7,518	Lien	4.000%	5/07/21	BB	7,472,975
	PQ Corporation, Term				
2,450	Loan B	4.000%	8/07/17	B+	2,415,700
4,279	Univar, Inc., Term Loan	5.000%	6/30/17	B+	4,142,954
	W.R Grace & Co.,				
	Delayed Draw, Term				
361	Loan	3.000%	2/03/21	BBB	360,121
	W.R Grace & Co., Exit				
1,002	Term Loan	3.000%	2/03/21	BBB	1,000,776
18,938	Total Chemicals				18,638,220
	Commercial Services & Su	pplies 2.9%	(1.8% of Tot	al Investmen	ts)
	ADS Waste Holdings,				
	Inc., Initial Term Loan,				
969	Tranche B2	3.750%	10/09/19	B+	944,389
	Education Management				
	LLC, Tranche A, Term				
824	Loan	5.500%	7/02/20	N/R	777,569
	Education Management				
	LLC, Tranche B, Term				
1,374	Loan	8.500%	7/02/20	N/R	1,135,673
	HMH Holdings, Inc.,			5.4	
973	Term Loan, First Lien	4.250%	5/22/18	B1	968,853
4.040	iQor US, Inc., Term	0.0000/		-	4 5 4 7 7 4 0
4,819	Loan, First Lien	6.000%	4/01/21	В	4,517,742
4 500	iQor US, Inc., Term	0 7500/	4/04/00	000	1 000 750
1,500	Loan, Second Lien	9.750%	4/01/22	CCC+	1,383,750
	Millennium Laboratories,				
0.050	Inc., Tranche B, Term		4/10/01	Р	0.000.074
9,950	Loan Total Commercial	5.250%	4/16/21	B+	9,929,274
00 400	Total Commercial				
20,409	Services & Supplies	at 1 10/ /0 7	0/ of Tatal In	vootmente)	19,657,250
	Communications Equipmen	1. 1.1% (0.7	% of Total In	vestments)	
E OOE	Avaya, Inc., Term Loan	1 6600/	10/26/17	D1	5 676 000
5,925	B3 Avava Ina Torm Loan	4.668%	10/26/17	B1	5,676,809
1 600	Avaya, Inc., Term Loan		2/21/10	D1	1 574 670
1,608	B6 Total Communications	6.500%	3/31/18	B1	1,574,679
7 500	Total Communications				7 051 400
7,533	Equipment	Nuveen Investm	ents		7,251,488
		34	ento		
		÷ ·			

	incipal ount (000)	• • •	Coupon (4)	Maturity (2)	Ratings (3)	Value
\$	17 775	Computers & Peripherals Dell, Inc., Term Loan B	2.7% (1.7% of 4.500%	Total Inves 4/29/20	stments) BBB	¢17 000 715
Ф	17,775	Containers & Packaging	4.500% 0.9% (0.6% of 1			\$17,809,715
		BWAY Holding	0.578 (0.078 01		mentaj	
		Company, Term Loan B,				
	3,350	First Lien	5.500%	8/14/20	B2	3,351,230
		Reynolds Group				
		Holdings, Inc.,				
		Incremental US Term			_	
	2,900	Loan, First Lien	4.000%	12/01/18	B+	2,873,169
	6 250	Total Containers &				6 224 200
	6,250	Packaging Diversified Consumer Ser	vices 5.8% (3	6% of Total	Investments)	6,224,399
		Cengage Learning			investments,	
		Acquisitions, Inc., Exit				
	5,970	Term Loan	7.000%	3/31/20	B+	5,941,679
		Harland Clarke Holdings				
		Corporation, Extended			_	
	484	Term Loan	5.505%	6/30/17	B+	484,835
		Harland Clarke Holdings Corporation, Term Loan				
	3,347	B3	7.000%	5/22/18	B+	3,373,690
	0,017	Harland Clarke Holdings	7.00070	0/22/10	51	0,070,000
		Corporation, Term Loan				
	1,463	B4	6.000%	8/04/19	B+	1,463,186
		Hilton Hotels				
	44504	Corporation, Term Loan	0 5000/	10/05/00		14.070 740
	14,524	B2 Laureate Education,	3.500%	10/25/20	BB+	14,376,748
	2,689	Inc., Term Loan B	5.000%	6/15/18	В	2,534,704
	2,000	New Albertson's, Inc.,	0.00070	0/10/10	5	2,001,701
	3,530	Term Loan	4.750%	6/24/21	Ba3	3,491,672
		ServiceMaster				
	7,178	Company, Term Loan	4.250%	7/01/21	B+	7,080,452
	00 4 0 5	Total Diversified				00 740 000
	39,185	Consumer Services Diversified Financial Servi		% of Total I	nvootmonto)	38,746,966
		Home Loan Servicing	ices 1.4% (0.9		nvestments)	
		Solutions, Ltd., Term				
	3,448	Loan B	4.500%	6/26/20	B+	3,237,375
		Ocwen Financial				
		Corporation, Term Loan				
	371	B	5.000%	2/15/18	B+	348,317
	3,662	RCS Capital, Term Loan	6.500%	4/29/19	В	3,525,004
	2 000	TransFirst, Inc., Term	5 500%	11/10/01	В	2 000 626
	2,000	Loan, First Lien Total Diversified	5.500%	11/12/21	D	2,000,626
	9,481	Financial Services				9,111,322

			0.001.10	o/ /	
	Diversified Telecommunic	ation Services	6.6% (4.1	% of Total I	nvestments)
	Greeneden U.S.				
	Holdings II LLC, Term			_	
1,725	Loan B	4.000%	2/08/20	В	1,693,986
	Intelsat Jackson				
	Holdings, S.A., Tranche				
1,811	B2, Term Loan	3.750%	6/30/19	BB	1,793,471
	Level 3 Financing, Inc.,				
5,000	Term Loan B, First Lien	4.500%	1/31/22	BB	5,013,540
0.007	Level 3 Financing, Inc.,	4.0000/			0.040.040
3,667	Term Loan, Tranche B3	4.000%	8/01/19	BB	3,646,042
	Presidio, Inc., Term	F 0000/	0/04/47	-	
1,557	Loan B	5.000%	3/31/17	B+	1,545,123
	SBA Communication,				
	Incremental Term Loan,				
2,239	Tranche B1	3.250%	3/24/21	BB	2,204,703
	TelX Group, Inc., Initial				
1,990	Term Loan, First Lien	4.500%	4/09/20	B1	1,963,881
	TelX Group, Inc., Initial	/			
1,250	Term Loan, Second Lien	7.500%	4/09/21	CCC	1,224,219
	WideOpenWest Finance				
13,597	LLC, Term Loan B	4.750%	4/01/19	Ba3	13,532,344
	Ziggo N.V., Term Loan				
4,437	B1	3.500%	1/15/22	BB	4,331,663
	Ziggo N.V., Term Loan				
2,860	B2	3.500%	1/15/22	BB	2,791,405
4 700	Ziggo N.V., Term Loan	0.5000/	4 4 5 400		4 500 004
4,703	B3, Delayed Draw	3.500%	1/15/22	BB	4,590,864
	Total Diversified				
44.000	Telecommunication				44.004.044
44,836	Services			0.00/ /0.40/	44,331,241
	Electronic Equipment, Inst	truments & Col	nponents	0.6% (0.4%	of Total Investments)
	SMART Modular				
4 000	Technologies, Inc., Term	0.0500/	0/00/17	D	4 0 4 0 0 0 0
4,293	Loan B	8.250%	8/26/17	B	4,249,696
	Energy Equipment & Servi	ices 1.1% (0.7	% 01 10ta l	Investment	5)
5 067	Drill Rigs Holdings, Inc., Trancho B1, Torm Loop	6 0000/	0/01/01	D.	A 105 710
5,267	Tranche B1, Term Loan	6.000%	3/31/21	B+	4,105,713
	Dynamic Energy Services International				
670		0 5009/	2/06/10		640.040
673	LLC, Term Loan	9.500%	3/06/18	N/R	642,849
	Offshore Group				
1 460	Investment Limited, Term Loan B	5 0000/	10/25/17	В	1 060 202
1,460		5.000%	10/25/17	D	1,069,393
1 010	Pacific Drilling S.A., Term Loan B	4.500%	6/03/18	B+	1 106 550
1,813		4.000%	0/03/10	D+	1,406,553
9,213	Total Energy Equipment & Services				7 001 500
3,213	Food & Staples Retailing	7.0% (4.4% of	Total Invo	stmonte)	7,224,508
	Albertsons LLC, Term	7.0 /0 (4.4 /0 01		500000	
4,960	Loan B2	4.750%	3/21/19	BB	4,955,952
4,900	LUAII DE	4.70070	5/21/13	00	4,900,902

	Albertsons LLC, Term				
26,000	Loan B4	5.500%	8/25/21	BB	25,992,772
	Albertsons LLC, Term				
2,000	Loan B4, First Lien	5.500%	8/25/21	BB	1,999,444
	BJ's Wholesale Club,				
	Inc., Replacement Loan,			_	
3,250	First Lien	4.500%	9/26/19	В	3,211,569
	BJ's Wholesale Club,				
	Inc., Replacement Loan,				
4,000	Second Lien	8.500%	3/26/20	CCC	3,940,832
	Del Monte Foods				
	Company, Term Loan,			_	
743	First Lien	4.250%	2/18/21	В	691,453
	Rite Aid Corporation,				
	Tranche 1, Term Loan,			-	
1,500	Second Lien	5.750%	8/21/20	B+	1,508,126
	Rite Aid Corporation,				
	Tranche 2, Term Loan,			_	
1,675	Second Lien	4.875%	6/21/21	B+	1,679,188
	Supervalu, Inc., New	(= 0 0 0 /			
3,142	Term Loan	4.500%	3/21/19	BB	3,122,315
	Total Food & Staples				
47,270	Retailing				47,101,651
		Nuveen Investm 35	ents		
		55			

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

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Food Products 6.7% (4.2% of Total Inve	estments)		
	H.J Heinz Company,				
\$ 9,440	Term Loan B2	3.500%	6/05/20	BB+	\$ 9,438,189
	Hearthside Group				
1,990	Holdings, Term Loan, First Lien	4.500%	6/02/21	B1	1,985,025
1,990	Jacobs Douwe Egberts,	4.300 %	0/02/21	DI	1,965,025
7,000	Term Loan B	3.500%	7/23/21	BB	6,927,081
1,000	Pinnacle Foods Finance	0.00070	1,20,21	88	0,027,001
4,778	LLC, Term Loan G	3.000%	4/29/20	BB+	4,672,227
	US Foods, Inc.,				
16,921	Incremental Term Loan	4.500%	3/31/19	B2	16,889,261
	Wilton Products, Inc.,				
5,250	Tranche B, Term Loan	7.500%	8/30/18	В	4,948,379
45,379	Total Food Products				44,860,162
	Health Care Equipment	& Supplies 3.39	% (2.1% Of T	otal investme	ents)
	Ardent Medical Services, Inc., Term				
1,287	Loan, First Lien	6.750%	7/02/18	B+	1,290,222
1,207	Biomet, Inc., Term Loan	0.75078	7/02/10	DT	1,230,222
1,859	B2	3.668%	7/25/17	BB	1,858,695
,	CareCore National LLC,				, ,
1,995	Term Loan	5.500%	3/05/21	В	1,992,481
	ConvaTec, Inc., Dollar				
2,518	Term Loan	4.000%	12/22/16	Ba3	2,518,424
	Kinetic Concepts, Inc.,		- /- / / / -		
6,806	Term Loan D1	4.000%	5/04/18	BB	6,743,054
	Onex Carestream				
5,383	Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	5,383,292
0,000	Onex Carestream	5.000%	6/07/19	D+	0,303,292
	Finance LP, Term Loan,				
2,553	Second Lien	9.500%	12/07/19	В	2,538,826
2,000	Total Health Care	01000,0	12/07/10	2	2,000,020
22,401	Equipment & Supplies				22,324,994
	Health Care Providers &	& Services 5.9%	(3.7% of To	tal Investmen	its)
	BioScrip, Inc., Delayed				
679	Draw, Term Loan	6.500%	7/31/20	B1	678,148
	BioScrip, Inc., Initial	0 = 0 0 0 /	7/04/22	54	
1,131	Term Loan B	6.500%	7/31/20	B1	1,130,246
	Community Health				
4,950	Systems, Inc., Term Loan D	4.250%	1/27/21	BB	4,953,866
4,950 3,643	DaVita HealthCare	4.250%	6/24/21	BB Ba1	3,632,097
0,040	Partners, Inc., Tranche	0.000 /0	0/24/21	Dai	0,002,007

	B, Term Loan				
	Drumm Investors LLC,				
13,160	Term Loan	6.750%	5/04/18	В	13,247,566
	Genesis Healthcare	10.0000/	10/04/17	P	
1,444	LLC, Term Loan HCA, Inc., Tranche B5,	10.000%	12/04/17	В	1,517,463
1,308	Term Loan	2.921%	3/31/17	BBB	1,308,526
1,000	Heartland Dental Care,	2.02170	0/01/17		1,000,020
	Inc., Term Loan, First				
2,940	Lien	5.500%	12/21/18	B1	2,910,680
	Heartland Dental Care,				
0.000	Inc., Term Loan,	0.7500/	0/01/10	000	1 000 050
2,000	Second Lien	9.750%	6/21/19	CCC+	1,986,250
1,737	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	1,676,059
1,757	National Mentor	9.00078	7703/10	D	1,070,009
	Holdings, Inc., Term				
2,158	Loan B	4.250%	1/31/21	B+	2,131,272
	One Call Care				
0.404	Management, Inc.,	5 0000/			0.407.700
3,461	Term Loan B Skilled Healthcare	5.000%	11/27/20	B1	3,427,730
716	Group Inc., Term Loan	7.000%	4/09/16	В	716,294
/10	Total Health Care	7.00078	4/03/10	В	710,234
39,327	Providers & Services				39,316,197
	Health Care Technology	0.9% (0.6% of	Total Invoct	monto)	
	riculti oure recimology	0.9 /8 (0.0 /8 01	Total Invest	menus)	
	Catalent Pharma	0.3 % (0.0 % 01	Total investi	inents)	
0.400	Catalent Pharma Solutions, Inc., Term	·			0.450.740
6,169	Catalent Pharma Solutions, Inc., Term Loan	4.250%	5/20/21	BB	6,159,749
6,169	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le	4.250%	5/20/21	BB	
6,169	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King	4.250%	5/20/21	BB	
6,169 11,611	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le	4.250%	5/20/21	BB	
11,611	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term	4.250% isure 6.0% (3. 4.500%	5/20/21 8% of Total I 12/12/21	BB nvestments) B+	11,637,422
	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B	4.250% isure 6.0% (3.	5/20/21 8% of Total I	BB nvestments)	
11,611 3,324	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings	4.250% isure 6.0% (3. 4.500% 4.500%	5/20/21 8% of Total I 12/12/21 8/08/21	BB nvestments) B+ B+	11,637,422 3,318,005
11,611	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan	4.250% isure 6.0% (3. 4.500%	5/20/21 8% of Total I 12/12/21	BB nvestments) B+	11,637,422
11,611 3,324 5,228	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America,	4.250% isure 6.0% (3. 4.500% 4.500% 4.250%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20	BB nvestments) B+ B+ BB	11,637,422 3,318,005 5,207,359
11,611 3,324	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan	4.250% isure 6.0% (3. 4.500% 4.500%	5/20/21 8% of Total I 12/12/21 8/08/21	BB nvestments) B+ B+	11,637,422 3,318,005
11,611 3,324 5,228 600	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial	4.250% isure 6.0% (3. 4.500% 4.500% 4.250% 5.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19	BB nvestments) B+ B+ BB B+	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan	4.250% isure 6.0% (3. 4.500% 4.500% 4.250%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20	BB nvestments) B+ B+ BB	11,637,422 3,318,005 5,207,359
11,611 3,324 5,228 600	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts	4.250% isure 6.0% (3. 4.500% 4.500% 4.250% 5.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19	BB nvestments) B+ B+ BB B+	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228 600 2,786	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term	4.250% isure 6.0% (3. 4.500% 4.500% 4.250% 5.000% 5.500%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20	BB nvestments) B+ B+ BB B+ B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B	4.250% isure 6.0% (3. 4.500% 4.500% 4.250% 5.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19	BB nvestments) B+ B+ BB B+	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228 600 2,786	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games	4.250% isure 6.0% (3. 4.500% 4.500% 4.250% 5.000% 5.500%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20	BB nvestments) B+ B+ BB B+ B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600 2,786	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B	4.250% isure 6.0% (3. 4.500% 4.500% 4.250% 5.000% 5.500%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20	BB nvestments) B+ B+ BB B+ B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600 2,786 2,940	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan	4.250% isure 6.0% (3. 4.500% 4.500% 4.250% 5.000% 5.500% 3.500%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20 12/20/19	BB nvestments) B+ B+ BB B+ B+ B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840
11,611 3,324 5,228 600 2,786 2,940	Catalent Pharma Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan B2	4.250% isure 6.0% (3. 4.500% 4.500% 4.250% 5.000% 5.500% 3.500%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20 12/20/19	BB nvestments) B+ B+ BB B+ B+ B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840

	Seaworld Parks and Entertainment, Inc., Term Loan B2				
3,805	Station Casino LLC, Term Loan B	4.250%	3/02/20	B+	3,756,912
	Total Hotels,	4.230 /8	5/02/20	DŦ	
40,553	Restaurants & Leisure				40,243,002
	Household Durables 0.69	% (0.4% of To	tal Investmer	nts)	
2,519	Serta Simmons Holdings LLC, Term Loan	4.250%	10/01/19	B+	2,499,331
_,	Tempur-Pedic International, Inc., New				_,,
1,694	Term Loan B	3.500%	3/18/20	BB+	1,673,172
4,213	Total Household Durables				4,172,503
	Industrial Conglomerates	0.3% (0.2% c	of Total Inves	stments)	
2,303	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750% Nuveen Investm 36	11/26/20 ents	B1	2,178,348

Insurance 2.4% (1.5% of Total Investments) Alliant Holdings LLC, Delayed Draw, Term TBD TBD B+ \$ 381,545 Alliant Holdings LLC, Incremental Term Loan, TBD TBD B+ 1.615,955 Alliant Holdings LLC, Initial Term Loan B, First TBD B+ 1.615,955 Alliant Holdings LLC, Initial Term Loan B, First 1.959 Lian 4.250% 12/20/19 B+ 1.931,624 Hub International Holdings, Inc., Initial Term Loan 4.250% 10/02/20 B1 5,762,648 USI Holdings Corporation, Initial Term 6.058,413 16.052 Total Investments) 15,750,185 Internet & Catalog Retail 1.0% (0.7% of Total Investments) 15,750,185 11 Travelport LLC, Term 7,001 Loan & First Lian 6.000% 9/02/21 B2 7,019,250 Internet Software & Services 1.8% (1.1% of Total Investments) Safer Inc., Term Loan 4.000% 2/19/19 Ba3 334,885 290 Sabre Inc., Term Loan 6.500% 11/125/20 B1 7,758,333 Total Inte	incipal unt (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
Delayed Draw, Term TBD TBD B+ \$ 381,545 Aliant Holdings I LLC, Incremental Term Loan, Internet Term Loan, Internet Term Loan B, First TBD B+ 1,615,955 Aliant Holdings I LLC, Initial Term Loan B, First TBD B+ 1,615,955 Aliant Holdings I LLC, Initial Term Loan 4,250% 12/20/19 B+ 1,931,624 Hub International Holdings, Inc., Initial 5,930 Term Loan 4,250% 10/02/20 B1 5,762,648 USI Holdings Corporation, Initial Term 4,250% 12/27/19 B1 6,058,413 16,032 Total Insurance 12/27/19 B1 6,058,413 16,032 Total Insurance 12/27/19 B2 7,019,250 Internet & Catalog Retail 1.0% (0.7% of Total Investments) Total Insurance 15,760,185 7,000 Loan B, First Lien 6,000% 9/02/21 B2 7,019,250 7,411 B2 4,500% 2/19/19 Ba3 3,384,981 7,411 B2 4,500% 11/25/20 B1 7,758,333		Insurance 2.4% (1.5% c	of Total Investm	ents)		
\$ 382 Loan, WVDD TBD TBD B+ \$ 381,545 Alliant Holdings I LLC, Incremental Term Loan, Initial Term Loan B, First TBD Bb 1,615,955 Alliant Holdings I LLC, Initial Term Loan B, First TBD B+ 1,615,955 Alliant Holdings I LLC, Initial Term Loan B, First 1,220/19 B+ 1,931,624 Hob International Holdings, Inc., Initial 4.250% 12/20/19 B+ 1,931,624 USI Holdings Corporation, Initial Term 4.250% 12/27/19 B1 5,762,648 USI Holdings Corporation, Initial Term 6.058,413 6.058,413 6.058,413 16,032 Total Insurance 12/27/19 B1 6,058,413 16,032 Total Insurance 5.762,648 12/27/19 B1 6,058,413 16,032 Total Insurance 12/27/19 B1 6,058,413 5.762,648 USI Holdings LLC, Term 6.000% 9/02/21 B2 7,019,250 Taravelopt LLC, Term 6.000% 9/02/21 B2 7,019,250 11		Alliant Holdings I LLC,				
Alliant Holdings I LLC, Incremental Term Loan, TBD TBD B+ 1,615,955 Alliant Holdings I LLC, Initial Term Loan B, First 1 1,959 1,959 1,915 1,916		Delayed Draw, Term				
Incremental Term Loan, TBD TBD B+ 1,615,955 Alliant Holdings I LLC, Initial Term Loan B, First 12/20/19 B+ 1,931,624 Hub International Holdings, Inc., Initial 5,930 Term Loan 4.250% 12/20/19 B+ 1,931,624 5,930 Term Loan 4.250% 10/02/20 B1 5,762,648 USI Holdings Corporation, Initial Term 6.143 Loan 4.250% 12/27/19 B1 6.058,413 16,032 Total Insurance 15,750,185 Internet & Catalog Retail 1.0% (0.7% of Total Investments) 15,750,185 Internet & Catalog Retail 1.0% (0.7% of Total Investments) 15,750,185 100005 12/27/19 B3 2500 5,750,185 Internet & Catalog Retail 1.0% (0.7% of Total Investments) 15,750,185 100005 27,919 B3 258,722 7,000 Loan B, First Lien 6.000% 2/19/19 Ba3 238,722 23,430 Sabre Inc., Term Loan 4.000% 2/18/19 Ba3 238,722 12,378 Servicees 1.0% (0	\$ 382	Loan, WI/DD	TBD	TBD	B+	\$ 381,545
1,618 W/DD TBD TBD TBD B+ 1,615,955 Alliant Holdings I LLC, Initial Term Loan B, First 4.250% 12/20/19 B+ 1,931,624 Hub International Holdings, Inc., Initial 4.250% 10/02/20 B1 5,762,648 USI Holdings Corporation, Initial Term 4.250% 12/27/19 B1 6,058,413 16,032 Total Insurance 15,750,185 15,750,185 15,750,185 Internet & Catalog Retail 1.0% (0.7% of Total Investments) 15,750,185 Travelport LLC, Term 6,000% 9/02/21 B2 7,019,250 Internet Software & Services 1.3% (1.1% of Total Investments) 15,750,185 Sabre Inc., Term Loan 4,000% 2/19/19 Ba3 734,885 290 Sabre Inc., Term Loan C 4,000% 2/18/19 Ba3 3,384,981 Tiboc Software, Inc., Term Loan B 6,500% 11/25/20 B1 7,758,333 Total Internet Software 12,163,921 17,58,333 104 12,163,921 T Services 1.4% (0.8% of Total Investments) 12,163,921 13,932,93,933 14,93,932		Alliant Holdings I LLC,				
Alliant Holdings I LLC, Initial Term Loan B, First 4.250% 12/20/19 B+ 1,931,624 Hub International Holdings, Inc., Initial 5,930 Term Loan 4.250% 10/02/20 B1 5,762,648 USI Holdings Corporation, Initial Term 6,143 12/27/19 B1 6,058,413 16,032 Total Insurance 15,750,185 15,750,185 Internet & Catalog Retail 1.0% (0.7% of Total Investments) 15,750,185 Travelgort LLC, Term 6,000% 9/02/21 B2 7,019,250 Normert & Catalog Retail 1.0% (0.7% of Total Investments) 5330 734,885 Sabre Inc., Term Loan 6,000% 2/19/19 Ba3 734,885 290 Sabre Inc., Term Loan C 4,000% 2/18/19 Ba3 3,384,981 Tibco Software, Inc., Tibco Software, Inc., 7 741 B2 1,263,921 7 7,917 Term Loan B 6,500% 11/25/20 B1 7,758,333 Total Internet Software 1 2,163,921 7 7 2,378 & Services 1,4% (0.8% of Total Investments) 5,997,553 11/08/19 </td <td></td> <td>Incremental Term Loan,</td> <td></td> <td></td> <td></td> <td></td>		Incremental Term Loan,				
Initial Term Loan B, First 1,959 Lien 4.250% 12/20/19 B+ 1,931,624 Hub International Holdings, Inc., Initial 5,930 Term Loan 4.250% 10/02/20 B1 5,762,648 USI Holdings Corporation, Initial Term 6,143 Loan 4.250% 12/27/19 B1 6,058,413 16,032 Total Insurance 15,750,185 Internet & Catalog Retail 1.0% (0.7% of Total Investments) Travelport LLC, Term 7,000 Loan B, First Lien 6.000% 9/02/21 B2 7,019,250 Internet Software & Services 1.8% (1.1% of Total Investments) Sabre Inc., Term Loan 4.000% 2/19/19 Ba3 734,885 290 Sabre Inc., Term Loan 4.000% 2/19/18 Ba3 8,285,722 3,430 Sabre Inc., Term Loan 4.000% 2/18/19 Ba3 3,384,981 Tibco Software, Inc., 7,917 Term Loan B 6.500% 11/25/20 B1 7,758,333 Total Internet Software 12,378 & Services 1.4% (0.8% of Total Investments) EIG Investors Corp. 5,998 Term Loan 5.000% 11/09/19 B 5,997,553 VFH Parent LLC, New 570 Term Loan 5.000% 11/09/19 B1 2,416,576 9,005 Total IN Services 2.0% (1.2% of Total Investments) 24 Hour Fitness Worldwide, Inc., Term 2,3784 Loan B 4.750% 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 5,750% 11/08/19 N/R 568,277 Zayo Group LLC, Term 3,784 Loan B 4.750% 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 5,750% 11/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 5,000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 5,000% 1/31/20 B1 3,173,272	1,618	WI/DD	TBD	TBD	B+	1,615,955
1,959 Lien 4.250% 12/20/19 B+ 1,931,624 Hub International Holdings, Inc., Initial - - - - 5,930 Term Loan 4.250% 10/02/20 B1 5,762,648 USI Holdings Corporation, Initial Term - - - - 6,143 Loan 4.250% 12/27/19 B1 6,058,413 16,032 Total Insurance - 15,750,185 - Internet & Catalog Retail 1.0% (0.7% of Total Investments) - - Travelport LLC, Term - <td< td=""><td></td><td>Alliant Holdings I LLC,</td><td></td><td></td><td></td><td></td></td<>		Alliant Holdings I LLC,				
Hub International Holdings, Inc., Initial 5,930 Term Loan 4.250% 10/02/20 B1 5,762,648 USI Holdings Corporation, Initial Term 6,143 Loan 4.250% 12/27/19 B1 6,058,413 16,032 Total Insurance 70.00 Loan B, First Lien 6.000% 9/02/21 B2 7,019,250 Internet Software & Services 1.8% (1.1% of Total Investments) . . . Sabre Inc., Term Loan 4.000% 2/19/19 Ba3 .734,885 290 Sabre Inc., Term Loan C 4.000% 2/19/19 Ba3 .3384,981 Tibco Software, Inc., Term Loan B 6.500% 11/25/20 B1 .7,758,333 Total Internet Software 12,378 Services 1.02% 0.05% of Total Investments) . . . 5/90 Term Loan 5.000% 11/09/19 B1 <		Initial Term Loan B, First				
Holdings, Inc., Initial 5,930 Term Loan 4.250% 10/02/20 B1 5,762,648 USI Holdings Corporation, Initial Term . 6,143 Loan 4.250% 12/27/19 B1 6,058,413 16,032 Total Insurance 15,750,185 15,750,185 15,750,185 Internet & Catalog Retail 1.0% (0.7% of Total Investments) 15,750,185 Travelport LLC, Term 6.000% 9/02/21 B2 7,019,250 Internet Software & Services 1.8% (1.1% of Total Investments) Sabre Inc., Term Loan 4.000% 2/19/18 Ba3 734,885 290 Sabre Inc., Term Loan 4.000% 2/18/19 Ba3 3,384,981 Tibco Software, Inc., Term Loan 6.500% 11/25/20 B1 7,758,333 Total Internet Software 1 12,163,921 12,416,376 17 Term Loan 5.000% 11/09/19 B 5,997,553 VFH Parent LLC, New 570 Term Loan 5.750% 11/08/19 N/R 568,277 24,9	1,959	Lien	4.250%	12/20/19	B+	1,931,624
5,930 Term Loan 4.250% 10/02/20 B1 5,762,648 USI Holdings Corporation, Initial Term 6,143 Loan 4.250% 12/27/19 B1 6,058,413 16,032 Total Insurance 15,750,185 Internet & Catalog Retail 1.0% (0.7% of Total Investments) 15,750,185 Internet & Catalog Retail 1.0% (0.7% of Total Investments) 15,750,185 Internet Software & Services 1.8% (1.1% of Total Investments) 3,734,885 290 Sabre Inc., Term Loan 4.000% 2/19/19 Ba3 734,885 290 Sabre Inc., Term Loan 4.000% 2/19/18 Ba3 3,384,981 Tibco Software, Inc., Term Loan B 6.500% 11/25/20 B1 7,758,333 Total Internet Software 11/25/20 B1 7,758,333 Total Internet Software 12,378 & Services 12/163,921 IT Services 12/163,921 IT Services 1.4% (0.8% of Total Investments) EIG EIG Services 12/163,921 IT Services 1.4% (0.8% of Total Investments) Services 12/163,921 Services Servic		Hub International				
USI Holdings Corporation, Initial Term Solution		Holdings, Inc., Initial				
Corporation, Initial Term 6,143 Loan 4.250% 12/27/19 B1 6,058,413 16,032 Total Insurance 15,750,185 Internet & Catalog Retail 1.0% (0.7% of Total Investments) Travelport LLC, Term Travelport LLC, Term 6.000% 9/02/21 B2 7,019,250 Internet Software & Services 1.8% (1.1% of Total Investments) Sabre Inc., Term Loan 5.83 734,885 290 Sabre Inc., Term Loan C 4.000% 2/19/19 Ba3 734,885 290 Sabre Inc., Term Loan C 4.000% 2/18/19 Ba3 285,722 3,430 Sabre Inc., Term Loan B 6.500% 11/25/20 B1 7,758,333 Total Internet Software, Inc., Term Loan B 5.000% 11/19/19 B 5,997,553 10 TServices 1.4% (0.8% of Total Investments) EIG 12,163,921 IT Services 1.4% (0.8% of Total Investments) EIG 5,998 Term Loan 5,000% 11/09/19 B 5,997,553 VFH Parent LLC, New State Services	5,930	-	4.250%	10/02/20	B1	5,762,648
6,143 Loan 4.250% 12/27/19 B1 6,058,413 16,032 Total Insurance 15,750,185 Internet & Catalog Retail 1.0% (0.7% of Total Investments) 15,750,185 Travelport LLC, Term 7,000 Loan B, First Lien 6.000% 9/02/21 B2 7,019,250 Internet Software & Services 1.8% (1.1% of Total Investments) Sabre Inc., Term Loan 4.000% 2/19/19 Ba3 734,885 290 Sabre Inc., Term Loan 4.000% 2/18/19 Ba3 3,384,981 Tibco Software, Inc., Traveloar House, Inc., 7,917 Term Loan B 6.500% 11/25/20 B1 7,758,333 Total Internet Software 12,163,921 IT Services 12,163,921 12,378 & Services 11/08/19 N/R 568,277 2yag Group LLC, New 5.000% 11/08/19 N/R 568,277 2yag Group LLC, Term 24 8,982,406 8,982,406 8,982,406 9,005 Total IT Services 2,0% (1.2% of Total Investments) 8,982,406		USI Holdings				
16,032 Total Insurance 15,750,185 Internet & Catalog Retail 1.0% (0.7% of Total Investments) Travelport LLC, Term 7,000 Loan B, First Lien 6.000% 9/02/21 B2 7,019,250 Internet Software & Services 1.8% (1.1% of Total Investments) Sabre Inc., Term Loan 741 B2 4.500% 2/19/19 Ba3 734,885 290 Sabre Inc., Term Loan 4.000% 2/19/18 Ba3 285,722 3,430 Sabre Inc., Term Loan 4.000% 2/18/19 Ba3 3,384,981 Tibco Software, Inc., Total Internet Software 12,758,333 Total Internet Software 12,163,921 17 Term Loan 6.500% 11/25/20 B1 7,758,333 Total Internet Software 12,163,921 IT Services 12,163,921 IT Services 1.4% (0.8% of Total Investments) EIG Investors Corp., 5,998 500 Term Loan 5.750% 11/08/19 N/R 568,277 2,437 Loan B 4.000% 7/02/19 B1 2,416,576 </td <td></td> <td>Corporation, Initial Term</td> <td></td> <td></td> <td></td> <td></td>		Corporation, Initial Term				
Internet & Catalog Retail 1.0% (0.7% of Total Investments) Travelport LLC, Term 7,000 Loan B, First Lien 6.000% 9/02/21 B2 7,019,250 Internet Software & Services 1.8% (1.1% of Total Investments) Sabre Inc., Term Loan 741 B2 4.500% 2/19/19 Ba3 734,885 290 Sabre Inc., Term Loan 4.000% 2/19/19 Ba3 285,722 3,430 Sabre Inc., Term Loan 4.000% 2/18/19 Ba3 283,84,981 Tibco Software, Inc., Term Loan 4.000% 2/18/19 Ba3 3,84,981 Tibco Software, Inc., Term Loan B 6.500% 11/25/20 B1 7,758,333 Total Internet Software 12,163,921 17,878,333 12,163,921 11 TServices 1.4% (0.3% of Total Investments) 12,163,921 12,163,921 EIG Investors Corp., 5,998 Term Loan 5,750% 11/09/19 B 5,997,553 VFH Parent LLC, New Sayo Group LLC, Term 8,982,406 8,982,406 8,982,406 9,	6,143	Loan	4.250%	12/27/19	B1	6,058,413
Travelport LLC, Term 6.000% 9/02/21 B2 7,019,250 Internet Software & Services 1.8% (1.1% of Total Investments) Sabre Inc., Term Loan 1.8% (1.1% of Total Investments) 741 B2 4.500% 2/19/19 Ba3 734,885 290 Sabre Inc., Term Loan C 4.000% 2/19/18 Ba3 285,722 3,430 Sabre Inc., Term Loan C 4.000% 2/18/19 Ba3 3,384,981 Tibco Software, Inc., Time Loan B 6.500% 11/25/20 B1 7,758,333 Total Internet Software Internet Software 12,163,921 IT 12,378 & Services 1.4% (0.8% of Total Investments) EIG Investors Corp., 5.998 Term Loan 5.000% 11/09/19 B 5,997,553 VFH Parent LLC, New 570 Term Loan 5.750% 11/08/19 N/R 568,277 Zayo Group LLC, Term 2416,576 8,982,406 8,982,406 8,982,406 9.005 Total IT Services 2.0% (1.2% of Total Investments) 24 Hour Fitness	16,032	Total Insurance				15,750,185
7,000 Loan B, First Lien 6.000% 9/02/21 B2 7,019,250 Internet Software & Services 1.8% (1.1% of Total Investments) Sabre Inc., Term Loan 741 B2 4.500% 2/19/19 Ba3 734,885 290 Sabre Inc., Term Loan C 4.000% 2/19/18 Ba3 285,722 3,430 Sabre Inc., Term Loan 4.000% 2/18/19 Ba3 3,384,981 Tibco Software, Inc., Term Loan B 6.500% 11/25/20 B1 7,758,333 Total Internet Software 12,163,921 IT Services 1.2,163,921 IT Services 1.4% (0.8% of Total Investments) EIG Investors Corp., 5,998 Term Loan 5.000% 11/09/19 B 5,997,553 VFH Parent LLC, New 570 Term Loan 5.750% 11/08/19 N/R 568,277 Zayo Group LLC, Term 2.437 Loan B 4.000% 7/02/19 B1 2,416,576 9,005 Total IT Services 2.0% (1.2% of Total Investments) 24 4.000 % 7/02/19 B3 3,672,662		Internet & Catalog Retail	1.0% (0.7% o	f Total Invest	ments)	
Internet Software & Services 1.8% (1.1% of Total Investments) Sabre Inc., Term Loan		Travelport LLC, Term	•			
Sabre Inc., Term Loan 2/19/19 Ba3 734,885 290 Sabre Inc., Term Loan C 4.000% 2/19/18 Ba3 285,722 3,430 Sabre Inc., Term Loan C 4.000% 2/18/19 Ba3 285,722 3,430 Sabre Inc., Term Loan C 4.000% 2/18/19 Ba3 3,384,981 Tibco Software, Inc., Tibco Software, Inc., 7,917 Term Loan B 6.500% 11/25/20 B1 7,758,333 Total Internet Software I2,163,921 IT Services 12,163,921 IT Services 1.4% (0.8% of Total Investments) EIG 12,163,921 IT Services 1.4% (0.8% of Total Investments) 5,997,553 YFH Parent LLC, New 570 Term Loan 5.750% 11/08/19 N/R 568,277 Zayo Group LLC, Term 2 24 Hour Fitness 8,982,406 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 24 Hour Fitness 8,982,406 Morthues Inc., Term 3,784 Loan B 4.750% 5/28/21	7,000	Loan B, First Lien	6.000%	9/02/21	B2	7,019,250
741 B2 4.500% 2/19/19 Ba3 734,885 290 Sabre Inc., Term Loan C 4.000% 2/19/18 Ba3 285,722 3,430 Sabre Inc., Term Loan 4.000% 2/18/19 Ba3 3,384,981 Tibco Software, Inc., Tibco Software, Inc., 7,717 Term Loan B 6.500% 11/25/20 B1 7,758,333 Total Internet Software 12,378 & Services 12,163,921 11/25/20 B1 7,758,333 Total Internet Software 12,163,921 IT Services 1.4% (0.8% of Total Investments) 12,163,921 IT Services 1.4% (0.8% of Total Investments) 5,997,553 12,163,921 IT Services 1.4% (0.8% of Total Investments) 5,997,553 12,163,921 VFH Parent LLC, New 5700 Term Loan 5,750% 11/08/19 N/R 568,277 Zayo Group LLC, Term 2,437 Loan B 4,000% 7/02/19 B1 2,416,576 9,005 Total IT Services 2.0% (1.2% of Total Investments) 24 Hour Fitness 8,982,406 Verl Worldwide, Inc., Term 3,784 Loan B 4.750%		Internet Software & Servi	ices 1.8% (1.1	% of Total In	vestments)	
290 Sabre Inc., Term Loan C 4.000% 2/19/18 Ba3 285,722 3,430 Sabre Inc., Term Loan 4.000% 2/18/19 Ba3 3,384,981 Tibco Software, Inc., Tibco Software, Inc., 7,917 Term Loan B 6.500% 11/25/20 B1 7,758,333 Total Internet Software It/25/20 B1 7,758,333 12,163,921 12,378 & Services 12,163,921 12,163,921 IT Services 1.4% (0.8% of Total Investments) 12,163,921 EIG Investors Corp., 5,998 Term Loan 5.000% 11/09/19 B 5,997,553 VFH Parent LLC, New 570 Term Loan 5.750% 11/08/19 N/R 568,277 Zayo Group LLC, Term Zayo Group LLC, Term 2,416,576 8,982,406 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 24 Hour Fitness 8,982,406 Vorldwide, Inc., Term 3,784 Loan B 4.750% 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 5,528/21 Ba3 3,672,662 Bombardier		Sabre Inc., Term Loan	•			
3,430 Sabre Inc., Term Loan 4.000% 2/18/19 Ba3 3,384,981 Tibco Software, Inc., 1 7,917 Term Loan B 6.500% 11/25/20 B1 7,758,333 Total Internet Software 12,163,921 IT Services 12,163,921 IT Services 1.4% (0.8% of Total Investments) 12,163,921 11 EIG Investors Corp., 5,998 Term Loan 5.000% 11/09/19 B 5,997,553 VFH Parent LLC, New 570 Term Loan 5.750% 11/08/19 N/R 568,277 Zayo Group LLC, Term 2,437 Loan B 4.000% 7/02/19 B1 2,416,576 9,005 Total IT Services 2.0% (1.2% of Total Investments) 2,416,576 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 24 Hour Fitness 8,982,406 Worldwide, Inc., Term 3,784 Loan B 4.750% 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, <td>741</td> <td>B2</td> <td>4.500%</td> <td>2/19/19</td> <td>Ba3</td> <td>734,885</td>	741	B2	4.500%	2/19/19	Ba3	734,885
Tibco Software, Inc., Term Loan B 6.500% 11/25/20 B1 7,758,333 Total Internet Software 12,163,921 I12,378 & Services 12,163,921 IT Services 1.4% (0.8% of Total Investments) 12,163,921 II Services 1.4% (0.8% of Total Investments) 12,163,921 II Services 1.4% (0.8% of Total Investments) 12,163,921 II Services 5.000% 11/09/19 B 5,997,553 VFH Parent LLC, New 570 Term Loan 5.750% 11/08/19 N/R 568,277 Zayo Group LLC, Term Zayo Group LLC, Term 24 2,437 Loan B 4.000% 7/02/19 B1 2,416,576 9,005 Total IT Services 2.0% (1.2% of Total Investments) 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 24 Hour Fitness Worldwide, Inc., Term 3,784 Loan B 4.750% 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan	290	Sabre Inc., Term Loan C	4.000%	2/19/18	Ba3	285,722
7,917 Term Loan B 6.500% 11/25/20 B1 7,758,333 Total Internet Software 12,378 & Services 12,163,921 IT Services 1.4% (0.8% of Total Investments) ElG Investors Corp., 5,998 Term Loan 5.000% 11/09/19 B 5,997,553 VFH Parent LLC, New 570 Term Loan 5.750% 11/08/19 N/R 568,277 Zayo Group LLC, Term Zayo Group LLC, Term 2,437 Loan B 4.000% 7/02/19 B1 2,416,576 9,005 Total IT Services 8,982,406 8,982,406 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 24 Hour Fitness 8,982,406 3,784 Loan B 4.750% 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 5.000% 1/31/20 B1 3,173,272 <td>3,430</td> <td>Sabre Inc., Term Loan</td> <td>4.000%</td> <td>2/18/19</td> <td>Ba3</td> <td>3,384,981</td>	3,430	Sabre Inc., Term Loan	4.000%	2/18/19	Ba3	3,384,981
Total Internet Software 12,1378 & Services 12,163,921 IT Services 1.4% (0.8% of Total Investments) 12,163,921 EIG Investors Corp., 5,998 Term Loan 5.000% 11/09/19 B 5,997,553 VFH Parent LLC, New 570 Term Loan 5.750% 11/08/19 N/R 568,277 Zayo Group LLC, Term Zayo Group LLC, Term 2,437 Loan B 4.000% 7/02/19 B1 2,416,576 9,005 Total IT Services 8,982,406 8,982,406 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 24 Hour Fitness 8,982,406 Vorldwide, Inc., Term 3,784 Loan B 4.750% 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 3,193 First Lien 5.000% 1/31/20 B1 3,173,272		Tibco Software, Inc.,				
12,378 & Services 12,163,921 IT Services 1.4% (0.8% of Total Investments) 12,163,921 EIG Investors Corp., 5,998 Term Loan 5.000% 11/09/19 B 5,997,553 VFH Parent LLC, New 570 Term Loan 5.750% 11/08/19 N/R 568,277 Zayo Group LLC, Term 2ayo Group LLC, Term 570 Total IT Services 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 8,982,406 24 Hour Fitness Worldwide, Inc., Term 3,784 Loan B 4.750% 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 3,193 First Lien 5.000% 1/31/20 B1 3,173,272	7,917	Term Loan B	6.500%	11/25/20	B1	7,758,333
IT Services 1.4% (0.8% of Total Investments) EIG Investors Corp., EIG Investors Corp., 5,998 Term Loan 5.000% 11/09/19 B 5,997,553 VFH Parent LLC, New VFH Parent LLC, New 570 Term Loan 5.750% 11/08/19 N/R 568,277 Zayo Group LLC, Term Zayo Group LLC, Term 8,982,406 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 24 Hour Fitness Worldwide, Inc., Term 3,784 Loan B 4.750% 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 5.000% 1/31/20 B1 3,173,272		Total Internet Software				
EIG Investors Corp., 5,998 Term Loan 5.000% 11/09/19 B 5,997,553 VFH Parent LLC, New 570 Term Loan 5.750% 11/08/19 N/R 568,277 Zayo Group LLC, Term 2,437 Loan B 4.000% 7/02/19 B1 2,416,576 9,005 Total IT Services 8,982,406 8,982,406 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 24 Hour Fitness 8,982,406 Vorldwide, Inc., Term 3,784 Loan B 4.750% 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 5.000% 1/31/20 B1 3,173,272	12,378	& Services				12,163,921
5,998 Term Loan 5.000% 11/09/19 B 5,997,553 VFH Parent LLC, New VFH Parent LLC, New VFH Parent LLC, New 570 Term Loan 5.750% 11/08/19 N/R 568,277 Zayo Group LLC, Term Zayo Group LLC, Term 8,982,406 8,982,406 8,982,406 9,005 Total IT Services 2.0% (1.2% of Total Investments) 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 8,982,406 24 Hour Fitness Worldwide, Inc., Term 3,784 Loan B 4.750% 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 5.000% 1/31/20 B1 3,173,272		IT Services 1.4% (0.8%	of Total Invest	ments)		
VFH Parent LLC, New 570 Term Loan 5.750% 11/08/19 N/R 568,277 Zayo Group LLC, Term 2,437 Loan B 4.000% 7/02/19 B1 2,416,576 9,005 Total IT Services 8,982,406 8,982,406 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 24 Hour Fitness 8,982,406 Vorldwide, Inc., Term 3,784 Loan B 4.750% 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 5.000% 1/31/20 B1 3,173,272		EIG Investors Corp.,				
570 Term Loan 5.750% 11/08/19 N/R 568,277 Zayo Group LLC, Term 2,437 Loan B 4.000% 7/02/19 B1 2,416,576 9,005 Total IT Services 8,982,406 8,982,406 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 24 Hour Fitness 8,982,406 Vorldwide, Inc., Term 24 Hour Fitness Worldwide, Inc., Term 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 5/539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 5.000% 1/31/20 B1 3,173,272	5,998	Term Loan	5.000%	11/09/19	В	5,997,553
Zayo Group LLC, Term 2,437 Loan B 4.000% 7/02/19 B1 2,416,576 9,005 Total IT Services 8,982,406 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 24 Hour Fitness 24 Hour Fitness Worldwide, Inc., Term 3,784 Loan B 4.750% 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 5.000% 1/31/20 B1 3,173,272		VFH Parent LLC, New				
2,437 Loan B 4.000% 7/02/19 B1 2,416,576 9,005 Total IT Services 8,982,406 8,982,406 Leisure Equipment & Products 2.0% (1.2% of Total Investments) 24 Hour Fitness 24 Hour Fitness 8,982,406 3,784 Loan B 4.750% 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 5.000% 1/31/20 B1 3,173,272	570		5.750%	11/08/19	N/R	568,277
9,005Total IT Services8,982,406Leisure Equipment & Products2.0% (1.2% of Total Investments)24 Hour Fitness Worldwide, Inc., Term24 Hour Fitness Worldwide, Inc., Term3,784Loan B4.750%3,784Loan B4.750%6Bombardier Recreational Products,5,539Inc., Term Loan4.000%1/30/19BB+5,425,490Equinox Holdings, Inc., New Initial Term Loan,5.000%1/31/203,193First Lien5.000%1/31/20						
Leisure Equipment & Products2.0% (1.2% of Total Investments)24 Hour Fitness Worldwide, Inc., Term24 Hour Fitness Worldwide, Inc., Term3,784Loan B4.750%5,539Sombardier Recreational Products,5,539Inc., Term Loan Equinox Holdings, Inc., New Initial Term Loan,3,193First Lien5.000%1/31/20B13,173,272	2,437		4.000%	7/02/19	B1	2,416,576
24 Hour Fitness 24 Hour Fitness Worldwide, Inc., Term 3,784 3,784 Loan B Bombardier Recreational Products, 5,539 Inc., Term Loan Equinox Holdings, Inc., New Initial Term Loan, 3,193	9,005					8,982,406
Worldwide, Inc., Term 4.750% 5/28/21 Ba3 3,672,662 Bombardier Bombardier 8 8 3,672,662 S,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 5.000% 1/31/20 B1 3,173,272		Leisure Equipment & Pro	oducts 2.0% (*	1.2% of Total	Investments)	
3,784 Loan B 4.750% 5/28/21 Ba3 3,672,662 Bombardier Recreational Products, 1/30/19 BB+ 5,425,490 5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 5.000% 1/31/20 B1 3,173,272						
Bombardier Recreational Products,5,539Inc., Term LoanEquinox Holdings, Inc., New Initial Term Loan,3,193First Lien5.000%1/31/20B13,173,272		Worldwide, Inc., Term				
Recreational Products, 5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 5.000% 1/31/20 B1 3,173,272	3,784	Loan B	4.750%	5/28/21	Ba3	3,672,662
5,539 Inc., Term Loan 4.000% 1/30/19 BB+ 5,425,490 Equinox Holdings, Inc., New Initial Term Loan, 1/31/20 B1 3,173,272		Bombardier				
Equinox Holdings, Inc., New Initial Term Loan, 3,193 First Lien 5.000% 1/31/20 B1 3,173,272		Recreational Products,				
New Initial Term Loan,3,193First Lien5.000%1/31/20B13,173,272	5,539		4.000%	1/30/19	BB+	5,425,490
3,193First Lien5.000%1/31/20B13,173,272		• •				
· · · ·		New Initial Term Loan,				
1,000 6,250% 12/27/20 B 1,001,250	3,193	First Lien	5.000%	1/31/20	B1	3,173,272
	1,000		6.250%	12/27/20	В	1,001,250

	- 3			-	
	Four Seasons Holdings, Inc., Term Loan, Second Lien				
13,516	Total Leisure Equipment & Products Machinery 1.0% (0.6% of	Total Investm	anta)		13,272,674
	Doosan Infracore	Total Investi	iems)		
	International, Inc., Term				
4,590	Loan	4.500%	5/27/21	BB	4,590,385
1,000	Rexnord LLC, Term	1100070	0,21,21	22	1,000,000
1,842	Loan B	4.000%	8/21/20	BB	1,812,632
6,432	Total Machinery				6,403,017
	Media 17.9% (11.2% of Te	otal Investme	nts)		
2,138	Acosta, Inc., Term Loan	5.000%	9/26/21	B1	2,145,362
	Advantage Sales &				
	Marketing, Inc., Delayed				
101	Draw, Term Loan	4.250%	7/23/21	B1	100,427
	Advantage Sales &				
2.041	Marketing, Inc., Term	4.250%	7/25/21	D1	2 012 902
3,041	Loan, First Lien Advantage Sales &	4.230%	1/23/21	B1	3,012,803
	Marketing, Inc., Term				
2,200	Loan, Second Lien	7.500%	7/25/22	CCC+	2,161,500
_,	Affinion Group Holdings,	100070	.,_0,	0001	2,101,000
	Inc., Initial Term Loan,				
2,221	Second Lien	8.500%	10/31/18	B3	1,924,338
	Affinion Group Holdings,				
	Inc., Term Loan, First				
1,330	Lien	6.750%	4/30/18	B1	1,246,689
	Catalina Marketing				
	Corporation, Term Loan,	(= 0 0 0 /		-	
1,990	First Lien	4.500%	4/09/21	B+	1,901,694
	Catalina Marketing				
2,000	Corporation, Term Loan, Second Lien	7.750%	4/11/22	CCC+	1,813,334
2,000	Clear Channel	1.15078	4 /11/22	000+	1,010,004
	Communications, Inc.,				
367	Tranche B, Term Loan	3.821%	1/29/16	CCC+	362,323
	Clear Channel				,
	Communications, Inc.,				
3,156	Tranche D, Term Loan	6.921%	1/30/19	CCC+	2,949,520
	Clear Channel				
	Communications,	_			
2,718	Inc.,Term Loan E	7.671%	7/30/19	CCC+	2,576,296
10 707	Cumulus Media, Inc.,	4.0500/	10/00/00	P	
12,787	Term Loan B	4.250%	12/23/20	B+	12,522,797
	Emerald Expositions				
3,930	Holdings, Inc., Term Loan, First Lien	4.750%	6/17/20	BB	2 800 057
3,930	EMI Music Publishing	4.730%	0/17/20	DD	3,890,957
676	LLC, Term Loan B	3.750%	6/29/18	BB	668,078
010		0.10070	0,20,10		000,070

	890	Gray Television, Inc., Initial Term Loan	3.750%	6/13/21	BB	880,284
2	,985	IMG Worldwide, Inc., First Lien	5.250%	5/06/21	B1	2,924,369
		Interactive Data Corporation, Term Loan				
3	,731	В	4.750%	5/02/21	B+	3,725,422
		McGraw-Hill Education Holdings LLC,				
3	,363	Refinancing Term Loan	5.750%	3/22/19	B+	3,366,868
		Media General, Inc., Delayed Draw, Term				
2	,721	Loan	4.250%	7/31/20	BB+	2,709,877
		Mediacom Broadband LLC, Tranche G, Term				
1	,955	Loan	4.000%	1/20/20	BB	1,935,450
		Numericable Group				
3	,217	S.A., Term Loan B1	4.500%	5/21/20	Ba3	3,203,425
		Numericable Group				
2	,783	S.A., Term Loan B2	4.500%	5/21/20	Ba3	2,771,399
		Radio One, Inc., Term				
3	,891	Loan B, First Lien	7.500%	3/31/16	B+	3,915,125
			Nuveen Investme	ents		
			37			

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

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Media (continued)				
\$ 2,423	Springer Science & Business Media, Inc., Term Loan B3	4.750%	8/14/20	В	\$ 2,404,076
	Tribune Company,				
31,970	Term Loan B	4.000%	12/27/20	BB+	31,590,810
17,668	Univision Communications, Inc., Replacement Term Loan, First Lien	4.000%	3/01/20	B+	17,427,364
1,000	Virgin Media Investment Holdings, Term Loan B	3.500%	6/07/20	BB	986,641
1,520	Weather Channel Corporation, Term Loan, Second Lien	7.000%	6/26/20	B3	1,422,265
	WMG Acquisition Corporation, Tranche B, Refinancing Term				
2,009	Loan	3.750%	7/01/20	B+	1,945,013
829	Yell Group PLC, Term Loan A2	5.247%	3/01/19	CCC+	1,258,695
66	Yell Group PLC, Term Loan A2, (7)	1.500%	3/03/19	CCC+	
1,925	Yell Group PLC, Term Loan B2, Payment in Kind, (7)	0.000%	3/03/24	CCC	
123,601	Total Media				119,743,201
	•	0.5% of Total Inv	vestments)		
1,625	Hudson's Bay Company, Term Loan B, First Lien	4.750%	11/04/20	BB	1,631,469
	J.C. Penney Corporation, Inc., Term				
4,104	Loan	5.000%	6/20/19	В	3,993,216
5,729	Total Multiline Retail	Eucle 0 40/ /4			5,624,685
	Oil, Gas & Consumable	rueis 2.4% (1.	.5% OT 10tal	Investments)	
1,130	Western Refining, Inc., Term Loan B	4.250%	11/12/20	BB	1,092,915
1,130	Citgo Petroleum Corporation, Term Loan	4.230%	11/12/20		1,092,913
1,176	В	4.500%	7/29/21	B+	1,130,560
2,299	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B2	2,119,158
4,975		7.750%	1/22/19	N/R	3,640,302

	Energy and Exploration				
	Partners, Term Loan				
	EP Energy LLC, Term	0 = 0 0 0 4			
867	Loan B3, Second Lien	3.500%	5/24/18	Ba3	810,333
	Fieldwood Energy LLC,				
4 405	Term Loan, Second	0.0750/	0/20/20	B2	0 740 150
4,485	Lien Seadrill Partners LLC,	8.375%	9/30/20	D2	2,749,152
3,872	Initial Term Loan	4.000%	2/21/21	BB	3,081,808
0,072	Southcross Energy	4.00070		00	0,001,000
	Partners L.P., Opco				
565	Term Loan	5.250%	8/04/21	B1	542,092
	Southcross Holdings				- ,
	Borrower L.P., Holdco				
1,274	Term Loan	6.000%	8/04/21	B2	1,168,973
	Total Oil, Gas &				
20,643	Consumable Fuels				16,335,293
	•	3.7% of Total	Investments)	
. ===	Generic Drug Holdings,	(5.	
1,576	Inc., Term Loan B	5.000%	8/16/20	B1	1,571,075
	Graceway				
	Pharmaceuticals LLC, Second Lien Term				
5,625	Loan, (8)	0.000%	5/03/13	N/R	35,156
5,025	Graceway	0.000 /6	5/03/13	IN/ L	33,130
	Pharmaceuticals LLC,				
51	Term Loan, (8)	0.000%	5/03/12	N/R	51,125
5,946	Grifols, Inc., Term Loan	3.171%	2/27/21	Ba1	5,885,481
	Par Pharmaceutical				
	Companies, Inc., Term				
3,570	Loan B2	4.000%	9/30/19	B1	3,508,791
	Patheon, Inc., Term				
3,980	Loan B	4.250%	3/11/21	В	3,886,470
	Pharmaceutical Product				
5 0 1 0	Development, Inc.,	4.0000/	10/01/10		
5,312	Term Loan B, First Lien	4.000%	12/01/18	Ba2	5,295,804
	Pharmaceutical Research Associates,				
4,710	Inc., Term Loan	4.500%	9/23/20	B1	4,674,508
4,710	Quintiles Transnational	4.500 /8	5/25/20	ы	4,074,000
3,868	Corp., Term Loan B3	3.750%	6/08/18	BB+	3,829,203
0,000	Salix Pharmaceuticals,		0,00,10	551	0,020,200
987	LTD., Term Loan	4.250%	1/02/20	Ba1	984,134
	Therakos, Inc., Term				
3,380	Loan, First Lien	7.000%	12/27/17	В	3,367,333
	Valeant				
	Pharmaceuticals				
	International, Inc., Term				
2,639	Loan E	3.500%	8/05/20	Ba1	2,624,578
	Valeant	2 5000/	2/13/19	Ba1	4,188,735
4,211	Pharmaceuticals	3.500%	2/13/19	Dai	4,100,700

Edgar Filing: NUVEEN FLOATING RATE INCOME FUND - Form N-CSRS International, Inc., Tranche B, Term Loan D2 45,855 Total Pharmaceuticals 39,902,393 **Professional Services** 0.2% (0.1% of Total Investments) Ceridian Corporation, Term Loan B2 1,137 4.500% 1,120,015 9/15/20 Ba3 Real Estate Investment Trust 2.3% (1.5% of Total Investments) Realogy Corporation, Initial Term Loan B 4,913 3.750% 3/05/20 BB 4,847,779 Starwood Property Trust, Inc., Term Loan 5,905 4/17/20 BB 5,791,696 В 3.500% Walter Investment Management Corporation, Tranche B, Term Loan, First 5,701 Lien 4.750% 12/18/20 B+ 5,007,311 **Total Real Estate** Investment Trust 16,519 15,646,786 Real Estate Management & Development 1.8% (1.1% of Total Investments) Capital Automotive LP, Term Loan, Second Lien Β1 3,723 6.000% 4/30/20 3,727,545 Capital Automotive LP, Term Loan, Tranche B1 8,145 4.000% 4/10/19 Ba2 8,117,454 **Total Real Estate** Management & Development 11,868 11,844,999 Nuveen Investments 38

rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Semiconductors & Semic	conductor Equi	pment 3.59	% (2.2% of To	tal Investments)
\$ 9,950	Avago Technologies, Term Loan B	3.750%	5/06/21	BBB	\$ 9,944,667
	Freescale Semiconductor, Inc.,				
7,405	Term Loan, Tranche B4 Freescale	4.250%	2/28/20	B1	7,303,477
0.060	Semiconductor, Inc., Term Loan, Tranche B5	5.000%	1/15/21	B1	2 072 066
2,963	NXP Semiconductor				2,972,066
2,921	LLC, Term Loan D Total Semiconductors & Semiconductor	3.250%	1/11/20	BBB	2,891,567
23,239	Equipment Software 9.1% (5.7% of	Total Investme	ante)		23,111,777
	Blackboard, Inc., Term		511(5)		
2,920	Loan B3 BMC Software, Inc.,	4.750%	10/04/18	B+	2,909,405
6,687	Initial Term Loan	5.000%	9/10/20	B1	6,490,134
	Compuware Corporation, Tranche B2, Term Loan, First				
6,000	Lien, DD1 Datatel Parent Corp,	6.250%	12/15/21	В	5,695,002
3,024	Term Loan B1 Emdeon Business Services LLC, Term	4.000%	7/19/18	BB	2,996,653
4,708	Loan B2	3.750%	11/02/18	Ba3	4,640,112
621	Epicor Software Corporation,Term Loan, B2	4.000%	5/16/18	Ba3	618,477
1,906	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	1,907,101
	Infor Global Solutions Intermediate Holdings,				
14,218	Ltd., Term Loan B5 Micro Focus	3.750%	6/03/20	Ba3	13,899,794
3,200	International PLC, Term Loan B	5.250%	11/19/21	BB	3,111,002
	Micro Focus International PLC, Term				
3,300	Loan C Misys PLC, Term Loan	4.500%	11/20/19	BB	3,186,150
6,354	B, First Lien SunGard Data	5.000%	12/12/18	B+	6,370,525
2,615	Systems, Inc., Term Loan E	4.000%	3/08/20	BB	2,599,696
1,000		9.000%	11/07/22	CCC+	988,750

	TransFirst, Inc., Term Loan, Second Lien				
	Zebra Technologies				
	Corporation, Term Loan				
5,610	B, First Lien	4.750%	10/27/21	BB+	5,650,326
62,163	Total Software Specialty Retail 0.8% (0.	5% of Total Ir	westments)		61,063,127
	Jo-Ann Stores, Inc.,		ivestinents)		
3,745	Term Loan, First Lien	4.000%	3/16/18	B+	3,641,582
	Pilot Travel Centers				-,,
	LLC, Term Loan B, First				
1,496	Lien	4.250%	9/30/21	BB	1,501,861
5,241	Total Specialty Retail				5,143,443
	Textiles, Apparel & Luxury	y Goods 0.7	% (0.4% of T	otal Invest	tments)
4 400	Polymer Group, Inc.,		10/10/10	Do	4 4 4 9 4 9 9
4,468	Initial Term Loan	5.250%	12/19/19	B2	4,440,133
	Trading Companies & Dis HD Supply, Inc., Term	ridutors 1.	9% (1.2% Of 1	otal inves	itments)
11,056	Loan	4.000%	6/28/18	B+	10,966,627
11,000	Neff Rental/Neff	4.000 /8	0/20/10	DŦ	10,900,027
	Finance Closing Date				
1,666	Loan, Second Lien	7.250%	6/09/21	В	1,626,517
,	Total Trading				, , -
	Companies &				
12,722	Distributors				12,593,144
	Transportation Infrastruct	ure 0.2% (0	.1% of Total	Investmen	ts)
					,
77	Ceva Group PLC,				
77	Ceva Group PLC, Canadian Term Loan	6.500%	3/19/21	B2	71,315
	Ceva Group PLC, Canadian Term Loan Ceva Group PLC,	6.500%	3/19/21	B2	71,315
77 449	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan	-			
	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC,	6.500%	3/19/21	B2	71,315
449	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of	6.500% 6.500%	3/19/21 3/19/21	B2 B2	71,315 413,629
	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan	6.500%	3/19/21	B2	71,315
449	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of	6.500% 6.500%	3/19/21 3/19/21	B2 B2	71,315 413,629
449 429	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US	6.500% 6.500% 6.345%	3/19/21 3/19/21 3/19/21	B2 B2 B2	71,315 413,629 395,199
449 429	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21	B2 B2 B2 B2	71,315 413,629 395,199 570,524 1,450,667
449 429 619	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21	B2 B2 B2 B2	71,315 413,629 395,199 570,524
449 429 619 1,574	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term	6.500% 6.500% 6.345% 6.500% ion Services	3/19/21 3/19/21 3/19/21 3/19/21 2.5% (1.5%	B2 B2 B2 B2 of Total Ir	71,315 413,629 395,199 570,524 1,450,667 westments)
449 429 619	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21	B2 B2 B2 B2	71,315 413,629 395,199 570,524 1,450,667
449 429 619 1,574	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint	6.500% 6.500% 6.345% 6.500% ion Services	3/19/21 3/19/21 3/19/21 3/19/21 2.5% (1.5%	B2 B2 B2 B2 of Total Ir	71,315 413,629 395,199 570,524 1,450,667 westments)
449 429 619 1,574 9,613	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint Communications, Inc.,	6.500% 6.500% 6.345% 6.500% ion Services 5.000%	3/19/21 3/19/21 3/19/21 3/19/21 2.5% (1.5% 5/24/19	B2 B2 B2 of Total Ir Ba3	71,315 413,629 395,199 570,524 1,450,667 ivestments) 9,570,517
449 429 619 1,574	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B	6.500% 6.500% 6.345% 6.500% ion Services	3/19/21 3/19/21 3/19/21 3/19/21 2.5% (1.5%	B2 B2 B2 B2 of Total Ir	71,315 413,629 395,199 570,524 1,450,667 westments)
449 429 619 1,574 9,613	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband	6.500% 6.500% 6.345% 6.500% ion Services 5.000%	3/19/21 3/19/21 3/19/21 3/19/21 2.5% (1.5% 5/24/19	B2 B2 B2 of Total Ir Ba3	71,315 413,629 395,199 570,524 1,450,667 ivestments) 9,570,517
449 429 619 1,574 9,613 4,913	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B	6.500% 6.500% 6.345% 6.500% ion Services 5.000% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 2.5% (1.5% 5/24/19 2/11/19	B2 B2 B2 of Total Ir Ba3 B	71,315 413,629 395,199 570,524 1,450,667 ivestments) 9,570,517 4,914,037
449 429 619 1,574 9,613	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan	6.500% 6.500% 6.345% 6.500% ion Services 5.000%	3/19/21 3/19/21 3/19/21 3/19/21 2.5% (1.5% 5/24/19	B2 B2 B2 of Total Ir Ba3	71,315 413,629 395,199 570,524 1,450,667 ivestments) 9,570,517
449 429 619 1,574 9,613 4,913	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan AH	6.500% 6.500% 6.345% 6.500% ion Services 5.000% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 2.5% (1.5% 5/24/19 2/11/19	B2 B2 B2 of Total Ir Ba3 B	71,315 413,629 395,199 570,524 1,450,667 ivestments) 9,570,517 4,914,037
449 429 619 1,574 9,613 4,913	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan AH Total Wireless Telecommunication Services	6.500% 6.500% 6.345% 6.500% ion Services 5.000% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 2.5% (1.5% 5/24/19 2/11/19	B2 B2 B2 of Total Ir Ba3 B	71,315 413,629 395,199 570,524 1,450,667 ivestments) 9,570,517 4,914,037
449 429 619 1,574 9,613 4,913 2,000	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan AH Total Wireless Telecommunication	6.500% 6.500% 6.345% 6.500% ion Services 5.000% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 2.5% (1.5% 5/24/19 2/11/19	B2 B2 B2 of Total Ir Ba3 B	71,315 413,629 395,199 570,524 1,450,667 vestments) 9,570,517 4,914,037 1,960,415

	(cost \$857,051,384)			
Shares	Description (1)			Value
	COMMON STOCKS 2.1% (1.3% of Total Investmen	nts)		
	Diversified Consumer Services 0.2% (0.2% of Tota	al Investments)		
78,490	Cengage Learning Holdings II LP, (5), (6)		\$	1,726,780
. 3, 100	Nuveen Investments 39		•	.,0,, 00

JFR Nuveen Floating Rate Income Fund

Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Shares	Description (1)				Value
Ondreo	Hotels, Restaurants & L	eisure 0.2%	(0.1% of Total	Investments)	Value
	BLB Worldwide			investments,	
42,041	Holdings Inc., (5), (6)				\$ 1,208,679
72,071	Buffets Term Loan, (5),				φ 1,200,070
2,670	(6)				5,340
2,070	Total Hotels, Restaurants				1,214,019
	Media 1.7% (1.0% of T		ate)		1,214,019
	Cumulus Media, Inc.,		115)		
6 507					00.057
6,597	(5) Matra Caldunya Mayor				22,957
101 505	Metro-Goldwyn-Mayer,				7 414 045
101,565	(5), (6) Triburg Component (5)				7,414,245
57,088	Tribune Company, (5)				3,361,912
45,941	Tribune Company, (7)				
14.070	Tribune Publishing				000 740
14,272	Company Total Madia				299,712
	Total Media	0.00/ (0.00/	T		11,098,826
47.450		0.0% (0.0% of	Total Investm	ents)	04.074
47,152	Vertrue, Inc., (5), (6)	· - · · · · ·			84,874
	Software 0.0% (0.0% o	f Total Investr	nents)		
740.000	Eagle Topco LP, (5),				
743,286	(7)		、		1
	Total Common Stocks (co	st \$12,471,161)		14,124,500
				B	
01				Ratings	
Shares	Description (1)	Coupon		(3)	Value
Shares	\$25 PAR (OR SIMILAR)	RETAIL PREFI		(3) (0.1% of Tota	I Investments)
Shares	\$25 PAR (OR SIMILAR) Diversified Consumer S	RETAIL PREFI		(3) (0.1% of Tota	I Investments)
Shares	\$25 PAR (OR SIMILAR) Diversified Consumer S Education	RETAIL PREFI		(3) (0.1% of Tota	I Investments)
	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management	RETAIL PREFI ervices 0.2%		(3) (0.1% of Tota I Investments)	I Investments)
Shares 31,157	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6)	RETAIL PREFI		(3) (0.1% of Tota	I Investments)
	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education	RETAIL PREFI ervices 0.2%		(3) (0.1% of Tota I Investments)	I Investments)
31,157	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education Management	RETAIL PREFI ervices 0.2% 7.500%		(3) (0.1% of Tota I Investments) N/R	l Investments) \$ 306,376
	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6)	RETAIL PREFI ervices 0.2% 7.500% 7.500%		(3) (0.1% of Tota I Investments)	I Investments) \$ 306,376 717,948
31,157	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consume	RETAIL PREFI ervices 0.2% 7.500% 7.500%		(3) (0.1% of Tota I Investments) N/R	l Investments) \$ 306,376
31,157	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consume Total \$25 Par (or	RETAIL PREFI ervices 0.2% 7.500% 7.500%		(3) (0.1% of Tota I Investments) N/R	I Investments) \$ 306,376 717,948
31,157	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consume Total \$25 Par (or similar) Retail	RETAIL PREFI ervices 0.2% 7.500% 7.500%		(3) (0.1% of Tota I Investments) N/R	I Investments) \$ 306,376 717,948
31,157	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consume Total \$25 Par (or similar) Retail Preferred (cost	RETAIL PREFI ervices 0.2% 7.500% 7.500%		(3) (0.1% of Tota I Investments) N/R	\$ 306,376 \$ 17,948 1,024,324
31,157 10,989	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consume Total \$25 Par (or similar) Retail	RETAIL PREFI ervices 0.2% 7.500% 7.500%		(3) (0.1% of Tota I Investments) N/R N/R	I Investments) \$ 306,376 717,948
31,157 10,989 Principal	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consume Total \$25 Par (or similar) Retail Preferred (cost \$102,349)	RETAIL PREFI ervices 0.2% 7.500% 7.500% er Services	o (0.1% of Tota	(3) (0.1% of Tota I Investments) N/R N/R Ratings	I Investments) \$ 306,376 717,948 1,024,324 1,024,324
31,157 10,989	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consume Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1)	RETAIL PREFI ervices 0.2% 7.500% 7.500% er Services	o (0.1% of Tota Maturity	(3) (0.1% of Tota I Investments) N/R N/R Ratings (3)	\$ 306,376 \$ 17,948 1,024,324
31,157 10,989 Principal	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consume Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS	RETAIL PREFI ervices 0.2% 7.500% 7.500% er Services Coupon 0.3% (0.2% o	6 (0.1% of Tota Maturity of Total Investi	(3) (0.1% of Tota I Investments) N/R N/R Ratings (3) ments)	I Investments) \$ 306,376 717,948 1,024,324 1,024,324
31,157 10,989 Principal	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consume Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equiption	RETAIL PREFI ervices 0.2% 7.500% 7.500% er Services Coupon 0.3% (0.2% o	6 (0.1% of Tota Maturity of Total Investi	(3) (0.1% of Tota I Investments) N/R N/R Ratings (3) ments)	I Investments) \$ 306,376 717,948 1,024,324 1,024,324
31,157 10,989 Principal Amount (000)	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consume Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equipt Nortel Networks Corp.,	RETAIL PREFI ervices 0.2% 7.500% 7.500% er Services Coupon 0.3% (0.2% of ment 0.3% (0.2% of	Maturity of Total Investr 0.2% of Total Ir	(3) (0.1% of Tota I Investments) N/R N/R N/R Ratings (3) ments) nvestments)	\$ 306,376 \$ 306,376 717,948 1,024,324 1,024,324 Value
31,157 10,989 Principal	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consume Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equipt Nortel Networks Corp., (8)	RETAIL PREFI ervices 0.2% 7.500% 7.500% er Services Coupon 0.3% (0.2% o	6 (0.1% of Tota Maturity of Total Investi	(3) (0.1% of Tota I Investments) N/R N/R Ratings (3) ments)	I Investments) \$ 306,376 717,948 1,024,324 1,024,324
31,157 10,989 Principal Amount (000) \$ 850	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consume Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equipt Nortel Networks Corp., (8) Nortel Networks Corp.,	RETAIL PREFI ervices 0.2% 7.500% 7.500% er Services Coupon 0.3% (0.2% c ment 0.3% (0 1.750%	Maturity of Total Investi 2% of Total Ir 4/15/12	(3) (0.1% of Tota I Investments) N/R N/R Ratings (3) ments) nvestments) N/R	\$ 306,376 717,948 1,024,324 1,024,324 Value \$ 824,500
31,157 10,989 Principal Amount (000)	\$25 PAR (OR SIMILAR) I Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consume Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equipt Nortel Networks Corp., (8)	RETAIL PREFI ervices 0.2% 7.500% 7.500% er Services Coupon 0.3% (0.2% of ment 0.3% (0.2% of	Maturity of Total Investr 0.2% of Total Ir	(3) (0.1% of Tota I Investments) N/R N/R N/R Ratings (3) ments) nvestments)	\$ 306,376 \$ 306,376 717,948 1,024,324 1,024,324 Value

		Total Communications Equipment				
		Total Convertible Bonds (cost				
\$_	1,850	\$1,563,750)				1,789,500
	incipal	Deceriation (1)	0	Maturitur	Ratings	Value
АШО	unt (000)	Description (1)		Maturity	(3)	Value
			8.5% (11.6% of		•	·••)
		Commercial Services & S NES Rental Holdings	upplies 0.1%		armvestment	.S)
\$	700	Inc., 144A	7.875%	5/01/18	CCC+	\$ 701,750
Ψ	700	Communications Equipm		5% of Total In		ψ /01,/00
	2,500	Avaya Inc., 144A	10.500%	3/01/21	CCC+	2,046,875
	_,	Nortel Networks				_,• • •,• •
	4,000	Limited, (8)	0.000%	7/15/11	N/R	4,180,000
		Total Communications				
	6,500	Equipment				6,226,875
		Consumer Finance 0.5%	6 (0.3% of Tota	al Investments	5)	
		First Data Corporation,				
	3,000	144A	7.375%	6/15/19	BB	3,146,250
		Containers & Packaging		f Total Invest	-	
	5,750	Reynolds Group	9.875%	8/15/19	CCC+	6,109,375
			Nuveen Investme 40	ents		
			40			

	rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
		Diversified Telecommuni			% of Total Inve	
		Consolidated				Stillento,
		Communications				
\$	1,500	Finance Company	10.875%	6/01/20	В	\$ 1,691,250
Ŧ	4,000	IntelSat Limited	7.750%	6/01/21	B	3,965,000
	3,800	IntelSat Limited	8.125%	6/01/23	B	3,838,000
	- ,	Total Diversified				_ , ,
		Telecommunication				
	9,300	Services				9,494,250
		Health Care Equipment &	Supplies 1.7%	6 (1.0% of T	otal Investmen	
	3,250	Kinetic Concepts	10.500%	11/01/18	В	3,566,875
	2,000	Kinetic Concepts	12.500%	11/01/19	CCC+	2,210,000
		Tenet Healthcare				
	1,000	Corporation	6.750%	2/01/20	B3	1,055,000
		Tenet Healthcare				
	4,000	Corporation	6.000%	10/01/20	Ba2	4,330,000
		Total Health Care				
	10,250	Equipment & Supplies				11,161,875
		Health Care Providers &	Services 2.0%	(1.2% of To	tal Investments	S)
		Community Health				
	4,000	Systems, Inc.	5.125%	8/01/21	Ba2	4,155,000
		Community Health				
	6,400	Systems, Inc.	6.875%	2/01/22	B+	6,797,600
		lasis Healthcare Capital				
	1,200	Corporation	8.375%	5/15/19	CCC+	1,257,000
		Truven Health Analtyics				
	1,000	Inc.	10.625%	6/01/20	CCC+	975,000
		Total Health Care				
	12,600	Providers & Services				13,184,600
		Media 4.8% (3.0% of To	tal Investments)			
	4 000	CCO Holdings LLC	E 3500/	0/04/00	DD	
	1,000	Finance Corporation	5.750%	9/01/23	BB	1,012,500
	1 700	Clear Channel	10.0000/	4/45/40	000	1 500 0 40
	1,762	Communications, Inc.	10.000%	1/15/18	CCC	1,532,940
	0.500	Clear Channel	0.0000/	10/15/10	000	
	6,562	Communications, Inc.	9.000%	12/15/19	CCC+	6,397,950
	10.000	Clear Channel	14.0000/	0/01/01	000	0.714.000
	10,628	Communications, Inc.	14.000%	2/01/21	CCC	8,714,869
	0 500	Clear Channel	0.0009/	2/01/01	CCC+	0.015.000
	9,500	Communications, Inc.	9.000%	3/01/21 7/15/22		9,215,000
	2,000	Dish DBS Corporation	5.875% 5.875%	11/15/22	BB BB	2,020,000 1,507,500
	1,500	Dish DBS Corporation McGraw-Hill Global	5.875%	11/13/24	DD	1,507,500
	1 975	Education Holdings	9.750%	4/01/21	BB	2 076 562
	1,875 34,827	Total Media	9.700%	4/01/21	DD	2,076,563 32,477,322
	34,027		0 7% of Total In	(actmonta)		32,477,322
	2,000	Pharmaceuticals 1.1% (Valeant	0.7% of Total In 6.750%	8/15/18	B1	2,127,500
	2,000	Pharmaceuticals	0.750%	0/10/10	DI	2,127,500
		nannaceulicais				

	International, 144A				
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.000%	10/01/20	B1	1,053,750
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	B1	1,067,500
, i i i i i i i i i i i i i i i i i i i	VPII Escrow				
3,000	Corporation, 144A	7.500%	7/15/21	B1	3,285,000
7,000	Total Pharmaceuticals				7,533,750
,	Real Estate Investment Trust	0.2% (0.19	% of Total Inv	vestments)	, ,
1,500	Istar Financial Inc.	4.000%	11/01/17	BB	1,466,250
	Semiconductors & Semicond	uctor Equip	ment 1.3%	(0.8% of Total	Investments)
	Advanced Micro			•	
2,000	Devices, Inc.	6.750%	3/01/19	В	1,900,000
,	Advanced Micro				, ,
2,800	Devices, Inc.	7.750%	8/01/20	В	2,667,000
,	Advanced Micro				
3,168	Devices, Inc.	7.500%	8/15/22	В	2,989,800
	Advanced Micro				
1,000	Devices, Inc.	7.000%	7/01/24	В	872,500
,	Total Semiconductors &				,
	Semiconductor				
8,968	Equipment				8,429,300
,	Software 1.1% (0.7% of Tota	I Investmer	nts)		
	BMC Software Finance				
2,500	Inc., 144A	8.125%	7/15/21	CCC+	2,184,375
	Boxer Parent Company				
	Inc./BMC Software,				
1,500	144A	9.000%	10/15/19	CCC+	1,222,500
1,700	Infor Us Inc.	11.500%	7/15/18	В	1,853,000
1,875	Infor Us Inc.	9.375%	4/01/19	В	2,015,625
7,575	Total Software				7,275,500
	N	luveen Investme	nts		
		41			

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

	rincipal ount (000)		Coupon	Maturity	Ratings (3)		Value
		Wireless Telecommuni	cation Services	2.5% (1.6%	6 of Total Inve	stmei	nts)
		FairPoint					
		Communications Inc.,					
\$	750	144A	8.750%	8/15/19	В	\$	766,875
	8,250	Sprint Corporation	7.875%	9/15/23	BB		8,363,438
	3,750	Sprint Corporation	7.125%	6/15/24	BB		3,646,875
	3,750	T-Mobile USA Inc.	6.250%	4/01/21	BB		3,871,874
		Total Wireless Telecommunication					
	16,500	Services					16,649,062
	10,500	Total Corporate					10,049,002
		Bonds (cost					
\$ 1	124,470	\$123,774,468)					123,856,159
	rincipal	¢.=0,,.00)			Ratings		,,
	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
	. ,	ASSET-BACKED SECU)	
		Bluemountain					
		Collateralized Loan					
		Obligation, Series					
\$	1,200	2012 2A E14	5.329%	11/20/24	BB	\$	1,117,411
		BlueMountain					
		Collateralized Loan					
	0 500	Obligations Limited	E 7040/	7/00/00	חח		0.070.400
	2,500	2012-1A, 144A Carlyle Global Market	5.734%	7/20/23	BB		2,372,493
		Strategies					
		Collateralized Loan					
		Obligations, Series					
	500	2013-2A E	5.234%	4/18/25	BB		456,009
		Carlyle Global Market		-			-,
		Strategies,					
		Collateralized Loan					
		Obligations, Series					
	1,750	2013-3A, 144A	4.834%	7/15/25	BB		1,557,836
		Finn Square					
		Collateralized Loan					
	1 000	Obligations Limited,		10/04/00			001 001
	1,000	Series 2012-1A, 144A	5.281%	12/24/23	BB		921,304
		Flatiron Collateralized					
		Loan Obligation Limited, Series					
	1,500	2011-1A	4.634%	1/15/23	BB		1,345,008
	500	ING Investment	5.234%	4/15/24	BB		447,513
	000	Management,	0.20770	1/10/27	60		117,010
		Collateralized Loan					

	Obligation, 2013-1A D, 144A				
	LCM Limited Partnership, Collateralized Loan Obligation 2012A,				
2,700	144A LCM Limited	5.984%	10/19/22	BB	2,587,035
6,000	Partnership, Collateralized Loan Obligation, 2015A	5.227%	2/25/17	BB	5,375,118
	LCM Limited Partnership, Collateralized Loan Obligation, Series				- , ,
3,000	10AR, 144A LCM Limited	5.734%	4/15/22	BB	2,887,323
	Partnership, Collateralized Loan				
1,500	Obligation, Series 11A Madison Park	5.384%	4/19/22	BB	1,407,026
1,500	Funding Limited, Series 2012-10A	5.582%	4/22/22	BB	1,403,924
1,500	Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A, 144A	5.484%	1/20/25	BB	1,469,195
1,500	North End CLO Limited, Loan Pool,	5.404 /6	1/20/25	00	1,409,195
500	144A	4.833%	7/17/25	BB	434,658
750	Northwoods Capital Corporation, Collateralized Loan Obilgations 2012-9A	5.334%	1/18/24	BB	675,464
	Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series				
3,000	2012-6A	5.724%	5/15/23	BB	2,845,206
800	Oak Hill Credit Partners Series 2013-9A	5.234%	10/20/25	BB	725,412
3,360	Oak Hill Credit Partners, Series 2012-7A Page Paint	5.229%	11/20/23	BB	3,087,981
	Race Point Collateralized Loan Obligation Series				
3,000 1,000	2012-7A, 144A	5.225% 6.231%	11/08/24 12/15/22	BB BB	2,757,488 1,001,058
1,000		0.20170	12,10,22		1,001,000

	- 3 3				
	Race Point				
	Collateralized Loan				
	Obligation Limited				
	2011-5AR, 144A				
	Race Point				
	Collateralized Loan				
	Obligations, Series				
0.000		E 7070/	5/24/23	חח	200 000
3,000	2012-6A, 144A	5.727%	5/24/23	BB	2,960,996
	Total Asset-Backed				
ф <u>40</u> 500	Securities (cost				07.005.450
\$ 40,560	\$37,302,983)				37,835,458
Shares	Description (1), (9)				Value
	INVESTMENT COMPAN	IES 1.6% (1.0	0% of Total In	nvestment	S)
	Eaton Vance				
	Floating-Rate Income				
353,668	Trust Fund				4,894,765
	Eaton Vance Senior				
968,586	Income Trust				6,053,663
	Total Investment Compar				10,948,428
	Total Long-Term Invest	ments (cost \$1	,044,247,604)	1,026,656,643
Principal					
Amount (000)	Description (1)	Coupon	Maturity		Value
	SHORT-TERM INVESTM	IENTS 6.5% (4.1% of Tota	al Investme	ents)
\$ 43,760	Repurchase	0.000%			\$ 43,759,690
	Agreement with Fixed				
	Income Clearing				
	Corporation, dated				
	1/30/15,				
	repurchase price				
	\$43,759,690,				
	collateralized by				
	\$9,005,000 U.S.				
	Treasury Notes,				
	1.250%, due 4/30/19,				
	value \$9,072,538,				
			0/00/15		
	\$35,605,000 U.S.		2/02/15		
	Treasury Notes,				
	0.750%, due 3/31/18,				
	value \$35,563,769				
	Total Short-Term Invest				43,759,690
	Total Investments (cost		4) 160.1%		1,070,416,333
	Borrowings (40.4)% (1				(270,300,000)
	Variable Rate Term Pref	erred Shares,	at Liquidatio	n Value	
	(20.8)% (12)				(139,000,000)
	Other Assets Less Liab	ilities 1.1%			7,666,393
	Net Assets Applicable to	o Common Sha	ares 100%		\$ 668,782,726
		Nuveen Inves	stments		
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For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

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

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

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

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.

(5) Non-income producing; issuer has not declared a dividend within the past twelve months.

(6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

(7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

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

(9) A copy of the most recent financial statements for these investment companies can be obtained directly from the Securities and Exchange Commission on its website at http://www.sec.gov.

(10) Borrowings as a percentage of Total Investments is 25.3%.

(11) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.

(12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.0%.

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

See accompanying notes to financial statements.

Nuveen Investments 43

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Nuveen Floating Rate Income Opportunity Fund

Portfolio of Investments January 31, 2015 (Unaudited)

P	rincipal			Maturity	Ratings	
Amo	ount (000)	• • • •	Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTM				
		VARIABLE RATE SENIO	OR LOAN INTER	ESTS 126.0°	% (79.1% of 1	otal Investments)
		(4)	4 40/ (0 3 0/ . (T			
		Aerospace & Defense	1.1% (0.7% of T	otal Investme	nts)	
ተ	0.050	B/E Aerospace, Inc.,	4.0000/	10/10/01	חח.	
\$	3,250	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 3,258,369
	1,960	Sequa Corporation, Term Loan B	5.250%	6/19/17	В	1,888,950
	1,900	Total Aerospace &	5.250%	0/19/17	D	1,000,900
	5,210	Defense				5,147,319
	5,210	Airlines 3.4% (2.2% o	f Total Investmer	nte)		5,147,519
		American Airlines, Inc.,	i i otai iiivestiiiei	113/		
	2,000	Term Loan B, First Lien	4.250%	10/08/21	BB	2,007,084
	2,000	American Airlines, Inc.,	4.20070	10/00/21	66	2,007,004
	2,455	Term Loan	3.750%	6/27/19	BB	2,442,526
	2,100	Delta Air Lines, Inc.,	0.70070	0/21/10		2,112,020
	5,870	Term Loan B1	3.250%	10/18/18	BBB	5,817,871
	0,010	Delta Air Lines, Inc.,	01_0070			e,e,e
	2,940	Term Loan B2	2.417%	4/18/16	BBB	2,927,872
	,	US Airways, Inc., Term)-)-
	2,970	Loan B1	3.500%	5/23/19	BB	2,940,671
	16,235	Total Airlines				16,136,024
		Automobiles 3.6% (2.	3% of Total Inves	stments)		
		Chrysler Group LLC,				
	9,925	Tranche B, Term Loan	3.250%	12/31/18	BB+	9,881,578
		Formula One Group,				
	5,568	Term Loan, First Lien	4.750%	7/30/21	В	5,402,528
		Formula One Group,				
	1,500	Term Loan, Second Lien	7.750%	7/29/22	CCC+	1,460,625
	16,993	Total Automobiles				16,744,731
		Building Products 0.7	'% (0.4% of Total	Investments		
	1 005	Gates Global LLC, Term	4.0500	7/00/04		
	1,995	Loan	4.250%	7/03/21	B+	1,954,031
	1 1 7 0	Quikrete Holdings, Inc.,	4.0000/	0/00/00	D	
	1,170	Term Loan, First Lien	4.000%	9/28/20	B+	1,157,230
	3,165	Total Building Products	10 60/ of Tatal In	vootmente)		3,111,261
		Capital Markets 1.0%	(0.0% of 10tal In	vesiments)		
	0 000	Citco III Limited, Term Loan B	4.250%	6/29/18	N/R	0 01/ 516
	2,823		4.200%	0/29/10		2,814,516
	1,975	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,972,531
	4,798	Total Capital Markets	4.200 /0	1/22/20	IN/I1	4,787,047
	4,130	i olai Oapilai Markels				4,101,041

	Chemicals 2.1% (1.4% of To	otal Investm	ents)		
0.450	Ineos US Finance LLC,	0.7500/	E /0 4 /4 0		0.000.001
2,452	Cash Dollar, Term Loan	3.750%	5/04/18	BB	2,390,891
	Mineral Technologies,				
	Inc., Term Loan B, First				
5,639	Lien	4.000%	5/07/21	BB	5,604,731
4 470	PQ Corporation, Term	4.00004	0.07.47	5	
1,470	Loan B	4.000%	8/07/17	B+	1,449,420
	W.R Grace & Co.,				
4.00	Delayed Draw, Term	0.0000/			400.000
163	Loan	3.000%	2/03/21	BBB	163,030
45.4	W.R Grace & Co., Exit	0.0000/	0/00/01		450.000
454	Term Loan	3.000%	2/03/21	BBB	453,060
10,178	Total Chemicals		(1 00/ - { T- +-		10,061,132
	Commercial Services & Supp	lies 2.9%	(1.8% 01 1018	ai investments)	
	ADS Waste Holdings,				
070	Inc., Initial Term Loan,	0.7500/	10/00/10	D	040 700
972	Tranche B2	3.750%	10/09/19	B+	946,768
	Education Management				
001	LLC, Tranche A, Term		7/00/00		045.070
261	Loan Education Management	5.500%	7/02/20	N/R	245,976
	LLC, Tranche B, Term				
435	Leo, manche B, renn Loan	8.500%	7/02/20	N/R	359,258
400	HMH Holdings, Inc.,	0.300 /8	1/02/20	11/11	559,250
973	Term Loan, First Lien	4.250%	5/22/18	B1	968,853
575	iQor US, Inc., Term	4.20078	5/22/10		500,055
3,373	Loan, First Lien	6.000%	4/01/21	В	3,162,420
0,070	iQor US, Inc., Term	0.00070	1/01/21	U	0,102,120
1,000	Loan, Second Lien	9.750%	4/01/22	CCC+	922,500
1,000	Millennium Laboratories,	011 00 /0	1,01,22	0001	022,000
	Inc., Tranche B, Term				
6,965	Loan	5.250%	4/16/21	B+	6,950,492
-,	Total Commercial				-,,
13,979	Services & Supplies				13,556,267
- ,	Communications Equipment	1.2% (0.89	% of Total Inv	vestments)	- , , -
	Avaya, Inc., Term Loan			,	
4,444	B3	4.668%	10/26/17	B1	4,257,607
	Avaya, Inc., Term Loan				
1,608	B6	6.500%	3/31/18	B1	1,574,679
	Total Communications				
6,052	Equipment				5,832,286
	ſ	Nuveen Investme	ents		
		44			

	incipal ount (000)	• • •	Coupon (4)	Maturity (2)	Ratings (3)	Value
\$	10 000	Computers & Peripherals	2.7% (1.7% of 4.500%	4/29/20	stments) BBB	¢10 060 570
Φ	12,838	Dell, Inc., Term Loan B Containers & Packaging	4.500% 0.5% (0.4% of			\$12,862,572
		BWAY Holding	0.5 /8 (0.4 /8 01		ments)	
		Company, Term Loan B,				
	2,554	First Lien	5.500%	8/14/20	B2	2,554,898
		Diversified Consumer Ser	vices 6.7% (4.	2% of Total	Investments)	
		Cengage Learning				
	4.040	Acquisitions, Inc., Exit	7 0000/	0/01/00	D	4 700 040
	4,810	Term Loan	7.000%	3/31/20	B+	4,786,842
		Harland Clarke Holdings Corporation, Term Loan				
	2,391	B3	7.000%	5/22/18	B+	2,409,779
	2,001	Harland Clarke Holdings	1000,0	0, 22, 10	2.	_,,
		Corporation, Term Loan				
	1,463	B4	6.000%	8/04/19	B+	1,463,186
		Hilton Hotels				
		Corporation, Term Loan				
	11,202	B2	3.500%	10/25/20	BB+	11,087,917
	1,930	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	В	1,819,412
	1,930	New Albertson's, Inc.,	5.000 %	0/15/16	D	1,019,412
	2,647	Term Loan	4.750%	6/24/21	Ba3	2,618,754
	, -	ServiceMaster				,, -
	7,339	Company, Term Loan	4.250%	7/01/21	B+	7,238,576
		Total Diversified				
	31,782	Consumer Services		~ / -		31,424,466
		Diversified Financial Serv	ices 1.5% (0.9	% of I otal I	nvestments)	
		Home Loan Servicing Solutions, Ltd., Term				
	2,463	Loan B	4.500%	6/26/20	B+	2,312,411
	_, 100	Ocwen Financial		5, 25, 25	2.	_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
		Corporation, Term Loan				
	188	В	5.000%	2/15/18	B+	176,564
	2,931	RCS Capital, Term Loan	6.500%	4/29/19	В	2,821,176
	1 500	TransFirst, Inc., Term			P	
	1,500	Loan, First Lien	5.500%	11/12/21	В	1,500,470
	7,082	Total Diversified Financial Services				6,810,621
	1,002	Diversified Telecommunic	ation Services	6.6% (4.2%	% of Total Inv	
		Greeneden U.S.				
		Holdings II LLC, Term				
	1,078	Loan B	4.000%	2/08/20	В	1,058,741
		Intelsat Jackson				
		Holdings, S.A., Tranche				
	959	B2, Term Loan	3.750%	6/30/19	BB	949,735
	4 000	Level 3 Financing, Inc.,	1 5000/	1/21/00	DD	1 010 000
	4,000	Term Loan B, First Lien	4.500%	1/31/22	BB	4,010,832

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

Second Lien				
Rite Aid Corporation,				
Tranche 2, Term Loan,				
Second Lien	4.875%	6/21/21	B+	1,177,938
Supervalu, Inc., New				
Term Loan	4.500%	3/21/19	BB	2,635,056
Total Food & Staples				
Retailing				31,504,176
	Nuveen Investm	ients		
	45			
	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien Supervalu, Inc., New Term Loan Total Food & Staples	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien4.875%Supervalu, Inc., New Term Loan4.500%Total Food & Staples RetailingNuveen Investment Nuveen Investment	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien4.875%6/21/21Supervalu, Inc., New Term Loan4.500%3/21/19Total Food & Staples Retailing	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien4.875%6/21/21B+Supervalu, Inc., New Term Loan4.500%3/21/19BBTotal Food & Staples RetailingNuveen InvestmentsA

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

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Food Products 7.4% (4.			(0)	
	H.J Heinz Company,				
\$ 6,884	Term Loan B2	3.500%	6/05/20	BB+	\$ 6,882,150
	Hearthside Group				
	Holdings, Term Loan,				
1,493	First Lien	4.500%	6/02/21	B1	1,488,769
	Jacobs Douwe Egberts,				
6,000	Term Loan B	3.500%	7/23/21	BB	5,937,498
1 005	Pinnacle Foods Finance	0.0000/	4/00/00		1 000 000
1,925	LLC, Term Loan G	3.000%	4/29/20	BB+	1,882,338
14,161	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	14,134,067
14,101	Wilton Products, Inc.,	4.300 %	5/51/19	DZ	14,134,007
4,375	Tranche B, Term Loan	7.500%	8/30/18	В	4,123,650
34,838	Total Food Products	7.00070	0,00,10	U	34,448,472
• .,•••	Health Care Equipment &	Supplies 3.19	% (1.9% of To	otal Investme	
	Ardent Medical	••	·		,
	Services, Inc., Term				
714	Loan, Second Lien	11.000%	1/02/19	CCC+	715,625
	CareCore National LLC,			_	
1,496	Term Loan	5.500%	3/05/21	В	1,494,361
0.045	ConvaTec, Inc., Dollar	4.0000/	10/00/10		0.014.740
2,015	Term Loan	4.000%	12/22/16	Ba3	2,014,740
2,235	Kinetic Concepts, Inc., Term Loan D1	4.000%	5/04/18	BB	2,214,579
2,200	Onex Carestream	4.000 /8	5/04/10	00	2,214,373
	Finance LP, Term Loan,				
4,486	First Lien	5.000%	6/07/19	B+	4,486,077
.,	Onex Carestream				.,,
	Finance LP, Term Loan,				
2,553	Second Lien	9.500%	12/07/19	В	2,538,826
	United Surgical Partners				
	International, Inc.,			_	
978	Incremental Term Loan	4.750%	4/03/19	B1	977,180
4 4 4 7 7	Total Health Care				14 441 000
14,477	Equipment & Supplies Health Care Providers & S	Sarviana 1 8%	(2.0% of Tot	al Investmen	14,441,388
	BioScrip, Inc., Delayed	JEI VILES 4.0%			13/
470	Draw, Term Loan	6.500%	7/31/20	B1	469,487
170	BioScrip, Inc., Initial	0.00070	1/01/20		100,407
783	Term Loan B	6.500%	7/31/20	B1	782,478
	Community Health				,
	Systems, Inc., Term				
3,960	Loan D	4.250%	1/27/21	BB	3,963,093
7,685		6.750%	5/04/18	В	7,735,779

	Drumm Investors LLC, Term Loan				
867	Genesis Healthcare LLC, Term Loan	10.000%	12/04/17	В	910,477
1,470	Heartland Dental Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	1,455,340
1,500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/21/19	CCC+	1,489,688
1,303	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	1,257,044
1,619	National Mentor Holdings, Inc., Term Loan B	4.250%	1/31/21	B+	1,598,454
2,471	One Call Care Management, Inc., Term Loan B	5.000%	11/27/20	B1	2,447,320
604	Skilled Healthcare Group Inc., Term Loan	7.000%	4/09/16	В	604,635
22,732	Total Health Care Providers & Services Health Care Technology	0.7% (0.4% of	Total Invest	mente)	22,713,795
3,134	Catalent Pharma Solutions, Inc., Term Loan	4.250%	5/20/21	BB	3,129,550
	Hotels, Restaurants & Lei Burger King	sure 5.8% (3.	6% of Total I	nvestments)	
8,444	Corporation, Term Loan B, First Lien	4.500%	12/12/21	B+	8,463,580
2,492	CCM Merger, Inc., Term Loan B	4.500%	8/08/21	B+	0.400.000
0.004	CityCenter Holdings		0/00/21	D+	2,486,860
3,864	LLC, Term Loan	4.250%	10/16/20	BB	2,486,860
3,864 400	LLC, Term Loan Extended Stay America, Inc., Term Loan	4.250% 5.000%			
·	LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan		10/16/20	BB	3,848,918
400	LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial	5.000%	10/16/20 6/24/19	BB B+	3,848,918 402,000
400 2,229 1,960	LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan	5.000% 5.500% 3.500%	10/16/20 6/24/19 12/09/20 12/20/19	BB B+ B+ BB	3,848,918 402,000 2,228,744 1,932,560
400 2,229	LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan B2 Scientific Games Corporation, Term Loan	5.000% 5.500%	10/16/20 6/24/19 12/09/20	BB B+ B+	3,848,918 402,000 2,228,744
400 2,229 1,960 2,000	LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan B2 Scientific Games	5.000% 5.500% 3.500% 6.000%	10/16/20 6/24/19 12/09/20 12/20/19 10/01/21	BB B+ BB BB	3,848,918 402,000 2,228,744 1,932,560 1,978,750

	Household Durables 0.	3% (0.2% of Tot	al Investmer	nts)	
	Serta Simmons Holdings LLC, Term				
916	Loan	4.250%	10/01/19	B+	908,848
	Tempur-Pedic International, Inc., New				
653	Term Loan B	3.500%	3/18/20	BB+	645,252
	Total Household				
1,569	Durables				1,554,100
	Industrial Conglomerates	s 0.2% (0.1% o	f Total Inves	stments)	
	Brand Energy & Infrastructure Services,	·			
898	Inc., Initial Term Loan	4.750%	11/26/20	B1	849,446
		Nuveen Investme 46	ents		

rincipal ount (000)	Description (1) C	oupon (4)	Maturity (2)	Ratings (3)	Value
	Insurance 2.4% (1.5% of To	otal Investme			
	Alliant Holdings I LLC,				
	Delayed Draw, Term				
\$ 191	Loan, WI/DD	TBD	TBD	B+	\$ 190,772
	Alliant Holdings I LLC,				
	Incremental Term Loan,				
809	WI/DD	TBD	TBD	B+	807,978
	Alliant Holdings I LLC,				
4 400	Initial Term Loan B,	4.0500/	10/00/10	-	
1,469	First Lien	4.250%	12/20/19	B+	1,448,718
	Hub International				
4 4 4 0	Holdings, Inc., Initial	4.0500/	10/00/00	D1	4 001 000
4,448	Term Loan	4.250%	10/02/20	B1	4,321,986
	USI Holdings				
4,668	Corporation, Initial Term Loan	4.250%	12/27/19	B1	4,603,615
4,000	Total Insurance	4.250 %	12/27/19	ы	11,373,069
11,505		1% (0.7% of	Total Investr	ments)	11,070,003
	Travelport LLC, Term		i otar mvesti	nems)	
5,000	Loan B, First Lien	6.000%	9/02/21	B2	5,013,750
0,000	Internet Software & Services		% of Total Inv		0,010,700
	Sabre Inc., Term Loan			ootmonto,	
741	B2	4.500%	2/19/19	Ba3	734,885
	Sabre Inc., Term Loan				,
290	С	4.000%	2/19/18	Ba3	285,722
3,430	Sabre Inc., Term Loan	4.000%	2/18/19	Ba3	3,384,981
	Tibco Software, Inc.,				
5,833	Term Loan B	6.500%	11/25/20	B1	5,716,667
	Total Internet Software				
10,294	& Services				10,122,255
	IT Services 1.2% (0.7% of T	otal Investn	nents)		
	EIG Investors Corp.,			_	
5,139	Term Loan	5.000%	11/09/19	В	5,139,375
0.47	VFH Parent LLC, New				0.45 70.4
247	Term Loan	5.750%	11/08/19	N/R	245,724
100	Zayo Group LLC, Term	4.0000/	7/00/10	D1	407.000
129	Loan B	4.000%	7/02/19	B1	127,836
5,515	Total IT Services	to 2.00/ /4	20/ of Total	nucotracata)	5,512,935
	Leisure Equipment & Produce 24 Hour Fitness	2.0% (1	.5% 01 10(811	investments)	
	Worldwide, Inc., Term				
2,270	Loan B	4.750%	5/28/21	Ba3	2,203,597
2,210	Bombardier	т .75070	5/20/21	Dag	2,200,037
	Recreational Products,				
4,030	Inc., Term Loan	4.000%	1/30/19	BB+	3,947,719
1,000	Equinox Holdings, Inc.,	1.00070	1/00/10		0,017,710
	New Initial Term Loan,				
2,162	First Lien	5.000%	1/31/20	B1	2,148,061
_, • • -					_, ,

	Four Seasons Holdings,				
1,000	Inc., Term Loan, Second Lien	6.250%	12/27/20	В	1,001,250
1,000	Total Leisure	0.230 /6	12/21/20	D	1,001,230
9,462	Equipment & Products				9,300,627
0,102	Machinery 1.1% (0.7% of	Total Investm	ents)		0,000,027
	Doosan Infracore				
	International, Inc., Term				
3,978	Loan	4.500%	5/27/21	BB	3,978,333
	Rexnord LLC, Term				
998	Loan B	4.000%	8/21/20	BB	982,001
4,976	Total Machinery		4->		4,960,334
1 405	Media 19.5% (12.2% of To		-	D1	1 400 041
1,425	Acosta, Inc., Term Loan Advantage Sales &	5.000%	9/26/21	B1	1,430,241
	Marketing, Inc.,				
	Delayed Draw, Term				
71	Loan	4.250%	7/23/21	B1	70,139
	Advantage Sales &				,
	Marketing, Inc., Term				
2,124	Loan, First Lien	4.250%	7/25/21	B1	2,104,180
	Advantage Sales &				
4 450	Marketing, Inc., Term	7 5000/	7/05/00		4 404 005
1,450	Loan, Second Lien	7.500%	7/25/22	CCC+	1,424,625
	Affinion Group Holdings, Inc., Initial				
	Term Loan, Second				
2,221	Lien	8.500%	10/31/18	B3	1,924,338
_,	Affinion Group	0.00070			.,•,••••
	Holdings, Inc., Term				
1,330	Loan, First Lien	6.750%	4/30/18	B1	1,246,689
	Catalina Marketing				
	Corporation, Term			_	
3,483	Loan, First Lien	4.500%	4/09/21	B+	3,327,964
	Catalina Marketing				
1,500	Corporation, Term Loan, Second Lien	7.750%	4/11/22	CCC+	1,360,000
1,000	Clear Channel	1.10078	- /11/ <i>2</i> 2	000+	1,000,000
	Communications, Inc.,				
2,478	Tranche D, Term Loan	6.921%	1/30/19	CCC+	2,315,960
	Clear Channel				
	Communications,				
1,646	Inc.,Term Loan E	7.671%	7/30/19	CCC+	1,560,240
	Cumulus Media, Inc.,			-	0 700 // -
9,966	Term Loan B	4.250%	12/23/20	B+	9,760,415
	Emerald Expositions				
2,620	Holdings, Inc., Term Loan, First Lien	4.750%	6/17/20	BB	2,593,971
2,020	EMI Music Publishing	4 .730/0	0/17/20		2,000,071
201	LLC, Term Loan B	3.750%	6/29/18	BB	198,939
594		3.750%	6/13/21	BB	586,856
			······································	-	,

	Gray Television, Inc., Initial Term Loan				
1,990	IMG Worldwide, Inc., First Lien	5.250%	5/06/21	B1	1,949,579
3,234	Interactive Data Corporation, Term Loan B	4.750%	5/02/21	B+	3,228,699
	McGraw-Hill Education Holdings LLC,				
2,522	Refinancing Term Loan McGraw-Hill Education	5.750%	3/22/19	B+	2,525,151
2,475	Holdings LLC, Term Loan B	6.250%	12/18/19	BB	2,477,062
	Mediacom Broadband LLC, Tranche G, Term	4 0000/	4/00/00		4 005 450
1,955	Loan Numericable Group	4.000%	1/20/20	BB	1,935,450
3,753	S.A., Term Loan B1	4.500%	5/21/20	Ba3	3,737,329
3,247	Numericable Group S.A., Term Loan B2	4.500%	5/21/20	Ba3	3,233,299
3,376	Radio One, Inc., Term Loan B, First Lien	7.500%	3/31/16	B+	3,397,545
1,615	Springer Science & Business Media, Inc., Term Loan B3	4.750% Nuveen Investme 47	8/14/20 nts	В	1,602,717

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

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Media (continued)	• • • •		• •	
\$ 25,569	Tribune Company, Term Loan B	4.000%	12/27/20	BB+	\$25,265,576
	Univision Communications, Inc., Replacement Term			_	
8,450	Loan, First Lien Weather Channel	4.000%	3/01/20	B+	8,334,826
1,520	Corporation, Term Loan, Second Lien WMG Acquisition	7.000%	6/26/20	B3	1,422,265
1,481	Corporation, Tranche B, Refinancing Term Loan	3.750%	7/01/20	B+	1,434,035
554	Yell Group PLC, Term Loan A2	5.247%	3/01/19	CCC+	840,871
44	Yell Group PLC, Term Loan A2, (7)	1.500%	3/03/19	CCC+	
1,286	Yell Group PLC, Term Loan B2, Payment in Kind, (7)	0.000%	3/03/24	CCC	
94,180	Total Media Multiline Retail 0.7% (0.	4% of Total Inv	estments)		91,288,961
384	Hudson's Bay Company, Term Loan B, First Lien J.C. Penney Corporation, Inc., Term	4.750%	11/04/20	BB	385,820
2,861 3,245	Loan Total Multiline Retail	5.000%	6/20/19	В	2,783,151 3,168,971
0,210	Oil, Gas & Consumable F Western Refining, Inc.,	uels 2.5% (1.6	6% of Total I	nvestments)	0,100,011
847	Term Loan B Citgo Petroleum	4.250%	11/12/20	BB	819,686
588	Corporation, Term Loan B	4.500%	7/29/21	B+	565,280
2,330	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B2	2,147,263
3,980	Energy and Exploration Partners, Term Loan	7.750%	1/22/19	N/R	2,912,242
173	EP Energy LLC, Term Loan B3, Second Lien	3.500%	5/24/18	Ba3	162,067
3,185	Fieldwood Energy LLC, Term Loan, Second Lien	8.375%	9/30/20	B2	1,952,326
2,941	Seadrill Partners LLC, Initial Term Loan	4.000%	2/21/21	BB	2,340,913
200		5.250%	8/04/21	B1	191,978

	Southcross Energy				
	Partners L.P., Opco				
	Term Loan				
	Southcross Holdings				
	Borrower L.P., Holdco				
910	Term Loan	6.000%	8/04/21	B2	834,981
0.0	Total Oil, Gas &		0,0.,		
15,154	Consumable Fuels				11,926,736
10,104		.7% of Total I	nvoetmonte)		11,020,700
	Generic Drug Holdings,		ivestinents)		
1,182	Inc., Term Loan B	5.000%	8/16/20	B1	1,178,306
1,102	Graceway	5.000 %	0/10/20	ы	1,170,300
	•				
	Pharmaceuticals LLC,				
0.405	Second Lien Term Loan,	0.0000/	E /00 /4 0		
3,125	(8)	0.000%	5/03/13	N/R	19,531
	Graceway				
	Pharmaceuticals LLC,	0.0000			
62	Term Loan, (8)	0.000%	5/03/12	N/R	62,632
5,459	Grifols, Inc., Term Loan	3.171%	2/27/21	Ba1	5,402,923
	Par Pharmaceutical				
	Companies, Inc., Term				
2,231	Loan B2	4.000%	9/30/19	B1	2,192,994
	Patheon, Inc., Term			_	
2,985	Loan B	4.250%	3/11/21	В	2,914,852
	Pharmaceutical Product				
	Development, Inc., Term				
2,353	Loan B, First Lien	4.000%	12/01/18	Ba2	2,345,479
	Pharmaceutical				
	Research Associates,				
3,891	Inc., Term Loan	4.500%	9/23/20	B1	3,861,550
	Quintiles Transnational				
2,818	Corp., Term Loan B3	3.750%	6/08/18	BB+	2,789,601
	Salix Pharmaceuticals,			_	
987	LTD., Term Loan	4.250%	1/02/20	Ba1	984,134
	Therakos, Inc., Term			_	
1,931	Loan, First Lien	7.000%	12/27/17	В	1,924,190
	Valeant				
	Pharmaceuticals				
	International, Inc., Term			_	
1,418	Loan E	3.500%	8/05/20	Ba1	1,410,871
	Valeant				
	Pharmaceuticals				
	International, Inc.,				
_	Tranche B, Term Loan			_ .	
2,680	D2	3.500%	2/13/19	Ba1	2,665,559
31,122	Total Pharmaceuticals				27,752,622
		0% (0.0% of T	otal Investme	ents)	
	Ceridian Corporation,				
156	Term Loan B2	4.500%	9/15/20	Ba3	154,094
	Real Estate Investment Tru		5% of Total Ir		
3,930		3.750%	3/05/20	BB	3,878,224

	Realogy Corporation, Initial Term Loan B				
	Starwood Property				
4,431	Trust, Inc., Term Loan B	3.500%	4/17/20	BB	4,346,193
	Walter Investment Management Corporation, Tranche B,				
3,976	Term Loan, First Lien	4.750%	12/18/20	B+	3,492,186
10.007	Total Real Estate				11 710 000
12,337					11,716,603
	Real Estate Management	& Developmen	t 1.8% (1.1	% of Total	Investments)
	Capital Automotive LP,				
2,482	Term Loan, Second Lien	6.000%	4/30/20	B1	2,485,030
	Capital Automotive LP,			_	
5,906	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	5,886,676
8,388	Total Real Estate Management & Development				8,371,706
-	·	Nuveen Investme	ents		
		48			

rincipal ount (000)	• • • •	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Semiconductors & Semic	conductor Equi	pment 3.49	% (2.1% of Tot	al Investments)
\$ 6,965	Avago Technologies, Term Loan B	3.750%	5/06/21	BBB	\$ 6,961,267
	Freescale Semiconductor, Inc.,				
4,928	Term Loan, Tranche B4 Freescale	4.250%	2/28/20	B1	4,859,969
1,975	Semiconductor, Inc., Term Loan, Tranche B5	5.000%	1/15/21	B1	1,981,377
1,947	NXP Semiconductor LLC, Term Loan D	3.250%	1/11/20	BBB	1,927,711
	Total Semiconductors & Semiconductor	0.20070			
15,815	Equipment Software 10.4% (6.6% c	of Total Investm	ents)		15,730,324
	Ascend Learning LLC,				
2,000	Term Loan, Second Lien	9.500%	11/30/20	CCC+	1,980,000
4,236	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	4,220,818
5,254	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	B1	5,099,391
	Compuware Corporation, Tranche B2, Term Loan, First				
5,000	Lien, DD1 Datatel Parent Corp,	6.250%	12/15/21	В	4,745,835
1,632	Term Loan B1 Deltek, Inc., Term	4.000%	7/19/18	BB	1,617,303
1,000	Loan, Second Lien	10.000%	10/10/19	CCC+	1,009,375
2,921	Emdeon Business Services LLC, Term Loan B2	3.750%	11/02/18	Ba3	2,879,392
1,906	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	1,907,101
	Infor Global Solutions Intermediate Holdings,				
9,918	Ltd., Term Loan B5 Micro Focus	3.750%	6/03/20	Ba3	9,695,496
1,400	International PLC, Term Loan B	5.250%	11/19/21	BB	1,361,063
	Micro Focus International PLC,				
2,100	Term Loan C Misys PLC, Term Loan	4.500%	11/20/19	BB	2,027,550
4,643 2,179	B, First Lien SunGard Data Systems, Inc., Term	5.000% 4.000%	12/12/18 3/08/20	B+ BB	4,655,383 2,166,413

	Loan E				
	TransFirst, Inc., Term				
1,000	Loan, Second Lien	9.000%	11/07/22	CCC+	988,750
	Zebra Technologies				
4 400	Corporation, Term	4 7500/	10/07/01		4 500 001
4,488	Loan B, First Lien	4.750%	10/27/21	BB+	4,520,261
49,677	Total Software Specialty Retail 0.6% (0	.4% of Total In	veetmente)		48,874,131
	Jo-Ann Stores, Inc.,	.4 /8 OF TO(a) III	vestinents)		
2,016	Term Loan, First Lien	4.000%	3/16/18	B+	1,960,892
2,010	Pilot Travel Centers	1.00070	0,10,10	21	1,000,002
	LLC, Term Loan B,				
998	First Lien	4.250%	9/30/21	BB	1,001,241
3,014	Total Specialty Retail				2,962,133
	Textiles, Apparel & Luxu	ry Goods 0.5	% (0.3% of T	otal Investm	nents)
	Polymer Group, Inc.,			_	
2,483	Initial Term Loan	5.250%	12/19/19	B2	2,467,263
	Trading Companies & Dis	stributors 1.3	% (0.8% of T	otal Investr	nents)
4 050	HD Supply, Inc., Term	4.0000/	0/00/10	P	4 001 411
4,659	Loan Neff Rental/Neff	4.000%	6/28/18	B+	4,621,411
	Finance Closing Date				
1,250	Loan, Second Lien	7.250%	6/09/21	В	1,219,888
1,200	Total Trading	7.20070	0,00/21	D	1,210,000
	Companies &				
5,909	Distributors				5,841,299
	Transportation Infrastruc	ture 0.2% (0.	1% of Total	nvestments)
	Ceva Group PLC,				
46	Canadian Term Loan	6.500%	3/19/21	B2	42,789
	Ceva Group PLC,	. =		5.0	
269	Dutch B.V., Term Loan	6.500%	3/19/21	B2	248,178
	Ceva Group PLC, Synthetic Letter of				
257	Credit Term Loan	6.345%	3/19/21	B2	237,120
251	Ceva Group PLC, US	0.04076	5/15/21	DZ	207,120
372	Term Loan	6.500%	3/19/21	B2	342,315
	Total Transportation				- , - . -
944	Infrastructure				870,402
	Wireless Telecommunica	tion Services	1.9% (1.2%	of Total Inv	estments)
	Asurion LLC, Term				
4,369	Loan B1	5.000%	5/24/19	Ba3	4,350,236
	Fairpoint				
0.400	Communications, Inc.,	7 5000/	0/11/10	P	0 101 101
3,193	Term Loan B	7.500%	2/11/19	В	3,194,124
	UPC Broadband Holding BV, Term Loan				
1,500	AH	3.250%	6/30/21	BB	1,470,312
1,500	Total Wireless	0.20070	0/00/21		1,470,012
	Telecommunication				
9,062	Services				9,014,672
\$ 607,105					590,655,836

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

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

Shares	Description (1)				Value
	Media 2.0% (1.3% of T	otal Investments	s)		
	Cumulus Media, Inc.,				
5,752	(5)				\$ 20,017
	Metro-Goldwyn-Mayer,				
91,108	(5), (6)				6,650,884
44,843	Tribune Company, (5)				2,640,804
36,087	Tribune Company, (7)				
	Tribune Publishing				
11,210	Company				235,410
	Total Media				9,547,115
	Software 0.0% (0.0% c	of Total Investme	ents)		
	Eagle Topco LP, (5),				
496,552	(7)				1
	Total Common Stocks (co	ost \$10,371,671)			12,338,673
				Ratings	
Shares	Description (1)	Coupon		(3)	Value
	\$25 PAR (OR SIMILAR)				,
	Diversified Consumer S	ervices 0.1% (0.0% of Total	Investments)	
	Education				
	Management				
9,855	Corporation, (6)	7.500%		N/R	\$ 96,907
	Education				
	Management				
3,476	Corporation, (6)	7.500%		N/R	227,099
	Total Diversified Consum	er Services			324,006
	Total \$25 Par (or				
	similar) Retail				
	Preferred (cost				004.000
Duin sin sl	\$32,358)			Dations	324,006
Principal		•		Ratings	N/ 1
Amount (000)		Coupon	Maturity	(3)	Value
	CONVERTIBLE BONDS	0.3% (0.2% of			
	Communications Equip	ment 0.3% (0.2	2% of Total In	vestments)	
¢ 550	Nortel Networks Corp.,	1 7500/	4/15/10		\$ 533,500
\$ 550	(8) Nortal Natworks Carp	1.750%	4/15/12	N/R	\$ 533,500
1,000	Nortel Networks Corp.,	2.125%	4/15/14	N/R	965,000
1,000	(8) Total Communications	2.123%	4/13/14	רז /עו	903,000
1,550					1,498,500
1,550	Equipment Total Convertible				1,490,000
	Bonds (cost				
\$ 1,550	\$1,307,500)				1,498,500
Principal	φ1,307,300)			Ratings	1,490,000
Amount (000)	Description (1)	Coupon	Maturity	natings (3)	Value
	CORPORATE BONDS	21.1% (13.3% of	Maturity		value
		-			· ~)
	Commercial Services &	Supplies 0.2%	6 (0.1% of Tot	al Investment	s)

	NES Rental Holdings				
\$ 900	Inc., 144A	7.875%	5/01/18	CCC+	\$ 902,250
	Communications Equipm	ent 1.0% (0.6	6% of Total Ir	nvestments)	
2,000	Avaya Inc., 144A	10.500%	3/01/21	CCC+	1,637,500
	Nortel Networks				
3,000	Limited, (8)	0.000%	7/15/11	N/R	3,135,000
	Total Communications				
5,000	Equipment				4,772,500
	Consumer Finance 0.4%	% (0.3% of Tota	I Investment	ts)	
	First Data Corporation,				
2,000	144A	7.375%	6/15/19	BB	2,097,500
	Containers & Packaging	0.9% (0.6% o			
3,950	Reynolds Group	9.875%	8/15/19	CCC+	4,196,875
	Diversified Telecommuni			% of Total Inv	-
2,900	IntelSat Limited	7.750%	6/01/21	В	2,874,625
3,500	IntelSat Limited	8.125%	6/01/23	В	3,535,000
	Total Diversified				
	Telecommunication				
6,400	Services				6,409,625
	Health Care Equipment &				
3,000	Kinetic Concepts	10.500%	11/01/18	В	3,292,500
2,000	Kinetic Concepts	12.500%	11/01/19	CCC+	2,210,000
	Tenet Healthcare			_	
3,000	Corporation	6.000%	10/01/20	Ba2	3,247,500
	Total Health Care				
8,000	Equipment & Supplies				8,750,000
		Nuveen Investme 50	ents		
		50			

rincipal ount (000)	•	Coupon	Maturity	Ratings (3)	Value
	Health Care Providers & S	ervices 2.2%	(1.4% of To	tal Investment	ts)
\$ 3,000	Community Health Systems, Inc.	5.125%	8/01/21	Ba2	\$ 3,116,250
4,800	Community Health Systems, Inc.	6.875%	2/01/22	B+	5,098,200
900	lasis Healthcare Capital Corporation Truven Health Analtyics	8.375%	5/15/19	CCC+	942,750
1,000	Inc. Total Health Care	10.625%	6/01/20	CCC+	975,000
9,700	Providers & Services Machinery 0.2% (0.1% of	f Total Investm	ents)		10,132,200
1,030	Xerium Technologies	8.875%	6/15/18	В	1,076,350
, -	Media 5.5% (3.4% of Tota				, , ,
1,714	Clear Channel Communications, Inc.	10.000%	1/15/18	CCC	1,491,180
6,412	Clear Channel Communications, Inc.	9.000%	12/15/19	CCC+	6,251,700
10,612	Clear Channel Communications, Inc.	14.000%	2/01/21	CCC	8,701,834
7,000	Clear Channel Communications, Inc. Expo Event Transco	9.000%	3/01/21	CCC+	6,790,000
1,200	Inc., 144A McGraw-Hill Global	9.000%	6/15/21	В	1,236,000
1,000 27,938	Education Holdings Total Media	9.750%	4/01/21	BB	1,107,500 25,578,214
,).9% of Total In	vestments)		, ,
4 050	Valeant Pharmaceuticals	0.7500/			1 000 000
1,250	International, 144A Valeant Pharmaceuticals	6.750%	8/15/18	B1	1,329,688
2,000	International, 144A Valeant	7.000%	10/01/20	B1	2,107,500
1,000	Pharmaceuticals International, 144A	7.250%	7/15/22	B1	1,067,500
2,000	VPII Escrow Corporation, 144A	7.500%	7/15/21	B1	2,190,000
6,250	Total Pharmaceuticals				6,694,688
	Real Estate Investment Tr	•	% of Total In		
1,250	Istar Financial Inc.	4.000%	11/01/17	BB	1,221,875
	Semiconductors & Semico	onductor Equip	oment 1.3%	6 (0.8% of Tota	al Investments)
2,000	Advanced Micro Devices, Inc.	6.750%	3/01/19	В	1,900,000
2,050	Advanced Micro Devices, Inc.	7.750%	8/01/20	В	1,952,625
2,500		7.500%	8/15/22	В	2,359,375

	Advanced Micro				
	Devices, Inc.				
	Total Semiconductors &				
	Semiconductor				
6,550	Equipment				6,212,000
		Total Investme	ents)		
	BMC Software Finance				
1,750	Inc., 144A	8.125%	7/15/21	CCC+	1,529,063
	Boxer Parent Company Inc./BMC Software,				
1,100	144A	9.000%	10/15/19	CCC+	896,500
850	Infor Us Inc.	11.500%	7/15/18	В	926,500
1,875	Infor Us Inc.	9.375%	4/01/19	В	2,015,625
5,575	Total Software				5,367,688
	Specialty Retail 0.1% (0	0.1% of Total Inv	vestments)		
500	99 Cents Only Stores	11.000%	12/15/19	CCC+	526,250
	Wireless Telecommunica	tion Services	3.2% (2.0%	of Total Invest	stments)
	FairPoint				
	Communications Inc.,				
750	144A	8.750%	8/15/19	В	766,875
7,250	Sprint Corporation	7.875%	9/15/23	BB	7,349,688
3,750	Sprint Corporation	7.125%	6/15/24	BB	3,646,875
2,750	T-Mobile USA Inc.	6.250%	4/01/21	BB	2,839,375
175	T-Mobile USA Inc.	6.731%	4/28/22	BB	181,343
175	T-Mobile USA Inc.	6.836%	4/28/23	BB	182,437
	Total Wireless				
	Telecommunication				
14,850	Services				14,966,593
	Total Corporate Bonds				
\$ 99,893	(cost \$99,043,733)				98,904,608
		Nuveen Investm	ents		
		51			

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

rincipal mount				Ratings	
(000)	Description (1)	Coupon	Maturity	(3)	Value
	ASSET-BACKED SECUI Bluemountain	RITIES 5.4% (3	3.4% of Total	Investments)	
\$ 800	Collateralized Loan Obligation, Series 2012 2A E14	5.329%	11/20/24	BB	\$ 744,941
	BlueMountain Collateralized Loan Obligations Limited				
2,500	2012-1A, 144A	5.734%	7/20/23	BB	2,372,493
1,250	Carlyle Global Market Strategies, Collateralized Loan Obligations, Series 2013-3A, 144A	4.834%	7/15/25	BB	1,112,740
	Flatiron Collateralized Loan Obligation Limited, Series				
1,500	2011-1A	4.634%	1/15/23	BB	1,345,008
050	ING Investment Management, Collateralized Loan Obligation, 2013-1A D,	5 00 494	4/45/04		000 750
250	144A LCM Limited	5.234%	4/15/24	BB	223,756
	Partnership, Collateralized Loan Obligation 2012A,				
1,800	144A	5.984%	10/19/22	BB	1,724,690
4 000	LCM Limited Partnership, Collateralized Loan	E 0070/	0/05/17	DD	0 500 410
4,000	Obligation, 2015A LCM Limited	5.227%	2/25/17	BB	3,583,412
	Partnership, Collateralized Loan Obligation, Series				
2,000	10AR, 144A	5.734%	4/15/22	BB	1,924,882
	LCM Limited Partnership, Collateralized Loan				
1,500	Obligation, Series 11A	5.384%	4/19/22	BB	1,407,026
1,500	Madison Park Funding Limited, Collateralized Loan Obligations,	5.582%	4/22/22	BB	1,469,195

	Series 2012-8A, 144A				
	North End CLO				
	Limited, Loan Pool,				
500	144A	4.833%	7/17/25	BB	434,658
000	Oak Hill Credit	1100070	.,,20	22	10 1,000
	Partners IV Limited,				
	Collateralized Loan				
0.000	Obligation Series	F 7040/			1 000 004
2,000	2012-6A	5.724%	5/15/23	BB	1,896,804
	Oak Hill Credit				
150	Partners Series	=			
450	2013-9A	5.229%	11/20/23	BB	408,044
	Oak Hill Credit				
	Partners, Series				
2,240	2012-7A	5.234%	10/20/25	BB	2,058,654
	Race Point				
	Collateralized Loan				
	Obligation Series				
2,000	2012-7A, 144A	5.225%	11/08/24	BB	1,838,326
	Race Point				
	Collateralized Loan				
	Obligation Limited				
1,000	2011-5AR, 144A	6.231%	12/15/22	BB	1,001,058
1,000	·	0.20170	, . 0,	22	1,001,000
	Bace Point				
	Race Point Collateralized Loan				
	Collateralized Loan				
2 000	Collateralized Loan Obligations, Series	5 727%	5/24/23	BB	1 973 997
2,000	Collateralized Loan Obligations, Series 2012-6A, 144A	5.727%	5/24/23	BB	1,973,997
2,000	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed	5.727%	5/24/23	BB	1,973,997
	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost	5.727%	5/24/23	BB	
2,000 \$ 27,290	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054)	5.727%	5/24/23	BB	1,973,997 25,519,684
	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term	5.727%	5/24/23	BB	
	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost	5.727%	5/24/23	BB	25,519,684
\$ 27,290	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term	5.727%	5/24/23	BB	
\$ 27,290 Principal	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost	5.727%	5/24/23	BB	25,519,684
\$ 27,290 Principal Amount	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930)			BB	25,519,684 729,241,307
\$ 27,290 Principal	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1)	Coupon	Maturity		25,519,684 729,241,307 Value
\$ 27,290 Principal Amount (000)	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1) SHORT-TERM INVESTM	Coupon MENTS 3.7% (2	Maturity		25,519,684 729,241,307 Value
\$ 27,290 Principal Amount	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1) SHORT-TERM INVESTM Repurchase	Coupon	Maturity		25,519,684 729,241,307 Value
\$ 27,290 Principal Amount (000)	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1) SHORT-TERM INVESTM Repurchase Agreement with Fixed	Coupon MENTS 3.7% (2	Maturity		25,519,684 729,241,307 Value
\$ 27,290 Principal Amount (000)	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1) SHORT-TERM INVESTM Repurchase Agreement with Fixed Income Clearing	Coupon MENTS 3.7% (2	Maturity		25,519,684 729,241,307 Value
\$ 27,290 Principal Amount (000)	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1) SHORT-TERM INVESTM Repurchase Agreement with Fixed Income Clearing Corporation, dated	Coupon MENTS 3.7% (2	Maturity		25,519,684 729,241,307 Value
\$ 27,290 Principal Amount (000)	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1) SHORT-TERM INVESTM Repurchase Agreement with Fixed Income Clearing	Coupon MENTS 3.7% (2	Maturity		25,519,684 729,241,307 Value
\$ 27,290 Principal Amount (000)	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1) SHORT-TERM INVESTM Repurchase Agreement with Fixed Income Clearing Corporation, dated	Coupon MENTS 3.7% (2	Maturity		25,519,684 729,241,307 Value
\$ 27,290 Principal Amount (000)	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1) SHORT-TERM INVESTM Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/30/15,	Coupon MENTS 3.7% (2	Maturity		25,519,684 729,241,307 Value
\$ 27,290 Principal Amount (000)	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1) SHORT-TERM INVESTM Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price	Coupon MENTS 3.7% (2	Maturity		25,519,684 729,241,307 Value
\$ 27,290 Principal Amount (000)	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1) SHORT-TERM INVESTM Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$17,522,509,	Coupon MENTS 3.7% (2	Maturity		25,519,684 729,241,307 Value
\$ 27,290 Principal Amount (000)	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1) SHORT-TERM INVESTM Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$17,522,509, collateralized by \$15,730,000 U.S.	Coupon MENTS 3.7% (2	Maturity		25,519,684 729,241,307 Value
\$ 27,290 Principal Amount (000)	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1) SHORT-TERM INVESTM Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$17,522,509, collateralized by \$15,730,000 U.S. Treasury Bonds,	Coupon MENTS 3.7% (2	Maturity 2.3% of Total		25,519,684 729,241,307 Value
\$ 27,290 Principal Amount (000)	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1) SHORT-TERM INVESTM Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$17,522,509, collateralized by \$15,730,000 U.S. Treasury Bonds, 9.250%, due 2/15/16,	Coupon MENTS 3.7% (2	Maturity 2.3% of Total		25,519,684 729,241,307 Value
\$ 27,290 Principal Amount (000)	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1) SHORT-TERM INVESTM Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$17,522,509, collateralized by \$15,730,000 U.S. Treasury Bonds, 9.250%, due 2/15/16, value \$17,873,213	Coupon //ENTS 3.7% (2 0.000%	Maturity 2.3% of Total 2/02/15		25,519,684 729,241,307 Value \$ 17,522,509
\$ 27,290 Principal Amount (000)	Collateralized Loan Obligations, Series 2012-6A, 144A Total Asset-Backed Securities (cost \$25,037,054) Total Long-Term Investments (cost \$738,855,930) Description (1) SHORT-TERM INVESTM Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$17,522,509, collateralized by \$15,730,000 U.S. Treasury Bonds, 9.250%, due 2/15/16,	Coupon //ENTS 3.7% (2 0.000%	Maturity 2.3% of Total 2/02/15		25,519,684 729,241,307 Value

Borrowings (40.3)% (9), (10)	(188,800,000)
Variable Rate Term Preferred Shares, at Liquidation Value	
(20.9)% (11)	(98,000,000)
Other Assets Less Liabilities 2.0%	8,996,776
Net Assets Applicable to Common Shares 100% Nuveen Investments 52	\$ 468,960,592

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

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

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

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

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.

(5) Non-income producing; issuer has not declared a dividend within the past twelve months.

(6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

(7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

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

(9) Borrowings as a percentage of Total Investments is 25.3%.

(10) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.

(11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.1%.

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

See accompanying notes to financial statements.

Nuveen Investments 53

JSD

Nuveen Short Duration Credit Opportunities Fund

Portfolio of Investments January 31, 2015 (Unaudited)

Α	rincipal mount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	(000)	LONG-TERM INVESTMEN				
		VARIABLE RATE SENIOR				
		Aerospace & Defense 1.			-	
		B/E Aerospace, Inc.,				
\$	1,950	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 1,955,021
·		Sequa Corporation, Term				
	1,225	Loan B	5.250%	6/19/17	В	1,180,594
		Total Aerospace &				
	3,175	Defense				3,135,615
		Airlines 5.2% (3.6% of T	otal Investment	s)		
	4 750	American Airlines, Inc.,	4.0500/	10/00/01		
	1,750	Term Loan B, First Lien	4.250%	10/08/21	BB	1,756,198
	985	American Airlines, Inc., Term Loan	3.750%	6/27/19	BB	979,973
	900	Delta Air Lines, Inc.,	3.750%	0/27/19	DD	979,973
	3,136	Term Loan B1	3.250%	10/18/18	BBB	3,108,071
	0,100	Delta Air Lines, Inc.,	0.20070	10/10/10	888	0,100,071
	980	Term Loan B2	2.417%	4/18/16	BBB	975,958
		Delta Air Lines, Inc.,				,
	1,930	Term Loan B	3.250%	4/20/17	BBB	1,926,225
		US Airways, Inc., Term				
	990	Loan B1	3.500%	5/23/19	BB	980,224
	9,771	Total Airlines	· · · · · · · · · · · · · · · · · · ·			9,726,649
		Automobiles 2.4% (1.6%	of Total Invest	ments)		
	002	Chrysler Group LLC,	2 2500/	10/01/10	DD.	000 150
	993	Tranche B, Term Loan Formula One Group,	3.250%	12/31/18	BB+	988,158
	2,784	Term Loan, First Lien	4.750%	7/30/21	В	2,701,264
	2,704	Formula One Group,	4.70070	1100/21	D	2,701,204
	750	Term Loan, Second Lien	7.750%	7/29/22	CCC+	730,312
	4,527	Total Automobiles				4,419,734
			(0.4% of Total I	nvestments)		
		Gates Global LLC, Term				
	1,197	Loan	4.250%	7/03/21	B+	1,172,418
		•	f Total Investme	ents)		
	4 4 9 9	Ineos US Finance LLC,	0 7500/		DD	
	1,169	Cash Dollar, Term Loan	3.750%	5/04/18	BB	1,139,738
		Mineral Technologies,				
	040	Inc., Term Loan B, First	1 0000/	5/07/21	BB	02/ 100
	940	Lien	4.000%	5/07/21	BB	934,122

2,109	Total Chemicals				2,073,860
	Commercial Services & Su	pplies 2.5%	(1.8% of Tota	al Investments	S)
	HMH Holdings, Inc.,			_	
486	Term Loan, First Lien	4.250%	5/22/18	B1	484,427
	iQor US, Inc., Term			_	
1,928	Loan, First Lien	6.000%	4/01/21	В	1,807,097
	iQor US, Inc., Term				
500	Loan, Second Lien	9.750%	4/01/22	CCC+	461,250
	Millennium Laboratories,				
	Inc., Tranche B, Term			_	
1,990	Loan	5.250%	4/16/21	B+	1,985,855
4 00 4	Total Commercial				4 700 000
4,904	Services & Supplies				4,738,629
	Communications Equipmen	nt 1.6% (1.19	% of Total Inv	estments)	
1,478	Avaya, Inc., Term Loan B3	4.0000/	10/00/17	B1	1 410 175
1,470	Avaya, Inc., Term Loan	4.668%	10/26/17	DI	1,416,175
494	B6	6.500%	3/31/18	B1	483,972
434	Telesat Canada Inc.,	0.500 %	5/51/10	ы	400,972
1,146	Term Loan B	3.500%	3/28/19	BB	1,137,018
1,140	Total Communications	0.00070	0/20/10		1,107,010
3,118	Equipment				3,037,165
0,110	Computers & Peripherals	2.6% (1.8% o	f Total Invest	ments)	0,000,000
4,938	Dell, Inc., Term Loan B	4.500%	4/29/20	BBB	4,947,143
.,		1.2% (0.8% of			.,,
	BWAY Holding	,		,	
	Company, Term Loan B,				
1,095	First Lien	5.500%	8/14/20	B2	1,094,956
	Reynolds Group				
	Holdings, Inc.,				
	Incremental US Term				
1,123	Loan, First Lien	4.000%	12/01/18	B+	1,112,893
	Total Containers &				
2,218	Packaging				2,207,849
		Nuveen Investm	ents		
		54			

rincipal ount (000)	• • • •	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Diversified Consumer Ser	vices 5.7% (4	.0% of Total	Investments)	
\$ 2,005	Cengage Learning Acquisitions, Inc., Exit Term Loan Harland Clarke Holdings	7.000%	3/31/20	B+	\$ 1,995,704
2,555	Corporation, Term Loan B3	7.000%	5/22/18	B+	2,574,914
2,632	Hilton Hotels Corporation, Term Loan B2	3.500%	10/25/20	BB+	2,604,853
1,157	Laureate Education, Inc., Term Loan B New Albertson's, Inc.,	5.000%	6/15/18	В	1,090,357
882	Term Loan ServiceMaster	4.750%	6/24/21	Ba3	872,918
1,674 10,905	Company, Term Loan Total Diversified Consumer Services	4.250%	7/01/21	B+	1,651,520
10,900	Diversified Financial Servi	icos 11% (09	8% of Total Ir	westmente)	10,790,266
	Ocwen Financial Corporation, Term Loan				
112 975	B RCS Capital, Term Loan TransFirst, Inc., Term	5.000% 6.500%	2/15/18 4/29/19	B+ B	105,408 938,361
1,000	Loan, First Lien Total Diversified	5.500%	11/12/21	В	1,000,313
2,087	Financial Services Diversified Telecommunic	ation Services	6.3% (4.4%	of Total Inves	2,044,082 stments)
	Greeneden U.S.				,
863	Holdings II LLC, Term Loan B	4.000%	2/08/20	В	846,993
2,000	Level 3 Financing, Inc., Term Loan B, First Lien Presidio, Inc., Term	4.500%	1/31/22	BB	2,005,416
1,459	Loan B SBA Communication,	5.000%	3/24/21	BB	1,448,553
995	Incremental Term Loan, Tranche B1	3.250%	3/24/21	BB	979,868
995	TelX Group, Inc., Initial Term Loan, First Lien	4.500%	4/09/20	B1	981,941
3,676	WideOpenWest Finance LLC, Term Loan B Ziggo N.V., Term Loan	4.750%	4/01/19	Ba3	3,658,269
740	B1 Ziggo N.V., Term Loan	3.500%	1/15/22	BB	721,944
477	B2 Ziggo N.V., Term Loan	3.500%	1/15/22	BB	465,234
784	B3, Delayed Draw	3.500%	1/15/22	BB	765,144

	Total Diversified Telecommunication				
11,989	Services				11,873,362
	Electronic Equipment, Instru	uments & Co	mponents	0.6% (0.4% of	Total Investments)
	SMART Modular Technologies, Inc.,				
1,127	Term Loan B	8.250%	8/26/17	В	1,115,440
	Energy Equipment & Servic	es 1.0% (0.	7% of Total	Investments)	
1 0 1 0	Drill Rigs Holdings, Inc.,	C 0000/	3/31/21	D.	1 417 404
1,818	Tranche B1, Term Loan Offshore Group	6.000%	3/31/21	B+	1,417,434
	Investment Limited,				
741	Term Loan B	5.000%	10/25/17	В	542,782
	Total Energy Equipment				,
2,559	& Services				1,960,216
	• •	8.0% (5.6% o	f Total Inves	stments)	
0.400	Albertsons LLC, Term	4 7500/	0/01/10	DD	0 477 070
2,480	Loan B2	4.750%	3/21/19	BB	2,477,976
9,000	Albertsons LLC, Term Loan B4	5.500%	8/25/21	BB	8,997,498
5,000	BJ's Wholesale Club,	0.00070	0/20/21	66	0,007,400
	Inc., Replacement Loan,				
495	First Lien	4.500%	9/26/19	В	489,078
	BJ's Wholesale Club,				
	Inc., Replacement Loan,		- / /		
250	Second Lien	8.500%	3/26/20	CCC	246,302
	Del Monte Foods Company, Term Loan,				
990	First Lien	4.250%	2/18/21	В	921,938
	Rite Aid Corporation,	1120070	2,10,21	_	021,000
	Tranche 2, Term Loan,				
1,000	Second Lien	4.875%	6/21/21	B+	1,002,500
004	Supervalu, Inc., New	4 5000/	0/04/40	55	
981	Term Loan	4.500%	3/21/19	BB	974,517
15,196	Total Food & Staples Retailing				15,109,809
10,100		of Total Inv	estments)		10,100,000
	H.J Heinz Company,		,		
1,507	Term Loan B2	3.500%	6/05/20	BB+	1,506,437
	Jacobs Douwe Egberts,				
3,000	Term Loan B	3.500%	7/23/21	BB	2,968,749
3,388	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	3,382,047
3,300	Wilton Products, Inc.,	4.500 %	3/31/19	DZ	3,302,047
1,313	Tranche B, Term Loan	7.500%	8/30/18	В	1,237,095
9,208	Total Food Products				9,094,328
	Health Care Equipment & Se	upplies 4.9	% (3.4% of ⁻	Total Investmen	ts)
	Ardent Medical				
074	Services, Inc., Term	0.7500/	7/00/10	P	070 040
871 714	Loan, First Lien	6.750%	7/02/18	B+	873,246
714		11.000%	1/02/19	CCC+	715,625

	Ardent Medical Services, Inc., Term Loan, Second Lien				
	ConvaTec, Inc., Dollar				
1,803	Term Loan	4.000%	12/22/16	Ba3	1,803,383
	Kinetic Concepts, Inc.,				
1,813	Term Loan D1	4.000%	5/04/18	BB	1,796,033
	Onex Carestream Finance LP, Term Loan,				
3,140	First Lien	5.000%	6/07/19	B+	3,140,254
973	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/07/19	В	967,172
973		9.000 %	12/07/19	D	907,172
9,314	Total Health Care Equipment & Supplies				9,295,713
		Nuveen Investme 55	ents		

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

incipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Health Care Providers &	Services 7.5%	(5.2% of Tot	al Investment	ts)
\$ 1,592	Amsurg Corporation, Term Loan	3.750%	7/16/21	Ba2	\$ 1,590,408
313	BioScrip, Inc., Delayed Draw, Term Loan BioScrip, Inc., Initial	6.500%	7/31/20	B1	312,991
522	Term Loan B Community Health	6.500%	7/31/20	B1	521,652
1,618	Systems, Inc., Term Loan D	4.250%	1/27/21	BB	1,619,060
50	Community Health Systems, Inc., Term Loan E	3.486%	1/25/17	BB	49,625
993	CRC Health Corporation, First Lien	5.250%	3/29/21	B1	992,500
2,690	Drumm Investors LLC, Term Loan	6.750%	5/04/18	В	2,708,138
806	Genesis Healthcare LLC, Term Loan	10.000%	12/04/17	В	846,531
980	Heartland Dental Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	970,227
500	Heartland Dental Care, Inc., Term Loan, Second Lien IASIS Healthcare LLC,	9.750%	6/21/19	CCC+	496,562
1,207	Term Loan B2, First Lien	4.500%	5/03/18	Ba3	1,206,076
868	LHP Operations Co. LLC, Term Loan B National Mentor	9.000%	7/03/18	В	838,029
540	Holdings, Inc., Term Loan B	4.250%	1/31/21	B+	532,818
983	One Call Care Management, Inc., Term Loan B	5.000%	11/27/20	B1	973,001
456	Skilled Healthcare Group, Inc., Term Loan	7.000%	4/09/16	В	456,588
14,118	Total Health Care Providers & Services	0 10/ /0 20/ -1	Total Invast	monto)	14,114,206
	Health Care Technology Catalent Pharma Solutions, Inc., Term	0.4% (0.3% of	i otai investr	nents)	
796	Loan	4.250%	5/20/21	BB	794,806
	Hotels, Restaurants & Le	eisure 6.7% (4.	7% of Total I	nvestments)	

	Burger King				
4,222	Corporation, Term Loan B, First Lien	4.500%	12/12/21	B+	4,231,790
7,222	CCM Merger, Inc., Term	T.00070		DŦ	4,201,700
2,223	Loan B	4.500%	8/08/21	B+	2,218,537
	CityCenter Holdings				
2,273	LLC, Term Loan	4.250%	10/16/20	BB	2,264,069
	Scientific Games Corporation, Term Loan				
2,000	B2	6.000%	10/01/21	BB	1,978,750
_,	Station Casino LLC,	01000,0			.,,
1,903	Term Loan B	4.250%	3/02/20	B+	1,878,456
10.001	Total Hotels,				
12,621	Restaurants & Leisure Industrial Conglomerates 0.	5% (0 3% of	Total Invest	monte)	12,571,602
	Brand Energy &		rotar investi	nents)	
	Infrastructure Services,				
921	Inc., Initial Term Loan	4.750%	11/26/20	B1	871,339
	Insurance 1.3% (0.9% of Tot	tal Investme	nts)		
	Hub International Holdings, Inc., Initial				
610	Term Loan	4.250%	10/02/20	B1	592,541
010	USI Holdings	1120070	10,02,20		002,011
	Corporation, Initial Term				
1,960	Loan	4.250%	12/27/19	B1	1,933,235
2,570	Total Insurance Internet & Catalog Retail 1.6	% (1 1% of	Total Investm	onte)	2,525,776
	Travelport LLC, Term	7 /0 (1.1 /0 UI	i otar mvestn	ients)	
3,000	Loan B, First Lien	6.000%	9/02/21	B2	3,008,250
	Internet Software & Services	3.2% (2.3%	6 of Total Inv	estments)	
	Ancestry.com, Inc.,				
720	Replacement Term Loan B1	4.500%	12/28/18	Ba2	715,852
720	Sabre Inc., Term Loan	4.00078	12/20/10	Daz	710,002
116	С	4.000%	2/19/18	Ba3	114,289
2,450	Sabre Inc., Term Loan	4.000%	2/18/19	Ba3	2,417,844
0.017	Tibco Software, Inc.,		11/05/00	D1	0.050.000
2,917	Term Loan B Total Internet Software	6.500%	11/25/20	B1	2,858,333
6,203	& Services				6,106,318
-,	IT Services 2.7% (1.9% of To	otal Investm	ents)		-,,
	EIG Investors Corp.,				
2,752	Term Loan	5.000%	11/09/19	В	2,751,822
323	VFH Parent LLC, New Term Loan	5.750%	11/08/19	N/R	322,223
525	Zayo Group LLC, Term	0.700/0	11/00/19	IN/IL	522,223
1,944	Loan B	4.000%	7/02/19	B1	1,927,822
5,019	Total IT Services				5,001,867
	Leisure Equipment & Product				
1,514	24 Hour Fitness	4.750%	5/28/21	Ba3	1,469,065
	Worldwide, Inc., Term				

	Loan B				
2,263	Bombardier Recreational Products, Inc., Term Loan	4.000%	1/30/19	BB+	2,216,656
2,200	-	÷.00070	1/00/10		2,210,000
	Equinox Holdings, Inc., New Initial Term Loan,				
1,474	First Lien	5.000%	1/31/20	B1	1,464,587
5,251	Total Leisure Equipment & Products				5 150 209
5,251	a Flouucis				5,150,308
		Nuveen Investme	ents		
		56			

incipal unt (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Machinery 0.9% (0.7% c	of Total Investm	ents)		
	Doosan Infracore				
	International, Inc., Term				
\$ 1,224	Loan	4.500%	5/27/21	BB	\$ 1,224,103
	TNT Crane and Rigging				
	Inc., Initial Term Loan,				
600	First Lien	5.500%	11/27/20	B1	542,983
1,824	Total Machinery				1,767,086
	Media 10.2% (7.1% of T				
713	Acosta, Inc., Term Loan	5.000%	9/26/21	B1	715,121
	Advantage Sales &				
	Marketing, Inc., Delayed			— .	
28	Draw, Term Loan	4.250%	7/23/21	B1	27,578
	Advantage Sales &				
005	Marketing, Inc., Term	4.0500/		D (007.005
835	Loan, First Lien	4.250%	7/25/21	B1	827,325
	Advantage Sales &				
750	Marketing, Inc., Term	7 5000/	7/05/00	000	700 075
750	Loan, Second Lien	7.500%	7/25/22	CCC+	736,875
	Affinion Group Holdings,				
500	Inc., Initial Term Loan, Second Lien	8.500%	10/31/18	B3	400 105
500	Catalina Marketing	0.300%	10/31/10	DJ	433,125
	Corporation, Term Loan,				
498	First Lien	4.500%	4/09/21	B+	475,423
+30	Catalina Marketing	4.500 /8	4/03/21	DT	475,425
	Corporation, Term Loan,				
500	Second Lien	7.750%	4/11/22	CCC+	453,334
000	Clear Channel	1.10070	.,,	0001	100,001
	Communications, Inc.,				
62	Tranche D, Term Loan	6.921%	1/30/19	CCC+	57,989
	Clear Channel	0.02.70	.,		.,
	Communications,				
1,633	Inc.,Term Loan E	7.671%	7/30/19	CCC+	1,547,510
	Cumulus Media, Inc.,				
2,821	Term Loan B	4.250%	12/23/20	B+	2,762,382
	Emerald Expositions				
	Holdings, Inc., Term				
1,310	Loan, First Lien	4.750%	6/17/20	BB	1,296,986
	Gray Television, Inc.,				
445	Initial Term Loan	3.750%	6/13/21	BB	440,142
	IMG Worldwide, Inc.,				
746	First Lien	5.250%	5/06/21	B1	731,092
	Interactive Data				
	Corporation, Term Loan				
995	В	4.750%	5/02/21	B+	993,446
1,261	McGraw-Hill Education	5.750%	3/22/19	B+	1,262,576
	Holdings LLC,				

	0 0							
	Refinancing Term Loan							
	McGraw-Hill Education							
	Holdings LLC, Term							
990	Loan B	6.250%	12/18/19	BB	990,825			
	Media General, Inc.,	0.20070	,,		,			
	Delayed Draw, Term							
907	Loan	4.250%	7/31/20	BB+	903,292			
307	Numericable Group	4.23078	7/31/20	DDŦ	303,232			
FOC	•	4 5009/	E/01/00	De2	500 004			
536	S.A., Term Loan B1	4.500%	5/21/20	Ba3	533,904			
40.4	Numericable Group	4 5000/	E /01 /00		404 000			
464	S.A., Term Loan B2	4.500%	5/21/20	Ba3	461,900			
0.05	Radio One, Inc., Term	7 5000/	0/04/40	-	070 707			
965	Loan B, First Lien	7.500%	3/31/16	B+	970,727			
	Springer Science &							
	Business Media, Inc.,							
808	Term Loan B3	4.750%	8/14/20	В	801,359			
	Tribune Company, Term							
1,844	Loan B	4.000%	12/27/20	BB+	1,822,327			
19,611	Total Media				19,245,238			
	Multiline Retail 0.3% (0.2	% of Total Inv	estments)					
	J.C. Penney							
	Corporation, Inc., Term							
622	Loan	5.000%	6/20/19	В	605,033			
	Oil, Gas & Consumable Fuels 2.3% (1.6% of Total Investments)							
	Crestwood Holdings	•			·			
1,374	LLC, Term Loan B	7.000%	6/19/19	B2	1,266,009			
, <u> </u>	Energy and Exploration				, - <u>,</u>			
1,493	Partners, Term Loan	7.750%	1/22/19	N/R	1,092,091			
.,	Fieldwood Energy LLC,		.,,	,	.,,			
1,389	Term Loan, Second Lien	8.375%	9/30/20	B2	851,600			
1,000	Seadrill Partners LLC,	0.07070	0/00/20	DL	001,000			
931	Initial Term Loan	4.000%	2/21/21	BB	740,905			
501	Southcross Energy	4.00070		66	740,000			
	Partners L.P., Opco							
80	Term Loan	5.250%	8/04/21	B1	76,791			
00		5.250%	0/04/21	DI	70,791			
	Southcross Holdings							
004	Borrower L.P., Holdco	0.0000/	0/04/01	DO	000.000			
364	Term Loan	6.000%	8/04/21	B2	333,992			
5 00 /	Total Oil, Gas &				4 0 0 4 0 0 0			
5,631	Consumable Fuels				4,361,388			
		.0% of Total I	nvestments)					
	Generic Drug Holdings,		0// 0/22	5.4				
788	Inc., Term Loan B	5.000%	8/16/20	B1	785,538			
1,489	Grifols, Inc., Term Loan	3.171%	2/27/21	Ba1	1,473,525			
	Patheon, Inc., Term			_				
995	Loan B	4.250%	3/11/21	В	971,618			
	Pharmaceutical Product							
	Development, Inc., Term							
2,411	Loan B, First Lien	4.000%	12/01/18	Ba2	2,403,705			
819	Pharmaceutical	4.500%	9/23/20	B1	812,958			
	Research Associates,							
	<i>,</i>							

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

JSD Nuveen Short Duration Credit Opportunities Fund

Portfolio of Investments (continued) January 31, 2015 (Unaudited)

incipal unt (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Real Estate Investment Tr	ust 2.6% (1.8 ^e	% of Total In	vestments)	
\$ 1,965	Realogy Corporation, Initial Term Loan B	3.750%	3/05/20	BB	\$ 1,939,112
55	Realogy Corporation, Synthetic Letter of Credit	0.023%	10/10/16	BB	54,135
987	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	BB	968,511
2,240	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	4.750%	12/18/20	B+	1,967,409
5,247	Total Real Estate Investment Trust		,		4,929,167
,	Real Estate Management	& Development	1.8% (1.39	% of Total Inv	· · ·
1,861	Capital Automotive LP, Term Loan, Second Lien	6.000%	4/30/20	B1	1,863,773
1,582	Capital Automotive LP, Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,576,385
3,443	Total Real Estate Management & Development				3,440,158
	Semiconductors & Semic	onductor Equip	ment 2.3%	6 (1.6% of Tot	al Investments)
498	Avago Technologies, Term Loan B	3.750%	5/06/21	BBB	497,233
1,965	Freescale Semiconductor, Inc., Term Loan, Tranche B4	4.250%	2/28/20	B1	1,938,129
988	Freescale Semiconductor, Inc., Term Loan, Tranche B5	5.000%	1/15/21	B1	990,689
974	NXP Semiconductor LLC, Term Loan D	3.250%	1/11/20	BBB	963,856
4,425	Total Semiconductors & Semiconductor Equipment				4,389,907
4,420		Total Investmer	nts)		4,000,007
892	Loan B3 BMC Software, Inc.,	4.750%	10/04/18	B+	888,691
955	Initial Term Loan Compuware Corporation, Tranche B2, Term Loan, First	5.000%	9/10/20	B1	927,162
2,000 964	Lien	6.250% 3.750%	12/15/21 11/02/18	B Ba3	1,898,334 949,823
304		0.700/0	11/02/10	Dau	343,023

	- 3 3 -			-	
	Emdeon Business				
	Services LLC, Term				
	Loan B2				
	Epicor Software				
	Corporation,Term Loan,				
895	B2	4.000%	5/16/18	Ba3	891,038
	Explorer Holdings, Inc.,				
953	Term Loan	6.000%	5/02/18	B+	953,550
	Infor Global Solutions				
	Intermediate Holdings,				
3,052	Ltd., Term Loan B5	3.750%	6/03/20	Ba3	2,983,798
	Micro Focus				
	International PLC, Term				
600	Loan B	5.250%	11/19/21	BB	583,313
	Micro Focus				
	International PLC, Term				
900	Loan C	4.500%	11/20/19	BB	868,950
	Misys PLC, Term Loan	F 66664	10/10/10	-	
2,688	B, First Lien	5.000%	12/12/18	B+	2,695,222
070	SunGard Data Systems,	4 0000/	0/00/00	00	
872	Inc., Term Loan E	4.000%	3/08/20	BB	866,565
700	Vertafore, Inc., Term	4 0500/	10/02/10	р.	704 650
708	Loan, First Lien	4.250%	10/03/19	B+	704,652
1,000	Vertafore, Inc., Term Loan, Second Lien	9.750%	10/27/17	CCC+	1 005 922
1,000	Zebra Technologies	9.750%	10/27/17	000+	1,005,833
	Corporation, Term Loan				
2,244	B, First Lien	4.750%	10/27/21	BB+	2,260,130
18,723	Total Software	4.70070	10/21/21		18,477,061
10,720	Specialty Retail 0.8% (0.0	6% of Total In	vestments)		10,477,001
	Jo-Ann Stores, Inc.,				
1,036	Term Loan, First Lien	4.000%	3/16/18	B+	1,007,524
.,	Pilot Travel Centers				.,,.
	LLC, Term Loan B, First				
499	Lien	4.250%	9/30/21	BB	500,620
1,535	Total Specialty Retail				1,508,144
	Textiles, Apparel & Luxury	Goods 0.89	% (0.6% of To	otal Investr	· · ·
	Polymer Group, Inc.,				
1,490	Initial Term Loan	5.250%	12/19/19	B2	1,480,358
	Trading Companies & Dist	ributors 1.9	% (1.3% of T	otal Investi	ments)
	HD Supply, Inc., Term				
2,925	Loan	4.000%	6/28/18	B+	2,901,234
	Neff Rental/Neff Finance				
	Closing Date Loan,				
625	Second Lien	7.250%	6/09/21	В	609,943
	Total Trading				
- -	Companies &				 · · · -
3,550	Distributors				3,511,177
	Transportation Infrastruct	ure 0.3% (0.2	2% of Total I	nvestments	5)
0.1	Ceva Group PLC,	0 5000/	0/10/01	Do	00 505
31	Canadian Term Loan	6.500%	3/19/21	B2	28,525

180	Ceva Group PLC, Dutch B.V., Term Loan	6.500%	3/19/21	B2	165,451
	Ceva Group PLC, Synthetic Letter of Credit				
172	Term Loan	6.345%	3/19/21	B2	158,079
	Ceva Group PLC, US				
248	Term Loan	6.500%	3/19/21	B2	228,209
631	Total Transportation Infrastructure				580,264
001	IIIIastiucture	Nuveen Investm	onto		500,204
			lents		
		58			

	rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)		Value
		Wireless Telecommunicat	tion Services	1.3% (0.9%	of Total Inves	tment	s)
		Fairpoint					
		Communications, Inc.,					
\$	2,456	Term Loan B	7.500%	2/11/19	В	\$	2,457,019
		Total Variable Rate					
		Senior Loan Interests					
\$ 2	232,196	(cost \$229,621,328)				2	27,697,694
S	Shares	Description (1)					Value
		COMMON STOCKS 0.5%	% (0.3% of Tota	I Investment	ts)		
		Diversified Consumer Ser	vices 0.5% (0.3% of Tota	I Investments)	1	
		Cengage Learning					
	39,749	Holdings II LP, (5), (6)				\$	874,478
		Total Common Stocks (cos	t \$1,286,905)				874,478
Ρ	rincipal				Ratings		
	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
	. ,	CORPORATE BONDS 1	•	Total Invest	ments)		
		Commercial Services & S			/	s)	
		NES Rental Holdings	••	•		,	
\$	1,650	Inc., 144A	7.875%	5/01/18	CCC+	\$	1,654,125
		Communications Equipm	ent 0.1% (0.1	% of Total In	vestments)		
	250	Avaya Inc., 144A	10.500%	3/01/21	CCC+		204,688
		Containers & Packaging	0.4% (0.3% of	f Total Invest	tments)		,
	700	Reynolds Group	9.875%	8/15/19	CCC+		743,750
		Diversified Telecommunic			% of Total Inv	estme	
	750	IntelSat Limited	7.750%	6/01/21	В		743,438
	1,300	IntelSat Limited	8.125%	6/01/23	В		1,313,000
	,	Total Diversified					,
		Telecommunication					
	2,050	Services					2,056,438
	_,	Health Care Equipment &	Supplies 1.6	% (1.1% of T	otal Investme	nts)	_,,
	2,700	Kinetic Concepts	10.500%	11/01/18	В	,	2,963,250
	2,700	Health Care Providers & S				ts)	2,000,200
		lasis Healthcare				,	
	1,350	Capital Corporation	8.375%	5/15/19	CCC+		1,414,125
	,==•	Truven Health					, .,. _
	1,000	Analtyics Inc.	10.625%	6/01/20	CCC+		975,000
	.,	Total Health Care		0,01,20			0.0,000
	2,350	Providers & Services					2,389,125
	_,000	Media 4.3% (3.0% of Tot	al Investments	5)			_,,.
		Clear Channel		/			
	3,585	Communications, Inc.	9.000%	12/15/19	CCC+		3,495,375
	0,000	Clear Channel	0.00070	,,			-,,
	3,089	Communications, Inc.	14.000%	2/01/21	CCC		2,533,005
	0,000	Clear Channel	1.100070	_, 、 , , _			_,000,000
	1,000	Communications, Inc.	9.000%	3/01/21	CCC+		970,000
	1,000	Expo Event Transco	0.00070	5,01,21	000+		070,000
	600	Inc., 144A	9.000%	6/15/21	В		618,000
	500		9.750%	4/01/21	BB		553,750
	500		9.100/0		00		555,750

	McGraw-Hill Global				
	Education Holdings				
8,774	Total Media				8,170,130
	Oil, Gas & Consumable	Fuels 0.6% (0	.4% of Total	Investments)	
2,000	Chaparral Energy Inc.	9.875%	10/01/20	В	1,180,000
	Pharmaceuticals 2.5%	(1.8% of Total	Investments)		
	Jaguar Holding				
1,000	Company I, 144A	9.375%	10/15/17	CCC+	1,020,000
	Valeant Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20		