Nuveen Short Duration Credit Opportunities 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

811-22518

Nuveen Short Duration Credit Opportunities Fund (Exact name of registrant as specified in charter)

Nuveen Investments

333 West Wacker Drive

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

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

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

Registrant s telephone number, including area code:

(312) 917-7700

Date of fiscal year July 31

end:

Date of reporting period: January 31, 2015

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

inspection, and policymaking roles.

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

ITEM 1. REPORTS TO STOCKHOLDERS.

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

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Portfolio Managers'

Comments

Nuveen Senior Income Fund (NSL)

Nuveen Floating Rate Income Fund (JFR)

Nuveen Floating Rate Income Opportunity Fund (JRO)

Nuveen Short Duration Credit Opportunities Fund (JSD)

Nuveen Credit Strategies Income Fund (JQC)

The Funds' investment portfolios are managed by Symphony Asset Management, LLC (Symphony), an affiliate of Nuveen Investments, 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.

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Portfolio Managers' Comments (continued)

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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Portfolio Managers' Comments (continued)

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

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Fund

Leverage

IMPACT OF THE FUNDS' LEVERAGE STRATEGY ON PERFORMANCE

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

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

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

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

^{*} Effective leverage is a Fund's effective economic leverage, and includes both regulatory leverage and the leverage effects of certain derivative and other investments in a Fund's portfolio that increase the Fund's investment exposure. Regulatory leverage consists of preferred shares issued or borrowings of a Fund. Both of these are part of a Fund's capital structure. Regulatory leverage is subject to asset coverage limits set forth in the Investment Company Act of 1940.

THE FUNDS' REGULATORY LEVERAGE

Bank Borrowings

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

NSL	JFR	JRO	JSD	JQC		
Bank						
Borrowing\$112,500,0	000 \$270,300,000	\$188,800,000	\$85,200,000	\$608,400,000		
Refer to Notes to Financial Statements, Note 9 Borrowing Arrangements for further details.						

Variable Rate Term Preferred Shares

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

	NSL	JFR	JRO
VRTP Shares, at liquidation			
value	\$58,000,000	\$139,000,000	\$98,000,000

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

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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.

Per Common Share Amounts Ex-Dividend JFR JRO **JSD** JQC **Date** NSL August 2014 \$0.0350 \$0.0600 \$0.0970 \$0.0435 \$0.0630 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 0.0630 0.0435 0.0350 0.0600 0.0970 0.0630 0.0435 January 2015 0.0350 0.0600 0.0970 Long-Term Capital Gain* \$ \$ \$ \$ \$0.0376 Current Distribution Rate** 6.51% 6.64% 6.82% 5.96% 6.95%

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

^{*} Distribution paid in December 2014.

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

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

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COMMON SHARE REPURCHASES

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

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

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

	NS	SL	JF	R	JR	O	JS	D		JQC
Common Shares Repurchased										
and Retired		0		0		0		0	14	4,208
Weighted Average Price Per Common Share Repurchased and Retired	\$	0	\$	0	\$	0	\$	0	\$	8.57
Weighted Average Discount Per Common Share Repurchased and Retired		0%		0%		0%		0%		13.77%

COMMON SHARE EQUITY SHELF PROGRAMS

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

	JSD	JQC
Additional Common Shares Authorized	1,000,000	13,600,000

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

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

OTHER COMMON SHARE INFORMATION

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

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

Risk

Considerations

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Nuveen Investments

NSL

Nuveen Senior Income Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

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

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments

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

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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%

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Total	4.7% 100%
Short-Term Investments	10.170
Other	19.1%
Insurance	1.6%
Automobiles	1.7%
Chemicals	1.8%
Computers & Peripherals	2.0%
Commercial Services & Supplies	2.1%
Wireless Telecommunication Services	2.2%
Airlines	2.4%
Equipment	3.2%
Semiconductors & Semiconductor	
Health Care Equipment & Supplies	4.0%
Diversified Consumer Services	4.1%

Credit Quality

(% of total long-term fixed income investments)

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

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	4 V	Average Annual	40 V
	6-Month	1-Year	5-Year	10-Year
JFR at Common Share				
NAV	(0.88)%	1.06%	8.34%	5.72%
JFR at Common Share				
Price	(4.48)%	(4.28)%	7.28%	4.81%
Barclays U.S. Aggregate				
Bond Index	4.36%	6.61%	4.57%	4.86%
CSFB Leveraged Loan				
Index	(0.40)%	1.60%	5.50%	4.68%

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments

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Fund Allocation

(% of net assets)

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

(% of total long-term investments)

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

(% of total investments)

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

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

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments

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Fund Allocation

(% of net assets)

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

(% of total long-term investments)

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

(% of total investments)

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

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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	

Credit Quality

(% of total long-term fixed income investments)

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

JSD

Nuveen Short Duration Credit Opportunities Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

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

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Common Share Price Performance Weekly Closing Price

Nuveen Investments 20

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Fund Allocation

(% of net assets)

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

(% of total long-term investments)²

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

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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%
Out all Out all to	

Credit Quality

(% of total long-term fixed income investments)

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

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

2 Excluding investments in derivatives.

Nuveen Investments

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		Average Annual	
	6-Month	1-Year	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%

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Common Share Price Performance Weekly Closing Price

Nuveen Investments

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Fund Allocation

(% of net assets)

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

(% of total long-term investments)

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

(% of total investments)

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

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

Credit Quality

(% of total long-term fixed income investments)

BBB	4.5%
BB or Lower	95.5%
Total	100%
	Nuveen Investments
	23

Shareholder

Meeting Report

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

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

NSL
Nuveen Senior Income Fund

Portfolio of Investments January 31, 2015 (Unaudited)

	rincipal			Maturity	Ratings	
Amo	ount (000)	• • • • •	Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTME				
		VARIABLE RATE SENIO	OR LOAN INTERES	STS 131.1°	% (81.9% of ⊺	Total Investments)
		(4) Aerospace & Defense	1.2% (0.8% of Tot	al Investme	nte\	
		B/E Aerospace, Inc.,	1.2 /6 (0.0 /6 01 10)	iai iiivesiiiie	1113)	
\$	1,950	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 1,955,021
*	.,000	Sequa Corporation,		,,		Ψ .,σσσ,σ=.
	1,470	Term Loan B	5.250%	6/19/17	В	1,416,712
		Total Aerospace &				
	3,420	Defense				3,371,733
		Airlines 3.8% (2.4% of	Total Investment	s)		
		American Airlines, Inc.,	4.05004			
	2,000	Term Loan B, First Lien	4.250%	10/08/21	BB	2,007,084
	1 470	American Airlines, Inc., Term Loan	2.7500/	6/07/10	BB	1 460 554
	1,470	Delta Air Lines, Inc.,	3.750%	6/27/19	DD	1,462,554
	3,915	Term Loan B1	3.250%	10/18/18	BBB	3,880,208
	0,010	Delta Air Lines, Inc.,	0.20070	10/10/10		0,000,200
	980	Term Loan B2	2.417%	4/18/16	BBB	975,958
		US Airways, Inc., Term				,
	2,475	Loan B1	3.500%	5/23/19	BB	2,450,559
	10,840	Total Airlines				10,776,363
		•	7% of Total Invest	ments)		
		Chrysler Group LLC,				
	3,474	Tranche B, Term Loan	3.250%	12/31/18	BB+	3,458,552
	0.041	Formula One Group,	4.7500/	7/20/21	D	2 241 517
	3,341	Term Loan, First Lien Formula One Group,	4.750%	7/30/21	В	3,241,517
	1,000	Term Loan, Second Lien	7.750%	7/29/22	CCC+	973,750
	7,815	Total Automobiles	7.75070	1/25/22	000+	7,673,819
	.,	Building Products 1.1	% (0.7% of Total I	nvestments)	.,
		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	(0.00) . (T			2,966,000
		Capital Markets 0.5%	(U.3% of Total Inve	estments)		
	1 /01	Guggenheim Partners	4.250%	7/22/20	N/R	1 470 200
	1,481	LLC, Initial Term Loan Chemicals 2.8% (1.8%)	4.250% of Total Investme		IN/ IN	1,479,398
	1,867	Onemicais 2.0 /0 (1.0 /0	3.750%	5/04/18	BB	1,821,022
	1,007		5.75076	3/3/1/10		1,021,022

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	Ineos US Finance LLC,				
	Cash Dollar, Term Loan				
	Mineral Technologies,				
0.750	Inc., Term Loan B, First	4.0000/	5 (0 7 (0 t		0.700.407
3,759	Lien	4.000%	5/07/21	BB	3,736,487
000	PQ Corporation, Term	4.0000/	0/07/47	Б	000 000
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	mplice 2 10/	/1 00/ of Tol	tal Invastmen	7,899,341
	Commercial Services & Su Education Management	ipplies 3.1%	(1.9% 01 10	iai invesimer	its)
	LLC, Tranche A, Term				
130	Loan	5.500%	7/02/20	N/R	122,988
130	Education Management	3.300 /6	1/02/20	11/11	122,300
	LLC, Tranche B, Term				
217	Loan	8.500%	7/02/20	N/R	179,629
217	HMH Holdings, Inc.,	0.00070	1702/20	14/11	170,020
486	Term Loan, First Lien	4.250%	5/22/18	B1	484,427
.00	iQor US, Inc., Term	1120070	G/ <u></u> / . G	2.	.0., .2.
2,409	Loan, First Lien	6.000%	4/01/21	В	2,258,871
,	iQor US, Inc., Term				,,-
750	Loan, Second Lien	9.750%	4/01/22	CCC+	691,875
	Millennium Laboratories,				
	Inc., Tranche B, Term				
4,975	Loan	5.250%	4/16/21	B+	4,964,637
	Total Commercial				
8,967	Services & Supplies				8,702,427
	Communications Equipme	nt 1.3% (0.8	8% of Total In	vestments)	
	Avaya, Inc., Term Loan				
3,207	B3	4.668%	10/26/17	B1	3,072,920
	Avaya, Inc., Term Loan			_	
494	B6	6.500%	3/31/18	B1	483,972
	Total Communications				
3,701	Equipment	0.00/ /0.00/			3,556,892
0.000	Computers & Peripherals	•	of Total Inves		0.004.057
8,888	Dell, Inc., Term Loan B	4.500% Nuveen Investm	4/29/20	BBB	8,904,857
		Nuveen investm 25	icits		

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

rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Containers & Packaging	0.5% (0.3% of	Total Investi	ments)	
	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				
3,348	Acquisitions, Inc., Exit Term Loan	7.000%	3/31/20	B+	3,332,353
3,340	Harland Clarke Holdings	7.000 /8	3/31/20	D+	3,332,333
	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
1.074	ServiceMaster	4.0E00/	7/01/21	р.	1 051 500
1,674	Company, Term Loan Total Diversified	4.250%	7/01/21	B+	1,651,520
17,407	Consumer Services				17,231,743
17,107	Diversified Financial Serv	ices 1.7% (1.1	% of Total I	nvestments)	17,201,710
	Home Loan Servicing	111 /0 (111	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	
	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
1 000	TransFirst, Inc., Term	E E000/	11/10/01	В	1 000 010
1,000	Loan, First Lien Total Diversified	5.500%	11/12/21	В	1,000,313
5,067	Financial Services				4,865,747
3,007	Diversified Telecommunic	cation Services	5.8% (3.6%	6 of Total Inve	
	Greeneden U.S.		0.070 (0107		
	Holdings II LLC, Term				
863	Loan B	4.000%	2/08/20	В	846,993
	Level 3 Financing, Inc.,				
2,000	Term Loan B, First Lien	4.500%	1/31/22	BB	2,005,416
	Level 3 Financing, Inc.,	4.000=1	0/0////		
1,667	Term Loan, Tranche B3	4.000%	8/01/19	BB	1,657,292
E0.4	Presidio, Inc., Term	F 0000/	0/01/17	D.	E70 404
584 995	Loan B	5.000% 3.250%	3/31/17	B+ BB	579,421
990		ა.∠ას%	3/24/21	DD	979,868

	SBA Communication,				
	Incremental Term Loan,				
	Tranche B1				
	TelX Group, Inc., Initial			_	
995	Term Loan, First Lien	4.500%	4/09/20	B1	981,941
500	TelX Group, Inc., Initial	7.5000/	4/00/04	000	400.000
500	Term Loan, Second Lien	7.500%	4/09/21	CCC	489,688
3,906	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	Ba3	3,887,585
3,900	Ziggo N.V., Term Loan	4.750 /0	4/01/19	Das	3,007,303
1,849	B1	3.500%	1/15/22	BB	1,804,859
.,0.10	Ziggo N.V., Term Loan	0.000,0	., . 0,		1,501,500
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				
16 F10	Telecommunication				16 200 000
16,510	Services Electronic Equipment, Ins	trumente & Co	mnonente	0.6% (0.4%	16,309,008 of Total Investments)
	SMART Modular		inponents	0.0 % (0.4 %	o or rotal livestillerits)
	Technologies, Inc., Term				
1,583	Loan B	8.250%	8/26/17	В	1,567,128
	Energy Equipment & Serv	ices 1.4% (0.	9% of Total	Investment	s)
	Drill Rigs Holdings, Inc.,				
2,532	Tranche B1, Term Loan	6.000%	3/31/21	B+	1,973,568
	Dynamic Energy Services International				
356	LLC, Term Loan	9.500%	3/06/18	N/R	340,332
330	Offshore Group	3.500 /6	3/00/10	14/11	070,002
	Investment Limited,				
1,014	Term Loan B	5.000%	10/25/17	В	742,466
	Pacific Drilling S.A.,				
1,089	Term Loan B	4.500%	6/03/18	B+	844,781
4.004	Total Energy Equipment				0.004.447
4,991	& Services Food & Staples Retailing	7 70/ // 00/ 0	f Total Inva	otmonto)	3,901,147
	Albertsons LLC, Term	7.7% (4.8% o	i iotai iiive:	suiterits)	
2,480	Loan B2	4.750%	3/21/19	BB	2,477,976
2, .00	Albertsons LLC, Term	111 00 70	G/21/10		_,,
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,				
0.067	Inc., Replacement Loan,	4 5000/	0/06/10	В	0 220 707
2,367	First Lien BJ's Wholesale Club,	4.500%	9/26/19	В	2,338,787
	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

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	Supervalu, Inc., New				
981	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
4,000	Jacobs Douwe Egberts, 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

Pri	ncipal			Maturity	Ratings	
Amou	unt (000)		Coupon (4)	(2)	(3)	Value
		Health Care Equipment 8	Supplies 3.89	% (2.4% of To	otal Investme	nts)
		Ardent Medical				
\$	1,287	Services, Inc., Term Loan, First Lien	6.750%	7/02/18	B+	\$ 1,290,222
Ψ	1,207	Ardent Medical	0.73078	7/02/10	DŦ	Ψ 1,290,222
		Services, Inc., Term				
	714	Loan, Second Lien	11.000%	1/02/19	CCC+	715,625
		CareCore National LLC,				
	997	Term Loan	5.500%	3/05/21	В	996,241
	1 007	ConvaTec, Inc., Dollar	4.0000/	10/00/10	D-0	1 007 070
	1,007	Term Loan Kinetic Concepts, Inc.,	4.000%	12/22/16	Ba3	1,007,370
	2,117	Term Loan D1	4.000%	5/04/18	BB	2,097,325
	2,117	Onex Carestream	4.00070	3/0-1/10	00	2,007,020
		Finance LP, Term Loan,				
	3,589	First Lien	5.000%	6/07/19	B+	3,588,862
		Onex Carestream				
	070	Finance LP, Term Loan,	0.5000/	10/07/10	5	007.470
	973	Second Lien Total Health Care	9.500%	12/07/19	В	967,172
4	10,684	Equipment & Supplies				10,662,817
	10,004	Health Care Providers &	Services 5.1%	(3.2% of Tot	al Investment	
		BioScrip, Inc., Delayed	00111000	(0.2 /0 0. 100		,
	313	Draw, Term Loan	6.500%	7/31/20	B1	312,991
		BioScrip, Inc., Initial			_	
	522	Term Loan B	6.500%	7/31/20	B1	521,652
		Community Health				
	1,500	Systems, Inc., Term Loan D	4.250%	1/27/21	BB	1,501,356
	1,500	Community Health	4.20070	1/2//21		1,501,650
		Systems, Inc., Term				
	6	Loan E	3.486%	1/25/17	BB	5,674
		DaVita HealthCare				
	0.04.4	Partners, Inc., Tranche	0.5000/	0/04/04	Dad	0.000.001
	2,314	B, Term Loan Drumm Investors LLC,	3.500%	6/24/21	Ba1	2,306,381
	3,679	Term Loan	6.750%	5/04/18	В	3,703,217
	0,075	Genesis Healthcare	0.7 00 70	3/0-1/10		0,700,217
	578	LLC, Term Loan	10.000%	12/04/17	В	606,985
		Heartland Dental Care,				
		Inc., Term Loan, First				
	980	Lien	5.500%	12/21/18	B1	970,227
		Heartland Dental Care,				
	500	Inc., Term Loan, Second Lien	9.750%	6/21/19	CCC+	496,562
	300	LHP Operations Co.	0.70076	U/ E 1/ 13	000+	700,002
	868	LLC, Term Loan B	9.000%	7/03/18	В	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
4.4.000	Total Health Care				44040005
14,266	Providers & Services	0.00/ /0.50/ -4	Total Invest	\	14,243,305
	Health Care Technology Catalent Pharma	0.8% (0.5% of	Total invest	ments)	
	Solutions, Inc., Term				
2,338	Loan	4.250%	5/20/21	BB	2,334,744
_,	Hotels, Restaurants & Lei				_,001,11
	Burger King				
	Corporation, Term Loan				
5,278	B, First Lien	4.500%	12/12/21	B+	5,289,737
0.504	CCM Merger, Inc., Term	4.5000/	0/00/04	Б	0 577 400
3,584	Loan B	4.500%	8/08/21	B+	3,577,189
2,955	CityCenter Holdings LLC, Term Loan	4.250%	10/16/20	BB	2,943,290
2,555	Extended Stay America,	4.20070	10/10/20	00	2,540,250
550	Inc., Term Loan	5.000%	6/24/19	B+	552,750
	Intrawest Resorts				,
	Holdings, Inc., Initial				
1,672	Term Loan	5.500%	12/09/20	B+	1,671,558
	MGM Resorts				
1 170	International, Term	0.5000/	10/00/10	DD	1 110 100
1,470	Loan B Scientific Games	3.500%	12/20/19	BB	1,449,420
	Corporation, Term Loan				
1,000	B2	6.000%	10/01/21	BB	989,375
ŕ	Scientific Games				·
1,980	Corporation, Term Loan	6.000%	10/18/20	BB	1,959,374
	Seaworld Parks and				
010	Entertainment, Inc.,	0.0000/	E/4.4/00	DD	074 400
916	Term Loan B2 Station Casino LLC,	3.000%	5/14/20	BB	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	2	1,070,100
21,308	Restaurants & Leisure				21,185,618
		2% (0.1% of Tot	al Investmer	its)	
	Serta Simmons				
450	Holdings LLC, Term	4 OFO0/	10/01/10	р.	454 404
458	Loan Industrial Conglomerates	4.250% 0.5% (0.3% c	10/01/19	B+	454,424
	Brand Energy &	0.5 % (0.5 % 0	n Total IIIves	uncillə)	
	Infrastructure Services,				
1,382	Inc., Initial Term Loan	4.750%	11/26/20	B1	1,307,009
		f Total Investme	ents)		

	101	Alliant Holdings I LLC, Delayed Draw, Term	TDD	TDD	D	100 770
	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, Initial Term Loan B, First				
	735	Lien	4.250%	12/20/19	B+	724,359
		Hub International Holdings, Inc., Initial				
2	,718	Term Loan	4.250%	10/02/20	B1	2,640,813
		USI Holdings Corporation, Initial Term				
2	,945	Loan	4.250%	12/27/19	B1	2,904,725
7	,398	Total Insurance				7,268,647
		Internet & Catalog Retail	1.1% (0.7% of	Total Investr	ments)	
		Travelport LLC, Term	·		ĺ	
3	,000	Loan B, First Lien	6.000%	9/02/21	B2	3,008,250
			Nuveen Investmen 27	nts		

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

	incipal			Maturity	Ratings	
Amo	ount (000)	• • • •	Coupon (4)	(2)	(3)	Value
		Internet Software & Service	es 1.6% (1.0°	% of Total Inv	vestments)	
φ	404	Sabre Inc., Term Loan B2	4 5000/	0/10/10	Do2	<u>ቀ</u> ፈርር ርርር
\$	494 116	Sabre Inc., Term Loan C	4.500% 4.000%	2/19/19 2/19/18	Ba3 Ba3	\$ 489,923 114,289
	735	Sabre Inc., Term Loan	4.000%	2/19/18	Ba3	725,353
	700	Tibco Software, Inc.,	4.000 /6	2/10/13	Бао	720,000
	3,333	Term Loan B	6.500%	11/25/20	B1	3,266,667
	0,000	Total Internet Software	0.00070	, ,		0,=00,001
	4,678	& Services				4,596,232
		IT Services 1.7% (1.0% of	Total Investn	nents)		
		EIG Investors Corp.,				
	3,291	Term Loan	5.000%	11/09/19	В	3,291,225
		VFH Parent LLC, New				
	285	Term Loan	5.750%	11/08/19	N/R	284,139
	4 400	Zayo Group LLC, Term	4.0000/	7/00/40	D4	1 001 151
	1,100 4,676	Loan B Total IT Services	4.000%	7/02/19	B1	1,091,154
	4,070	Leisure Equipment & Produ	icte 1 9% /1	1% of Total	Invoctments)	4,666,518
		24 Hour Fitness	1.0 /6 (1	. i /8 Oi TOlai	iiivestiiieiits))
		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.,				
		New Initial Term Loan,				
	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	0.250 /6	12/21/20	Ь	500,025
	5,210	& Products				5,117,319
	0,210	Machinery 1.2% (0.8% of	Total Investm	ents)		0,117,010
		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
	710	Media 17.9% (11.2% of To			D1	715 101
	713	Acosta, Inc., Term Loan	5.000%	9/26/21	B1	715,121
		Advantage Sales & Marketing, Inc., Delayed				
	42	Draw, Term Loan	4.250%	7/23/21	B1	41,446
	1,255	Diam, roini Louii	4.250%	7/25/21	B1	1,243,379
	.,_55		50 /6	. / = 0/ = 1		1,= 10,070

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	Advantage Sales & Marketing, Inc., Term Loan, First Lien				
950	Advantage Sales & Marketing, Inc., Term Loan, Second Lien	7.500%	7/25/22	CCC+	933,375
	Affinion Group Holdings, Inc., Initial Term Loan,				
814	Second Lien Affinion Group Holdings, Inc., Term Loan, First	8.500%	10/31/18	B3	705,286
579	Lien Catalina Marketing	6.750%	4/30/18	B1	542,913
1,493	Corporation, Term Loan, First Lien	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
1,000	Clear Channel Communications, Inc.,	1.130/0	7/11/22	000+	900,007
763	Tranche D, Term Loan Clear Channel Communications,	6.921%	1/30/19	CCC+	713,225
2,111	Inc.,Term Loan E Cumulus Media, Inc.,	7.671%	7/30/19	CCC+	2,001,408
6,205	Term Loan B Emerald Expositions	4.250%	12/23/20	B+	6,077,240
1,310	Holdings, Inc., Term Loan, First Lien	4.750%	6/17/20	BB	1,296,986
445	Gray Television, Inc., Initial Term Loan IMG Worldwide, Inc.,	3.750%	6/13/21	ВВ	440,142
995	First Lien Interactive Data	5.250%	5/06/21	B1	974,790
2,239	Corporation, Term Loan B McGraw-Hill Education	4.750%	5/02/21	B+	2,235,253
1,682	Holdings LLC, Refinancing Term Loan	5.750%	3/22/19	B+	1,683,434
236	Media General, Inc., Delayed Draw, Term Loan	4.250%	7/31/20	BB+	235,283
200	Mediacom Broadband LLC, Tranche G, Term	7.200 /0	1/01/20	DDT	200,200
978	Loan Numericable Group	4.000%	1/20/20	BB	967,725
1,608	S.A., Term Loan B1 Numericable Group	4.500%	5/21/20	Ba3	1,601,712
1,392	S.A., Term Loan B2 Radio One, Inc., Term	4.500%	5/21/20	Ba3	1,385,700
1,833	Loan B, First Lien	7.500%	3/31/16	B+	1,844,382

	Springer Science & Business Media, Inc.,				
1,212	Term Loan B3	4.750%	8/14/20	В	1,202,038
44.570	Tribune Company, Term	4.0000/	10/07/00	DD	4 4 4 0 4 7 0 0
14,578	Loan B Univision	4.000%	12/27/20	BB+	14,404,733
	Communications, Inc.,				
	Replacement Term				
3,841	Loan, First Lien	4.000%	3/01/20	B+	3,788,557
	Weather Channel Corporation, Term Loan,				
1,013	Second Lien	7.000%	6/26/20	B3	948,177
	WMG Acquisition				
	Corporation, Tranche B,				
1,311	Refinancing Term Loan	3.750%	7/01/20	B+	1,269,204
000	Yell Group PLC, Term	E 0.470/	0/04/40	000	40.4.000
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+	
20	Yell Group PLC, Term	1.500 /6	3/03/19	000+	
	Loan B2, Payment in				
756	Kind, (7)	0.000%	3/03/24	CCC	
51,706	Total Media				50,078,826
	Multiline Retail 1.0% (0.69	% 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				
0.000	Corporation, Inc., Term	5 0000/	0/00/40	_	0.470.440
2,239	Loan	5.000%	6/20/19	В	2,178,118
2,781	Total Multiline Retail	Nuveen Investm	ents		2,722,676
		28	Citts		

ncipal unt (000)	Description (1) Co	upon (4)	Maturity (2)	Ratings (3)	Value
	Oil, Gas & Consumable Fuels	2.3% (1.59	% of Total Inv	restments)	
\$ 565	Western Refining, Inc., Term Loan B Citgo Petroleum	4.250%	11/12/20	ВВ	\$ 546,457
392	Corporation, Term Loan B	4.500%	7/29/21	B+	376,853
1,150	Crestwood Holdings LLC, Term Loan B Energy and Exploration	7.000%	6/19/19	B2	1,059,579
1,990	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 Southcross Energy	4.000%	2/21/21	BB	1,480,562
120	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	restments)		
788	Generic Drug Holdings, Inc., Term Loan B	5.000%	8/16/20	B1	785,538
	Graceway Pharmaceuticals LLC, Second Lien Term Loan,				
2,000	(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	3.171%	2/27/21	Ba1	2,947,049
1,785	Par Pharmaceutical 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	4.000%	12/01/18	Ba2	2,647,902
	Pharmaceutical Research Associates,				
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
1,110	Valeant	7.00070	12,27,17		1,110,110
	Pharmaceuticals				
	International, Inc., Term				
1,318	Loan E	3.500%	8/05/20	Ba1	1,311,536
	Valeant				
	Pharmaceuticals				
	International, Inc.,				
0.407	Tranche B, Term Loan	0.5000/	0/10/10	D 4	0.170.100
3,187	D2 Total Pharmaceuticals	3.500%	2/13/19	Ba1	3,170,103
22,741		.3% (0.2% of To	ntal Investm	ante)	20,586,217
	Ceridian Corporation,	.5 /6 (0.2 /6 01 10	Jiai iiivesiiii	ents)	
778	Term Loan B2	4.500%	9/15/20	Ba3	766,632
770	Real Estate Investment Tr		% of Total Ir		•
	Realogy Corporation,				7
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_				
2 4 4 2	Corporation, Tranche B,	4 ====/	10/10/00	_	a = ==a
2,443	Term Loan, First Lien	4.750%	12/18/20	B+	2,145,726
6 070	Total Real Estate				C 01E 110
6,373	Investment Trust Real Estate Management 8	& Develonmen	t 13% /በ ዩ	% of Total	6,015,119
	Capital Automotive LP,	x Developilien	1.5 /8 (0.0	70 OI TOLAI	investinents)
1,861	Term Loan, Second Lien	6.000%	4/30/20	B1	1,863,773
1,001	Capital Automotive LP,	0.00070	., 00, 20		1,000,110
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 & Semiconductors	onductor Equip	pment 3.9%	% (2.4% of	Total Investments)
4.075	Avago Technologies,	0.7500/	F/00/01	DDD	4.070.000
4,975	Term Loan B Freescale	3.750%	5/06/21	BBB	4,972,333
	Semiconductor, Inc.,				
3,450	Term Loan, Tranche B4	4.250%	2/28/20	B1	3,402,710
0,100	Freescale	1.20070	2,20,20	D 1	0,102,710
	Semiconductor, Inc.,				
1,481	Term Loan, Tranche B5	5.000%	1/15/21	B1	1,486,033
	NXP Semiconductor				
974	LLC, Term Loan D	3.250%	1/11/20	BBB	963,856
	Total Semiconductors &				
40.000	Semiconductor				40.004.000
10,880	Equipment	Fatal Investor			10,824,932
	Software 9.5% (5.9% of	i otai investme	nts)		
1,114	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	1,110,307
1,114	LUAIT DO	4.750%	10/04/10	D+	1,110,307

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

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

rincipal ount (000)	Description (1)	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
	Vertafore, Inc., Term			_	
946	Loan, First Lien	4.250%	10/03/19	B+	941,205
	Zebra Technologies				
0.044	Corporation, Term Loan	4.7500/	10/07/01	DD	0.000.100
2,244	B, First Lien Total Software	4.750%	10/27/21	BB+	2,260,130
27,072	Specialty Retail 0.8% (0.5% of Total In	voetmonte)		26,596,782
	Jo-Ann Stores, Inc.,	0.5 % OF TOTAL III	ivestillerits)		
1,632	Term Loan, First Lien	4.000%	3/16/18	B+	1,587,376
1,002	Pilot Travel Centers	4.000 /0	0/10/10	DT	1,507,070
	LLC, Term Loan B,				
748	First Lien	4.250%	9/30/21	BB	750,930
2,380	Total Specialty Retail				2,338,306
	Textiles, Apparel & Luxu	ry Goods 0.7	% (0.4% of T	otal Investme	ents)
	Polymer Group, Inc.,				·
1,986	Initial Term Loan	5.250%	12/19/19	B2	1,973,497
	Trading Companies & Di	istributors 1.9)% (1.2% of ⁻	Total Investm	ents)
	HD Supply, Inc., Term				
4,431	Loan	4.000%	6/28/18	B+	4,394,943
	Neff Rental/Neff				
000	Finance Closing Date	7.0500/	0/00/01	Б	040.050
833	Loan, Second Lien	7.250%	6/09/21	В	813,259
	Total Trading Companies &				
5,264	Distributors				5,208,202
3,204	Transportation Infrastru	cture 0.2% (0	1% of Total	Investments)	3,200,202
	Ceva Group PLC,	Cluie 0.2 /6 (0.	170 01 10141	investinents,	
31	Canadian Term Loan	6.500%	3/19/21	B2	28,526
•	Ceva Group PLC,	0.00070	G/ 1 G/ = 1		_5,5_5
180	Dutch B.V., Term Loan	6.500%	3/19/21	B2	165,451
	Ceva Group PLC,				·
	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		4 90/ / 4 - 4		580,265
	Wireless Telecommunic	ation Services	1./% (1.1%	of Total Inve	stments)
1.740	Asurion LLC, Term	F 0000/	E/04/40	Do?	1 740 000
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)	
40.000	BLB Worldwide	==
40,968	Holdings Inc., (5), (6)	1,177,830
	Media 1.1% (0.7% of Total Investments)	
0.470	Cumulus Media, Inc.,	
3,479	(5)	12,107
0.4.400	Metro-Goldwyn-Mayer,	4 700 074
24,438	(5), (6)	1,783,974
18,422	Tribune Company, (5)	1,084,872
14,825	Tribune Company, (7)	
4.005	Tribune Publishing	00.705
4,605	Company	96,705
	Total Media	2,977,658
47.450	Professional Services 0.0% (0.0% of Total Investments)	04.074
47,152	Vertrue, Inc., (5), (6)	84,874
	Software 0.0% (0.0% of Total Investments)	
291,294	Eagle Topco LP, (5), (7)	
	Total Common Stocks	
	(cost \$4,767,324)	5,417,670
	Nuveen Investments	
	30	

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

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	Tenet Healthcare				
3,500	Corporation	6.000%	10/01/20	Ba2	3,788,750
3,300	Total Health Care	0.000 /8	10/01/20	Daz	3,700,730
6,525	Equipment & Supplies				7,116,188
0,323	Health Care Providers &	Services 2.0%	4 (1 3% of To	tal Investme	
	Community Health	COLVICES 2.0 /	0 (1.0 % 01 10	tai iiivestiiie	/11t3 <i>)</i>
1,500	Systems, Inc.	5.125%	8/01/21	Ba2	1,558,125
1,000	Community Health	0.12070	3/01/21	Duz	1,000,120
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
	Truven Health				
1,000	Analtyics Inc.	10.625%	6/01/20	CCC+	975,000
	Total Health Care				
5,500	Providers & Services				5,710,725
	Media 4.5% (2.8% of T	otal Investments	s)		
	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
	Clear Channel		- /- / /- /		
2,750	Communications, Inc.	9.000%	3/01/21	CCC+	2,667,500
500	McGraw-Hill Global	0.7500/	4/04/04	DD.	550 750
500	Education Holdings	9.750%	4/01/21	BB	553,750
13,923	Total Media	Nuveen Investm	ants		12,494,860
		31	EIIIS		
		Ü.			

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

rincipal mount				Ratings	
(000)	Description (1)	Coupon	Maturity	natiliys (3)	Value
()		1.0% of Total I		ζ-,	
	Valeant				
	Pharmaceuticals				
\$ 750	International, 144A	6.750%	8/15/18	B1	\$ 797,813
	Valeant Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	B1	2,107,500
2,000	Valeant	7.00070	10/01/20	D1	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	ruot 0.29/ /0.1	20/ of Total In	vootmonto)	4,534,063
750	Real Estate Investment T Istar Financial Inc.	4.000%	11/01/17	BB	733,125
750	Semiconductors & Semiconductors				tal Investments)
	Advanced Micro			(0.070 0.110	,,
1,000	Devices, Inc.	6.750%	3/01/19	В	950,000
	Advanced Micro				
1,075	Devices, Inc.	7.750%	8/01/20	В	1,023,938
1 500	Advanced Micro	7 5000/	0/15/00	D	1 415 005
1,500	Devices, Inc. Total Semiconductors	7.500%	8/15/22	В	1,415,625
	& Semiconductor				
3,575	Equipment				3,389,563
,	Software 1.2% (0.8% of	Total Investme	ents)		, ,
	BMC Software Finance				
1,330	Inc., 144A	8.125%	7/15/21	CCC+	1,162,088
	Boxer Parent Company				
700	Inc./BMC Software, 144A	9.000%	10/15/10	CCC+	570 5 00
850	Infor Us Inc.	11.500%	10/15/19 7/15/18	B	570,500 926,500
750	Infor Us Inc.	9.375%	4/01/19	В	806,250
3,630	Total Software	0.0.070	., 6 ., . 6	_	3,465,338
·	Wireless Telecommunica	tion Services	1.8% (1.1% (of Total Inves	
	FairPoint				
	Communications Inc.,			_	
500	144A	8.750%	8/15/19	В	511,250
500 2,000	Sprint Corporation Sprint Corporation	7.875% 7.125%	9/15/23 6/15/24	BB BB	506,875 1,945,000
1,750	T-Mobile USA Inc.	6.250%	4/01/21	BB	1,806,874
75	T-Mobile USA Inc.	6.731%	4/28/22	BB	77,718
75	T-Mobile USA Inc.	6.836%	4/28/23	BB	78,187
4,900					4,925,904

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

Р	rincipal				
Amo	ount (000)	Description (1) Co	upon 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, value \$21,424,488	0.000%	2/02/15	\$ 20,999,720
		Total Short-Term Investments (c	ost \$20.999	.720)	20,999,720
		Total Investments (cost \$454,455	•	•	447,523,986
		Borrowings (40.2)% (9), (10)	,		(112,500,000)
		Variable Rate Term Preferred Sh (20.7)% (11)	ares, at Liq	uidation Value	(58,000,000)
		Other Assets Less Liabilities 0).9%		2,601,724
		Net Assets Applicable to Comm	on Shares	100%	\$ 279,625,710

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

- (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (9) Borrowings as a percentage of Total Investments is 25.1%.
- (10) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.
- (11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.0%.
- DD1 Portion of investment purchased on a delayed delivery basis.
- WI/DD Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

See accompanying notes to financial statements.

Nuveen Investments

JFR
Nuveen Floating Rate Income Fund

Portfolio of Investments January 31, 2015 (Unaudited)

Principal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
(000)	LONG-TERM INVESTME				
	VARIABLE RATE SENIO	•			•
	(4)				
	Aerospace & Defense	1.0% (0.6% of Tot	al Investme	ents)	
	B/E Aerospace, Inc.,				
\$ 4,550	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 4,561,716
0.450	Sequa Corporation,	5.0500/	0/40/47	_	0.004.400
2,450	Term Loan B	5.250%	6/19/17	В	2,361,188
7.000	Total Aerospace &				0.000.004
7,000	Defense Airlines 3.4% (2.1% of	Total Investment	s)		6,922,904
	American Airlines, Inc.,	Total investment	5)		
3,000	Term Loan B, First Lien	4.250%	10/08/21	BB	3,010,626
0,000	American Airlines, Inc.,	1.200 /0	10/00/21		0,010,020
3,440	Term Loan	3.750%	6/27/19	BB	3,422,499
2, 110	Delta Air Lines, Inc.,		0,21,10		c, :==, :cc
9,795	Term Loan B1	3.250%	10/18/18	BBB	9,707,840
	Delta Air Lines, Inc.,				
1,960	Term Loan B2	2.417%	4/18/16	BBB	1,951,915
	US Airways, Inc., Term				
4,455	Loan B1	3.500%	5/23/19	BB	4,411,007
22,650	Total Airlines				22,503,887
	•	8% of Total Invest	ments)		
0.005	Chrysler Group LLC,	0.0500/	10/01/10	DD	0.004.570
9,925	Tranche B, Term Loan	3.250%	12/31/18	BB+	9,881,578
7,795	Formula One Group, Term Loan, First Lien	4.750%	7/30/21	В	7,563,540
7,795	Formula One Group,	4.750 /6	7/30/21	Ь	7,505,540
2,000	Term Loan, Second Lien	7.750%	7/29/22	CCC+	1,947,500
19,720	Total Automobiles	7.70070	1720722	0001	19,392,618
. 0,7 20	Building Products 0.7	% (0.5% of Total I	nvestments)	.0,002,010
	Gates Global LLC, Term			,	
2,793	Loan	4.250%	7/03/21	B+	2,735,643
·	Quikrete Holdings, Inc.,				
2,115	Term Loan, First Lien	4.000%	9/28/20	B+	2,092,413
4,908	Total Building Products				4,828,056
	Capital Markets 0.9%	(0.5% of Total Inve	estments)		
	Citco III Limited, Term				
2,823	Loan B	4.250%	6/29/18	N/R	2,814,516
0.000	Guggenheim Partners	4.0500/	7/00/00	N/D	0.050.707
2,963	LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,958,797
5,786	Total Capital Markets				5,773,313

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	5 5				
	Chemicals 2.8% (1.7% of	f Total Investn	nents)		
	Ineos US Finance LLC,				
3,328	Cash Dollar, Term Loan	3.750%	5/04/18	BB	3,245,694
	Mineral Technologies,				
	Inc., Term Loan B, First				
7,518	Lien	4.000%	5/07/21	BB	7,472,975
	PQ Corporation, Term				
2,450	Loan B	4.000%	8/07/17	B+	2,415,700
4,279	Univar, Inc., Term Loan	5.000%	6/30/17	B+	4,142,954
	W.R Grace & Co.,				
	Delayed Draw, Term				
361	Loan	3.000%	2/03/21	BBB	360,121
	W.R Grace & Co., Exit				
1,002	Term Loan	3.000%	2/03/21	BBB	1,000,776
18,938	Total Chemicals				18,638,220
	Commercial Services & Su	upplies 2.9%	(1.8% of Tot	al Investmer	its)
	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				
4.07.4	LLC, Tranche B, Term	0.5000/	7/00/00	N/D	4 405 070
1,374	Loan	8.500%	7/02/20	N/R	1,135,673
070	HMH Holdings, Inc.,	4.0500/	E (00 /4 0	D4	000.050
973	Term Loan, First Lien	4.250%	5/22/18	B1	968,853
4.040	iQor US, Inc., Term	0.0000/	4/04/04	Б	4 547 740
4,819	Loan, First Lien	6.000%	4/01/21	В	4,517,742
1,500	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,				
9,950	Inc., Tranche B, Term	5.250%	4/16/21	B+	9,929,274
9,950	Loan Total Commorcial	5.250%	4/10/21	D+	9,929,274
20,409	Total Commercial Services & Supplies				19,657,250
20,409	Communications Equipme	ant 1 1% (0 7	% of Total In	voetmonte)	19,007,200
	Avaya, Inc., Term Loan	511t 1.1 /0 (U. <i>1</i>	70 OI TOLAI III	vestilicitis)	
5,925	B3	4.668%	10/26/17	B1	5,676,809
5,325	Avaya, Inc., Term Loan	7.000 /0	10/20/17	DI	3,070,009
1,608	B6	6.500%	3/31/18	B1	1,574,679
1,000	Total Communications	0.500 /6	3/31/10	Di	1,574,073
7,533	Equipment				7,251,488
7,000	_qaipinont	Nuveen Investm	ents		7,201,400
		34			

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

	Divorcified Telecommunic	otion Compless	6 60/ // 4	0/ of Total I	Investments)
	Diversified Telecommunic Greeneden U.S.	ation Services	0.0% (4.7	% UI TOTALI	Investments)
1 705	Holdings II LLC, Term Loan B	4.000%	2/08/20	В	1 602 006
1,725	Intelsat Jackson	4.000%	2/06/20	Ь	1,693,986
	Holdings, S.A., Tranche				
1,811	B2, Term Loan	3.750%	6/30/19	BB	1,793,471
1,011	Level 3 Financing, Inc.,	3.73078	0/00/10	ВВ	1,730,471
5,000	Term Loan B, First Lien	4.500%	1/31/22	BB	5,013,540
0,000	Level 3 Financing, Inc.,	1.00070	1/01/22	55	0,010,010
3,667	Term Loan, Tranche B3	4.000%	8/01/19	BB	3,646,042
0,00.	Presidio, Inc., Term				0,010,01=
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
0.000	Ziggo N.V., Term Loan	0.5000/	4 /4 5 /00	D D	0.704.405
2,860	B2	3.500%	1/15/22	BB	2,791,405
4 700	Ziggo N.V., Term Loan	0.5000/	1/1E/00	DD	4 500 004
4,703	B3, Delayed Draw Total Diversified	3.500%	1/15/22	BB	4,590,864
	Telecommunication				
44,836	Services				44,331,241
++,000	Electronic Equipment, Inst	truments & Cor	nnonents	0.6% (0.4%	% of Total Investments)
	SMART Modular		пропопо	0.070 (0.47	o or rotal investments,
	Technologies, Inc., Term				
4,293	Loan B	8.250%	8/26/17	В	4,249,696
,	Energy Equipment & Servi	ices 1.1% (0.7		Investment	
	Drill Rigs Holdings, Inc.,				,
5,267	Tranche B1, Term Loan	6.000%	3/31/21	B+	4,105,713
	Dynamic Energy				
	Services International				
673	LLC, Term Loan	9.500%	3/06/18	N/R	642,849
	Offshore Group				
	Investment Limited,			_	
1,460	Term Loan B	5.000%	10/25/17	В	1,069,393
4.040	Pacific Drilling S.A.,	4.50057	0/00/40	_	4 400 ==0
1,813	Term Loan B	4.500%	6/03/18	B+	1,406,553
0.010	Total Energy Equipment				7.004.500
9,213	& Services	7 00/ /4 40/ -5	Total lave	otmosts\	7,224,508
	Food & Staples Retailing	7.0% (4.4% of	i otai inve	siments)	
4,960	Albertsons LLC, Term Loan B2	4.750%	3/21/19	BB	4,955,952
4,300	בטמוו טב	4.750%	5/21/13	סט	4,500,502

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26,000	Albertsons LLC, Term Loan B4	5.500%	8/25/21	BB	25,992,772
,	Albertsons LLC, Term				, ,
2,000	D Loan B4, First Lien	5.500%	8/25/21	BB	1,999,444
	BJ's Wholesale Club,				
0.054	Inc., Replacement Loan,	4.5000/	0/00/40	_	0.044.500
3,250		4.500%	9/26/19	В	3,211,569
	BJ's Wholesale Club,				
4,000	Inc., Replacement Loan, Second Lien	8.500%	3/26/20	CCC	3,940,832
1,000	Del Monte Foods	0.00070	0,20,20	000	3,010,002
	Company, Term Loan,				
743	• • • • • • • • • • • • • • • • • • • •	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	5 Second Lien	4.875%	6/21/21	B+	1,679,188
	Supervalu, Inc., New				
3,142		4.500%	3/21/19	BB	3,122,315
	Total Food & Staples				
47,270	D Retailing				47,101,651
		Nuveen Investm	ents		
		35			

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

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

	B, Term Loan				
	Drumm Investors LLC,				
13,160	Term Loan	6.750%	5/04/18	В	13,247,566
	Genesis Healthcare				
1,444	LLC, Term Loan	10.000%	12/04/17	В	1,517,463
	HCA, Inc., Tranche B5,				
1,308	Term Loan	2.921%	3/31/17	BBB	1,308,526
	Heartland Dental Care,				
	Inc., Term Loan, First				
2,940	Lien	5.500%	12/21/18	B1	2,910,680
	Heartland Dental Care,				
	Inc., Term Loan,				
2,000	Second Lien	9.750%	6/21/19	CCC+	1,986,250
4 707	LHP Operations Co.	0.0000/	7/20/40	5	4 070 050
1,737	LLC, Term Loan B	9.000%	7/03/18	В	1,676,059
	National Mentor				
0.450	Holdings, Inc., Term	4.0500/	1/01/01	П	0.404.070
2,158	Loan B	4.250%	1/31/21	B+	2,131,272
	One Call Care				
3,461	Management, Inc., Term Loan B	5.000%	11/27/20	B1	2 427 720
3,401	Skilled Healthcare	5.000%	11/21/20	DI	3,427,730
716	Group Inc., Term Loan	7.000%	4/09/16	В	716,294
710	Total Health Care	7.000 /8	4/03/10	Ь	110,294
39,327	Providers & Services				39,316,197
00,027	Health Care Technology	0.9% (0.6% of	Total Invest	ments)	00,010,107
		0.070 (0.070 01	Total IIIVosti	incino,	
	Gatalent Pharma				
	Catalent Pharma Solutions, Inc., Term				
6.169	Solutions, Inc., Term	4.250%	5/20/21	BB	6.159.749
6,169	Solutions, Inc., Term Loan	4.250% isure 6.0% (3.	5/20/21 8% of Total I	BB nvestments	6,159,749
6,169	Solutions, Inc., Term Loan Hotels, Restaurants & Le				
6,169	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King				
6,169	Solutions, Inc., Term Loan Hotels, Restaurants & Le				
	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien	isure 6.0% (3.	8% of Total I	nvestments	
	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan	isure 6.0% (3.	8% of Total I	nvestments	
11,611	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term	isure 6.0% (3. 4.500%	8% of Total I	nvestments B+	11,637,422
11,611	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B	isure 6.0% (3. 4.500%	8% of Total I	nvestments B+	11,637,422
11,611 3,324	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,	4.500% 4.500%	8% of Total I 12/12/21 8/08/21	nvestments B+ B+) 11,637,422 3,318,005
11,611 3,324	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	4.500% 4.500%	8% of Total I 12/12/21 8/08/21	nvestments B+ B+) 11,637,422 3,318,005
11,611 3,324 5,228	Solutions, Inc., Term Loan Hotels, Restaurants & 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	4.500% 4.500% 4.250%	8% of Total I 12/12/21 8/08/21 10/16/20	B+ B+ BB	11,637,422 3,318,005 5,207,359
11,611 3,324 5,228 600	Solutions, Inc., Term Loan Hotels, Restaurants & 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	4.500% 4.500% 4.250% 5.000%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19	B+ B+ BB	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228	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	4.500% 4.500% 4.250%	8% of Total I 12/12/21 8/08/21 10/16/20	B+ B+ BB	11,637,422 3,318,005 5,207,359
11,611 3,324 5,228 600	Solutions, Inc., Term Loan Hotels, Restaurants & 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	4.500% 4.500% 4.250% 5.000%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19	B+ B+ BB	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228 600 2,786	Solutions, Inc., Term Loan Hotels, Restaurants & 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	4.500% 4.500% 4.250% 5.000%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20	B+ BB B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600	Solutions, Inc., Term Loan Hotels, Restaurants & 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	4.500% 4.500% 4.250% 5.000%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19	B+ B+ BB	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228 600 2,786	Solutions, Inc., Term Loan Hotels, Restaurants & 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	4.500% 4.500% 4.250% 5.000%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20	B+ BB B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600 2,786 2,940	Solutions, Inc., Term Loan Hotels, Restaurants & 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	4.500% 4.500% 4.250% 5.000% 3.500%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20 12/20/19	B+ BB B+ BH BH	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840
11,611 3,324 5,228 600 2,786	Solutions, Inc., Term Loan Hotels, Restaurants & 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	4.500% 4.500% 4.250% 5.000%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20	B+ BB B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600 2,786 2,940 3,000	Solutions, Inc., Term Loan Hotels, Restaurants & 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 Scientific Games	4.500% 4.500% 4.250% 5.000% 5.500% 6.000%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20 12/20/19 10/01/21	B+ BB B+ BB BB	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840 2,968,125
11,611 3,324 5,228 600 2,786 2,940	Solutions, Inc., Term Loan Hotels, Restaurants & 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	4.500% 4.500% 4.250% 5.000% 3.500%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20 12/20/19	B+ BB B+ BH BH	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840

	Seaworld Parks and Entertainment, Inc., Term Loan B2				
	Station Casino LLC,				
3,805	Term Loan B	4.250%	3/02/20	B+	3,756,912
	Total Hotels,				
40,553	Restaurants & Leisure				40,243,002
	Household Durables 0	0.6% (0.4% of Total	al Investmer	nts)	
0.510	Serta Simmons Holdings LLC, Term	4.0500/	10/01/10	D	0.400.004
2,519	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 Conglomerate	es 0.3% (0.2% o	f Total Inves	stments)	
2,303	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750% Nuveen Investme 36	11/26/20 ents	B1	2,178,348

	incipal	B 1 . 1 (4)	0	Maturity	Ratings	W.L.
Amo	ount (000)	Description (1)	Coupon (4)	(2)	(3)	Value
		Insurance 2.4% (1.5% o	t Total investm	ents)		
		Alliant Holdings I LLC,				
Φ	000	Delayed Draw, Term	TDD	TDD	р.	Φ 001 Ε4Ε
\$	382	Loan, WI/DD	TBD	TBD	B+	\$ 381,545
		Alliant Holdings I LLC,				
	1,618	Incremental Term Loan, WI/DD	TBD	TBD	B+	1 615 055
	1,010	Alliant Holdings I LLC,	טסו	טסו	D+	1,615,955
		Initial Term Loan B, First				
	1,959	Lien	4.250%	12/20/19	B+	1,931,624
	1,333	Hub International	4.230 /6	12/20/19	DΤ	1,301,024
		Holdings, Inc., Initial				
	5,930	Term Loan	4.250%	10/02/20	B1	5,762,648
	0,000	USI Holdings	1.20070	10/02/20	D 1	0,702,010
		Corporation, Initial Term				
	6,143	Loan	4.250%	12/27/19	B1	6,058,413
	16,032	Total Insurance	1120070	12,27,10	2.	15,750,185
	. 0,002	Internet & Catalog Retail	1.0% (0.7% of	Total Invest	ments)	. 6,. 66, . 66
		Travelport LLC, Term	(011)		,	
	7,000	Loan B, First Lien	6.000%	9/02/21	B2	7,019,250
	,	Internet Software & Servi	ces 1.8% (1.1	% of Total In	vestments)	, ,
		Sabre Inc., Term Loan	,		,	
	741	B2	4.500%	2/19/19	Ba3	734,885
	290	Sabre Inc., Term Loan C	4.000%	2/19/18	Ba3	285,722
	3,430	Sabre Inc., Term Loan	4.000%	2/18/19	Ba3	3,384,981
		Tibco Software, Inc.,				
	7,917	Term Loan B	6.500%	11/25/20	B1	7,758,333
		Total Internet Software				
	12,378	& Services				12,163,921
			of Total Investr	nents)		
		EIG Investors Corp.,			_	
	5,998	Term Loan	5.000%	11/09/19	В	5,997,553
	570	VFH Parent LLC, New	5 750 0/	4.4.00.4.0	N/D	500.077
	570	Term Loan	5.750%	11/08/19	N/R	568,277
	0.407	Zayo Group LLC, Term	4.0000/	7/00/10	D4	0.440.570
	2,437	Loan B	4.000%	7/02/19	B1	2,416,576
	9,005	Total IT Services	duata 2.00/ /1	1 20/ of Total	Invoctments)	8,982,406
		Leisure Equipment & Pro 24 Hour Fitness	ducis 2.0% (1	1.2% OF TOTAL	investments)	
		Worldwide, Inc., Term				
	3,784	Loan B	4.750%	5/28/21	Ba3	3,672,662
	J, / U 4	Bombardier	7.750/0	J/ ZU/ Z I	Dao	0,012,002
		Recreational Products,				
	5,539	Inc., Term Loan	4.000%	1/30/19	BB+	5,425,490
	0,000	Equinox Holdings, Inc.,	7.000 /0	1/00/10		0,720,700
		New Initial Term Loan,				
	3,193	First Lien	5.000%	1/31/20	B1	3,173,272
	1,000	51 =1011	6.250%	12/27/20	В	1,001,250
	.,555		0.20070	, _ , _ 0	_	.,00.,200

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	Four Seasons Holdings, Inc., Term Loan, Second Lien				
13,516	Total Leisure Equipment & Products				13,272,674
	Machinery 1.0% (0.6% of	Total Investn	nents)		
	Doosan Infracore International, Inc., Term				
4,590	Loan Rexnord LLC, Term	4.500%	5/27/21	BB	4,590,385
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 To	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 & Marketing, Inc., Term				
3,041	Loan, First Lien	4.250%	7/25/21	B1	3,012,803
	Advantage Sales &				
	Marketing, Inc., Term				
2,200	Loan, Second Lien	7.500%	7/25/22	CCC+	2,161,500
	Affinion Group Holdings, 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				
1,990	Corporation, Term Loan, First Lien	4.500%	4/09/21	B+	1,901,694
1,990	Catalina Marketing	4.500%	4/09/21	D+	1,901,094
	Corporation, Term Loan,				
2,000	Second Lien	7.750%	4/11/22	CCC+	1,813,334
۷,000	Clear Channel	7.75076	7/11/66	000+	1,010,004
	Communications, Inc.,				
367	Tranche B, Term Loan	3.821%	1/29/16	CCC+	362,323
007	Clear Channel	0.02170	1/20/10	333±	302,020
	Communications, Inc.,				
3,156	Tranche D, Term Loan	6.921%	1/30/19	CCC+	2,949,520
3, 100	Clear Channel	3.02170	., 55, 10		2,0 .0,020
	Communications,				
2,718	Inc.,Term Loan E	7.671%	7/30/19	CCC+	2,576,296
_,,	Cumulus Media, Inc.,		.,		=,5. 5,255
12,787	Term Loan B	4.250%	12/23/20	B+	12,522,797
,	Emerald Expositions				, , , , , , , , , , , , , , , , , , , ,
	Holdings, Inc., Term				
3,930	Loan, First Lien	4.750%	6/17/20	BB	3,890,957
<u> </u>	EMI Music Publishing				, ,
676	LLC, Term Loan B	3.750%	6/29/18	BB	668,078
					•

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

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

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

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

International, Inc., Tranche B, Term Loan D2

45,855	Total Pharmaceuticals				39,902,393
2,222	Professional Services	0.2% (0.1% of	Total Investr	nents)	,
	Ceridian Corporation,	·		•	
1,137	Term Loan B2	4.500%	9/15/20	Ba3	1,120,015
	Real Estate Investment	Trust 2.3% (1.	.5% of Total	Investme	nts)
	Realogy Corporation,				
4,913	Initial Term Loan B	3.750%	3/05/20	BB	4,847,779
	Starwood Property Trust, Inc., Term Loan				
5,905	В	3.500%	4/17/20	BB	5,791,696
	Walter Investment Management Corporation, Tranche B, Term Loan, First				
5,701	Lien	4.750%	12/18/20	B+	5,007,311
16,519	Total Real Estate Investment Trust				15,646,786
	Real Estate Managemer	nt & Developme	nt 1.8% (1.	.1% of Tot	al Investments)
	Capital Automotive LP, Term Loan, Second				
3,723	Lien	6.000%	4/30/20	B1	3,727,545
8,145	Capital Automotive LP, Term Loan, Tranche B1	4.000%	4/10/19	Ba2	8,117,454
11,868	Total Real Estate Management & Development	Nuveen Investm 38	nents		11,844,999

	rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
AIII	cant (000)	Semiconductors & Semiconductors				
		Avago Technologies,			/ (/ 0 0	
\$	9,950	Term Loan B	3.750%	5/06/21	BBB	\$ 9,944,667
		Freescale				
		Semiconductor, Inc.,			_	
	7,405	Term Loan, Tranche B4	4.250%	2/28/20	B1	7,303,477
		Freescale				
	2,963	Semiconductor, Inc., Term Loan, Tranche B5	5.000%	1/15/21	B1	2,972,066
	2,500	NXP Semiconductor	3.00076	1/10/21	D1	2,372,000
	2,921	LLC, Term Loan D	3.250%	1/11/20	BBB	2,891,567
	,	Total Semiconductors &				, ,
		Semiconductor				
	23,239	Equipment				23,111,777
		Software 9.1% (5.7% of	Total Investme	ents)		
	0.000	Blackboard, Inc., Term Loan B3	4.7500/	10/04/10	D.	0.000.405
	2,920	BMC Software, Inc.,	4.750%	10/04/18	B+	2,909,405
	6,687	Initial Term Loan	5.000%	9/10/20	B1	6,490,134
	0,007	Compuware	0.00070	0/10/20	Δ,	0,100,101
		Corporation, Tranche				
		B2, Term Loan, First				
	6,000	Lien, DD1	6.250%	12/15/21	В	5,695,002
	0.004	Datatel Parent Corp,	4.0000/	7/10/10	DD.	0.000.050
	3,024	Term Loan B1 Emdeon Business	4.000%	7/19/18	BB	2,996,653
		Services LLC, Term				
	4,708	Loan B2	3.750%	11/02/18	Ba3	4,640,112
	1,7 00	Epicor Software	017 00 70	, 62, .6	240	.,0.0,
		Corporation,Term Loan,				
	621	B2	4.000%	5/16/18	Ba3	618,477
		Explorer Holdings, Inc.,			_	
	1,906	Term Loan	6.000%	5/02/18	B+	1,907,101
		Infor Global Solutions Intermediate Holdings,				
	14,218	Ltd., Term Loan B5	3.750%	6/03/20	Ba3	13,899,794
	11,210	Micro Focus	0.70070	0/00/20	Buo	10,000,701
		International PLC, Term				
	3,200	Loan B	5.250%	11/19/21	BB	3,111,002
		Micro Focus				
		International PLC, Term	. =000/			
	3,300	Loan C	4.500%	11/20/19	BB	3,186,150
	6,354	Misys PLC, Term Loan B, First Lien	5.000%	12/12/18	B+	6,370,525
	0,354	SunGard Data	J.000%	14/14/10	D+	0,370,323
		Systems, Inc., Term				
	2,615	Loan E	4.000%	3/08/20	BB	2,599,696
	1,000		9.000%	11/07/22	CCC+	988,750

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

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

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

	Shares	Description (1)				Value
		Hotels, Restaurants & Le	eisure 0.2% (0	.1% of Total I	nvestments)	
		BLB Worldwide				
	42,041	Holdings Inc., (5), (6)				\$ 1,208,679
		Buffets Term Loan, (5),				
	2,670	(6)				5,340
		Total Hotels, Restaurants				1,214,019
		Media 1.7% (1.0% of To	otal Investment	s)		
		Cumulus Media, Inc.,				
	6,597	(5)				22,957
		Metro-Goldwyn-Mayer,				
	101,565	(5), (6)				7,414,245
	57,088	Tribune Company, (5)				3,361,912
	45,941	Tribune Company, (7)				
		Tribune Publishing				
	14,272	Company				299,712
		Total Media				11,098,826
	47.450		0.0% (0.0% of T	otal investme	ents)	04.074
	47,152	Vertrue, Inc., (5), (6)	. Tatal lavrantas			84,874
		Software 0.0% (0.0% of	r rotai investme	ents)		
	743,286	Eagle Topco LP, (5),				4
	743,200	(7) Total Common Stocks (co	ct \$12 471 161\			14,124,500
		Total Common Stocks (Co	δι φ12,471,101)		Detings	14,124,500
					Railing	
	Shares	Description (1)	Coupon		Ratings (3)	Value
	Shares	Description (1) \$25 PAR (OR SIMILAR) F	Coupon	RRED 0.2%	(3)	Value Investments)
	Shares	\$25 PAR (OR SIMILAR) F	RETAIL PREFE		(3) (0.1% of Total	Investments)
	Shares		RETAIL PREFE		(3) (0.1% of Total	Investments)
	Shares	\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education	RETAIL PREFE		(3) (0.1% of Total	Investments)
	Shares 31,157	\$25 PAR (OR SIMILAR) F Diversified Consumer Se	RETAIL PREFE		(3) (0.1% of Total	Investments)
		\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management	RETAIL PREFER ervices 0.2% ((3) (0.1% of Total Investments)	Investments)
		\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management Corporation, (6)	RETAIL PREFER ervices 0.2% ((3) (0.1% of Total Investments)	Investments)
		\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management Corporation, (6) Education Management Corporation, (6)	7.500%		(3) (0.1% of Total Investments)	Investments)
	31,157	\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management Corporation, (6) Education Management	7.500%		(3) (0.1% of Total Investments) N/R	\$ 306,376
	31,157	\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or	7.500%		(3) (0.1% of Total Investments) N/R	\$ 306,376 717,948
	31,157	\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail	7.500%		(3) (0.1% of Total Investments) N/R	\$ 306,376 717,948
	31,157	\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost	7.500%		(3) (0.1% of Total Investments) N/R	\$ 306,376 717,948 1,024,324
	31,157	\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail	7.500%		(3) (0.1% of Total Investments) N/R N/R	\$ 306,376 717,948
P	31,157 10,989 Principal	\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349)	7.500% 7.500% 7.500% Per Services	0.1% of Total	(3) (0.1% of Total Investments) N/R N/R	\$ 306,376 717,948 1,024,324
P	31,157	\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consume Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1)	7.500% 7.500% 7.500% Per Services	0.1% of Total Maturity	(3) (0.1% of Total Investments) N/R N/R Ratings (3)	\$ 306,376 717,948 1,024,324
P	31,157 10,989 Principal	\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS	7.500% 7.500% 7.500% Per Services Coupon 0.3% (0.2% of	0.1% of Total Maturity Total Investn	(3) (0.1% of Total Investments) N/R N/R Ratings (3) nents)	\$ 306,376 717,948 1,024,324
P	31,157 10,989 Principal	\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equipment	7.500% 7.500% 7.500% Per Services Coupon 0.3% (0.2% of	0.1% of Total Maturity	(3) (0.1% of Total Investments) N/R N/R Ratings (3) nents)	\$ 306,376 717,948 1,024,324
P	31,157 10,989 Principal ount (000)	\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equipment Nortel Networks Corp.,	7.500% 7.500% 7.500% 7.500% Coupon 0.3% (0.2% of nent 0.3% (0.2%)	Maturity Total Investn	(3) (0.1% of Total Investments) N/R N/R Ratings (3) nents) vestments)	\$ 306,376 717,948 1,024,324 1,024,324 Value
P	31,157 10,989 Principal	\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equipment Nortel Networks Corp., (8)	7.500% 7.500% 7.500% Per Services Coupon 0.3% (0.2% of	0.1% of Total Maturity Total Investn	(3) (0.1% of Total Investments) N/R N/R Ratings (3) nents)	\$ 306,376 717,948 1,024,324
P	31,157 10,989 Principal ount (000)	\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equipm Nortel Networks Corp., (8) Nortel Networks Corp.,	7.500% 7.500% 7.500% 7.500% Per Services Coupon 0.3% (0.2% of ment 0.3% (0.2%) 1.750%	Maturity Total Investn 2% of Total In 4/15/12	(3) (0.1% of Total Investments) N/R Ratings (3) nents) vestments)	\$ 306,376 717,948 1,024,324 1,024,324 Value \$ 824,500
P	31,157 10,989 Principal ount (000)	\$25 PAR (OR SIMILAR) F Diversified Consumer Se Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equipment Nortel Networks Corp., (8)	7.500% 7.500% 7.500% 7.500% Coupon 0.3% (0.2% of nent 0.3% (0.2%)	Maturity Total Investn	(3) (0.1% of Total Investments) N/R N/R Ratings (3) nents) vestments)	\$ 306,376 717,948 1,024,324 1,024,324 Value

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		Total Communications Equipment				
		Total Convertible Bonds (cost				
\$	1,850	\$1,563,750)			D. U.	1,789,500
	incipal unt (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
Aiiio	uni (000)		8.5% (11.6% o			Value
		Commercial Services & S	•		•	s)
		NES Rental Holdings				
\$	700	Inc., 144A	7.875%	5/01/18	CCC+	\$ 701,750
		Communications Equipm	ent 0.9% (0.6	6% of Total Inv	vestments)	
	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
			6 (0.3% of Tota	al Investments	s)	
		First Data Corporation,				
	3,000	144A	7.375%	6/15/19	BB .	3,146,250
		Containers & Packaging		f Total Investi	-	
	5,750	Reynolds Group	9.875%	8/15/19	CCC+	6,109,375
			Nuveen Investme 40	ents		
			40			

Р	rincipal				Ratings	
	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Diversified Telecommunio	ation Services	1.4% (0.9%	of Total Inve	estments)
		Consolidated				
•	. =	Communications		0/0//00	_	A
\$	1,500	Finance Company	10.875%	6/01/20	В	\$ 1,691,250
	4,000	IntelSat Limited	7.750%	6/01/21	В	3,965,000
	3,800	IntelSat Limited	8.125%	6/01/23	В	3,838,000
		Total Diversified Telecommunication				
	9,300	Services				9,494,250
	3,500	Health Care Equipment &	Supplies 17%	6 (1 0% of To	tal Investme	, ,
	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
	_,000	Tenet Healthcare	12.00070	11,01,10		2,2:0,000
	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 & S	Services 2.0%	(1.2% of Tot	al Investmen	ts)
		Community Health				
	4,000	Systems, Inc.	5.125%	8/01/21	Ba2	4,155,000
		Community Health	0.0774	0/0//00	_	
	6,400	Systems, Inc.	6.875%	2/01/22	B+	6,797,600
	1 000	lasis Healthcare Capital	0.0750/	E/1E/10	000.	1 057 000
	1,200	Corporation Truven Health Analtyics	8.375%	5/15/19	CCC+	1,257,000
	1,000	Inc.	10.625%	6/01/20	CCC+	975,000
	1,000	Total Health Care	10.023 /6	0/01/20	000+	373,000
	12,600	Providers & Services				13,184,600
	. = ,000	Media 4.8% (3.0% of Tot	al Investments)			10,101,000
		CCO Holdings LLC	,			
	1,000	Finance Corporation	5.750%	9/01/23	BB	1,012,500
		Clear Channel				
	1,762	Communications, Inc.	10.000%	1/15/18	CCC	1,532,940
		Clear Channel				
	6,562	Communications, Inc.	9.000%	12/15/19	CCC+	6,397,950
		Clear Channel		2/2//5:		
	10,628	Communications, Inc.	14.000%	2/01/21	CCC	8,714,869
	0.500	Clear Channel	0.0000/	0/04/04	000	0.045.000
	9,500	Communications, Inc.	9.000%	3/01/21	CCC+	9,215,000
	2,000	Dish DBS Corporation Dish DBS Corporation	5.875% 5.875%	7/15/22	BB BB	2,020,000
	1,500	McGraw-Hill Global	5.875%	11/15/24	DD	1,507,500
	1,875	Education Holdings	9.750%	4/01/21	BB	2,076,563
	34,827	Total Media	J.7 JU /0	7/01/21		32,477,322
	01,027		0.7% of Total Inv	restments)		OL, 177,OLL
	2,000	Valeant	6.750%	8/15/18	B1	2,127,500
	, 5 5 6	Pharmaceuticals				., . – . , • • •

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	International, 144A				
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.000%	10/01/20	B1	1,053,750
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	B1	1,067,500
	VPII Escrow				
3,000	Corporation, 144A	7.500%	7/15/21	B1	3,285,000
7,000	Total Pharmaceuticals				7,533,750
	Real Estate Investment Trust	0.2% (0.1	% of Total In	vestments)	
1,500	Istar Financial Inc.	4.000%	11/01/17	BB	1,466,250
	Semiconductors & Semicond	luctor Equip	ment 1.3%	(0.8% of To	otal Investments)
	Advanced Micro				
2,000	Devices, Inc.	6.750%	3/01/19	В	1,900,000
	Advanced Micro				
2,800	Devices, Inc.	7.750%	8/01/20	В	2,667,000
	Advanced Micro				
3,168	Devices, Inc.	7.500%	8/15/22	В	2,989,800
	Advanced Micro				
1,000	Devices, Inc.	7.000%	7/01/24	В	872,500
	Total Semiconductors &				
	Semiconductor				
8,968	Equipment				8,429,300
	Software 1.1% (0.7% of Total	al Investme	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
	I	Nuveen Investme	ents		
		41			

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

Pı	rincipal				Ratings		
	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
		Wireless Telecommuni	cation Services	2.5% (1.6%	6 of Total Inves	tme	nts)
		FairPoint					
		Communications Inc.,		_,,_,	_		
\$	750	144A	8.750%	8/15/19	В	\$	766,875
	8,250	Sprint Corporation	7.875%	9/15/23	BB		8,363,438
	3,750 3,750	Sprint Corporation T-Mobile USA Inc.	7.125% 6.250%	6/15/24 4/01/21	BB BB		3,646,875 3,871,874
	3,730	Total Wireless	0.230%	4/01/21	DD		3,0/1,0/4
		Telecommunication					
	16,500	Services					16,649,062
	. 0,000	Total Corporate					. 0,0 .0,00=
		Bonds (cost					
\$ 1	124,470	\$123,774,468)					123,856,159
	rincipal				Ratings		
Amo	ount (000)	•	Coupon	Maturity	(3)		Value
		ASSET-BACKED SECU	IRITIES 5.7% (3	3.5% of Tota	I Investments)		
		Bluemountain					
		Collateralized Loan					
\$	1,200	Obligation, Series 2012 2A E14	5.329%	11/20/24	BB	\$	1 117 /11
Ф	1,200	BlueMountain	5.329%	11/20/24	DD	Ф	1,117,411
		Collateralized Loan					
		Obligations Limited					
	2,500	2012-1A, 144A	5.734%	7/20/23	BB		2,372,493
	,	Carlyle Global Market					, ,
		Strategies					
		Collateralized Loan					
		Obligations, Series					
	500	2013-2A E	5.234%	4/18/25	BB		456,009
		Carlyle Global Market					
		Strategies, Collateralized Loan					
		Obligations, Series					
	1,750	2013-3A, 144A	4.834%	7/15/25	BB		1,557,836
	1,700	Finn Square	1.00 170	7710720			1,007,000
		Collateralized Loan					
		Obligations Limited,					
	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
		Management,					
		Collateralized Loan					

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

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	5 5		• •		
	Race Point				
	Collateralized Loan				
	Obligation Limited				
	2011-5AR, 144A				
	Race Point				
	Collateralized Loan				
	Obligations, Series				
3,000	2012-6A, 144A	5.727%	5/24/23	BB	2,960,996
0,000	Total Asset-Backed	J.727 /0	3/2-1/20	00	2,300,330
	Securities (cost				
\$ 40,560	\$37,302,983)				37,835,458
Shares	Description (1), (9)				Value
Silaies	INVESTMENT COMPANIE	S 16%/10	% of Total Ir	nveetment	
	Eaton Vance	-5 1.0 /6 (1.0	76 Of Total II	ivestillerit	3)
	Floating-Rate Income				
353,668	Trust Fund				4,894,765
333,000	Eaton Vance Senior				4,034,703
968,586	Income Trust				6,053,663
300,300	Total Investment Companie	oc (ooct \$11 0	91 500)		10,948,428
	Total Long-Term Investm		. ,	18	•
Dringing	Total Long-Term investing	ienis (cost à i	,044,247,004	')	1,026,656,643
Principal	Description (1)	Coupon	Maturity		Value
Amount (000) Description (1) SHORT-TERM INVESTME	Coupon	Maturity [4.1% of Tota	al Investme	Value
\$ 43,760		0.000%	4.1 /6 01 1018	ii iiivesiiile	\$ 43,759,690
Ф 43,760	Repurchase	0.000%			\$ 45,759,690
	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,		2/02/15		
	\$35,605,000 U.S.		2/02/15		
	Treasury Notes,				
	0.750%, due 3/31/18,				
	value \$35,563,769	ante (cost fr	12 750 600)		42 7E0 600
	Total Short-Term Investments (cost §				43,759,690 1,070,416,333
	•		4) 160.1%		(270,300,000)
	Borrowings (40.4)% (10 Variable Rate Term Prefe		at Liquidatio	n Value	(270,300,000)
		nieu Silales,	at Liquidatio	ni value	(120,000,000)
	(20.8)% (12) Other Assets Less Liabili	ities 1.1%			(139,000,000)
	Other Assets Less FigDII	1.1%			7,666,393
	Not Accate Applicable to	Common Ch	arac 1000/		¢ 662 720 706
	Net Assets Applicable to				\$ 668,782,726
	Net Assets Applicable to	Common Sha Nuveen Inves 42			\$ 668,782,726

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (9) A copy of the most recent financial statements for these investment companies can be obtained directly from the Securities and Exchange Commission on its website at http://www.sec.gov.
- (10) Borrowings as a percentage of Total Investments is 25.3%.
- (11) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.
- (12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.0%.

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

See accompanying notes to financial statements.

Nuveen Investments

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

	Principal			Maturity	Ratings	
Am	ount (000)		Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTME				
		VARIABLE RATE SENIO	OR LOAN INTERE	STS 126.0°	% (79.1% of 1	otal Investments)
		(4)	4 40/ (0 70/ 17			
		Aerospace & Defense	1.1% (U./% Of 10	itai investme	ents)	
\$	3,250	B/E Aerospace, Inc., 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
	5,210	Total Aerospace & Defense				5,147,319
		Airlines 3.4% (2.2% of	Total Investmen	ts)		
	2,000	American Airlines, Inc., Term Loan B, First Lien	4.250%	10/08/21	BB	2,007,084
	_,000	American Airlines, Inc.,	1120070	. 0, 00, 2 .		2,007,00
	2,455	Term Loan	3.750%	6/27/19	BB	2,442,526
	,	Delta Air Lines, Inc.,				, ,
	5,870	Term Loan B1	3.250%	10/18/18	BBB	5,817,871
		Delta Air Lines, Inc.,				
	2,940	Term Loan B2	2.417%	4/18/16	BBB	2,927,872
		US Airways, Inc., Term				
	2,970	Loan B1	3.500%	5/23/19	BB	2,940,671
	16,235	Total Airlines				16,136,024
			3% of Total Inves	tments)		
		Chrysler Group LLC,				
	9,925	Tranche B, Term Loan	3.250%	12/31/18	BB+	9,881,578
	5 500	Formula One Group,	4.7500/	7/00/04	.	5 400 500
	5,568	Term Loan, First Lien	4.750%	7/30/21	В	5,402,528
	1 500	Formula One Group,	7.7500/	7/00/00	000.	1 400 005
	1,500	Term Loan, Second Lien Total Automobiles	7.750%	7/29/22	CCC+	1,460,625
	16,993	Building Products 0.7	9/. (0.49/. of Total	Invoctmente	\	16,744,731
		Gates Global LLC, Term	/6 (0.4 /6 01 10tal	investinents)	
	1,995	Loan	4.250%	7/03/21	B+	1,954,031
	1,000	Quikrete Holdings, Inc.,	4.230 /8	7/00/21	D _T	1,004,001
	1,170	Term Loan, First Lien	4.000%	9/28/20	B+	1,157,230
	3,165	Total Building Products	1.00070	0/20/20	Δ,	3,111,261
	5, . 55	Capital Markets 1.0%	(0.6% of Total Inv	restments)		5, ,=5 .
		Citco III Limited, Term				
	2,823	Loan B	4.250%	6/29/18	N/R	2,814,516
		Guggenheim Partners				
	1,975	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,972,531
	4,798	Total Capital Markets				4,787,047

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	01	-			
	Chemicals 2.1% (1.4% of	i otai investn	nents)		
0.450	Ineos US Finance LLC,	0.7500/	E/04/40	DD	0.000.001
2,452	Cash Dollar, Term Loan	3.750%	5/04/18	BB	2,390,891
	Mineral Technologies,				
E 000	Inc., Term Loan B, First	4.0000/	E/07/01	DD	E 004 701
5,639	Lien PQ Corporation, Term	4.000%	5/07/21	BB	5,604,731
1,470	Loan B	4.000%	8/07/17	B+	1,449,420
1,470	W.R Grace & Co.,	4.000 /8	0/07/17	D _T	1,445,420
	Delayed Draw, Term				
163	Loan	3.000%	2/03/21	BBB	163,030
	W.R Grace & Co., Exit	0.00070	_, 00, _ :		. 55,555
454	Term Loan	3.000%	2/03/21	BBB	453,060
10,178	Total Chemicals				10,061,132
	Commercial Services & Sup	plies 2.9%	(1.8% of Tot	al Investmer	nts)
	ADS Waste Holdings,				·
	Inc., Initial Term Loan,				
972	Tranche B2	3.750%	10/09/19	B+	946,768
	Education Management				
	LLC, Tranche A, Term				
261	Loan	5.500%	7/02/20	N/R	245,976
	Education Management				
405	LLC, Tranche B, Term	0.5000/	7/00/00	NI/D	050.050
435	Loan	8.500%	7/02/20	N/R	359,258
072	HMH Holdings, Inc.,	4.0500/	E/00/10	D4	060 050
973	Term Loan, First Lien iQor US, Inc., Term	4.250%	5/22/18	B1	968,853
3,373	Loan, First Lien	6.000%	4/01/21	В	3,162,420
0,070	iQor US, Inc., Term	0.00070	4/01/21	В	0,102,420
1,000	Loan, Second Lien	9.750%	4/01/22	CCC+	922,500
,,,,,,	Millennium Laboratories,	011 00 / 0	., ., .,		J==,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 Equipmer	it 1.2% (0.8	8% of Total In	vestments)	
	Avaya, Inc., Term Loan				
4,444	B3	4.668%	10/26/17	B1	4,257,607
4 000	Avaya, Inc., Term Loan	0.5000/	0/04/40	D4	4 574 070
1,608	B6	6.500%	3/31/18	B1	1,574,679
0.050	Total Communications				E 000 000
6,052	Equipment	Nuveen Investm	ants		5,832,286
		Nuveen investm 44	EIIIS		
		= =			

	Principal nount (000)	Description (1)	Coupon (4)	Maturity	Ratings (3)	Value
AI	ilouiit (000)	Computers & Peripherals	2.7% (1.7% o	(2) f Total Inves		value
4	12,838	Dell, Inc., Term Loan B	4.500%	4/29/20	BBB	\$12,862,572
4	12,000	Containers & Packaging	0.5% (0.4% of			Ψ12,002,012
		BWAY Holding	0.070 (0.470 01	Total IIIVCSti	nonto,	
		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	·		•	
		Acquisitions, Inc., Exit				
	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
		Harland Clarke Holdings				
	1 460	Corporation, Term Loan B4	6.000%	8/04/19	B+	1 460 106
	1,463	Hilton Hotels	6.000%	0/04/19	D+	1,463,186
		Corporation, Term Loan				
	11,202	B2	3.500%	10/25/20	BB+	11,087,917
	, _ 0 _	Laureate Education,	0.00070	10/20/20	22.	11,007,017
	1,930	Inc., Term Loan B	5.000%	6/15/18	В	1,819,412
	·	New Albertson's, Inc.,				, ,
	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
	04 700	Total Diversified				04 404 400
	31,782	Consumer Services	1 50/ /0 /	20/ of Total I		31,424,466
		Diversified Financial Servi Home Loan Servicing	ices 1.5% (U.	9% of Total li	ivesiments)	
		Solutions, Ltd., Term				
	2,463	Loan B	4.500%	6/26/20	B+	2,312,411
	2, 100	Ocwen Financial	1.00070	0/20/20	D 1	2,012,111
		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
		TransFirst, Inc., Term				
	1,500	Loan, First Lien	5.500%	11/12/21	В	1,500,470
	7.000	Total Diversified				0.040.004
	7,082	Financial Services	ation Campless	6 60/ /4 00	/ of Total lease	6,810,621
		Diversified Telecommunic Greeneden U.S.	audii Services	0.0% (4.2%	6 of Total Inve	estinents)
		Holdings II LLC, Term				
	1,078	Loan B	4.000%	2/08/20	В	1,058,741
	1,070	Intelsat Jackson	1.00070	2/00/20	D	1,000,7 11
		Holdings, S.A., Tranche				
	959	B2, Term Loan	3.750%	6/30/19	BB	949,735
		Level 3 Financing, Inc.,				·
	4,000	Term Loan B, First Lien	4.500%	1/31/22	BB	4,010,832

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	ВВ	1,224,835
1,244	TelX Group, Inc., Initial	3.230 /6	3/24/21	טט	1,224,000
1,493	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	3.500%	1/15/22	BB	3,248,747
2,145	Ziggo N.V., Term Loan B2	3.500%	1/15/22	BB	2,093,554
3,527	Ziggo N.V., Term Loan B3, Delayed Draw	3.500%	1/15/22	BB	3,443,148
31,429	Total Diversified Telecommunication Services	0.000,0	.,, .	J	31,081,474
01,120	Electronic Equipment, Ins	truments & Co	omponents	0.5% (0.3%	of Total Investments)
0.400	SMART Modular Technologies, Inc., Term	0.0500/	0/00/47	Б	0.440.040
2,468	Loan B	8.250%	8/26/17	B	2,442,946
2,468	Energy Equipment & Serv		8/26/17 .8% of Total		
	Energy Equipment & Serv Drill Rigs Holdings, Inc.,	ices 1.3% (0	.8% of Total	Investment	s)
4,053 673	Energy Equipment & Serv				
4,053	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B	ices 1.3% (0 6.000%	.8% of Total 3/31/21	Investment B+	3 ,159,155
4,053 673 1,384	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A.,	6.000% 9.500% 5.000%	3/31/21 3/06/18 10/25/17	B+ N/R B	3,159,155 642,849 1,013,857
4,053 673	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B	ices 1.3% (0 6.000% 9.500%	.8% of Total 3/31/21 3/06/18	B+ N/R	3,159,155 642,849
4,053 673 1,384 1,450	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A.,	6.000% 9.500% 5.000%	3/31/21 3/06/18 10/25/17	B+ N/R B	3,159,155 642,849 1,013,857 1,124,959
4,053 673 1,384	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment	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
4,053 673 1,384 1,450 7,560	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term	6.000% 9.500% 5.000% 4.500% 6.7% (4.2% o	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857 1,124,959 5,940,820
4,053 673 1,384 1,450	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2	6.000% 9.500% 5.000% 4.500%	3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857 1,124,959
4,053 673 1,384 1,450 7,560	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term	6.000% 9.500% 5.000% 4.500% 4.750%	3/31/21 3/06/18 10/25/17 6/03/18 f Total Investigation (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
4,053 673 1,384 1,450 7,560	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2	6.000% 9.500% 5.000% 4.500% 6.7% (4.2% o	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857 1,124,959 5,940,820
4,053 673 1,384 1,450 7,560	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien	6.000% 9.500% 5.000% 4.500% 4.750%	3/31/21 3/06/18 10/25/17 6/03/18 f Total Investigation (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
4,053 673 1,384 1,450 7,560 3,473 15,000 3,500	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien BJ's Wholesale Club, Inc., Replacement Loan,	6.000% 6.000% 9.500% 5.000% 4.500% 4.750% 5.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18 of Total Invest 3/21/19 8/25/21 8/25/21	B+ N/R B B+ stments) BB BB BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830 3,499,027
4,053 673 1,384 1,450 7,560 3,473 15,000	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien BJ's Wholesale Club,	6.000% 6.000% 9.500% 5.000% 4.500% 4.750% 5.500%	.8% of Total 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

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

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

incipal unt (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Food Products 7.4% (4.6)	6% of Total Inve	estments)		
	H.J Heinz Company,				
\$ 6,884	Term Loan B2	3.500%	6/05/20	BB+	\$ 6,882,150
	Hearthside Group				
1 400	Holdings, Term Loan, First Lien	4 E009/	6/02/21	B1	1,488,769
1,493	Jacobs Douwe Egberts,	4.500%	0/02/21	БΙ	1,400,709
6,000	Term Loan B	3.500%	7/23/21	BB	5,937,498
0,000	Pinnacle Foods Finance	0.00070	1/20/21		3,307,400
1,925	LLC, Term Loan G	3.000%	4/29/20	BB+	1,882,338
,	US Foods, Inc.,				, ,
14,161	Incremental Term Loan	4.500%	3/31/19	B2	14,134,067
	Wilton Products, Inc.,				
4,375	Tranche B, Term Loan	7.500%	8/30/18	В	4,123,650
34,838	Total Food Products				34,448,472
	Health Care Equipment &	Supplies 3.19	% (1.9% of To	otal Investme	nts)
	Ardent Medical				
714	Services, Inc., Term Loan, Second Lien	11.000%	1/02/19	CCC+	715,625
/ 14	CareCore National LLC,	11.000%	1/02/19	000+	7 10,620
1,496	Term Loan	5.500%	3/05/21	В	1,494,361
1,100	ConvaTec, Inc., Dollar	0.00070	<i>5,55,</i> 2.		1,101,001
2,015	Term Loan	4.000%	12/22/16	Ba3	2,014,740
	Kinetic Concepts, Inc.,				
2,235	Term Loan D1	4.000%	5/04/18	BB	2,214,579
	Onex Carestream				
	Finance LP, Term Loan,		- / /	_	
4,486	First Lien	5.000%	6/07/19	B+	4,486,077
	Onex Carestream				
2,553	Finance LP, Term Loan, Second Lien	9.500%	12/07/19	В	2,538,826
2,333	United Surgical Partners	9.500 /6	12/07/19	Ь	2,330,020
	International, Inc.,				
978	Incremental Term Loan	4.750%	4/03/19	B1	977,180
	Total Health Care				,
14,477	Equipment & Supplies				14,441,388
	Health Care Providers & S	Services 4.8%	(3.0% of To	tal Investmen	ts)
	BioScrip, Inc., Delayed				
470	Draw, Term Loan	6.500%	7/31/20	B1	469,487
700	• • • • • • • • • • • • • • • • • • • •	0.5000/	7/04/00	D4	700 470
783		6.500%	//31/20	B1	/82,4/8
3 960		4 250%	1/27/21	BB	3 963 093
•	Louis D				
470 783 3,960 7,685	Draw, Term Loan BioScrip, Inc., Initial Term Loan B Community Health Systems, Inc., Term Loan D	6.500% 6.500% 4.250% 6.750%	7/31/20 7/31/20 1/27/21 5/04/18	B1 B1 BB B	469,487 782,478 3,963,093 7,735,779

Drumm Investors LLC,

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

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	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	0.2% (0.1% c	of Total Inves	stments)	
	Brand Energy & Infrastructure Services,				
898	Inc., Initial Term Loan	4.750%	11/26/20	B1	849,446
		Nuveen Investme 46	ents		

	incipal			Maturity	Ratings	
Amo	unt (000)	• • • • • • • • • • • • • • • • • • • •	oupon (4)	(2)	(3)	Value
		Insurance 2.4% (1.5% of To	tal Investm	ents)		
		Alliant Holdings I LLC,				
Φ.	404	Delayed Draw, Term	TDD	TDD	Б	Φ 400.770
\$	191	Loan, WI/DD	TBD	TBD	B+	\$ 190,772
		Alliant Holdings I LLC, Incremental Term Loan,				
	809	WI/DD	TBD	TBD	B+	807,978
	003	Alliant Holdings I LLC,	100	100	DŦ	007,370
		Initial Term Loan B,				
	1,469	First Lien	4.250%	12/20/19	B+	1,448,718
	.,	Hub International		,,		.,,.
		Holdings, Inc., Initial				
	4,448	Term Loan	4.250%	10/02/20	B1	4,321,986
		USI Holdings				
		Corporation, Initial				
	4,668	Term Loan	4.250%	12/27/19	B1	4,603,615
	11,585	Total Insurance			-	11,373,069
			1% (0.7% of	Total Investr	nents)	
	F 000	Travelport LLC, Term	0.0000/	0/00/04	DO.	5.040.750
	5,000	Loan B, First Lien	6.000%	9/02/21	B2	5,013,750
		Internet Software & Services	2.2% (1.4	% of Total Inv	estments)	
	741	Sabre Inc., Term Loan B2	4.500%	2/19/19	Ba3	734,885
	/ 1 1	Sabre Inc., Term Loan	4.500 /6	2/19/19	Dao	734,003
	290	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.,	11000,0	_, , , , , ,		0,001,001
	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 To	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	F 7500/	44/00/40	NI/D	045.704
	247	Term Loan	5.750%	11/08/19	N/R	245,724
	100	Zayo Group LLC, Term Loan B	4.0009/	7/00/10	D4	107.006
	129 5,515	Total IT Services	4.000%	7/02/19	B1	127,836 5,512,935
	5,515	Leisure Equipment & Product	ts 20%/1	3% of Total I	nvestments)	3,312,333
		24 Hour Fitness	2.070 (1	.o /o or rotari	iivestilielits)	
		Worldwide, Inc., Term				
	2,270	Loan B	4.750%	5/28/21	Ba3	2,203,597
	,	Bombardier				,,
		Recreational Products,				
	4,030	Inc., Term Loan	4.000%	1/30/19	BB+	3,947,719
		Equinox Holdings, Inc.,				
		New Initial Term Loan,				
	2,162	First Lien	5.000%	1/31/20	B1	2,148,061

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	Four Socono Holdings				
	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%	12/21/20	Ь	1,001,200
9,462	Equipment & Products				9,300,627
3,402	Machinery 1.1% (0.7% of	Total Investm	ents)		9,500,021
	Doosan Infracore	Total IIIVCStill	ciit3)		
	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				4,960,334
	Media 19.5% (12.2% of To	otal Investmen	ts)		
1,425	Acosta, Inc., Term Loan	5.000%	9/26/21	B1	1,430,241
	Advantage Sales &				
	Marketing, Inc.,				
	Delayed Draw, Term				
71	Loan	4.250%	7/23/21	B1	70,139
	Advantage Sales &				
0.104	Marketing, Inc., Term	4.0500/	7/05/01	D4	0.104.100
2,124	Loan, First Lien	4.250%	7/25/21	B1	2,104,180
	Advantage Sales & Marketing, Inc., Term				
1,450	Loan, Second Lien	7.500%	7/25/22	CCC+	1,424,625
1,430	Affinion Group	7.500 /6	1/25/22	000+	1,424,023
	Holdings, Inc., Initial				
	Term Loan, Second				
2,221	Lien	8.500%	10/31/18	B3	1,924,338
	Affinion Group				
	Holdings, Inc., Term				
1,330	Loan, First Lien	6.750%	4/30/18	B1	1,246,689
	Catalina Marketing				
	Corporation, Term			_	
3,483	Loan, First Lien	4.500%	4/09/21	B+	3,327,964
	Catalina Marketing				
1 500	Corporation, Term	7.7500/	4/11/00	000.	1 000 000
1,500	Loan, Second Lien Clear Channel	7.750%	4/11/22	CCC+	1,360,000
	Communications, Inc.,				
2,478	Tranche D, Term Loan	6.921%	1/30/19	CCC+	2,315,960
2,470	Clear Channel	0.32178	1/30/13	000+	2,010,000
	Communications,				
1,646	Inc.,Term Loan E	7.671%	7/30/19	CCC+	1,560,240
,	Cumulus Media, Inc.,				, , -
9,966	Term Loan B	4.250%	12/23/20	B+	9,760,415
	Emerald Expositions				
	Holdings, Inc., Term				
2,620	Loan, First Lien	4.750%	6/17/20	BB	2,593,971
	EMI Music Publishing				
201	LLC, Term Loan B	3.750%	6/29/18	BB	198,939
594		3.750%	6/13/21	BB	586,856

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	O T				
	Gray Television, Inc.,				
	Initial Term Loan				
1 000	IMG Worldwide, Inc.,	F 0F00/	F/00/01	D4	1 040 570
1,990	First Lien	5.250%	5/06/21	B1	1,949,579
	Interactive Data				
0.004	Corporation, Term Loan	4.7500/	E/00/04	_	0.000.000
3,234	B	4.750%	5/02/21	B+	3,228,699
	McGraw-Hill Education				
0.500	Holdings LLC,	F 7F00/	0/00/40		0.505.454
2,522	Refinancing Term Loan	5.750%	3/22/19	B+	2,525,151
	McGraw-Hill Education				
0.475	Holdings LLC, Term	C 0E00/	10/10/10	DD	0.477.000
2,475	Loan B	6.250%	12/18/19	BB	2,477,062
	Mediacom Broadband				
1.055	LLC, Tranche G, Term	4.000%	1/20/20	BB	1 025 450
1,955	Loan	4.000%	1/20/20	DD	1,935,450
0.750	Numericable Group	4.500%	5/21/20	Ba3	2 727 220
3,753	S.A., Term Loan B1	4.500%	3/21/20	Das	3,737,329
2 247	Numericable Group S.A., Term Loan B2	4.500%	5/21/20	Ba3	2 222 200
3,247	Radio One, Inc., Term	4.500%	3/21/20	Das	3,233,299
3,376	Loan B, First Lien	7.500%	3/31/16	B+	3,397,545
3,376	Springer Science &	7.500 /6	3/31/10	D+	3,397,545
	Business Media, Inc.,				
1,615	Term Loan B3	4.750%	8/14/20	В	1 602 717
1,613	Terri Luari B3	4.750% Nuveen Investme		Ь	1,602,717
		47	1165		

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

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

Southcross Energy Partners L.P., Opco Term Loan Southcross Holdings Borrower L.P., Holdco 910 Term Loan 6.000% 8/04/21 B2 834,981 Total Oil, Gas & 15,154 Consumable Fuels 11,926,736 **Pharmaceuticals** 5.9% (3.7% of Total Investments) Generic Drug Holdings, 1,182 Inc., Term Loan B 5.000% 8/16/20 B1 1,178,306 Graceway Pharmaceuticals LLC, Second Lien Term Loan, N/R 3,125 0.000% (8) 5/03/13 19,531 Graceway Pharmaceuticals LLC. N/R Term Loan, (8) 0.000% 5/03/12 62,632 62 5,459 Grifols, Inc., Term Loan Ba1 5,402,923 3.171% 2/27/21 Par Pharmaceutical Companies, Inc., Term B1 2,231 Loan B2 4.000% 9/30/19 2,192,994 Patheon, Inc., Term В 2,985 Loan B 4.250% 3/11/21 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 B1 4.500% 9/23/20 3,861,550 Quintiles Transnational Corp., Term Loan B3 2,818 6/08/18 BB+ 3.750% 2,789,601 Salix Pharmaceuticals, 987 LTD., Term Loan Ba1 4.250% 1/02/20 984,134 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 8/05/20 Ba1 3.500% 1,410,871 Valeant **Pharmaceuticals** International, Inc., Tranche B, Term Loan 2,680 Ba1 3.500% 2/13/19 2,665,559 31,122 **Total Pharmaceuticals** 27,752,622 **Professional Services** 0.0% (0.0% of Total Investments) Ceridian Corporation, 156 Term Loan B2 4.500% 9/15/20 Ba3 154,094 Real Estate Investment Trust 2.5% (1.6% of Total Investments) 3,930 3.750% 3/05/20 BB 3,878,224

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

rincipal ount (000)	• • • •	Coupon (4)	Maturity (2)	Ratings (3)		Value
	Semiconductors & Semic	conductor Equi	pment 3.4%	% (2.1% of To	tal Inv	estments)
	Avago Technologies,					
\$ 6,965	Term Loan B	3.750%	5/06/21	BBB	\$	6,961,267
	Freescale					
	Semiconductor, Inc.,					
4,928	Term Loan, Tranche B4	4.250%	2/28/20	B1		4,859,969
	Freescale					
1.075	Semiconductor, Inc.,	F 0000/	1/15/01	D4		1 001 077
1,975	Term Loan, Tranche B5	5.000%	1/15/21	B1		1,981,377
1,947	NXP Semiconductor	2.0500/	1/11/20	BBB		1 007 711
1,947	LLC, Term Loan D Total Semiconductors	3.250%	1/11/20	DDD		1,927,711
	& Semiconductor					
15,815	Equipment					15,730,324
13,013	Software 10.4% (6.6% o	f Total Investm	ents)			15,750,524
	Ascend Learning LLC,	i rotal invostin	onto,			
	Term Loan, Second					
2,000	Lien	9.500%	11/30/20	CCC+		1,980,000
,	Blackboard, Inc., Term					, ,
4,236	Loan B3	4.750%	10/04/18	B+		4,220,818
	BMC Software, Inc.,					
5,254	Initial Term Loan	5.000%	9/10/20	B1		5,099,391
	Compuware					
	Corporation, Tranche					
	B2, Term Loan, First					
5,000	Lien, DD1	6.250%	12/15/21	В		4,745,835
	Datatel Parent Corp,					
1,632	Term Loan B1	4.000%	7/19/18	BB		1,617,303
4 000	Deltek, Inc., Term	40.0000/	10/10/10	000		4 000 075
1,000	Loan, Second Lien	10.000%	10/10/19	CCC+		1,009,375
	Emdeon Business					
2,921	Services LLC, Term Loan B2	3.750%	11/02/18	Ba3		2,879,392
۷,9۷۱	Explorer Holdings, Inc.,	3.750 /6	11/02/10	Das		2,079,392
1,906	Term Loan	6.000%	5/02/18	B+		1,907,101
1,000	Infor Global Solutions	0.00070	0/02/10	D 1		1,007,101
	Intermediate Holdings,					
9,918	Ltd., Term Loan B5	3.750%	6/03/20	Ba3		9,695,496
,	Micro Focus					
	International PLC,					
1,400	Term Loan B	5.250%	11/19/21	BB		1,361,063
	Micro Focus					
	International PLC,					
2,100	Term Loan C	4.500%	11/20/19	BB		2,027,550
	Misys PLC, Term Loan					
4,643	B, First Lien	5.000%	12/12/18	B+		4,655,383
2,179	SunGard Data Systems, Inc., Term	4.000%	3/08/20	BB		2,166,413

	Loan E				
	TransFirst, Inc., Term				
1,000	Loan, Second Lien	9.000%	11/07/22	CCC+	988,750
	Zebra Technologies				
	Corporation, Term				
4,488	Loan B, First Lien	4.750%	10/27/21	BB+	4,520,261
49,677	Total Software				48,874,131
		0.4% of Total In	vestments)		
	Jo-Ann Stores, Inc.,			_	
2,016	Term Loan, First Lien	4.000%	3/16/18	B+	1,960,892
	Pilot Travel Centers				
202	LLC, Term Loan B,	4.0500/	0/00/01	DD	1 001 011
998	First Lien	4.250%	9/30/21	BB	1,001,241
3,014	Total Specialty Retail	m. Coodo O E	0/ /0 20 / -4 T	atal lavaatu	2,962,133
	Textiles, Apparel & Luxu	iry Goods 0.5	% (0.3% 01 1	otai investr	nents)
2,483	Polymer Group, Inc., Initial Term Loan	5.250%	12/19/19	B2	2,467,263
2,403	Trading Companies & Di				
	HD Supply, Inc., Term	Stributors 1.0	76 (0.0 /6 01 1	Otal IIIVESti	iiciitə)
4,659	Loan	4.000%	6/28/18	B+	4,621,411
1,000	Neff Rental/Neff	1.00070	0/20/10	D,	1,021,111
	Finance Closing Date				
1,250	Loan, Second Lien	7.250%	6/09/21	В	1,219,888
,,	Total Trading		5.55.		-,,-,
	Companies &				
5,909	Distributors				5,841,299
5,505	DISTIDUTORS				J,0 4 1,233
5,505	Transportation Infrastruc	cture 0.2% (0.	1% of Total I	nvestments	
3,303	Transportation Infrastruction Ceva Group PLC,	cture 0.2% (0.	1% of Total I	nvestments	
46	Transportation Infrastruction Ceva Group PLC, Canadian Term Loan	cture 0.2% (0.	1% of Total I	nvestments B2	
46	Transportation Infrastruction Ceva Group PLC, Canadian Term Loan Ceva Group PLC,	6.500%	3/19/21	B2	42,789
	Transportation Infrastruction Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan	·			5)
46	Transportation Infrastruction Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC,	6.500%	3/19/21	B2	42,789
46 269	Transportation Infrastructure Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of	6.500% 6.500%	3/19/21 3/19/21	B2 B2	42,789 248,178
46	Transportation Infrastruction Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan	6.500%	3/19/21	B2	42,789
46 269 257	Transportation Infrastruction 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	248,178 237,120
46 269	Transportation Infrastruction Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan	6.500% 6.500%	3/19/21 3/19/21	B2 B2	42,789 248,178
46 269 257 372	Transportation Infrastruction 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	6.500% 6.500% 6.345%	3/19/21 3/19/21 3/19/21	B2 B2 B2	248,178 237,120 342,315
46 269 257	Transportation Infrastruction 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	248,178 248,178 237,120 342,315 870,402
46 269 257 372	Transportation Infrastruction 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 Telecommunical	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21	B2 B2 B2 B2	248,178 248,178 237,120 342,315 870,402
46 269 257 372	Transportation Infrastruction Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21	B2 B2 B2 B2	42,789 248,178 237,120 342,315 870,402 vestments)
46 269 257 372 944	Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunication Asurion LLC, Term	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2%	B2 B2 B2 of Total Inv	248,178 248,178 237,120 342,315 870,402
46 269 257 372 944	Transportation Infrastruction Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2%	B2 B2 B2 of Total Inv	42,789 248,178 237,120 342,315 870,402 vestments)
46 269 257 372 944	Transportation Infrastruction 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 Telecommunication LLC, Term Loan B1 Fairpoint	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2%	B2 B2 B2 of Total Inv	42,789 248,178 237,120 342,315 870,402 vestments)
46 269 257 372 944 4,369	Transportation Infrastruct 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 Telecommunication LC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband	6.500% 6.500% 6.345% 6.500% ation Services 5.000%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19	B2 B2 B2 of Total Inv	42,789 248,178 237,120 342,315 870,402 vestments)
46 269 257 372 944 4,369 3,193	Transportation Infrastruction 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 Telecommunication LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan	6.500% 6.500% 6.345% 6.500% ation Services 5.000% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19 2/11/19	B2 B2 B2 of Total Inv Ba3	42,789 248,178 237,120 342,315 870,402 vestments) 4,350,236 3,194,124
46 269 257 372 944 4,369	Transportation Infrastruction 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 Telecommunication LC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan AH	6.500% 6.500% 6.345% 6.500% ation Services 5.000%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19	B2 B2 B2 of Total Inv	42,789 248,178 237,120 342,315 870,402 vestments)
46 269 257 372 944 4,369 3,193	Transportation Infrastruct 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 Telecommunication LC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan AH Total Wireless	6.500% 6.500% 6.345% 6.500% ation Services 5.000% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19 2/11/19	B2 B2 B2 of Total Inv Ba3	42,789 248,178 237,120 342,315 870,402 vestments) 4,350,236 3,194,124
46 269 257 372 944 4,369 3,193	Transportation Infrastruction 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 Telecommunication 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% ation Services 5.000% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19 2/11/19	B2 B2 B2 of Total Inv Ba3	42,789 248,178 237,120 342,315 870,402 vestments) 4,350,236 3,194,124 1,470,312
46 269 257 372 944 4,369 3,193	Transportation Infrastruct 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 Telecommunication LC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan AH Total Wireless	6.500% 6.500% 6.345% 6.500% ation Services 5.000% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19 2/11/19	B2 B2 B2 of Total Inv Ba3	42,789 248,178 237,120 342,315 870,402 vestments) 4,350,236 3,194,124

	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)

Sh	nares	Description (1)				Value
		Media 2.0% (1.3% of To	otal Investments	s)		
		Cumulus Media, Inc.,				
	5,752	(5)				\$ 20,017
		Metro-Goldwyn-Mayer,				
	91,108	(5), (6)				6,650,884
	14,843	Tribune Company, (5)				2,640,804
3	36,087	Tribune Company, (7)				
		Tribune Publishing				225 442
	11,210	Company				235,410
		Total Media	. Tatal lavoatma	t.a.\		9,547,115
		Software 0.0% (0.0% of	i Total investme	ents)		
10	96,552	Eagle Topco LP, (5), (7)				1
43	90,332	Total Common Stocks (co	et \$10 371 671)			12,338,673
		Total Common Stocks (co	3ι ψ10,071,071)		Ratings	12,000,070
Sh	nares	Description (1)	Coupon		(3)	Value
O.		\$25 PAR (OR SIMILAR) F	•	RRED 0.1%		
		Diversified Consumer Se				,
		Education	,		ĺ	
		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 Consume	er Services			324,006
		Total \$25 Par (or				
		similar) Retail				
		Preferred (cost				004.000
Det	nainal	\$32,358)			Detings	324,006
	ncipal	Description (1)	Coupon	Moturity	Ratings	Value
AIIIOU	ınt (000)	CONVERTIBLE BONDS	Coupon	Maturity Total Investr	(3)	value
		Communications Equipm	•		•	
		Nortel Networks Corp.,		i /o or rotar iii	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
\$	550	(8)	1.750%	4/15/12	N/R	\$ 533,500
,		Nortel Networks Corp.,				¥
	1,000	(8)	2.125%	4/15/14	N/R	965,000
		Total Communications				
	1,550	Equipment				1,498,500
		Total Convertible				
		Bonds (cost				
\$	1,550	\$1,307,500)				1,498,500
	ncipal	.			Ratings	
Amou	ınt (000)	Description (1)	Coupon	Maturity	(3)	Value
		CORPORATE BONDS			•	· ·
		Commercial Services & S	Supplies 0.2%	(0.1% of Tot	ai investments	6)

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	NES Rental Holdings				
\$ 900	Inc., 144A	7.875%	5/01/18	CCC+	\$ 902,250
	Communications Equ	ipment 1.0% (0.6%	% of Total	Investments)	
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
		0.4% (0.3% of Total	Investmer	nts)	
	First Data Corporation,				
2,000	144A	7.375%	6/15/19	BB	2,097,500
	Containers & Packagi				
3,950	Reynolds Group	9.875%		CCC+	4,196,875
	Diversified Telecomm				=
2,900	IntelSat Limited	7.750%	6/01/21	В	2,874,625
3,500	IntelSat Limited	8.125%	6/01/23	В	3,535,000
	Total Diversified				
	Telecommunication				
6,400	Services				6,409,625
	Health Care Equipmen	• •	-		•
3,000	Kinetic Concepts	10.500%	11/01/18	В	3,292,500
2,000	Kinetic Concepts	12.500%	11/01/19	CCC+	2,210,000
	Tenet Healthcare				
3,000	Corporation	6.000%	10/01/20	Ba2	3,247,500
	Total Health Care				
8,000	Equipment & Supplies				8,750,000
		Nuveen Investmen 50	its		
		30			

Principal ount (000)		Coupon	Maturity	Ratings (3)	Value
	Health Care Providers & S	ervices 2.2%	(1.4% of Tot	al Investmen	ts)
	Community Health				
\$ 3,000	Systems, Inc.	5.125%	8/01/21	Ba2	\$ 3,116,250
	Community Health				
4,800	Systems, Inc.	6.875%	2/01/22	B+	5,098,200
	lasis Healthcare Capital				
900	Corporation	8.375%	5/15/19	CCC+	942,750
	Truven Health Analtyics				
1,000	Inc.	10.625%	6/01/20	CCC+	975,000
	Total Health Care				
9,700	Providers & Services				10,132,200
4 000	Machinery 0.2% (0.1% of		•	-	4 070 050
1,030	Xerium Technologies	8.875%	6/15/18	В	1,076,350
	Media 5.5% (3.4% of Total	ai investments)		
	Clear Channel	10.0000/	4/45/40	000	4 404 400
1,714	Communications, Inc.	10.000%	1/15/18	CCC	1,491,180
0.440	Clear Channel	0.0000/	10/15/10	000	0.054.700
6,412	Communications, Inc. Clear Channel	9.000%	12/15/19	CCC+	6,251,700
10,612		14.000%	2/01/21	CCC	8,701,834
10,612	Communications, Inc. Clear Channel	14.000%	2/01/21	CCC	0,701,034
7,000	Communications, Inc.	9.000%	3/01/21	CCC+	6,790,000
7,000	Expo Event Transco	9.000%	3/01/21	000+	6,790,000
1,200	Inc., 144A	9.000%	6/15/21	В	1,236,000
1,200	McGraw-Hill Global	9.000 /6	0/13/21	Ь	1,230,000
1,000	Education Holdings	9.750%	4/01/21	BB	1,107,500
27,938	Total Media	3.73070	4/01/21		25,578,214
27,000		.9% of Total In	vestments)		20,070,211
	Valeant	,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
	Pharmaceuticals				
1,250	International, 144A	6.750%	8/15/18	B1	1,329,688
ĺ	Valeant				, ,
	Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	B1	2,107,500
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	B1	1,067,500
	VPII Escrow				
2,000	Corporation, 144A	7.500%	7/15/21	B1	2,190,000
6,250	Total Pharmaceuticals				6,694,688
	Real Estate Investment Tru	•	% of Total In		
1,250	Istar Financial Inc.	4.000%	11/01/17	BB	1,221,875
	Semiconductors & Semico	onductor Equip	ment 1.3%	(0.8% of Tot	al Investments)
	Advanced Micro		0/0///-	_	
2,000	Devices, Inc.	6.750%	3/01/19	В	1,900,000
0.055	Advanced Micro		0/0/1/07		
2,050	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 **Software** 1.1% (0.7% of Total Investments) **BMC Software Finance** 1,750 Inc., 144A 8.125% 7/15/21 CCC+ 1,529,063 **Boxer Parent Company** Inc./BMC Software, 1,100 144A 9.000% 10/15/19 CCC+ 896,500 850 Infor Us Inc. 11.500% 7/15/18 В 926,500 1,875 Infor Us Inc. В 2,015,625 9.375% 4/01/19 5,575 **Total Software** 5,367,688 Specialty Retail 0.1% (0.1% of Total Investments) 500 99 Cents Only Stores 11.000% 12/15/19 CCC+ 526,250 **Wireless Telecommunication Services** 3.2% (2.0% of Total Investments) **FairPoint** Communications Inc., В 750 144A 8.750% 8/15/19 766,875 7,250 **Sprint Corporation** 7.875% 9/15/23 BB 7,349,688 3,750 **Sprint Corporation** 7.125% BB 3,646,875 6/15/24 2,750 T-Mobile USA Inc. BB 2,839,375 6.250% 4/01/21 175 T-Mobile USA Inc. BB 181,343 6.731% 4/28/22 T-Mobile USA Inc. 175 6.836% 4/28/23 BB 182,437 **Total Wireless** Telecommunication 14,850 Services 14,966,593 **Total Corporate Bonds** 99,893 (cost \$99,043,733) 98,904,608 Nuveen Investments 51

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

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

	0 0		• •		
	Series 2012-8A, 144A				
	North End CLO				
	Limited, Loan Pool,				
500	144A	4.833%	7/17/25	BB	434,658
	Oak Hill Credit				
	Partners IV Limited,				
	Collateralized Loan				
0.000	Obligation Series	E 70.40/	E /4 E /00	DD	4 000 004
2,000	2012-6A	5.724%	5/15/23	BB	1,896,804
	Oak Hill Credit Partners Series				
450	2013-9A	5.229%	11/20/23	BB	408,044
+50	Oak Hill Credit	5.22576	11/20/20	00	+00,044
	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	Race Point	0.20170	12, 10, 22		1,001,000
	Collateralized Loan				
	Obligations, Series				
2,000	2012-6A, 144A	5.727%	5/24/23	BB	1,973,997
	Total Asset-Backed				
Ф 07.000	Securities (cost				05 510 004
\$ 27,290	\$25,037,054) Total Long-Term				25,519,684
	Investments (cost				
	\$738,855,930)				729,241,307
Principal	4. 30,000,000,				0, ,00 .
Amount					
(000)	Description (1)	Coupon	Maturity		Value
	SHORT-TERM INVESTM	MENTS 3.7% (2	2.3% of Total	Investments)	
\$ 17,523	Repurchase	0.000%			\$ 17,522,509
	Agreement with Fixed				
	Income Clearing				
	Corporation, dated 1/30/15,				
	repurchase price				
	\$17,522,509,				
	collateralized by				
	\$15,730,000 U.S.				
	Treasury Bonds,		2/02/15		
	9.250%, due 2/15/16,				
	value \$17,873,213				4 = -
	Total Short-Term Invest Total Investments (cost	•	7,522,509) 159.2%		17,522,509 746,763,816
		~ / hh	1547%		/4h /h3 X1h

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

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (9) Borrowings as a percentage of Total Investments is 25.3%.
- (10) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.
- (11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.1%.
- DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

See accompanying notes to financial statements.

Nuveen Investments

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JSD

Nuveen Short Duration Credit Opportunities Fund

Portfolio of Investments January 31, 2015 (Unaudited)

	rincipal	5		Maturity	Ratings	
	(000)	Description (1)	Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTMEN				tal Invastments\ (4)
		VARIABLE RATE SENIOR Aerospace & Defense 1				iai ilivesilliellis) (4)
		B/E Aerospace, Inc.,	.7% (1.2% 01 100	ai ilivesilliei	115)	
\$	1,950	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 1,955,021
Ψ	1,550	Segua Corporation, Term	4.000 /8	12/10/21	DD _T	Ψ 1,000,021
	1,225	Loan B	5.250%	6/19/17	В	1,180,594
	1,220	Total Aerospace &	0.20070	<i>3/13/17</i>		1,100,001
	3,175	Defense				3,135,615
	,,,,,	Airlines 5.2% (3.6% of 7	Total Investments	s)		0,100,010
		American Airlines, Inc.,		,		
	1,750	Term Loan B, First Lien	4.250%	10/08/21	BB	1,756,198
		American Airlines, Inc.,				
	985	Term Loan	3.750%	6/27/19	BB	979,973
		Delta Air Lines, Inc.,				
	3,136	Term Loan B1	3.250%	10/18/18	BBB	3,108,071
		Delta Air Lines, Inc.,				
	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
	000	US Airways, Inc., Term	0.5000/	E/00/40	DD.	000.004
	990	Loan B1	3.500%	5/23/19	BB	980,224
	9,771	Total Airlines	/ of Total Invest	\		9,726,649
		Automobiles 2.4% (1.6% Chrysler Group LLC,	% or rotal investi	nents)		
	993	Tranche B, Term Loan	3.250%	12/31/18	BB+	988,158
	330	Formula One Group,	3.230 /6	12/31/10	DDT	300,130
	2,784	Term Loan, First Lien	4.750%	7/30/21	В	2,701,264
	2,701	Formula One Group,	1.70070	7700721		2,701,201
	750	Term Loan, Second Lien	7.750%	7/29/22	CCC+	730,312
	4,527	Total Automobiles				4,419,734
	,	Building Products 0.6%	(0.4% of Total Ir	vestments)		
		Gates Global LLC, Term	•	·		
	1,197	Loan	4.250%	7/03/21	B+	1,172,418
		Chemicals 1.1% (0.8% of	of Total Investme	nts)		
		Ineos US Finance LLC,				
	1,169	Cash Dollar, Term Loan	3.750%	5/04/18	BB	1,139,738
		Mineral Technologies,				
	0.10	Inc., Term Loan B, First	4.0005/	5 /0 7 /C :	55	00110
	940	Lien	4.000%	5/07/21	BB	934,122

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2,109	Total Chemicals Commercial Services & Supp	olies 2.5%	(1.8% of Tota	ıl Investments)	2,073,860
	HMH Holdings, Inc.,			,	
486	Term Loan, First Lien	4.250%	5/22/18	B1	484,427
4 000	iQor US, Inc., Term	0.0000/	1/01/01	5	4 007 007
1,928	Loan, First Lien	6.000%	4/01/21	В	1,807,097
500	iQor US, Inc., Term Loan, Second Lien	9.750%	4/01/22	CCC+	461,250
300	Millennium Laboratories,	3.7 30 70	4/01/ <i>LL</i>	000+	401,200
	Inc., Tranche B, Term				
1,990	Loan	5.250%	4/16/21	B+	1,985,855
	Total Commercial				
4,904	Services & Supplies	4 60/ /4 4/	0/ - f T - t - l l		4,738,629
	Communications Equipment Avaya, Inc., Term Loan	1.6% (1.1)	% of Total Inv	estments)	
1,478	B3	4.668%	10/26/17	B1	1,416,175
.,	Avaya, Inc., Term Loan	1100070	. 6/ 26/ 17		1,110,110
494	B6	6.500%	3/31/18	B1	483,972
	Telesat Canada Inc.,				
1,146	Term Loan B	3.500%	3/28/19	BB	1,137,018
3,118	Total Communications Equipment				3,037,165
3,110	•	.6% (1.8% o	f Total Invest	ments)	3,037,103
4,938	Dell, Inc., Term Loan B	4.500%	4/29/20	BBB	4,947,143
,		2% (0.8% of	Total Investn	nents)	, ,
	BWAY Holding				
4 005	Company, Term Loan B,	E E000/	0/4 4/00	D.O.	1 004 050
1,095	First Lien Reynolds Group	5.500%	8/14/20	B2	1,094,956
	Holdings, Inc.,				
	Incremental US Term				
1,123	Loan, First Lien	4.000%	12/01/18	B+	1,112,893
	Total Containers &				
2,218	Packaging	N T			2,207,849
		Nuveen Investm 54	nents		

	rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
,	, unit (000)	Diversified Consumer Se	• • • •	` '		1 0.100
		Cengage Learning	,		,	
		Acquisitions, Inc., Exit				
\$	2,005	Term Loan	7.000%	3/31/20	B+	\$ 1,995,704
		Harland Clarke Holdings				
	0.555	Corporation, Term Loan B3	7.0000/	E/00/10	р.	0.574.014
	2,555	Hilton Hotels	7.000%	5/22/18	B+	2,574,914
		Corporation, Term Loan				
	2,632	B2	3.500%	10/25/20	BB+	2,604,853
	,	Laureate Education,				, ,
	1,157	Inc., Term Loan B	5.000%	6/15/18	В	1,090,357
		New Albertson's, Inc.,			_	
	882	Term Loan	4.750%	6/24/21	Ba3	872,918
	1,674	ServiceMaster	4.250%	7/01/21	B+	1,651,520
	1,074	Company, Term Loan Total Diversified	4.230%	7/01/21	D+	1,651,520
	10,905	Consumer Services				10,790,266
	. 0,000	Diversified Financial Serv	rices 1.1% (0.8	% of Total Ir	nvestments)	. 0,7 00,200
		Ocwen Financial	•		•	
		Corporation, Term Loan				
	112	В	5.000%	2/15/18	B+	105,408
	975	RCS Capital, Term Loan	6.500%	4/29/19	В	938,361
	1,000	TransFirst, Inc., Term Loan, First Lien	5.500%	11/12/21	В	1,000,313
	1,000	Total Diversified	3.300 /6	11/12/21	J	1,000,010
	2,087	Financial Services				2,044,082
	,	Diversified Telecommuni	cation Services	6.3% (4.4%	6 of Total Inve	
		Greeneden U.S.				
		Holdings II LLC, Term		0/00/00	_	
	863	Loan B	4.000%	2/08/20	В	846,993
	2,000	Level 3 Financing, Inc., Term Loan B, First Lien	4.500%	1/31/22	BB	2,005,416
	2,000	Presidio, Inc., Term	4.500 /6	1/31/22	DD	2,003,410
	1,459	Loan B	5.000%	3/24/21	BB	1,448,553
	,	SBA Communication,				, ,
		Incremental Term Loan,				
	995	Tranche B1	3.250%	3/24/21	BB	979,868
	005	TelX Group, Inc., Initial	4 F000/	4/00/00	D4	001.041
	995	Term Loan, First Lien WideOpenWest Finance	4.500%	4/09/20	B1	981,941
	3,676	LLC, Term Loan B	4.750%	4/01/19	Ba3	3,658,269
	5,575	Ziggo N.V., Term Loan	00 /0	., 0 ., 10	240	0,000,200
	740	B1	3.500%	1/15/22	BB	721,944
		Ziggo N.V., Term Loan				
	477	B2	3.500%	1/15/22	BB	465,234
	70.4	Ziggo N.V., Term Loan	0.5000/	1/15/00	DD	705 444
	784	B3, Delayed Draw	3.500%	1/15/22	BB	765,144

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

	Ardent Medical Services, Inc., Term Loan, Second Lien				
	ConvaTec, Inc., Dollar				
1,803	Term Loan	4.000%	12/22/16	Ba3	1,803,383
	Kinetic Concepts, Inc.,				
1,813	Term Loan D1	4.000%	5/04/18	BB	1,796,033
2 / / 2	Onex Carestream Finance LP, Term Loan,		0/0=//0		
3,140	First Lien	5.000%	6/07/19	B+	3,140,254
	Onex Carestream Finance LP, Term Loan,				
973	Second Lien	9.500%	12/07/19	В	967,172
9,314	Total Health Care Equipment & Supplies				9,295,713
		Nuveen Investme	ents		
		55			

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

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

	Burger King				
4,222	Corporation, Term Loan B, First Lien	4.500%	12/12/21	B+	4,231,790
2,223	CCM Merger, Inc., Term Loan B	4.500%	8/08/21	B+	2,218,537
2,220	CityCenter Holdings	4.500 /6	0/00/21	D+	2,210,307
2,273	LLC, Term Loan	4.250%	10/16/20	BB	2,264,069
	Scientific Games				
2,000	Corporation, Term Loan B2	6.000%	10/01/21	BB	1,978,750
_,,000	Station Casino LLC,	0.000,0	. 0, 0 ., = .		.,0.0,.00
1,903	Term Loan B	4.250%	3/02/20	B+	1,878,456
12,621	Total Hotels, Restaurants & Leisure				12,571,602
12,021		5% (0.3% o	f Total Invest	ments)	12,071,002
	Brand Energy &				
921	Infrastructure Services, Inc., Initial Term Loan	4.750%	11/26/20	B1	871,339
921	Insurance 1.3% (0.9% of Tot			D1	071,009
	Hub International		,		
610	Holdings, Inc., Initial Term Loan	4.250%	10/02/20	B1	502 541
010	USI Holdings	4.250 /6	10/02/20	БІ	592,541
	Corporation, Initial Term				
1,960	Loan	4.250%	12/27/19	B1	1,933,235
2,570	Total Insurance				2,525,776
,,	Internet & Catalog Retail 1.6	% (1.1% of	Total Investr	ments)	, ,
_,00	Internet & Catalog Retail 1.6 Travelport LLC, Term	6% (1.1% of	Total Investr	nents)	
3,000	Travelport LLC, Term Loan B, First Lien	6.000%	9/02/21	B2	3,008,250
	Travelport LLC, Term Loan B, First Lien Internet Software & Services	6.000%		B2	
	Travelport LLC, Term Loan B, First Lien	6.000%	9/02/21	B2	
	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1	6.000%	9/02/21	B2	
3,000 720	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan	6.000% 3.2% (2.3° 4.500%	9/02/21 % of Total Inv	B2 vestments) Ba2	3,008,250 715,852
3,000	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1	6.000% 3.2% (2.3 °	9/02/21 % of Total Inv	B2 restments)	3,008,250
3,000 720 116 2,450	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc.,	6.000% 3.2% (2.3° 4.500% 4.000%	9/02/21 % of Total Inv 12/28/18 2/19/18 2/18/19	B2 restments) Ba2 Ba3 Ba3	3,008,250 715,852 114,289 2,417,844
3,000 720 116	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B	6.000% 3.2% (2.3° 4.500% 4.000%	9/02/21 % of Total Inv 12/28/18 2/19/18	B2 restments) Ba2 Ba3	3,008,250 715,852 114,289
3,000 720 116 2,450	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc.,	6.000% 3.2% (2.3° 4.500% 4.000%	9/02/21 % of Total Inv 12/28/18 2/19/18 2/18/19	B2 restments) Ba2 Ba3 Ba3	3,008,250 715,852 114,289 2,417,844 2,858,333
3,000 720 116 2,450 2,917	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of To	6.000% 3.2% (2.3° 4.500% 4.000% 4.000% 6.500%	9/02/21 % of Total Inv 12/28/18 2/19/18 2/18/19 11/25/20	B2 restments) Ba2 Ba3 Ba3	3,008,250 715,852 114,289 2,417,844
3,000 720 116 2,450 2,917 6,203	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp.,	6.000% 3.2% (2.3% 4.500% 4.000% 4.000% 6.500%	9/02/21 % of Total Inv 12/28/18 2/19/18 2/18/19 11/25/20	B2 restments) Ba2 Ba3 Ba3 Ba1	3,008,250 715,852 114,289 2,417,844 2,858,333 6,106,318
3,000 720 116 2,450 2,917	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp., Term Loan	6.000% 3.2% (2.3° 4.500% 4.000% 4.000% 6.500%	9/02/21 % of Total Inv 12/28/18 2/19/18 2/18/19 11/25/20	B2 restments) Ba2 Ba3 Ba3	3,008,250 715,852 114,289 2,417,844 2,858,333
3,000 720 116 2,450 2,917 6,203	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp., Term Loan VFH Parent LLC, New Term Loan	6.000% 3.2% (2.3% 4.500% 4.000% 4.000% 6.500%	9/02/21 % of Total Inv 12/28/18 2/19/18 2/18/19 11/25/20	B2 restments) Ba2 Ba3 Ba3 Ba1	3,008,250 715,852 114,289 2,417,844 2,858,333 6,106,318
3,000 720 116 2,450 2,917 6,203 2,752 323	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp., Term Loan VFH Parent LLC, New Term Loan Zayo Group LLC, Term	6.000% 3.2% (2.3% 4.500% 4.000% 4.000% 6.500% otal Investn 5.000% 5.750%	9/02/21 % of Total Inv 12/28/18 2/19/18 2/18/19 11/25/20 nents) 11/09/19 11/08/19	B2 restments) Ba2 Ba3 Ba3 Ba1 B N/R	3,008,250 715,852 114,289 2,417,844 2,858,333 6,106,318 2,751,822 322,223
3,000 720 116 2,450 2,917 6,203 2,752 323 1,944	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp., Term Loan VFH Parent LLC, New Term Loan Zayo Group LLC, Term Loan B	6.000% 3.2% (2.3° 4.500% 4.000% 4.000% 6.500%	9/02/21 % of Total Inv 12/28/18 2/19/18 2/18/19 11/25/20 nents) 11/09/19	B2 restments) Ba2 Ba3 Ba3 B1	3,008,250 715,852 114,289 2,417,844 2,858,333 6,106,318 2,751,822 322,223 1,927,822
3,000 720 116 2,450 2,917 6,203 2,752 323	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp., Term Loan VFH Parent LLC, New Term Loan Zayo Group LLC, Term	6.000% 3.2% (2.3° 4.500% 4.000% 4.000% 6.500% 5.750% 4.000%	9/02/21 % of Total Inv 12/28/18 2/19/18 2/18/19 11/25/20 nents) 11/09/19 11/08/19 7/02/19	B2 restments) Ba2 Ba3 Ba3 B1 B N/R B1	3,008,250 715,852 114,289 2,417,844 2,858,333 6,106,318 2,751,822 322,223
3,000 720 116 2,450 2,917 6,203 2,752 323 1,944	Travelport LLC, Term Loan B, First Lien Internet Software & Services Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total EIG Investors Corp., Term Loan VFH Parent LLC, New Term Loan Zayo Group LLC, Term Loan B Total IT Services	6.000% 3.2% (2.3° 4.500% 4.000% 4.000% 6.500% 5.750% 4.000%	9/02/21 % of Total Inv 12/28/18 2/19/18 2/18/19 11/25/20 nents) 11/09/19 11/08/19 7/02/19	B2 restments) Ba2 Ba3 Ba3 B1 B N/R B1	3,008,250 715,852 114,289 2,417,844 2,858,333 6,106,318 2,751,822 322,223 1,927,822

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	Loan B				
2,263	Bombardier Recreational Products, Inc., Term Loan	4.000%	1/30/19	BB+	2,216,656
1,474	Equinox Holdings, Inc., New Initial Term Loan, First Lien	5.000%	1/31/20	B1	1,464,587
1,777	Total Leisure Equipment	3.00076	1/01/20	ы	1,404,307
5,251	& Products				5,150,308
		Nuveen Investme	ents		
		56			

Principal Amount (000)		Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
		Machinery 0.9% (0.7% o	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	-1-1	\		1,767,086
	710	Media 10.2% (7.1% of To			D4	715 101
	713	Advertors Colos 8	5.000%	9/26/21	B1	715,121
		Advantage Sales &				
	28	Marketing, Inc., Delayed Draw, Term Loan	4.250%	7/23/21	B1	27,578
	20	Advantage Sales &	4.250 /6	1/23/21	ы	27,576
		Marketing, Inc., Term				
	835	Loan, First Lien	4.250%	7/25/21	B1	827,325
	000	Advantage Sales &	1.200 /0	7720721	D 1	027,020
		Marketing, Inc., Term				
	750	Loan, Second Lien	7.500%	7/25/22	CCC+	736,875
		Affinion Group Holdings,				,
		Inc., Initial Term Loan,				
	500	Second Lien	8.500%	10/31/18	B3	433,125
		Catalina Marketing				
		Corporation, Term Loan,				
	498	First Lien	4.500%	4/09/21	B+	475,423
		Catalina Marketing				
		Corporation, Term Loan,				
	500	Second Lien	7.750%	4/11/22	CCC+	453,334
		Clear Channel				
	00	Communications, Inc.,	0.0010/	1/00/10	000	F7 000
	62	Tranche D, Term Loan	6.921%	1/30/19	CCC+	57,989
		Clear Channel				
	1,633	Communications, Inc.,Term Loan E	7.671%	7/30/19	CCC+	1,547,510
	1,000	Cumulus Media, Inc.,	7.07176	7/30/19	000+	1,547,510
	2,821	Term Loan B	4.250%	12/23/20	B+	2,762,382
	2,021	Emerald Expositions	1.20070	12/20/20	D1	2,702,002
		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,				

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	Refinancing Term Loan					
	McGraw-Hill Education					
	Holdings LLC, Term					
990	Loan B	6.250%	12/18/19	BB	990,825	
	Media General, Inc.,					
007	Delayed Draw, Term	4.0500/	7/04/00	DD	000 000	
907	Loan	4.250%	7/31/20	BB+	903,292	
536	Numericable Group S.A., Term Loan B1	4.500%	5/21/20	Ba3	533,904	
550	Numericable Group	4.500 /6	5/21/20	Das	555,904	
464	S.A., Term Loan B2	4.500%	5/21/20	Ba3	461,900	
	Radio One, Inc., Term	1100070	0/21/20	Duo	.0.,000	
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	
4 0 4 4	Tribune Company, Term	4.0000/	10/07/00	DD	4 000 007	
1,844	Loan B	4.000%	12/27/20	BB+	1,822,327	
19,611	Total Media Multiline Retail 0.3% (0.2)	9/ of Total Inv	ootmonto\		19,245,238	
	J.C. Penney	% of Total Inv	estillerits)			
	Corporation, Inc., Term					
622	Loan	5.000%	6/20/19	В	605,033	
<u> </u>	Oil, Gas & Consumable Fu					
	Crestwood Holdings	,			•	
1,374	LLC, Term Loan B	7.000%	6/19/19	B2	1,266,009	
	Energy and Exploration					
1,493	Partners, Term Loan	7.750%	1/22/19	N/R	1,092,091	
4 000	Fieldwood Energy LLC,	0.0750/	0/00/00	Do	054 000	
1,389	Term Loan, Second Lien	8.375%	9/30/20	B2	851,600	
931	Seadrill Partners LLC, Initial Term Loan	4.000%	2/21/21	BB	740,905	
331	Southcross Energy	4.000 /6	2/21/21	טט	740,303	
	Partners L.P., Opco					
80	Term Loan	5.250%	8/04/21	B1	76,791	
	Southcross Holdings				,	
	Borrower L.P., Holdco					
364	Term Loan	6.000%	8/04/21	B2	333,992	
	Total Oil, Gas &					
5,631	Consumable Fuels				4,361,388	
	•	.0% of Total In	nvestments)			
700	Generic Drug Holdings,	E 0000/	0/16/00	D1	70E E00	
788 1,489	Inc., Term Loan B Grifols, Inc., Term Loan	5.000% 3.171%	8/16/20 2/27/21	B1 Ba1	785,538 1,473,525	
1,403	Patheon, Inc., Term	J. 17 1 /0		Dai	1,470,020	
995	Loan B	4.250%	3/11/21	В	971,618	
		00 /0	S,, _ .	_	37.1,313	
	Pharmaceutical Product					
	Pharmaceutical Product Development, Inc., Term					
2,411		4.000%	12/01/18	Ba2	2,403,705	
	Development, Inc., Term	4.000% 4.500%	12/01/18 9/23/20	Ba2 B1	2,403,705 812,958	

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

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

Principal Amount (000)		Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	(,	Real Estate Investment Tr				
		Realogy Corporation,	•		,	
\$	1,965	Initial Term Loan B	3.750%	3/05/20	BB	\$ 1,939,112
		Realogy Corporation,				
	55	Synthetic Letter of Credit	0.023%	10/10/16	BB	54,135
		Starwood Property				
	987	Trust, Inc., Term Loan B	3.500%	4/17/20	BB	968,511
		Walter Investment				
		Management				
	0.040	Corporation, Tranche B,	4.7500/	10/10/00	Б	1 007 100
	2,240	Term Loan, First Lien Total Real Estate	4.750%	12/18/20	B+	1,967,409
	5,247	Investment Trust				4,929,167
	5,247	Real Estate Management &	R. Davelonmen	1 2% /1 39	% of Total Inv	
		Capital Automotive LP,	x Development	1.0 /6 (1.5 /	o or rotariin	resuments)
	1,861	Term Loan, Second Lien	6.000%	4/30/20	B1	1,863,773
	.,	Capital Automotive LP,		.,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	1,582	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,576,385
		Total Real Estate				
		Management &				
	3,443	Development				3,440,158
		Semiconductors & Semico	onductor Equip	oment 2.3%	(1.6% of Tot	tal Investments)
	400	Avago Technologies,	0.7500/	E (00 (04	DDD	407.000
	498	Term Loan B Freescale	3.750%	5/06/21	BBB	497,233
		Semiconductor, Inc.,				
	1,965	Term Loan, Tranche B4	4.250%	2/28/20	B1	1,938,129
	1,000	Freescale	1120070	2/20/20	.	1,000,120
		Semiconductor, Inc.,				
	988	Term Loan, Tranche B5	5.000%	1/15/21	B1	990,689
		NXP Semiconductor				
	974	LLC, Term Loan D	3.250%	1/11/20	BBB	963,856
		Total Semiconductors &				
	=	Semiconductor				4 000 00=
	4,425	Equipment	F. 1. 1 1			4,389,907
		Software 9.8% (6.8% of The Plackbard Inc. Term	i otai investme	nts)		
	892	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	888,691
	032	BMC Software, Inc.,	4.750 /6	10/04/10	DŦ	000,031
	955	Initial Term Loan	5.000%	9/10/20	B1	927,162
		Compuware	0.00070	0//0/=0		0 =1,1 0 =
		Corporation, Tranche				
		B2, Term Loan, First				
	2,000	Lien	6.250%	12/15/21	В	1,898,334
	964		3.750%	11/02/18	Ba3	949,823

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	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				
000	International PLC, Term	E 0E00/	11/10/01	DD	E00.010
600	Loan B Micro Focus	5.250%	11/19/21	BB	583,313
	International PLC, Term				
900	Loan C	4.500%	11/20/19	BB	868,950
	Misys PLC, Term Loan		, = 0, . 0		333,333
2,688	B, First Lien	5.000%	12/12/18	B+	2,695,222
	SunGard Data Systems,				
872	Inc., Term Loan E	4.000%	3/08/20	BB	866,565
	Vertafore, Inc., Term			_	
708	Loan, First Lien	4.250%	10/03/19	B+	704,652
1 000	Vertafore, Inc., Term	0.7500/	10/07/17	000	1 005 000
1,000	Loan, Second Lien Zebra Technologies	9.750%	10/27/17	CCC+	1,005,833
	Corporation, Term Loan				
2,244	B, First Lien	4.750%	10/27/21	BB+	2,260,130
18,723	Total Software	6676	. 0, ,		18,477,061
,	Specialty Retail 0.8% (0.6	6% of Total In	vestments)		, ,
	Jo-Ann Stores, Inc.,				
1,036	Term Loan, First Lien	4.000%	3/16/18	B+	1,007,524
	Pilot Travel Centers				
400	LLC, Term Loan B, First	4.0500/	0/00/01	DD	F00.000
499 1,535	Lien Total Specialty Retail	4.250%	9/30/21	BB	500,620 1,508,144
1,555	Textiles, Apparel & Luxury	Goods 0.89	% (0.6% of To	stal Investme	
	Polymer Group, Inc.,	0.0	70 (0.0 70 01 10	rai iiivesiiie	
1,490	Initial Term Loan	5.250%	12/19/19	B2	1,480,358
·	Trading Companies & Dist		% (1.3% of T	otal Investme	, ,
	HD Supply, Inc., Term				
2,925	Loan	4.000%	6/28/18	B+	2,901,234
	Neff Rental/Neff Finance				
005	Closing Date Loan,	7.0500/	0/00/04	Б	000 040
625	Second Lien	7.250%	6/09/21	В	609,943
	Total Trading Companies &				
3,550	Distributors				3,511,177
3,000	Transportation Infrastructu	re 0.3% (0.5	2% of Total li	nvestments)	0,011,177
	Ceva Group PLC,	(32		,	
31	Canadian Term Loan	6.500%	3/19/21	B2	28,525

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

	Principal lount (000)		Coupon (4)	Maturity (2)	Ratings (3)		Value
		Wireless Telecommunicat	tion Services	1.3% (0.9%	of Total Inves	tments	s)
		Fairpoint					
		Communications, Inc.,					
\$	2,456	Term Loan B	7.500%	2/11/19	В	\$	2,457,019
		Total Variable Rate					
		Senior Loan Interests					
\$	232,196	(cost \$229,621,328)				22	27,697,694
	Shares	Description (1)					Value
		COMMON STOCKS 0.5%	•				
		Diversified Consumer Ser	vices 0.5% (0.3% of Total	Investments)	
		Cengage Learning					
	39,749	Holdings II LP, (5), (6)				\$	874,478
		Total Common Stocks (cos	t \$1,286,905)				874,478
	Principal				Ratings		
Am	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
		CORPORATE BONDS 1					
		Commercial Services & S	upplies 0.9%	6 (0.6% of Tot	al Investment	ts)	
		NES Rental Holdings					
\$	1,650	Inc., 144A	7.875%	5/01/18	CCC+	\$	1,654,125
		Communications Equipm	•				
	250	Avaya Inc., 144A	10.500%	3/01/21	CCC+		204,688
		Containers & Packaging	0.4% (0.3% o	f Total Invest	•		
	700 Reynolds Group 9.875% 8/15/19			CCC+		743,750	
		Diversified Telecommunio		•	% 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	6% (1.1% of T	otal Investme	nts)	
	2,700	Kinetic Concepts	10.500%	11/01/18	В		2,963,250
		Health Care Providers & S	Services 1.39	% (0.9% of To	tal Investmen	its)	
		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					
	2,350	Providers & Services					2,389,125
		Media 4.3% (3.0% of Tot	al Investment	s)			
		Clear Channel					
	3,585	Communications, Inc.	9.000%	12/15/19	CCC+		3,495,375
		Clear Channel					
	3,089	Communications, Inc.	14.000%	2/01/21	CCC		2,533,005
		Clear Channel					
	1,000	Communications, Inc.	9.000%	3/01/21	CCC+		970,000
	·	Expo Event Transco					
	600	Inc., 144A	9.000%	6/15/21	В		618,000
	500		9.750%	4/01/21	BB		553,750

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	McGraw-Hill Global Education Holdings				
8,774	Total Media				8,170,130
	Oil, Gas & Consumable F	uels 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 I	nvestments)		
1,000	Jaguar Holding Company I, 144A	9.375%	10/15/17	CCC+	1,020,000
2,000	Valeant Pharmaceuticals International, 144A	7.000%	10/01/20	B1	2,107,500
500	Valeant Pharmaceuticals 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
4,500	Total Pharmaceuticals				4,756,250
		Nuveen Investre 59	nents		

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

	ncipal nount				Ratings		
(000)	Description (1)	Coupon	Maturity	(3)		alue
		Semiconductors & Semi	conductor Equi	pment 0.2%	% (0.1% of Tot	al Investn	nents)
		Advanced Micro					
\$	250	Devices, Inc.	7.750%	8/01/20	В	\$ 2	238,125
		Advanced Micro	= ==	0/15/00	_		. = 0 000
	166	Devices, Inc.	7.500%	8/15/22	В		156,663
		Total Semiconductors					
	440	& Semiconductor				,	204 700
	416	Equipment	f Tatal Investme	anta)			394,788
		Software 2.3% (1.7% of BMC Software Finance	i Total investme	ents)			
	580	Inc., 144A	8.125%	7/15/21	CCC+	ı	506,775
	300	Boxer Parent	0.12576	7/13/21	000+	,	300,773
		Company Inc./BMC					
	450	Software, 144A	9.000%	10/15/19	CCC+	:	366,750
	2,550	Infor Us Inc.	11.500%	7/15/18	В		779,500
	750	Infor Us Inc.	9.375%	4/01/19	В	,	306,250
	4,330	Total Software					459,275
	·	Specialty Retail 0.3% (0.2% of Total In	vestments)		· ·	·
	500	99 Cents Only Stores	11.000%	12/15/19	CCC+	Ę	526,250
		Trading Companies & Di	stributors 0.6	% (0.4% of To	otal Investme	nts)	
	1,000	HD Supply Inc.	11.500%	7/15/20	CCC+		140,000
		Wireless Telecommunica	ation Services	2.9% (2.0% (of Total Inves	tments)	
		FairPoint					
		Communications Inc.,	0 ==00/	0//=//0	_		
	500	144A	8.750%	8/15/19	В		511,250
	3,000	Sprint Corporation	7.875%	9/15/23	BB	•	041,250
	500	Sprint Corporation	7.125%	6/15/24	BB		486,250
	1,250	T-Mobile USA Inc. T-Mobile USA Inc.	6.250% 6.731%	4/01/21 4/28/22	BB BB	۱,۷	290,625
	75 75	T-Mobile USA Inc.	6.836%	4/28/23	BB		77,718 78,187
	75	Total Wireless	0.030 /0	4/20/23	ББ		70,107
		Telecommunication					
	5,400	Services				5.4	485,280
	0,100	Total Corporate Bonds				0,	100,200
\$ 3	36,620	(cost \$36,175,647)				36.	123,349
		Total Long-Term Investn	nents (cost \$26	7,083,880)		•	695,521
Pri	ncipal	•	, .	. ,		,	•
	nount						
(000)	Description (1)	Coupon	Maturity		V	alue
		SHORT-TERM INVESTM		.0% of Total I	nvestments)		
\$	5,301	Repurchase	0.000%	2/02/15		\$ 5,3	300,616
		Agreement with Fixed					
		Income Clearing					
		Corporation, dated					

1/30/15,

repurchase price

\$5,300,616,

collateralized by

\$4,760,000 U.S.

Treasury Bonds,

9.250%, due 2/15/16,

value \$5,408,550

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

Investments in Derivatives as of January 31, 2015

Interest Rate Swaps outstanding:

Fund						
Pay/Receive					Rate	Unrealized
Notional Floating Floating Rate			Fixed Rate	Payme Tet rmination	on Appreciation	
Counterpa	artyAmount	Rate	Index	(Annualized)	Frequency Date	Depreciation)
Morgan						
Stanley	\$17,500,000	Receive I	USD-LIBOR-BBA	1.659%	Monthly9/15/18	\$ (426,790)
Cuadit Dat	foult Cwapa aut	totondina.				

Credit Default Swaps outstanding:

	Buy/Sell	Current					Unrealized
Referen	t red ectio 6	redit Spread	Notional	Fixed Ratere	rminatio	n	Appreciation
Counte epairt ly	y (10)	(11)	Amount	(Annualized)	Date	Value	Depreciation
Darde	n						
Resta	urant's,						
Citiban k nc.	Buy	1.36%	\$2,000,000	1.000%	3/20/20	\$ 32,024	\$ (50,450)
Avon							
MorganProdu	cts,						
StanleyInc.	Buy	11.64	2,000,000	1.000	3/20/20	423,746	62,531
			\$4,000,000		;	\$455,770	\$ 12,081
			Nuveen Ir	ivestments			
			6	50			

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (7) Borrowings as a percentage of Total Investments is 31.6%.
- (8) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.
- (9) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter derivatives as presented on the Statement of Assets and Liabilities. The unrealized appreciation (depreciation) of exchange-cleared and exchange-traded derivatives is recognized as part of the receivable or payable for variation margin as presented on the Statement of Assets and Liabilities, when applicable.
- (10) The Fund entered into the credit default swap to gain investment exposure to the referenced entity. Selling protection has a similar credit risk position to owning that referenced entity. Buying protection has a similar credit risk position to selling the referenced entity short.
- (11) The credit spread generally serves as an indication of the current status of the payment/performance risk and therefore the likelihood of default of the credit derivative. The credit spread also reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into a credit default swap contract. Higher credit spreads are indicative of a higher likelihood of performance by the seller of protection.

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

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

Nuveen Investments

JQC
Nuveen Credit Strategies Income Fund

Portfolio of Investments January 31, 2015 (Unaudited)

Principal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS				
	VARIABLE RATE SENIOR L(4)			•	otal Investments)
	Aerospace & Defense 0.3%	% (0.2% of To	otal Investme	nts)	
	B/E Aerospace, Inc.,				
\$ 4,550	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 4,561,716
	Airlines 1.9% (1.3% of Total	al Investmer	ıts)		
7 000	American Airlines, Inc.,	0.7500/	0/07/40	55	7 0 40 70 4
7,388	Term Loan	3.750%	6/27/19	BB	7,349,794
40.000	Delta Air Lines, Inc.,	0.0500/	10/10/10	555	10 511 000
16,660	Term Loan B1	3.250%	10/18/18	BBB	16,511,626
0.470	Delta Air Lines, Inc.,	0.0500/	4/00/47	DDD	0.474.074
2,176	Term Loan B	3.250%	4/20/17	BBB	2,171,974
26,224	Total Airlines	f Tatal lavas			26,033,394
	Automobiles 1.0% (0.7% o	i iotai inves	simenis)		
3,572	Chrysler Group LLC, Term Loan B	3.500%	5/24/17	BB+	3,560,878
3,372	Formula One Group,	3.300%	3/24/17	DD+	3,360,676
7,795	Term Loan, First Lien	4.750%	7/30/21	В	7,563,540
7,795	Formula One Group,	4.730 /6	7/30/21	D	7,303,340
2,000	Term Loan, Second Lien	7.750%	7/29/22	CCC+	1,947,500
13,367	Total Automobiles	7.75078	1/25/22	000+	13,071,918
10,007	Chemicals 4.0% (2.8% of T	otal Investn	nents)		10,071,010
	Ineos US Finance LLC,	otal ilivootil			
13,492	Cash Dollar, Term Loan	3.750%	5/04/18	BB	13,157,208
34,969	Univar, Inc., Term Loan	5.000%	6/30/17	B+	33,858,879
C 1,000	US Coatings Acquisition,	0.00070	0,00,11		00,000,010
7,520	Term Loan B	3.750%	2/01/20	B+	7,376,428
55,981	Total Chemicals				54,392,515
,	Commercial Services & Sup	plies 3.3%	(2.3% of Tota	al Investment	, ,
	ADS Waste Holdings,				,
	Inc., Initial Term Loan,				
9,717	Tranche B2	3.750%	10/09/19	B+	9,467,677
	Millennium Laboratories,				
	Inc., Tranche B, Term				
35,820	Loan	5.250%	4/16/21	B+	35,745,387
	Total Commercial				
45,537	Services & Supplies				45,213,064
	Communications Equipmen	t 1.1% (0.8	% of Total Inv	vestments)	
	Telesat Canada Inc.,				
14,896	Term Loan B	3.500%	3/28/19	BB	14,783,843
	Computers & Peripherals	1.9% (1.3% (of Total Invest	tments)	

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05.075	Dall has Tarred Lagra D	4.5000/	4/00/00	DDD	05 705 140	
25,675	Dell, Inc., Term Loan B		4/29/20	BBB	25,725,143	
Consumer Finance 1.4% (0.9% of Total Investments) First Data Corporation,						
	•					
15,000	Second New Dollar, Term Loan	3.668%	3/24/17	ВВ	14 057 500	
15,000	First Data Corporation,	3.000%	3/24/17	DD	14,857,500	
3,500	Term Loan	3.668%	3/23/18	BB	3,439,846	
18,500	Total Consumer Finance	3.000 /6	3/23/10	DD	18,297,346	
10,500	Containers & Packaging	1.3% (0.9% of	Total Invest	mente)	10,237,340	
	Reynolds Group	1.5 /6 (0.5 /6 01	i otal liivesi	inents)		
	Holdings, Inc.,					
	Incremental US Term					
18,100	Loan, First Lien	4.000%	12/01/18	B+	17,932,478	
10,100	Diversified Consumer Se				, ,	
	Cengage Learning	171000	010 70 01 1010		,	
	Acquisitions, Inc., Exit					
10,270	Term Loan	7.000%	3/31/20	B+	10,220,811	
,	Hilton Hotels				, ,	
	Corporation, Term Loan					
30,626	B2	3.500%	10/25/20	BB+	30,315,095	
	Laureate Education,					
8,039	Inc., Term Loan B	5.000%	6/15/18	В	7,576,786	
	ServiceMaster					
15,835	Company, Term Loan	4.250%	7/01/21	B+	15,619,160	
	Total Diversified					
64,770	Consumer Services				63,731,852	
	Diversified Financial Serv	rices 0.0% (0.	0% of Total I	nvestment	s)	
	Ocwen Financial					
	Corporation, Term Loan			_		
283	В	5.000%	2/15/18	B+	265,385	
Nuveen Investments 62						
		02				

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

77,693	Total Food Products				77,455,303
	Health Care Equipment &	Supplies 5.1	% (3.6% of T	otal Inves	tments)
	Kinetic Concepts, Inc.,				
15,670	Term Loan D1	4.000%	5/04/18	BB	15,524,742
,	Onex Carestream				, ,
	Finance LP, Term Loan,				
10,061	First Lien	5.000%	6/07/19	B+	10,060,840
10,001	Onex Carestream	3.000 /6	0/07/13	D _T	10,000,040
11.070	Finance LP, Term Loan,	0 F000/	10/07/10	В	11 000 000
11,672	Second Lien	9.500%	12/07/19	В	11,606,063
	United Surgical Partners				
00.040	International, Inc.,	4.7500/	4/00/40	D.4	00 000 774
32,342	Incremental Term Loan	4.750%	4/03/19	B1	32,328,774
	Total Health Care				
69,745	Equipment & Supplies				69,520,419
	Health Care Providers & S	ervices 3.8%	% (2.7% of To	tal Investr	ments)
	Community Health				
	Systems, Inc., Term				
21,598	Loan D	4.250%	1/27/21	BB	21,614,448
	Community Health				
	Systems, Inc., Term				
440	Loan E	3.486%	1/25/17	BB	437,886
	Drumm Investors LLC,				ŕ
21,525	Term Loan	6.750%	5/04/18	В	21,668,258
_ : , = = =	HCA, Inc., Tranche B5,	311 33 70	G, G 1, 1 G	_	_ :,000,_00
366	Term Loan	2.921%	3/31/17	BBB	366,500
000	National Mentor	2.02170	0/01/17	555	000,000
	Holdings, Inc., Term				
7,554	Loan B	4.250%	1/31/21	B+	7,459,345
7,554	Total Health Care	4.230 /6	1/31/21	DŦ	7,459,545
E1 400					E1 E46 407
51,483	Providers & Services	4 00/ /0	00/ of Total	l	51,546,437
	Hotels, Restaurants & Leis	sure 4.8% (3	.3% of Total	ınvestmen	ils)
	Burger King				
	Corporation, Term Loan	4 = 2 2 2 4	10/10/01	_	
19,722	B, First Lien	4.500%	12/12/21	B+	19,766,913
	CCM Merger, Inc., Term	. ===.	- / /	_	
1,839	Loan B	4.500%	8/08/21	B+	1,835,058
_	Landry's Restaraunts,				_
6,963	Inc., Term Loan B	4.000%	4/24/18	BB	6,948,642
	MGM Resorts				
	International, Term Loan				
3,415	В	3.500%	12/20/19	BB	3,367,413
	Scientific Games				
	Corporation, Term Loan				
7,500	B2	6.000%	10/01/21	BB	7,420,312
	Scientific Games				
8,910	Corporation, Term Loan	6.000%	10/18/20	BB	8,817,185
,	Station Casino LLC,				, ,
17,124	Term Loan B	4.250%	3/02/20	B+	16,906,104
, . 🗕 .	Total Hotels,		C, C=, 2 C		. 5,555, 15 1
65,473	Restaurants & Leisure				65,061,627
00,770	1 toolaaranto a Loisaro				00,001,027

Household Durables 0.9% (0.6% of Total Investments)

	Household Durables	0.9% (0.6% of 10)	ai investme	nts)			
	Serta Simmons Holding	js –					
12,368	LLC, Term Loan	4.250%	10/01/19	B+	12,269,443		
		Nuveen Investme	ents				
63							

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

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

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	3 3		• •		
	Clear Channel				
	Communications, Inc.,				
1,235	Tranche D, Term Loan	6.921%	1/30/19	CCC+	1,154,566
	Clear Channel				
1,358	Communications, Inc.,Term Loan E	7.671%	7/30/19	CCC+	1,287,069
1,556	Cumulus Media, Inc.,	7.07176	7/30/19	000+	1,207,009
33,847	Term Loan B	4.250%	12/23/20	B+	33,148,579
	EMI Music Publishing				
31,183	LLC, Term Loan B	3.750%	6/29/18	BB	30,831,335
	Interactive Data				
10.164	Corporation, Term Loan	4.750%	5/02/21	B+	10 122 016
19,164	B, DD1 Springer Science &	4.750%	5/02/21	D+	19,133,816
	Business Media, Inc.,				
4,846	Term Loan B3	4.750%	8/14/20	В	4,808,151
	Tribune Company,				
32,143	Term Loan B	4.000%	12/27/20	BB+	31,760,885
	Univision				
	Communications, Inc., Replacement Term				
4,302	Loan, First Lien	4.000%	3/01/20	B+	4,243,184
142,611	Total Media	110001	5, 5 ., = 5		140,664,096
	Multiline Retail 0.4% (0.5	3% of Total In	vestments)		
	Hudson's Bay				
F 0F0	Company, Term Loan	4.7500/	11/04/20	BB	E 070 000
5,850	B, First Lien Oil, Gas & Consumable F	4.750% uels 0. 7 % (0			5,873,289
	Crestwood Holdings	ucis 0.770 (c	7.5 % OF TOTAL	investinents	,
3,870	LLC, Term Loan B	7.000%	6/19/19	B2	3,566,500
	Fieldwood Energy LLC,				
	Term Loan, Second	0.0754	0/00/00	D .	
8,778	Lien	8.375%	9/30/20	B2	5,380,746
12,648	Total Oil, Gas & Consumable Fuels				8,947,246
12,040		4.4% of Total	Investments)	0,547,240
	Pharmaceutical Product		2 2 12 11 10 1	•	
	Development, Inc.,				
34,446	Term Loan B, First Lien	4.000%	12/01/18	Ba2	34,338,727
07.404	Quintiles Transnational	0.7500/	0/00/10	DD.	07 100 070
27,404	Corp., Term Loan B3 Valeant	3.750%	6/08/18	BB+	27,129,370
	Pharmaceuticals				
	International, Inc., Term				
15,512	Loan E	3.500%	8/05/20	Ba1	15,429,959
	Valeant				
	Pharmaceuticals				
	International, Inc.,				
8,528	Tranche B, Term Loan C2	3.500%	12/11/19	Ba1	8,482,634
1,279	<u> </u>	3.500%	2/13/19	Ba1	1,272,495
,=-					, -,

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

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

	Micro Focus				
	International PLC,				
10,350	Term Loan B	5.250%	11/19/21	BB	10,062,146
	Micro Focus				
4.050	International PLC,	4.5000/	11/00/10	DD	4 500 075
1,650	Term Loan C	4.500%	11/20/19	BB	1,593,075
15,000	Misys PLC, Term Loan, Second Lien	12.000%	6/12/19	CCC+	16,331,250
15,000	SunGard Data	12.000 /6	0/12/19	000+	10,331,230
	Systems, Inc., Term				
4,794	Loan E	4.000%	3/08/20	BB	4,766,109
1,1 2 1	Vertafore, Inc., Term	1100070	0,00,00		.,,
10,000	Loan, Second Lien	9.750%	10/27/17	CCC+	10,058,330
	Zebra Technologies				
	Corporation, Term				
8,976	Loan B, First Lien	4.750%	10/27/21	BB+	9,040,521
195,206	Total Software	<i>(</i>			193,912,960
	Specialty Retail 0.9%	(0.6% of Total	Investments	5)	
	Burlington Coat				
	Factory Warehouse Corporation, Term				
7,780	Loan B3	4.250%	8/13/21	B+	7,729,430
7,700	Jo-Ann Stores, Inc.,	4.250 /6	0/10/21	DΤ	7,720,400
1,728	Term Loan, First Lien	4.000%	3/16/18	B+	1,680,690
1,1 =0	Michaels Stores, Inc.	1100070	0, 10, 10	_,	.,000,000
2,870	Term Loan, First Lien	3.750%	1/28/20	Ba3	2,823,183
12,378	Total Specialty Retail				12,233,303
	Trading Companies &	Distributors 1	l.5% (1.0% o	f Total Inve	estments)
	HD Supply, Inc.,			_	
20,475	Term Loan	4.000%	6/28/18	B+	20,308,641
	Total Variable Rate				
	Senior Loan Interests				
\$1,443,364	(cost \$1,435,116,771)				1,423,923,765
Shares	Description (1)				Value
G.1.4.1.50	•	.2% (2.9% of To	otal Investme	ents)	
	Aerospace & Defense	0.1% (0.1% of			
3,412	BE Aerospace Inc.				\$ 199,022
1,875	Boeing Company				272,569
11,810	GenCorp Inc., (5)				198,408
2 2 4 4	Honeywell				050.044
3,611	International Inc.				353,011
057	Lockheed Martin				100.070
957 987	Corporation Raytheon Company				180,270 98,749
307	Total Aerospace & Defe	nse			1,302,029
	Air Freight & Logistics		of Total Inves	stments)	1,002,023
1,354	FedEx Corporation	0.070 (0.070 0			228,975
.,	Park Ohio Holdings				
2,746	Corporation				146,719
1,062					104,968

United Parcel
Service, Inc., Class B

Total Air Freight & Logistics 480,662

Nuveen Investments 65

Shares	Description (1)	Value
	Airlines 0.0% (0.0% of Total Investments)	
	JetBlue Airways	
8,675	Corporation, (5)	\$ 145,653
5,913	Southwest Airlines Co.	267,149
	United Continental	
2,070	Holdings Inc., (5)	143,596
	Total Airlines	556,398
	Auto Components 0.0% (0.0% of Total Investments)	
1,865	Remy International Inc.	39,669
	Automobiles 0.0% (0.0% of Total Investments)	
0.405	Winnebago Industries	00.017
3,485	Inc. Banks 0.1% (0.1% of Total Investments)	69,317
3,811	·	153,888
3,011	Banner Corporation FCB Financial Holdings,	100,000
5,579	Inc., Class A Shares, (5)	126,030
6,320	Pacwest Bancorp.	270,212
5,201	Privatebancorp, Inc.	157,798
5,579	Trico Bancshares	130,270
0,070	Wintrust Financial	100,270
3,793	Corporation	164,882
,	Total Banks	1,003,080
	Beverages 0.1% (0.1% of Total Investments)	
7,711	Coca-Cola Company	317,462
	Constellation Brands,	
1,915	Inc., Class A, (5)	211,512
4,710	PepsiCo, Inc.	441,704
	Total Beverages	970,678
0.010	Biotechnology 0.1% (0.1% of Total Investments)	400.477
3,042	Amgen Inc.	463,175
790	Biogen Idec Inc., (5)	307,436
2,074	Celgene Corporation, (5)	247,138
8,830	Emergent BioSolutions,	247 505
3,534	Inc., (5) Gilead Sciences, Inc.	247,505 370,469
3,334	ISIS Pharmaceuticals,	370,409
2,636	Inc., (5)	180,592
2,000	Regeneron	100,002
140	Pharmaceuticals, Inc., (5)	58,332
	Vertex Pharmaceuticals	33,332
1,127	Inc., (5)	124,128
,	Total Biotechnology	1,998,775
	Building Products 0.0% (0.0% of Total Investments)	
3,251	Trex Company Inc., (5)	138,265
	Capital Markets 0.1% (0.1% of Total Investments)	
8,922		124,819

American Capital Limited, (5)

1,955 Ameriprise Financial, Inc. Charles Schwab 6,270 Corporation 162,895 KCG Holdings Inc., Class 12,914 A Shares, (5) 157,938 NorthStar Asset 10,293 Management Group Inc. 217,903 SEI Investments 2,361 Company 94,841 Total Capital Markets 1,002,654 Chemicals 0.1% (0.1% of Total Investments) Axalta Coating Systems 4,587 Limited, (5) 117,748 E.I. Du Pont de Nemours 3,476 and Company 247,526 International Flavors & 91,255 LyondellBasell Industries 1,747 NV 138,170 Minerals Technologies 3,251 Inc. 212,388 198 NewMarket Corporation 89,035 1,107 PPG Industries, Inc. 246,728 711 Praxair, Inc. 85,739 Total Chemicals Nuveen Investments		(5)	
6,270 Corporation 162,895 KCG Holdings Inc., Class 12,914 A Shares, (5) 157,938 NorthStar Asset 10,293 Management Group Inc. 217,903 SEI Investments 2,361 Company 94,841 Total Capital Markets 1,002,654 Chemicals 0.1% (0.1% of Total Investments) Axalta Coating Systems 4,587 Limited, (5) 117,748 E.I. Du Pont de Nemours 247,526 International Flavors & 91,255 LyondellBasell Industries 91,255 LyondellBasell Industries 91,255 LyondellBasell Industries 212,388 1,747 NV 138,170 Minerals Technologies 212,388 1,98 NewMarket Corporation 89,035 1,107 PPG Industries, Inc. 246,732 711 Praxair, Inc. 85,739 Total Chemicals Nuveen Investments	1,955	Ameriprise Financial, Inc.	244,258
KCG Holdings Inc., Class 157,938 NorthStar Asset 10,293 Management Group Inc. 217,903 SEI Investments 2,361 Company 94,841 Total Capital Markets 1,002,654 Chemicals 0.1% (0.1% of Total Investments)		Charles Schwab	
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NorthStar Asset 10,293 Management Group Inc. 217,903 SEI Investments 94,841 Total Capital Markets 1,002,654 Chemicals 0.1% (0.1% of Total Investments)		KCG Holdings Inc., Class	
10,293 Management Group Inc. 217,903 SEI Investments 2,361 Company 94,841 Total Capital Markets 1,002,654 Chemicals 0.1% (0.1% of Total Investments) Axalta Coating Systems 4,587 Limited, (5) 117,748 E.I. Du Pont de Nemours 247,526 International Flavors & 91,255 LyondellBasell Industries 91,255 LyondellBasell Industries 1,747 NV 138,170 Minerals Technologies 3,251 1nc. 212,388 198 NewMarket Corporation 89,035 1,107 PPG Industries, Inc. 246,728 711 Praxair, Inc. 85,739 Total Chemicals Nuveen Investments	12,914	A Shares, (5)	157,938
SEI Investments 94,841 Total Capital Markets 1,002,654 Chemicals 0.1% (0.1% of Total Investments) Axalta Coating Systems 117,748 E.I. Du Pont de Nemours 247,526 International Flavors & 91,255 LyondellBasell Industries 1,747 NV 138,170 Minerals Technologies 3,251 Inc. 212,388 198 NewMarket Corporation 89,035 1,107 PPG Industries, Inc. 246,728 711 Praxair, Inc. 85,739 Total Chemicals Nuveen Investments Nuveen Investments Nuveen Investments 1,228,589 Nuveen Investments 1,002,654 1,0		NorthStar Asset	
2,361 Company 94,841 Total Capital Markets 1,002,654 Chemicals 0.1% (0.1% of Total Investments) Axalta Coating Systems 4,587 Limited, (5) 117,748 E.I. Du Pont de Nemours 247,526 International Flavors & 91,255 LyondellBasell Industries 91,255 LyondellBasell Industries 1,747 NV 138,170 Minerals Technologies 3,251 Inc. 212,388 198 NewMarket Corporation 89,035 1,107 PPG Industries, Inc. 246,728 711 Praxair, Inc. 85,739 Total Chemicals Nuveen Investments	10,293	Management Group Inc.	217,903
Total Capital Markets 1,002,654 Chemicals 0.1% (0.1% of Total Investments) Axalta Coating Systems 4,587 Limited, (5) 117,748 E.I. Du Pont de Nemours 3,476 and Company 247,526 International Flavors & 91,255 LyondellBasell Industries 1,747 NV 138,170 Minerals Technologies 3,251 Inc. 212,388 198 NewMarket Corporation 89,035 1,107 PPG Industries, Inc. 246,728 711 Praxair, Inc. 85,739 Total Chemicals Nuveen Investments		SEI Investments	
Chemicals 0.1% (0.1% of Total Investments) Axalta Coating Systems 117,748 4,587 Limited, (5) 117,748 E.I. Du Pont de Nemours 247,526 and Company 247,526 International Flavors & 91,255 LyondellBasell Industries 1,747 NV 1,747 NV 138,170 Minerals Technologies 3,251 Inc. 212,388 198 NewMarket Corporation 89,035 1,107 PPG Industries, Inc. 246,728 711 Praxair, Inc. 85,739 Total Chemicals 1,228,589	2,361		•
Axalta Coating Systems 4,587 Limited, (5) 117,748 E.I. Du Pont de Nemours 3,476 and Company 247,526 International Flavors & 91,255 LyondellBasell Industries 1,747 NV 138,170 Minerals Technologies 3,251 Inc. 212,388 198 NewMarket Corporation 89,035 1,107 PPG Industries, Inc. 246,728 711 Praxair, Inc. 85,739 Total Chemicals Nuveen Investments			1,002,654
4,587 Limited, (5) 117,748 E.I. Du Pont de Nemours 247,526 3,476 and Company 247,526 International Flavors & 91,255 LyondellBasell Industries 1,747 NV 138,170 Minerals Technologies 212,388 198 NewMarket Corporation 89,035 1,107 PPG Industries, Inc. 246,728 711 Praxair, Inc. 85,739 Total Chemicals 1,228,589		• • • • • • • • • • • • • • • • • • • •	
E.I. Du Pont de Nemours 3,476 and Company			
3,476 and Company International Flavors & International	4,587		117,748
International Flavors & 91,255			
860 Fragrances Inc. 91,255 LyondellBasell Industries 1,747 NV 138,170 Minerals Technologies 3,251 Inc. 212,388 198 NewMarket Corporation 89,035 1,107 PPG Industries, Inc. 246,728 711 Praxair, Inc. 85,739 Total Chemicals 1,228,589 Nuveen Investments	3,476	•	247,526
LyondellBasell Industries 1,747 NV 138,170 Minerals Technologies 3,251 Inc. 212,388 198 NewMarket Corporation 89,035 1,107 PPG Industries, Inc. 246,728 711 Praxair, Inc. 85,739 Total Chemicals Nuveen Investments			
1,747 NV 138,170 Minerals Technologies 3,251 Inc. 212,388 198 NewMarket Corporation 89,035 1,107 PPG Industries, Inc. 246,728 711 Praxair, Inc. 85,739 Total Chemicals 1,228,589 Nuveen Investments	860		91,255
Minerals Technologies 3,251 Inc. 212,388 198 NewMarket Corporation 89,035 1,107 PPG Industries, Inc. 246,728 711 Praxair, Inc. 85,739 Total Chemicals 1,228,589 Nuveen Investments			
3,251 Inc. 212,388 198 NewMarket Corporation 89,035 1,107 PPG Industries, Inc. 246,728 711 Praxair, Inc. 85,739 Total Chemicals 1,228,589 Nuveen Investments	1,747		138,170
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711 Praxair, Inc. 85,739 Total Chemicals 1,228,589 Nuveen Investments			-
Total Chemicals 1,228,589 Nuveen Investments			
Nuveen Investments	/11	•	
			1,228,589
00			
		00	

Shares	Description (1)	Value
	Commercial Services & Supplies 0.0% (0.0% of Total Investments)	
	CECO Environmental	
11,828	Corporation	\$ 162,280
3,882	G&K Services, Inc.	272,128
	Total Commercial Services & Supplies	434,408
	Communications Equipment 0.1% (0.0% of Total Investments)	
	CommScope Holding	
4,082	Company Inc., (5)	114,725
1,598	F5 Networks, Inc., (5)	178,369
3,573	QUALCOMM, Inc.	223,170
7,656	Radware, Limited, (5)	147,301
	Total Communications Equipment	663,565
40.074	Computers & Peripherals 0.2% (0.1% of Total Investments)	0.450.000
18,374	Apple, Inc.	2,152,698
4,187	EMC Corporation	108,569
1,994	SanDisk Corporation	151,365
	Total Computers & Peripherals	2,412,632
	Construction Materials 0.0% (0.0% of Total Investments)	
0.775	Caesarstone Sdot-Yam	004.400
3,775	Limited, (5) Consumer Finance 0.0% (0.0% of Total Investments)	234,428
	· · · · · · · · · · · · · · · · · · ·	
3,742	American Express Company	301,942
3,742	Containers & Packaging 0.0% (0.0% of Total Investments)	301,342
	Packaging Corp. of	
2,635	America	199,865
_,000	Diversified Consumer Services 0.7% (0.5% of Total Investments)	.00,000
	Cengage Learning	
403,318	Holdings II LP, (5), (7)	8,872,996
,	Diversified Financial Services 0.0% (0.0% of Total Investments)	, ,
652	Moody's Corporation	59,547
	Diversified Telecommunication Services 0.0% (0.0% of Total Investi	ments)
	Consolidated	
	Communications	
3,990	Holdings, Inc.	92,887
	Verizon Communications	
10,279	Inc.	469,853
	Total Diversified Telecommunication Services	562,740
	Electric Utilities 0.1% (0.0% of Total Investments)	
40.400	Portland General Electric	E00.004
13,198	Company	523,961
5,128	Unitil Corp.	191,582
	Total Electric Utilities Floatricel Equipment 0.0% (0.0% of Total Investments)	715,543
0.500	Electrical Equipment 0.0% (0.0% of Total Investments)	171 600
3,583	Ametek Inc.	171,626
5,833	Generac Holdings Inc.,	255,135
5,033	(5) Total Electrical Equipment	426,761
	τοιαι Εισοιποαι Εγμιριπστιι	420,701

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

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

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

Pharmerica Corporation,

Friamienca Corporation,
(5)
Select Medical

	Select Medical	
7,820	Corporation	105,726
	Team Health Holdings	
3,775	Inc., (5)	195,168
	Universal American	
14,791	Corporation, (5)	133,563
	Total Health Care Providers & Services	1,756,090
	Health Care Technology 0.0% (0.0% of Total Investments)	
11,503	MedAssets Inc., (5)	212,921
	Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments)	
3,955	Brinker International Inc.	231,091
3,467	Cheesecake Factory Inc.	182,052
8,307	ClubCorp Holdings Inc.	141,302
13,002	Denny's Corporation, (5)	141,462
1,550	Dominos Pizza Inc.	153,528
	La Quinta Holdings Inc.,	
10,366	(5)	210,741
3,793	Marriott Vacations World	290,165
2,411	McDonald's Corporation	222,873
	Penn National Gaming,	
11,576	Inc., (5)	173,293
4,626	Sonic Corporation	140,029
1,403	Starbucks Corporation	122,805
	Wyndham Worldwide	
3,388	Corporation	283,881
	Total Hotels, Restaurants & Leisure	2,293,222
	Nuveen Investments 68	
	08	

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

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

Shares	Description (1)	Value
	Media 0.2% (0.2% of Total Investments)	
	Comcast Corporation,	
9,646	Class A	\$ 512,637
2,174	Cumulus Media, Inc., (5)	7,566
	Madison Square Garden	
2,258	Inc., (5)	171,044
8,795	Starz, Class A, (5)	259,628
22,352	Tribune Company, (5)	1,316,309
17,987	Tribune Company, (6)	
	Tribune Publishing	
5,588	Company	117,348
	Twenty First Century Fox	
3,989	Inc., Class A Shares	132,275
1,618	Viacom Inc., Class B	104,232
6,640	Walt Disney Company	603,974
	Total Media	3,225,013
	Metals & Mining 0.0% (0.0% of Total Investments)	
	Compass Minerals	
1,423	International, Inc.	124,370
	Multiline Retail 0.0% (0.0% of Total Investments)	101 100
3,636	Burlington Store Inc., (5)	181,400
	Oil, Gas & Consumable Fuels 0.1% (0.1% of Total Investments)	
0.000	Calumet Specialty	04.004
3,230	Products Partners LP	81,331
1,568	Cheniere Energy Inc., (5)	111,924
2,671	Delek US Holdings Inc.	82,400
2,431	EOG Resources, Inc.	216,432
1,528	EQT Corporation	113,744
2,153	Noble Energy, Inc.	102,784
711	Pioneer Natural	107.007
711	Resources Company	107,027
E01	Targa Resources	EO 440
581	Corporation Williams Companies Inc.	50,448
2,232	Williams Companies, Inc.	97,896 963,986
	Total Oil, Gas & Consumable Fuels Paper & Forest Products 0.0% (0.0% of Total Investments)	903,900
	Clearwater Paper	
2,186	Corporation, (5)	161,808
2,100	KapStone Paper and	101,000
7,874	Packaging Corp.	235,196
7,074	Total Paper & Forest Products	397,004
	Pharmaceuticals 0.1% (0.1% of Total Investments)	381,004
4,797	AbbVie Inc.	289,499
1,875 934	Actavis PLC, (5) Allergan, Inc.	499,763 204,789
2,912	Allergan, inc.	175,506
۷,۶۱۲		173,300

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

Nuveen Investments 70

Total Real Estate Investment Trust

2,192,870

Shares	Description (1)	Value
	Real Estate Management & Development (0.0% (0.0% of Total Investments)
6,694	CBRE Group Inc., (5)	\$ 216,484
	Road & Rail 0.1% (0.1% of Total Investment	nts)
	Genesee & Wyoming	
2,728	Inc., (5)	224,924
	Old Dominion Frght Line,	
1,165	(5)	81,690
1,950	Saia, Inc., (5)	82,115
	Union Pacific	
4,169	Corporation	488,648
	Total Road & Rail	877,377
	Semiconductors & Semiconductor Equipme	ent 0.1% (0.1% of Total Investments)
	Avago Technologies	
3,239	Limtied	333,228
	Broadcom Corporation,	
3,553	Class A	150,772
9,499	Inphi Corporation, (5)	186,180
4,788	Intel Corporation	158,196
	MA-COM Technology	
F 770	Solutions Holdings	107.075
5,779	Incorporated, (5)	187,875
0.170	Mellanox Technologies,	05.000
2,179	Limited, (5)	95,920
2,595	Micron Technology, Inc., (5)	75,943
2,595	Total Semiconductors & Semiconductor Equipr	· · · · · · · · · · · · · · · · · · ·
	Software 0.2% (0.1% of Total Investments)	
	Aspen Technology Inc.,	
2,582	(5)	91,261
,00	Manhattan Associates	C 1,=C 1
6,231	Inc., (5)	278,152
18,857	Microsoft Corporation	761,823
13,685	Oracle Corporation	573,265
	Parametric Technology	
9,140	Corporation, (5)	305,367
3,448	Salesforce.com, Inc., (5)	194,640
	Take-Two Interactive	
6,173	Software, Inc., (5)	183,462
	Total Software	2,387,970
	Specialty Retail 0.2% (0.1% of Total Invest	•
6,031	CST Brands Inc.	259,936
6,565	Home Depot, Inc.	685,517
2,474	Lithia Motors Inc.	209,548
1.074	O'Reilly Automotive Inc.,	000.040
1,974	(5)	369,849
	Restoration Hardware	
0.044	Holdings Incorporated,	004.000
2,341	(5)	204,908 289,803
3,160	Ross Stores, Inc.	209,003

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

Principal						
Am	ount (000)		Coupon	Maturity	(3)	Value
		CORPORATE BONDS 3			nents)	
		Chemicals 0.5% (0.4% o			_	
\$	7,500	Hexion US Finance	6.625%	4/15/20	B3	\$ 7,045,313
		Commercial Services & S	Supplies 0.3% (0.2% of Tota	al Investmen	ts)
	0.000	NES Rental Holdings	7.0750/	5 /04/40	000	0.000 750
	3,900	Inc., 144A	7.875%	5/01/18	CCC+	3,909,750
	10.000	Communications Equipm	•			10 450 750
	19,000 10,000	Avaya Inc., 144A	7.000% 10.500%	4/01/19	B1 CCC+	18,453,750
	10,000	Avaya Inc., 144A Total Communications	10.500%	3/01/21	000+	8,187,500
	29,000	Equipment				26,641,250
	23,000	Diversified Telecommuni	cation Services	3 5% (2 4%	of Total Inv	
	23,355	IntelSat Limited	8.125%	6/01/23	В	23,588,550
	20,000	WideOpenWest Finance	0.12070	0/01/20	D	20,000,000
	22,750	Capital Corporation	10.250%	7/15/19	CCC+	23,432,500
	,. • •	Total Diversified	.0.20070	1, 10, 10		_0, .0_,000
		Telecommunication				
	46,105	Services				47,021,050
		Electronic Equipment, Inc	struments & Cor	nponents	1.1% (0.8% c	of Total Investments)
		Zebra Technologies				
	14,500	Corporation	7.250%	10/15/22	В	15,551,250
		Health Care Equipment &	Supplies 3.7%	% (2.6% of To	otal Investme	ents)
		Convatec Finance				
	1,000	International SA, 144A	8.250%	1/15/19	В	1,009,375
	19,000	Kinetic Concepts	12.500%	11/01/19	CCC+	20,995,000
	05.400	Tenet Healthcare	0.4050/	4/04/00	D0	00 700 450
	25,460	Corporation	8.125%	4/01/22	B3	28,706,150
	4E 4CO	Total Health Care				E0 710 E0E
	45,460	Equipment & Supplies Health Care Providers & S	Sarvicas 1 2%	(0.8% of Tot	al Investmen	50,710,525
		Community Health	Services 1.2 /o	(0.6 % 01 101	ai ilivestillei	113)
	10,000	Systems, Inc.	6.875%	2/01/22	B+	10,621,250
	10,000	Kindred Escrow	0.07070	2/01/22	D 1	10,021,200
	5,000	Corporation II, 144A	8.000%	1/15/20	B2	5,306,000
	0,000	Total Health Care	0.00070	.,,		0,000,000
	15,000	Providers & Services				15,927,250
	·	Hotels, Restaurants & Le	isure 1.8% (1.3	8% of Total I	nvestments)	
		MGM Resorts	·		·	
	2,000	International Inc.	7.750%	3/15/22	BB	2,215,000
		Scientific Games				
	4,250	Corporation, 144A	7.000%	1/01/22	Ba3	4,297,813
		Scientific Games				
	20,000	Corporation, 144A	10.000%	12/01/22	Caa1	18,350,000
		Total Hotels,				
	26,250	Restaurants & Leisure				24,862,813

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Media 4.4% (3.1% of Total Investments)							
	Affinion Investments						
2,500	LLC	13.500%	8/15/18	CCC	1,706,250		
4,700	CCOH Safari LLC	5.750%	12/01/24	B+	4,764,625		
	Clear Channel						
10,609	Communications, Inc.	9.000%	12/15/19	CCC+	10,343,775		
	Clear Channel						
39,415	Communications, Inc.	14.000%	2/01/21	CCC	32,320,266		
	Clear Channel						
300	Communications, Inc.	9.000%	3/01/21	CCC+	291,000		
	McGraw-Hill Global						
10,000	Education Holdings	9.750%	4/01/21	BB	11,075,000		
67,524	Total Media				60,500,916		
	Pharmaceuticals 2.1%	(1.4% of Total In	vestments)				
	Endo Finance LLC /						
5,350	Endo Finco Inc., 144A	6.000%	2/01/25	B+	5,467,031		
	Jaguar Holding						
14,000	Company I, 144A	9.375%	10/15/17	CCC+	14,280,000		
	Salix Pharmaceuticals						
7,887	Limited, 144A	6.000%	1/15/21	В	8,399,655		
27,237	Total Pharmaceuticals				28,146,686		
	Semiconductors & Semic	conductor Equip	ment 0.9%	6 (0.6% of To	otal Investments)		
	Advanced Micro						
14,000	Devices, Inc.	7.000%	7/01/24	В	12,215,000		
		Nuveen Investme	ents				
		72					

Р	rincipal	Ratings						
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)		Value	
		Software 1.5% (1.1% of	of Total Inves	tments)				
		Balboa Merger Sub						
\$	7,500	Inc., 144A	11.375%	12/01/21	CCC	\$	7,378,125	
		BMC Software						
	5,000	Finance Inc., 144A	8.125%	7/15/21	CCC+		4,368,750	
	2,000	Emdeon Inc.	11.000%	12/31/19	CCC+		2,182,500	
	3,000			В		3,270,000		
	3,375	Infor Us Inc.	9.375%	4/01/19	В		3,628,125	
	20,875	Total Software					20,827,500	
		-	(0.9% of Tota	I Investments				
		99 Cents Only						
	7,000	Stores	11.000%	12/15/19	CCC+		7,367,500	
		Claires Stores, Inc.,						
	9,500	144A	9.000%	3/15/19	B2		8,882,500	
	1,200	Claires Stores, Inc.	10.500%	6/01/17	CCC		840,000	
	. =	Total Specialty						
	17,700	Retail					17,090,000	
		Trading Companies & D		•	Total Investm	ents)		
	14,650	HD Supply Inc.	11.500%	7/15/20	CCC+	_	16,701,000	
		Wireless Telecommunio	cation Service	es 5.2% (3.6°	% of Total Inve	stme	ents)	
		Frontier						
	40.000	Communications	0.0500/	0/45/04	DD		10 000 000	
	10,000	Corporation	6.250%	9/15/21	BB		10,300,000	
	2,500	Sprint Corporation	7.250%	9/15/21	BB		2,496,250	
	40,000	Sprint Corporation	7.875%	9/15/23	BB		40,550,000	
	5,000	T-Mobile USA Inc.	6.250%	4/01/21	BB		5,162,500	
	12,000	T-Mobile USA Inc.	6.375%	3/01/25	BB		12,210,000	
		Total Wireless						
	CO 500	Telecommunication					70 710 750	
	69,500	Services Tatal Carragets					70,718,750	
		Total Corporate						
ф	440.004	Bonds (cost					447.000.000	
-	419,201	\$417,940,766)	0	Matroday			417,869,053	
•	Shares	Description (1)	Coupon	Maturity	·		Value	
		STRUCTURED NOTES	1.0% (0.7%)	of Total Invest	ments)			
	004	Barclays Bank PLC,	0.0000/	0/04/1E		φ	4 20E 100	
	234	144A, (7)	8.200%	9/04/15		\$	4,385,160	
		JPMorgan Chase &						
	500	Company, (WI/DD),	0 4700/	0/00/16			0.006.270	
	590	(7) Total Structured Notes (c	8.470%	2/23/16			9,996,370	
		Total Long-Term Invest		,	\	4	14,381,530 ,913,341,015	
D	rincipal	Total Long-Term invest	ments (COSt \$	108,101,006,10)		,513,341,013	
	ount (000)	Description (1)	Coupon	Maturity			Value	
AIII	Julii (UUU)	SHORT-TERM INVESTM			l Investments	١	value	
\$	40,937	Repurchase	0.000%	2/02/15	ii iiivesiiileiils)	, \$	40,936,821	
Ψ	+∪,∂∂1	Agreement with	0.000 /6	2/02/13		Ψ	70,330,021	
		Fixed Income						
		1 MOG INDONIO						

Clearing

Corporation, dated

1/30/15,

repurchase price

\$40,936,821,

collateralized by

\$15,835,000 U.S.

Treasury Bonds,

9.250%, due

2/15/16, value

\$17,992,519,

\$23,795,000 U.S.

Treasury

Notes, 0.375%, due

10/31/16, value

\$23,765,256

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

Nuveen Investments

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (7) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Borrowings as a percentage of Total Investments is 31.1%.
- (9) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.
- DD1 Portion of investment purchased on a delayed delivery basis.
- WI/DD Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.

See accompanying notes to financial statements.

Nuveen Investments

Statement of

Assets and Liabilities January 31, 2015 (Unaudited)

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

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Receivable	for:				
Dividends					9,946
Interest	3,120,711	7,510,503	5,812,468	2,033,687	17,554,312
Investment	S				
sold	1,538,628	4,364,388	4,788,640	2,543,746	16,302,249
Reclaims	, ,	, ,	,,	,, -	24,956
Deferred					,
offering					
costs	466,408	963,693	701,788		
Other	100, 100	000,000	701,700		
assets	62,647	112,334	51,138	62,791	541,941
Total	02,047	112,004	31,130	02,731	541,541
	454,491,941	1,086,952,976	761,886,011	275 606 040	1,995,370,224
assets	454,491,941	1,000,932,970	701,000,011	275,606,940	1,995,570,224
Liabilities	110 500 000	070 000 000	100,000,000	05 000 000	000 400 000
	112,500,000	270,300,000	188,800,000	85,200,000	608,400,000
	depreciation on:				
Interest					
rate					
swaps				426,790	
Credit					
default					
swaps				50,450	
Payable for	r:				
Common					
share					
dividends	1,326,048	3,274,525	2,389,652	913,620	5,844,276
Investment				,	
purchased	2,371,868	4,236,114	2,724,974		17,175,669
Offering	, ,	, ,	, ,		, ,
costs	17,888				
Variable	,555				
Rate					
Term					
Preferred					
("VRTP")					
` ,					
Shares,					
at					
liquidation	F0 000 000	400 000 000	00 000 000		
value	58,000,000	139,000,000	98,000,000		
Accrued ex	•	044040	170 701	74.040	222.275
Interest	106,517	244,916	179,721	74,810	302,375
Manageme		200			
fees	310,544	729,832	515,905	189,166	1,347,827
Trustees					
fees	49,357	93,378	58,711	8,763	258,943
Other	184,009	291,485	256,456	72,353	374,686
Total					
liabilities	174,866,231	418,170,250	292,925,419	86,935,952	633,703,776
Net	\$279,625,710	\$ 668,782,726	\$468,960,592	\$188,670,988	\$1,361,666,448
assets	· ·	•		•	•
applicable					

to common shares						
Common						
shares						
outstanding	g 38,626,872		55,169,216	38,478,782	10,095,286	136,071,090
Net						
asset						
value						
("NAV")						
per						
common						
share	\$ 7.24	\$	12.12	\$ 12.19	\$ 18.69	\$ 10.01
outstanding	,		non shares cons	•	ф 10.09	φ 10.01
Common	applicable to	JOIIIII	ion shales cons	oist oi.		
shares,						
\$0.01						
par						
value						
per						
share	\$ 386,269	\$	551,692	\$ 384,788	\$ 100,953	\$ 1,360,711
Paid-in						
surplus	324,969,238		766,748,038	527,121,180	192,369,788	1,838,017,191
Undistribute						
(Over-distri	bution					
of) net						
investment			(0.170.071)	(1,000,717)	(070,000)	(1 500 450)
income Accumulate	(889,691)		(2,179,971)	(1,269,717)	(679,006)	(1,522,450)
net	z u					
realized						
gain						
(loss)	(37,910,857)		(78,744,413)	(47,659,807)	(317,679)	(459,363,006)
Net	(01,010,001)		(10,111,110)	(11,000,001)	(511,515)	(100,000,000)
unrealized						
appreciatio	n					
(depreciation	on) (6,929,249)		(17,592,620)	(9,615,852)	(2,803,068)	(16,825,998)
Net						
assets						
applicable						
to						
common	4070 005 740	Φ.	000 700 700	Φ 400 000 F00	# 400.070.000	# 4 004 000 440
	\$279,625,710	\$	668,782,726	\$468,960,592	\$188,670,988	\$1,361,666,448
Authorized			Unlimited	l Inlimited	Unlimited	Halimitad
Common Preferred	Unlimited Unlimited		Unlimited Unlimited	Unlimited Unlimited	Unlimited Unlimited	Unlimited Unlimited
		o fina	ncial statements.		Orillitilled	Orillinited
See accom	ipariyiriy ribles l	u IIIIa	noiai sialenieniis.			

Statement of

Operations Six Months Ended January 31, 2015 (Unaudited)

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)	Credit Strategies Income (JQC)
Investment Inc	ome				
Interest and dividends (net of foreign tax withheld of \$57,630, \$,\$,\$ and \$,					
respectively) \$	11,918,582	\$ 28,227,326	\$ 20,623,791	\$ 8,003,871	\$ 53,879,489
Fees Total	35,770	172,342	92,714	60,405	411,255
investment income	11,954,352	28,399,668	20,716,505	8,064,276	54,290,744
Expenses	11,004,002	20,000,000	20,710,303	0,004,270	54,250,744
Management					
fees	1,863,114	4,377,291	3,097,344	1,139,101	8,068,141
Shareholder servicing agent fees	10,796	9,921	9,664	101	2,879
Interest expense and amortization of offering					
costs Custodian	1,251,896	2,919,332	2,083,266	434,510	4,054,329
fees Trustees	87,303	193,073	136,948	63,841	289,587
fees	7,587	17,827	12,570	4,772	32,479
Professional fees	30,352	46,046	36,607	58,472	70,994
Shareholder reporting expenses Stock exchange	23,534	40,535	31,380	12,206	222,744
listing fees Investor relations	6,394	9,130	6,368	4,449	22,551
expenses	28,570	64,705	46,670	17,141	123,002

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Other	15,645	20,394	17,853	5,078	22,806
Total					
expenses	3,325,191	7,698,254	5,478,670	1,739,671	12,909,512
Net					
investment					
income					
(loss)	8,629,161	20,701,414	15,237,835	6,324,605	41,381,232
	Unrealized Gain	(Loss)			
	gain (loss) from:				
Investments					
and foreign	(505.050)	(101000)		(45.400)	
currency	(597,073)	(164,923)	154,531	(45,498)	13,232,867
Swaps	(607,114)	(1,623,403)	(962,762)	(272,385)	(3,031,192)
	t unrealized appred	ciation (depreciation	n) of:		
Investments					
and foreign	(40,000,000)	(00.005.000)	(40 500 000)	(7.500.570)	(50.405.050)
currency	(10,326,063)	(26,325,388)	(19,580,968)	(7,532,576)	(52,185,650)
Swaps	550,340	1,471,592	872,730	(161,572)	2,744,568
Net					
realized and					
unrealized					
gain (loss)	(10,979,910)	(26,642,122)	(19,516,469)	(8,012,031)	(39,239,407)
Net	(10,979,910)	(20,042,122)	(19,510,409)	(0,012,031)	(39,239,407)
increase					
(decrease)					
in net					
assets					
applicable					
to					
common					
shares					
from					
operations	\$ (2,350,749)	\$ (5,940,708)	\$ (4,278,634)	\$(1,687,426)	\$ 2,141,825
•	,	,	Ψ (1,270,007)	Ψ(1,007,720)	Ψ 2,171,020
See accompanying notes to financial statements.					

Nuveen Investments

Statement of

Changes in Net Assets (Unaudited)

	Senior Inc Six Months Ended 1/31/15	ome (NSL) Year Ended 7/31/14	Floating Rate Six Months Ended 1/31/15	Income (JFR) Year Ended 7/31/14
Operations	1/01/10	7/01/14	1/01/10	7/01/14
Net investment				
income (loss)	\$ 8,629,161	\$ 17,092,463	\$ 20,701,414	\$ 41,303,198
Net realized gain (loss		Ψ 17,002,100	Ψ 20,701,111	Ψ 11,000,100
Investments and	, .			
foreign currency	(597,073)	3,139,965	(164,923)	5,977,009
Swaps	(607,114)	(531,232)	(1,623,403)	(1,420,498)
Change in net unrealize	,		(1,020,100)	(1,120,100)
Investments and	(, p		
foreign currency	(10,326,063)	(937,044)	(26,325,388)	(2,127,767)
Swaps	550,340	423,385	1,471,592	1,132,120
Net increase	,	,	.,,	.,,.
(decrease) in net				
assets applicable				
to common				
shares from				
operations	(2,350,749)	19,187,537	(5,940,708)	44,864,062
Distributions to Com			(0,0.0,7.00)	,00 .,00=
From net				
investment				
income	(8,111,643)	(17,150,331)	(19,860,918)	(41,928,604)
From	(-) ,)	(,, ,	(-) ; ;	()))
accumulated net				
realized gains				
Decrease in net				
assets applicable				
to common				
shares from				
distributions to				
common				
shareholders	(8,111,643)	(17,150,331)	(19,860,918)	(41,928,604)
Capital Share Transa		(,, ,	(-) ; ;	()))
Common shares:				
Proceeds from				
shelf offering, net				
of offering costs				
and adjustments				284,185
Net proceeds		25,528		52,666
from shares		-,-		,
issued to				
shareholders				
due to				

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reinvestment of distributions Cost of shares repurchased and retired Net increase				
(decrease) in net assets applicable to common shares from capital share				
transactions Net increase (decrease) in net assets applicable to		25,528		336,851
common shares	(10,462,392)	2,062,734	(25,801,626)	3,272,309
Net assets applicable to common shares at the beginning of	200 000 102	200 025 260	604 594 252	601 212 042
period Net assets applicable to common shares at	290,088,102	288,025,368	694,584,352	691,312,043
the end of period	\$279,625,710	\$290,088,102	\$668,782,726	\$694,584,352
Undistributed (Over-distribution of) net investment income at the	,			
end of period	\$ (889,691)	\$ (1,407,209)	\$ (2,179,971)	\$ (3,020,467)
See accompanying notes to financial statements.				

Nuveen Investments

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

		ng Rate ortunity (JRO) Year Ended 7/31/14	Short Do Credit Opport Six Months Ended 1/31/15	
Operations	1/31/15	7/31/14	1/31/13	7/31/14
Net investment				
	\$ 15,237,835	\$ 30,031,172	\$ 6,324,605	\$ 12,995,874
Net realized gain (loss		Ψ 00,001,172	Ψ 0,021,000	Ψ 12,000,071
Investments and	,			
foreign currency	154,531	4,586,814	(45,498)	1,603,624
Swaps	(962,762)	(842,428)	(272,385)	(763,186)
Change in net unrealiz	, , ,	,	(===,===)	(100,100)
Investments and	(-	- p		
foreign currency	(19,580,968)	1,039,424	(7,532,576)	(1,381,412)
Swaps	872,730	671,405	(161,572)	263,554
Net increase	J,. J.	J. 1, 100	(,)	
(decrease) in net				
assets applicable				
to common				
shares from				
operations	(4,278,634)	35,486,387	(1,687,426)	12,718,454
Distributions to Com	(, , , ,		()) - /	, -, -
From net				
investment				
income	(14,544,980)	(30,513,055)	(5,875,456)	(13,830,542)
From	,		,	,
accumulated net				
realized gains			(379,583)	(3,300,149)
Decrease in net				
assets applicable				
to common				
shares from				
distributions to				
common				
shareholders	(14,544,980)	(30,513,055)	(6,255,039)	(17,130,691)
Capital Share Transactions				
Common shares:				
Proceeds from				
shelf offering, net				
of offering costs				
and adjustments		542,095		(5,690)
Net proceeds		64,515		
from shares				
issued to				
shareholders				
due to				
reinvestment of				

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distributions
Cost of shares
repurchased and
retired
Net increase
(decrease) in net
assets applicable
to common shares
from capital
share
transactions 606,610 (5,690)
Net increase
(decrease) in net
assets applicable
to
common shares (18,823,614) 5,579,942 (7,942,465) (4,417,927)
Net assets
applicable to
common shares at the
beginning of
period 487,784,206 482,204,264 196,613,453 201,031,380
Net assets
applicable to
common shares
at
the end of period \$468,960,592 \$487,784,206 \$188,670,988 \$196,613,453
Undistributed
(Over-distribution
of) net
investment income at the
end of period \$ (1,269,717) \$ (1,962,572) \$ (679,006) \$ (1,128,155)
See accompanying notes to financial statements.

Nuveen Investments

	Credit Strategies Income (JQC)		
	Six Months	Year	
	Ended	Ended	
	1/31/15	7/31/14	
Operations			
Net investment income (loss)	\$ 41,381,232	\$ 81,415,145	
Net realized gain (loss) from:			
Investments and foreign currency	13,232,867	35,651,566	
Swaps	(3,031,192)	(2,646,702)	
Change in net unrealized appreciation (deprecia	tion) of:		
Investments and foreign currency	(52,185,650)	(12,338,040)	
Swaps	2,744,568	2,084,814	
Net increase (decrease) in net assets			
applicable			
to common shares from operations	2,141,825	104,166,783	
Distributions to Common Shareholders			
From net investment income	(35,538,675)	(87,747,986)	
From accumulated net realized gains	,	,	
Decrease in net assets applicable to			
common			
shares from distributions to common			
shareholders	(35,538,675)	(87,747,986)	
Capital Share Transactions	, ,	, , ,	
Common shares:			
Proceeds from shelf offering, net of			
offering costs and adjustments			
Net proceeds from shares issued to			
shareholders			
due to reinvestment of distributions			
Cost of shares repurchased and			
retired	(1,239,262)	(377,250)	
Net increase (decrease) in net assets	(-,,,,	(0.1,00)	
applicable to			
common shares from capital share			
transactions	(1,239,262)	(377,250)	
Net increase (decrease) in net assets	(, ==, = ,	(= , = =)	
applicable to			
common shares	(34,636,112)	16,041,547	
Net assets applicable to common	(5 1,5 5 5, 1 1 =)		
shares at the			
beginning of period	1,396,302,560	1,380,261,013	
Net assets applicable to common	1,000,000,000	1,000,000	
shares at			
the end of period	\$1,361,666,448	\$1,396,302,560	
Undistributed (Over-distribution of)	· ,,, · · ·	÷ :,===,===,	
net			
investment income at the end of			
period	\$ (1,522,450)	\$ (7,365,007)	
See accompanying notes to financial statements	. , , ,	(, , , , , , , , , , , , , , , , , , ,	

Nuveen Investments 79

Statement of

Cash Flows Six Months Ended January 31, 2015 (Unaudited)

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)	Credit Strategies Income (JQC)
Cash Flows Net Increase (Decrease) In Net Assets Applicable to Common Shares from Operations	\$(2,350,749)	\$(5,940,708)	\$(4,278,634)	\$ (1,687,426)	\$ 2,141,825
net assets ap	plicable to commo	t increase (decrease n shares from opera) operating activities	ations		
Purchases of investments Proceeds from sales and maturities	(57,799,605)	(133,971,514)	(93,354,781)	(42,058,950)	(509,968,797)
of investments Proceeds from (Purchases of) short-term investments, net	1,293,761	121,988,812 21,879,499	88,339,747 15,137,588	35,681,554 15,520,240	502,984,944 67,839,289
Proceeds from (Payments for) swap contracts, net	(607,114)	(1,623,403)	(962,762)	(272,385)	(3,031,192)

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Other					
investment					
transactions, net	(56,186)	(137,850)	(445,725)	(20,981)	(7,807,884)
Proceeds	(30,180)	(137,030)	(445,725)	(20,901)	(7,007,004)
from					
(Payments					
for) cash					
denominated					
in					
foreign _.	(0= 0.1=)	(27.24.2)	(40.700)		
currencies	(25,615)	(65,216)	(43,568)		
Proceeds					
from (Payments					
for)					
closed					
foreign					
currency					
spot					
contracts	(4,252)	(11,005)	(7,231)		
Proceeds					
from					
litigation	4.40	005	440		1 000 017
settlement Amortization	442	885	442		1,292,617
(Accretion)					
of					
premiums					
and					
discounts,					
net	(245,268)	(749,153)	(198,828)	(397,199)	(584,384)
(Increase) De	crease in:				
Cash					
collateral at					
aı brokers	704,350	1,642,915	875,000	530,000	2,948,000
Credit	704,000	1,042,010	075,000	330,000	2,340,000
default					
swaps					
premiums					
paid				(259,702)	
Receivable					
for					• • • • •
dividends					34,937
Receivable					
for interest	(16 167)	(E11 E22)	(/19 071)	(333 036)	(2 21/ 212)
Receivable	(46,467) 13,456,596	(511,523) 20,467,115	(418,071) 13,602,782	(233,026) 1,529,934	(3,314,812) 8,297,531
for	10,700,000	20,407,113	10,002,702	1,020,004	0,297,331
investments					

sold					
Receivable					
for					
reclaims					668
Other					
assets	74,428	175,074	121,181	(44,695)	307,518
Increase (De	•	,	•	, ,	,
Payable `	,				
for					
investments					
purchased	(11,482,131)	(27,005,852)	(21,492,403)	(9,596,879)	(59,546,976)
Payable	(11,102,101)	(=1,000,00=)	(21,102,100)	(0,000,010)	(00,010,010)
for					
unfunded					
senior					
loans	(133,735)	(793,786)	(551,839)	(133,735)	
Accrued	(100,700)	(733,700)	(551,655)	(100,700)	
interest	2,229	2,742	3,738	20,320	258,747
Accrued	2,223	2,142	5,750	20,020	250,747
	+				
managemen fees	(9,282)	(21,336)	(16,192)	(6,458)	(32,854)
Accrued	(9,202)	(21,330)	(10,192)	(0,430)	(32,034)
Trustees					
	1,763	4,681	3,259	1 100	7,056
fees	1,703	4,001	3,239	1,189	7,000
Accrued other					
	(27,926)	(59,663)	(21,850)	(37,030)	(1,602)
expenses	(gain) loss from:	(59,003)	(21,000)	(37,030)	(1,002)
Investments	(gaiii) ioss iioiii.				
and					
foreign	E07.070	104.000	(154 501)	4E 400	(10,000,007)
currency	597,073	164,923	(154,531)	45,498	(13,232,867)
Swaps	607,114	1,623,403	962,762	272,385	3,031,192
	et unrealized (appr	eciation) depreciati	on or:		
Investments					
and					
foreign	40,000,000	00 005 000	10 500 000	7 500 570	E0 40E 0E0
currency	10,326,063	26,325,388	19,580,968	7,532,576	52,185,650
Swaps	(550,340)	(1,471,592)	(872,730)	161,572	(2,744,568)
Net cash					
provided					
by (used					
in) 					
operating			. =	. =	44.004.000
activities	9,338,227	21,912,836	15,808,322	6,546,802	41,064,038
	from Financing A		454.050		
(Increase)	117,240	212,131	154,959		
Decrease					
in					
deferred					
offering					

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ocato										
costs										
Proceeds from										
borrowings	500,000	1,300,000	800,000	200,000	2,400,000					
Increase (Dec	rease) in:									
Payable	·									
for										
offering	(10 ==0)									
costs	(10,750)									
Accrued										
shelf										
offering	(70 440)	(46 620)	(70.012)		(10 724)					
costs Cash	(78,448)	(46,620)	(79,912)		(18,734)					
distribution										
paid to										
common										
shareholders	(8,112,323)	(19,857,838)	(14,547,270)	(6,282,443)	(35,547,058)					
Cost of	(0,112,020)	(10,007,000)	(11,017,=70)	(0,202, 1.10)	(00,011,000)					
common										
shares										
repurchased										
and										
retired					(1,239,262)					
Net cash										
provided										
by (used										
in)										
financing										
	(7,584,281)	(18,392,327)	(13,672,223)	(6,082,443)	(34,405,054)					
	1 750 040	0 500 500	0.400.000	404.050	0.050.004					
	1,753,946	3,520,509	2,136,099	464,359	6,658,984					
			1 588 494							
			1,500,454							
	1.753.946	\$ 3.520.509	\$ 3,724,593	\$ 464.359	\$ 6,658.984					
		nancial statements.	, -,,	, 21,222	, -, -, -, -, -, -, -, -, -, -, -, -, -,					
activities Net Increase (Decrease) in Cash Cash at the beginning of period Cash at the end of period \$		(18,392,327) 3,520,509 \$ 3,520,509 nancial statements.	(13,672,223) 2,136,099 1,588,494 \$ 3,724,593	(6,082,443) 464,359 \$ 464,359	(34,405,054) 6,658,984 \$ 6,658,984					

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Supplemental Disclosures of Cash Flow Information	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)	Credit Strategies Income (JQC)			
Cash paid for interest (excluding borrowing costs and amortization of								
offering costs)	\$1,063,494	\$ 2,513,764	\$1,791,273	\$ 366,298	\$3,204,111			
See accompanying notes to financial statements.								

Nuveen Investments

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Financial

Highlights (Unaudited)

Selected data for a common share outstanding throughout each period:

	Less Distributions										
	Investment Operations Distributions Distribu ltion s						ommon eholders		Commo	n Share	
	Aiccommulated NetNet InvesRendizted Net Inco@mains Beginning Net Realized/to to Commonvestmethreal Proceedings			Ac Fromul Net nvestn Re r	Net	S Repu Offering	Premium scountPer Per Share hare Sold archthredigl and Shelf etir@ffering	n Ending	Ending Share Price		
Senior		` /`	, ,		. , , ,					_	
Income (NSL)	•										
	nded 7/31:										
2015(i	i) \$ 7.51	\$0.22	\$(0.28)	\$ 5	\$ (0.06)	\$(0.21)	\$ \$(0.21)	\$	\$ \$	\$ 7.24	\$ 6.45
2014	7.46	0.44	0.05		0.49	(0.44)	(0.44)			7.51	6.98
2013	7.07	0.54	0.35		0.89	(0.56)	(0.56)	(0.01)	0.07	7.46	7.45
2012	7.12	0.57	(0.10)		0.47	(0.54)	(0.54)		0.02	7.07	7.29
2011	6.81	0.64	0.09		0.73	(0.49)	(0.49)		0.07	7.12	6.99
2010	5.70	0.37	1.20	*	1.57	(0.46)	(0.46)			6.81	6.95
Floating Rate Income (JFR)	•										
	nded 7/31:										
2015(i	•	0.38	(0.49)		(0.11)	,	(0.36)			12.12	10.84
2014	12.54	0.75	0.06		0.81	(0.76)	(0.76)	+		* 12.59	11.72
2013	11.87	0.90	0.68		1.58	(0.97)	(0.97)	+	0.06	12.54	12.72
2012	12.06	1.02	(0.25)		0.77	(0.96)	(0.96)			* 11.87	11.78
2011	11.47	1.07	0.19		1.26	(0.69)	(0.69)		0.02	12.06	11.41
2010	9.76	0.82	1.47	*	2.29	(0.58)	(0.58)		*	11.47	11.20

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

⁽b) The amounts shown are based on common share equivalents. Represents distributions paid on Taxable Auctioned Rate Preferred shares and FundPreferred shares for Senior Income (NSL) and Floating Rate Income (JFR), respectively. During the fiscal year ended December 31, 2010, Senior Income (NSL) redeemed all of its Taxable Auctioned Preferred shares, at liquidation value and Floating Rate Income (JFR) redeemed all of its FundPreferred shares, at liquidation value.

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

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

- (d) Ratios do not reflect the effect of dividend payments to Taxable Auctioned Preferred and FundPreferred shareholders, where applicable.
- Net Investment Income (Loss) ratios reflect income earned and expenses incurred on assets attributable to Taxable Auctioned Preferred and FundPreferred shares, VRTP shares and/or borrowings, where applicable. VRTP and borrowings are described in Note 1 General Information and Significant Accounting Policies and Note 9 Borrowing Arrangements, respectively.
- Each ratio includes the effect of all interest expense paid and other costs related to VRTP shares and/or borrowings, where applicable, as follows:

Ratios of Interest Expense and other costs to Average Net Assets Applicable to Common Shares	
Senior Income (NSL)	
Year Ended 7/31:	
2015(i)	0.88%**
2014	0.72
2013	0.47
2012	0.47
2011	0.49
2010	0.86
Ratios of Interest Expense and	
other costs to Average Net Assets Applicable to Common Shares	
Floating Rate Income (JFR)	
Year Ended 7/31:	
2015(i)	0.85%**
2014	0.71
2013	0.48
2012	0.51
2011	0.52

2010

0.78

Common Share Supplemental Data/Ratios/Applicable to Common Share

	Common Share Total Returns Based Based on		Ending Net	Ass Bet	verage Net sets fore sement(d) Net Investment	Net A Aft Reimburse	ssets ter	
	on	Price	Assets	_	Income	_	Income	Turnover
	NAV(c)	Share(c)	(000)	Expenses	(Loss)(f)	Expenses	(Loss)(f)	Rate(h)
	ncome (NSL)							
	ded 7/31:							
2015(i)	, ,	(4.64)%	\$ 279,626	2.32%**	6.03%**	N/A	N/A	14%
2014	6.78	(0.29)	290,088	2.15	5.89	N/A	N/A	58
2013	13.89	10.23	288,025	1.74	7.32	N/A	N/A	76
2012	7.34	12.78	231,866	1.82	8.34	N/A	N/A	64
2011	12.01	7.72	227,986	1.78	8.99	N/A	N/A	100
2010	28.15	44.83	203,261	2.18	5.61	2.17%	5.62%	68
Floating	Rate Income	(JFR)						
Year End	ded 7/31:							
2015(i)	(0.88)	(4.48)	668,783	2.25**	6.05**	N/A	N/A	13
2014	6.62	(1.84)	694,584	2.05	5.94	N/A	N/A	52
2013	14.26	16.76	691,312	1.71	7.34	N/A	N/A	69
2012	6.91	12.43	572,118	1.79	8.72	1.72	8.80	57
2011	11.31	7.96	580,419	1.72	8.74	1.54	8.92	99
2010	23.85	41.48	542,456	2.03	7.14	1.74	7.42	51

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

(f) Each Ratio of Net Investment Income (Loss) includes the effect of the increase (decrease) of the net realizable value of the receivable for matured senior loans. The increase (decrease) to the Ratios of Net Investment Income (Loss) to Average Net Assets Applicable to Common Shares were as follows:

Increase (Decrease) to Ratios of Net Investment Income (Loss) to Average Net Assets Applicable to Common Shares(g)	
Senior Income (NSL)	
Year Ended 7/31:	
2015(i)	%
2014	
2013	
2012	(0.01)
2011	0.02
2010	0.09
Increase (Decrease) to	

Ratios of

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Net Investment Income (Loss) to Average Net Assets Applicable to Common Shares(g)

Floating Rate Income (JFR)	
Year Ended 7/31:	
2015(i)	%
2014	
2013	
2012 0.01	
2011 0.02	
2010 0.08	

- (g) The Fund had no matured senior loans subsequent to the fiscal year ended July 31, 2012.
- (h) Portfolio Turnover Rate is calculated based on the lesser of long-term purchases or sales (as disclosed in Note 5 Investment Transactions) divided by the average long-term market value during the period.
 - (i) For the six months ended January 31, 2015.
 - * Rounds to less than \$0.01 per share.
 - ** Annualized.

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

See accompanying notes to financial statements.

Financial Highlights (Unaudited) (continued)

Selected data for a common share outstanding throughout each period:

		Less Distributions											
		to Common Investment Operations Shareholders Common Share											
					•	outions	O.	From	,,,		Commo	ii Onaic	
					ribu iti			Accum-					
				A	iocion	nulated	From	ulated			Premiu	m	
					NetN	let	Net	Net			Per		
				-	e Rie ra		Investme	Mealized			sco Co tmmo		
				Net In				Gains			Per Share)	
		•	•	Realized			to	to			Share Sold	_	
				ethtreal Perc				©ommor	1	•	ırch thsed ig		Endi
				e Gain S				Share-	Total	_	and Shelf etir @f ferin	_	Sha Prio
	Floating		(LUSS)(8	1) (LO3 89 1	CHET 155((br)s(b)otal	noiders	noiders	TOtal	Cosisn	etirezenenin	g NAV	PIIC
	Rate												
	Income												
	Opportu	nity											
	(JRO)	•											
•	Year End	ded 7/31:											
	2015(j)		\$0.40	\$(0.51)	\$ \$,	,	\$	\$(0.38)		\$ \$	\$12.19	\$11.0
	2014	12.55	0.78	0.14		0.92	(0.79)		(0.79)		*	* 12.68	12.4
	2013	11.84	0.95	0.68		1.63	(1.04)		(1.04)	(0.01)	0.13	12.55	12.7
	2012	11.96	1.13	(0.26)		0.87	(1.01)		(1.01)		0.02	11.84	12.0
	2011 2010	11.34 9.54	1.12 1.01	0.22 1.50	*	1.34 2.51	(0.79) (0.71)		(0.79) (0.71)		0.07 *	11.96 11.34	11.4 11.6
	Short	9.54	1.01	1.50		2.51	(0.71)		(0.71)			11.34	11.0
	Duration	1											
	Credit	•											
	Opportu	nities											
	(JSD)												
,	Year End	ded 7/31:											
	2015(j)	19.48	0.62	(0.79)		(0.17)	,	(0.04)	(0.62)			18.69	16.7
	2014	19.91	1.29	(0.02)		1.27	(1.37)	(0.33)	(1.70)		*	19.48	18.2
	2013	19.49	1.61	0.49		2.10	(1.61)	(0.07)	(1.68)			* 19.91	19.8
	2012	19.08	1.56	0.25		1.81	(1.40)		(1.40)	(0.04)		19.49	19.5
	2011(g) 19.10	0.05	0.08		0.13	(0.11)		(0.11)	(0.04)		19.08	18.0

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

⁽b) The amounts shown are based on common share equivalents. Represents distributions paid on FundPreferred shares for Floating Rate Income Opportunity (JRO). During the fiscal year ended December 31, 2010, Floating Rate Income Opportunity (JRO) redeemed all of its FundPreferred shares, at liquidation value.

⁽c) Total Return Based on Common Share NAV is the combination of changes in common share NAV, reinvested dividend income at NAV and reinvested capital gains distributions at NAV, if any. The last

dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending NAV. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its NAV), and therefore may be different from the price used in the calculation. Total returns are not annualized.

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

- (d) Ratios do not reflect the effect of dividend payments to FundPreferred shareholders, where applicable.
- Net Investment Income (Loss) ratios reflect income earned and expenses incurred on assets attributable to FundPreferred shares, VRTP shares and/or borrowings, where applicable. VRTP and borrowings are described in Note 1 General Information and Significant Accounting Policies and Note 9 Borrowing Arrangements, respectively.
- Each ratio includes the effect of all interest expense paid and other costs related to VRTP shares and/or borrowings, where applicable, as follows:

Ratios of Interest Expense and	
other costs to Average Net	
Assets Applicable to	
Common Shares	
Floating Rate Income	
Opportunity (JRO)	
Year Ended 7/31:	
2015(j)	0.87%**
2014	0.71
2013	0.46
2012	0.47
2011	0.49
2010	0.86
Ratios of Interest Expense	
and	
other costs to Average Net	
Assets Applicable to	
Common Shares	
Short Duration Credit	
Opportunities (JSD)	
Year Ended 7/31:	
2015(j)	0.45%**
2014	0.50
2013	0.50
2012	0.47
2011(g)	

See accompanying notes to financial statements.

Common Share Supplemental Data/Ratios/Applicable to Common Share

		Commo Total R Based on		Ending Net Assets	As: Be	Average Net sets fore sement(d) Net Investment Income	Net A Aft Reimburse	ssets ter	
		NAV(c)	Share(c)	(000)	Expenses	(Loss)(f)	Expenses	(Loss)(f)	Rate(i)
ı	Floating Ra	ate Income	Opportunit	ty (JRO)					
•	Year Ended	l 7/31:							
	2015(j)	(0.89)%	(7.55)%	\$ 468,961	2.28%**	6.35%**	N/A	N/A	13%
	2014	7.54	3.91	487,784	2.07	6.16	N/A	N/A	55
	2013	15.27	14.42	482,204	1.71	7.73	N/A	N/A	72
	2012	8.03	15.20	369,939	1.74	9.75	1.65%	9.85%	85
	2011	12.77	5.20	364,883	1.75	9.19	1.56	9.38	101
	2010	26.66	49.00	322,136	2.14	8.95	1.84	9.25	58
9	Short Dura	tion Credit	Opportuni	ties (JSD)					
•	Year Endec	l 7/31:							
	2015(j)	(0.89)	(4.52)	188,671	1.79**	6.52**	N/A	N/A	14
	2014	6.59	0.16	196,613	1.88	6.52	N/A	N/A	45
	2013	11.17	10.77	201,031	1.80	8.12	N/A	N/A	82
	2012	9.96	14.77	195,165	1.75	8.25	N/A	N/A	62
	2011(g)	0.49	(7.58)	190,868	1.16**	1.52**	N/A	N/A	5
			_						

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

(f) Each Ratio of Net Investment Income (Loss) includes the effect of the increase (decrease) of the net realizable value of the receivable for matured senior loans. The increase (decrease) to the Ratios of Net Investment Income (Loss) to Average Net Assets Applicable to Common Shares were as follows:

Increase (Decrease) to Ratios of Net Investment Income (Loss) to Average Net Assets Applicable to Common Shares(h)	
Floating Rate Income	
Opportunity (JRO)	
Year Ended 7/31:	
2015(j)	%
2014	
2013	
2012	0.01
2011	0.02
2010	0.09

Increase (Decrease) to	
Ratios of	
Net Investment Income	
(Loss) to Average Net	
Assets Applicable to	
Common Shares(h)	
Short Duration Credit	
Opportunities (JSD)	
Year Ended 7/31:	
2015(j)	%
2014	
2013	
2012	
2011(g)	

- (g) For the period May 25, 2011 (commencement of operations) through July 31, 2011.
- (h) Floating Rate Income Opportunity (JRO) had no matured senior loans subsequent to the fiscal year ended July 31, 2012. Short Duration Credit Opportunities (JSD) has not had any matured senior loans since its commencement of operations on May 25, 2011.
- (i) Portfolio Turnover Rate is calculated based on the lesser of long-term purchases or sales (as disclosed in Note 5 Investment Transactions) divided by the average long-term market value during the period.
 - (j) For the six months ended January 31, 2015.
 - * Rounds to less than \$0.01 per share.
 - ** Annualized.

N/A Fund does not have, or no longer has, a contractual reimbursement agreement with the Adviser.

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Financial Highlights (Unaudited) (continued)

Selected data for a common share outstanding throughout each period:

						Le	ss Dist	tributio	ns			
		lnv	estment	Ope	rations		nmon S From	Shareh	olders	C	ommon S	Share
)istril	butions	Α	ccum-					
			Distr	ibu t ii	oms	Fromu	ılated					
			A		nulated	Net	Net R	eturn)iscoui	nt	
				NetN	let	Investme	enatlized	of		Per		
			Netrve	e Rie ra	elizted	Income	Gain s C	apital		Share		
	Beginnin	ng Net	Realized	cota	eins	to	to	to		Repur-	•	
	Commd	nvestm é	htrealize	dto 1	to	Comn@	mm@o	mmon		chased	t	Ending
	Share	Income	e Gai ₽ re	e ferre (edred	Share 8	Share&	hare-		and	Ending	Share
	NAV	(Loss)(a	a) (ISonsaS)t i	aoe dha	eri si(ebīj s:(ta)	l holde h	oldeitsc	olders	Total	Retired	VAN	Price
Credit Strategi Income (JQC)												
	ded 7/31:											
2015(I)		\$0.30	\$(0.28)	\$ 5	\$ 0.02	. (\$(0.26)		*\$10.01	\$ 8.76
2014	10.13	0.60	0.16		0.76	,			(0.64)		* 10.25	9.05
2013(k	,	0.42	0.29		0.71	(0.46)			(0.46)		10.13	10.03
	ded 12/31					(2.22)			()			
2012	9.18	0.78	0.72		1.50	,			(0.80)		9.88	9.65
2011	10.13	0.55	(0.72)		(0.17	, , ,			(0.79)		9.18	8.05
2010	9.00	0.53	1.29		1.82	,		(0.10)	(0.70)		10.13	8.80
2009	6.04	0.59	3.01	*	3.60	,		*	(0.03)	.01	9.00	7.69
(a) Per	share Net	Investme	ent Incom	e (Lo	ss) is cal	culated us	ing the	averag	je daily	shares	method.	

- (b) The amounts shown are based on common share equivalents. Represents distributions paid on FundPreferred shares. During the fiscal year ended December 31, 2009, the Fund redeemed all of its FundPreferred shares, at liquidation value.
- (c) Total Return Based on Common Share NAV is the combination of changes in common share NAV, reinvested dividend income at NAV and reinvested capital gains distributions at NAV, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending NAV. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its NAV), and therefore may be different from the price used in the calculation. Total returns are not annualized.

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

- (d) After expense reimbursement from the Adviser, where applicable. As of June 30, 2011, the Adviser is no longer reimbursing the Fund for any fees or expenses.
- (e) Ratios do not reflect the effect of dividend payments to FundPreferred shareholders, where applicable.
- Net Investment Income (Loss) ratios reflect income earned and expenses incurred on assets attributable to FundPreferred shares and/or borrowings, where applicable. Borrowings are described in Note 9 Borrowing Arrangements.
- Each ratio includes the effect of dividends expense on securities sold short and all interest expense and other costs related to borrowings, where applicable, as follows:

Credit Strategies Income (JQC)	Ratios of Dividends Expense on Securities Sold Short to Average Net Assets Applicable to Common Shares(j)	Ratios of Borrowings Interest Expense to Average Net Assets Applicable to Common Shares
Year Ended 7/31:		
2015(I)	%	0.58%***
2014		0.52
2013(k)		0.55***
Year Ended 12/31:		
2012	**	0.58
2011	**	0.43
2010	**	0.40
2009	**	0.46
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					Ratio	s/Suppleme	Supplemental Data				
					Ratios to A	Average Net	Ratios to	Average			
					Ass	sets	Net A	ssets			
		Commo	n Share		Bet	fore	Af	ter			
		Total F	Returns		Reimburs	sement(e)	Reimburse	ement(d)(e)		
			Based			Net		Net			
		Based	on	Ending		Investment	: I	nvestmen	tPortfolio		
		on	Share	Net		Income		Income	Turnover		
		NAV(c)	Price(c)	Assets (000)	Expenses	(Loss)(g)	Expenses	(Loss)(g)	Rate(i)		
(Credit Stra	ategies Inc	ome (JQC)		-						
}	ear Ende	d 7/31:									
	2015(I)	0.21%	(0.31)%	\$1,361,666	1.86%***	5.96%***	N/A	N/A	45%		
	2014	7.74	(3.44)	1,396,303	1.77(f)	5.84(f)	N/A	N/A	65		
	2013(k)	7.32	8.80	1,380,261	1.77***	7.22***	N/A	N/A	44		
}	ear Ende	d 12/31:									
	2012	16.80	30.55	1,345,657	1.86	8.07	N/A	N/A	127		
	2011	(1.70)	0.24	1,250,245	1.70	5.44	1.65%	5.49%	37		
	2010	21.02	24.26	1,388,235	1.64	5.41	1.48	5.57	48		
	2009	63.01	76.23	1,242,799	1.75	8.01	1.48	8.27	55		

(f) During the fiscal year ended July 31, 2014, the Adviser voluntarily reimbursed the Fund for certain expenses incurred in connection with its common shares equity shelf program. As a result the expenses and net investment income (loss) ratios to average net assets applicable to common shares do not reflect the voluntary expense reimbursement from Adviser as described in Note 1 General Information and Significant Accounting Policies, Common Shares Equity Shelf Program and Offering Costs. The expenses and net investment income (loss) ratios to average net assets applicable to common shares including this expense reimbursement from Adviser are as follows:

Credit Strategies		Net investment
Income (JQC)	Expenses	Income (Loss)
Year Ended 7/31:	•	
2014	1.76%	5.85%

(g) Each Ratio of Net Investment Income (Loss) includes the effect of the increase (decrease) of the net realizable value of the receivable for matured senior loans. The increase (decrease) to the Ratios of Net Investment Income (Loss) to Average Net Assets Applicable to Common Shares were as follows:

Increase (Decrease) to Ratios of Net Investment Income (Loss) to Average Net Assets Applicable to Common Shares(h)	
Year Ended 7/31:	
2015(I)	%
2014	
2013(k)	
Year Ended 12/31:	
2012	**
2011	**
2010	**
2009	

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- (h) The Fund had no matured senior loans subsequent to the fiscal year ended December 31, 2012 and prior to the fiscal year ended July 31, 2010.
- (i) Portfolio Turnover Rate is calculated based on the lesser of long-term purchases or sales (as disclosed in Note 5 Investment Transactions) divided by the average long-term market value during the period.
- (j) Effective for periods beginning after December 31, 2012, the Fund no longer makes short sales of securities.
 - (k) For the seven months ended July 31, 2013.
 - (I) For the six months ended January 31, 2015.
 - * Rounds to less than \$0.01 per share.
 - ** Rounds to less than 0.01%.
 - *** Annualized.

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

See accompanying notes to financial statements.

Nuveen Investments

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Financial Highlights (Unaudited) (continued)

					Borrowings and VRTP Shares
	Borrov at the End of	_		Shares d of Period	at the End of Period Asset
	Aggregate Amount Outstanding (000)	Asset Coverage Per \$1,000 Share	Aggregate Amount Outstanding (000)	Asset Coverage Per \$100,000 Share	Coverage Per \$1 Liquidation Preference
Senior	(555)		(000)	0.10.0	
Income (NSL)					
Year Ended 7/31:	Φ 440 500	Φ 0.040	Ф 50.000	Φ 004 000	Φ 0.04
2015(c)	\$ 112,500	\$ 2,640	\$ 58,000	\$ 264,003	\$ 2.64
2014	112,000	2,706	58,000	270,640	2.71
2013	123,000 100,000	3,342			
2012 2011	73,950	3,319 4,083			
2010	73,950	3,749			
Floating Rate	73,930	3,749			
Income (JFR)					
Year Ended 7/31:					
2015(c)	270,300	2,634	139,000	263,397	2.63
2014	269,000	2,702	139,000	270,241	2.70
2013	295,200	3,342		,	•
2012	249,200	3,296			
2011	197,740	3,935			
2010	197,740	3,743			
Floating Rate Income Opportunity (JRO)					
Year Ended 7/31:	100.000	0.005	00.000	000 545	0.04
2015(c) 2014	188,800 188,000	2,635	98,000	263,515	2.64
2014	201,900	2,706 3,388	98,000	270,554	2.71
2012	159,900	3,314			
2011	117,270	4,111			
2010	117,270	3,747			
Short	117,270	0,7 17			
Duration Credit Opportunities (JSD)					
Year Ended 7/31:					
2015(c)	85,200	3,214			
2014	85,000	3,313			
2013	85,000	3,365			

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2012	85,000	3,296
2011(a)		
Credit		
Strategies		
Income (JQC)		
Year Ended 7/31:		
2015(c)	608,400	3,238
2014	606,000	3,304
2013(b)	561,000	3,460
Year Ended 12/31:		
2012	561,000	3,399
2011	517,000	3,418
2010	400,000	4,471
2009	400,000	4,107

- (a) For the period May 25, 2011 (commencement of operations) through July 31, 2011.
- (b) For the seven months ended July 31, 2013.
- (c) For the six months ended January 31, 2015.

See accompanying notes to financial statements.

Notes to

Financial Statements (Unaudited)

1. General Information and Significant Accounting Policies

General Information

Fund Information

The funds covered in this report and their corresponding New York Stock Exchange ("NYSE") symbols are as follows (each a "Fund" and collectively, the "Funds"):

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

The Funds are registered under the Investment Company Act of 1940, as amended, as diversified closed-end management investment companies. Senior Income (NSL), Floating Rate Income (JFR), Floating Rate Income Opportunity (JRO), Short Duration Credit Opportunities (JSD) and Credit Strategies Income (JQC) were organized as Massachusetts business trusts on August 13, 1999, January 15, 2004, April 27, 2004, January 3, 2011 and May 17, 2003, respectively.

The end of the reporting period for the Funds is January 31, 2015, and the period covered by these Notes to Financial Statements is the six months ended January 31, 2015 ("the current fiscal period").

Investment Adviser

The Funds' investment adviser is Nuveen Fund Advisors, LLC (the "Adviser"), a wholly owned subsidiary of Nuveen Investments, Inc. ("Nuveen"). The Adviser is responsible for each Fund's overall investment strategy and asset allocation decisions. The Adviser has entered into sub-advisory agreements with Symphony Asset Management, LLC ("Symphony"), an affiliate of Nuveen, under which Symphony manages the investment portfolios of the Funds. The Adviser is responsible for overseeing the Funds' investments in interest rate and credit default swap contracts.

Change in Control

On October 1, 2014, TIAA-CREF, a national financial services organization, completed its previously announced acquisition of Nuveen, the parent company of the Adviser.

Because the consummation of the acquisition resulted in the "assignment" (as defined in the Investment Company Act of 1940) and automatic termination of the Funds' investment management agreements and investment sub-advisory agreements, Fund shareholders were asked to approve new investment

management agreements with the Adviser and new investment sub-advisory agreements with Symphony. These new agreements were approved by shareholders of the Funds, and went into effect during the current fiscal period.

Investment Objectives and Principal Investment Strategies

Senior Income's (NSL) investment objective is to achieve a high level of current income, consistent with capital preservation. The Fund invests at least 80% of its managed assets (as defined in Note 7 Management Fees and Other Transactions with Affiliates) in adjustable rate senior secured loans. The Fund may invest up to 20% of its managed assets in U.S. dollar denominated senior loans of non-U.S. borrowers, senior loans that are not secured, other debt securities and equity securities and warrants acquired in connection with the Fund's investment in senior loans.

Floating Rate Income's (JFR) investment objective is to achieve a high level of current income. The Fund invests at least 80% of its managed assets in adjustable rate loans, primarily secured senior loans. As part of the 80% requirement, the Fund also may invest in unsecured senior loans and secured and unsecured subordinated loans. The Fund invests at least 65% of its managed assets in adjustable rate senior loans that are secured by specific collateral. The Fund may invest a substantial portion of its managed assets in senior loans and other debt instruments that are, at the time of investment, rated below investment grade or are unrated but judged to be of comparable quality by Symphony.

Floating Rate Income Opportunity's (JRO) investment objective is to achieve a high level of current income. The Fund invests at least 80% of its managed assets in adjustable rate loans, primarily secured senior loans. As part of the 80% requirement, the Fund also may invest in unsecured senior loans and

Notes to Financial Statements (Unaudited) (continued)

secured and unsecured subordinated loans. The Fund invests at least 65% of its managed assets in adjustable rate senior loans that are secured by specific collateral.

Short Duration Credit Opportunities' (JSD) investment objective is to provide current income and the potential for capital appreciation. Under normal market circumstances the Fund will invest at least 70% of its managed assets in adjustable rate corporate debt instruments, including senior secured loans, second lien loans and other adjustable rate corporate debt instruments. The Fund may make limited tactical investments in high yield debt and other debt instruments of up to 30% of its managed assets. No more than 30% of the Fund's managed assets may be invested in debt instruments that are, at the time of investment, rated CCC+ or Caa or below by any Nationally Recognized Statistical Rating Organization or that are unrated but judged by Symphony, to be of comparable quality. The Fund may enter into tactical short positions consisting primarily of high yield debt, either directly or through the use of derivatives, including credit default swaps, creating investment exposure or hedging existing long (positive) investment exposure in a notional amount up to 20% of its managed assets. The Fund may invest up to 20% of its managed assets in debt instruments of non-U.S. issuers that are U.S. dollar or non-U.S. dollar denominated. The Fund's investments in debt instruments of non-U.S. issuers may include debt instruments of issuers located, or conducting their business, in emerging markets countries.

Credit Strategies Income's (JQC) investment objectives are high current income and total return. The Fund meets its investment objectives by investing approximately 70% of its managed assets in senior secured and second lien loans, and up to 30% of its managed assets across the capital structure of companies (including equity securities) with a primary emphasis on high yield bonds, convertible securities and other forms of income-producing securities.

Significant Accounting Policies

Each Fund is an investment company and follows accounting and reporting guidance under Financial Accounting Standards Board (FASB) Accounting Standards Codification (ASC) Topic 946 "Financial Services Investment Companies." The following is a summary of significant accounting policies followed by the Funds in the preparation of their financial statements in accordance with U.S. generally accepted accounting principles ("U.S. GAAP").

Investment Transactions

Investment transactions are recorded on a trade date basis. Trade date for senior and subordinated loans purchased in the "primary market" is considered the date on which the loan allocations are determined. Trade date for senior and subordinated loans purchased in the "secondary market" is the date on which the transaction is entered into. Realized gains and losses from investment transactions are determined on the specific identification method, which is the same basis used for federal income tax purposes. Investments purchased on a when-issued/delayed delivery basis may have extended settlement periods. Any investments so purchased are subject to market fluctuation during this period. The Funds have instructed the custodian to earmark securities in the Funds' portfolios with a current value at least equal to the amount of the when-issued/delayed delivery purchase commitments.

As of the end of the reporting period, the Funds' outstanding when-issued/delayed delivery purchase commitments were as follows:

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	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)	Credit Strategies Income (JQC)
Outstanding when-issued/delayed delivery purchase commitments	\$1,941,250	\$2,931,250	\$1,941,250	\$	\$11,991,370
Investment Income					

Dividend income is recorded on the ex-dividend date or, for foreign securities, when information is available. Interest income, which reflects the amortization of premiums and accretion of discounts for financial reporting purposes, is recorded on an accrual basis. Fee income consists primarily of amendment fees. Amendment fees are earned as compensation for evaluating and accepting changes to an original senior loan agreement and are recognized when received. Fee income and amendment fees, if any, are recognized as "Fees income" on the Statement of Operations.

Professional Fees

Professional fees presented on the Statement of Operations consist of legal fees incurred in the normal course of operations, audit fees, tax consulting fees and, in some cases, workout expenditures. Workout expenditures are incurred in an attempt to protect or enhance an investment or to pursue other claims or legal actions on behalf of Fund shareholders. If a refund is received for workout expenditures paid in a prior reporting period, such amounts will be recognized as "Legal fee refund" on the Statement of Operations.

Dividends and Distributions to Common Shareholders

Dividends to common shareholders are declared monthly. Net realized capital gains from investment transactions, if any, are declared and distributed to shareholders at least annually. Furthermore, capital gains are distributed only to the extent they exceed available capital loss carryforwards.

Distributions to common shareholders are recorded on the ex-dividend date. The amount and timing of distributions are determined in accordance with federal corporate income tax regulations, which may differ from U.S. GAAP.

Variable Rate Term Preferred Shares

The following Funds have issued and outstanding Variable Rate Term Preferred ("VRTP") Shares, with a \$100,000 liquidation value per share. VRTP Shares are issued via private placement and are not publicly available.

As of the end of the reporting period, VRTP Shares outstanding, at liquidation value, for each Fund was as follows:

Fund	Series	Shares Outstanding	at \$10	Snares Outstanding Oo,000 Per Share uidation Value
Senior Income (NSL)	C-4	580	\$	58,000,000
Floating Rate Income (JFR)	C-4	1,390	\$	139,000,000
Floating Rate Income				
Opportunity (JRO)	C-4	980	\$	98,000,000

Each Fund is obligated to redeem its VRTP Shares by the date as specified in its offering document ("Term Redemption Date"), unless earlier redeemed or repurchased by the Fund. VRTP Shares are subject to optional and mandatory redemption in certain circumstances. The VRTP Shares are subject to redemption at the option of each Fund, subject to payment of premium for approximately one year following the date of issuance ("Premium Expiration Date"), and at par thereafter. The Term Redemption Date and Premium Expiration Date for each Fund's VRTP Shares are as follows:

	Term	Premium
Series	Redemption Date	Expiration Date
C-4	February 1, 2017	January 31, 2015
C-4	February 1, 2017	January 31, 2015
C-4	February 1, 2017	January 31, 2015
	C-4 C-4	Series Redemption Date C-4 February 1, 2017 C-4 February 1, 2017

The average liquidation value of VRTP Shares outstanding and annualized dividend rate for each Fund during the current fiscal period, were as follows:

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)
Average liquidation value of			
VRTP Shares outstanding	\$58,000,000	\$139,000,000	\$ 98,000,000
Annualized dividend rate	1.71%	1.71%	1.71%

VRTP Shares generally do not trade, and market quotations are generally not available. VRTP Shares are short-term or short/intermediate-term instruments that pay a variable dividend rate tied to a short-term index, plus an additional fixed "spread" amount established at the time of issuance. The fair value of VRTP Shares is expected to be approximately their liquidation (par) value so long as the fixed "spread" on the VRTP Shares remains roughly in line with the "spread" rates being demanded by investors on instruments

having similar terms in the current market environment. In present market conditions, the Funds' Adviser has determined that the fair value of VRTP Shares is their liquidation value, but their fair value could vary if market conditions change materially. For financial reporting purposes, the liquidation value of VRTP Shares is recorded as a liability and is recognized as "Variable Rate Term Preferred ("VRTP") Shares, at liquidation value" on the Statement of Assets and Liabilities.

Dividends on the VRTP Shares (which are treated as interest payments for financial reporting purposes) are set monthly. Unpaid dividends on VRTP Shares are recognized as a component of "Interest payable" on the Statement of Assets and Liabilities, when applicable. Dividends accrued on VRTP Shares are recognized as a component of "Interest expense and amortization of offering costs" on the Statement of Operations.

Costs incurred by the Funds in connection with their offerings of VRTP Shares were recorded as a deferred charge, which are amortized over the life of the shares and are recognized as components of "Deferred offering costs" on the Statement of Assets and Liabilities and "Interest expense and amortization of offering costs" on the Statement of Operations.

Common Shares Equity Shelf Programs and Offering Costs

During prior reporting periods each Fund filed registration statements with the Securities and Exchange Commission ("SEC") authorizing the Funds to issue additional common shares through an equity shelf program ("Shelf Offering").

Under the Shelf Offering, each Fund, subject to market conditions, may raise additional equity capital from time to time in varying amounts and offering methods at a net price at or above the Fund's net asset value ("NAV") per common share.

Notes to Financial Statements (Unaudited) (continued)

Common shares authorized, common shares issued and offering proceeds, net of offering costs under each Fund's Shelf Offering during the current fiscal period and the fiscal year ended July 31, 2014, were as follows:

		ior Income (NSL)	ı	ating Rate ncome (JFR)	Op	g Rate Income portunity (JRO)
	Six Months Ended 1/31/15	Year Ended 7/31/14	Six Months Ended 1/31/15	Year Ended 7/31/14	Six Months Ended 1/31/15	Year Ended 7/31/14
Common shares authorized Common shares		12,000,000		12,900,000		11,600,000
offering proceeds, net of offering costs	\$	\$	\$	22,610 \$ 284,185	\$	43,186 \$ 542,095

	Short Duration Credit Opportunities (JSD)		Credit Strategies Income (JQC)	
	Six Months Ended 1/31/15	Year Ended 7/31/14	Six Months Ended 1/31/15	Year Ended 7/31/14
Common shares authorized Common shares issued	1,000,000	\$1,000,000	13,600,000	\$13,600,000*
Offering proceeds, net of offering costs	\$	\$	\$	\$

^{*} Shelf Offering declared effective by the SEC during the prior fiscal period.

As of November 30, 2013, Senior Income's (NSL), Floating Rate Income's (JFR) and Floating Rate Income's (JRO) shelf offering registration statements are no longer effective. As of November 30, 2014, Short Duration Credit Opportunities' (JSD) and Credit Strategies Income's (JQC) shelf offering registration statements are no longer effective. Therefore, the Funds may not issue additional common shares under their equity shelf programs until a new registration statement is filed and declared effective by the SEC.

Costs incurred by the Funds in connection with their initial Shelf Offerings are recorded as a deferred charge and recognized as a component of "Deferred offering costs" on the Statement of Assets and Liabilities. The deferred asset is reduced during the one-year period that additional shares are sold by reducing the proceeds from such sales and is recognized as a component of "Proceeds from shelf offering,

net of offering costs and adjustments" on the Statement of Changes in Net Assets, when applicable. At the end of the one-year life of the Shelf Offering period, any remaining deferred charges will be expensed accordingly and recognized as "Shelf offering expenses" on the Statement of Operations, when applicable. Any additional costs the Funds may incur in connection with their Shelf Offerings will be expensed as incurred and recognized as a component of "Proceeds from shelf offering, net of offering costs and adjustments" on the Statement of Changes in Net Assets, when applicable.

Indemnifications

Under the Funds' organizational documents, their officers and trustees are indemnified against certain liabilities arising out of the performance of their duties to the Funds. In addition, in the normal course of business, the Funds enter into contracts that provide general indemnifications to other parties. The Funds' maximum exposure under these arrangements is unknown as this would involve future claims that may be made against the Funds that have not yet occurred. However, the Funds have not had prior claims or losses pursuant to these contracts and expect the risk of loss to be remote.

Netting Agreements

In the ordinary course of business, the Funds may enter into transactions subject to enforceable master repurchase agreements, International Swaps and Derivative Association, Inc. ("ISDA") master agreements or other similar arrangements ("netting agreements"). Generally, the right to offset in netting agreements allows each Fund to offset any exposure to a specific counterparty with any collateral received or delivered to that counterparty based on the terms of the agreements. Generally, each Fund manages its cash collateral and securities collateral on a counterparty basis.

The Funds' investments subject to netting agreements as of the end of the reporting period, if any, are further described in Note 3 Portfolio Securities and Investments in Derivatives.

Use of Estimates

The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements and the reported amounts of increases and decreases in net assets applicable to common shares from operations during the reporting period. Actual results may differ from those estimates.

2. Investment Valuation and Fair Value Measurements

The fair valuation input levels as described below are for fair value measurement purposes.

Fair value is defined as the price that would be received upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The following is a summary of the three-tiered hierarchy of valuation input levels.

Level 1 Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.

Level 2 Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

Common stocks and other equity-type securities are valued at the last sales price on the securities exchange on which such securities are primarily traded and are generally classified as Level 1. Securities primarily traded on the NASDAQ National Market ("NASDAQ") are valued at the NASDAQ Official Closing Price and are generally classified as Level 1. However, securities traded on a securities exchange or NASDAQ for which there were no transactions on a given day or securities not listed on a securities exchange or NASDAQ are valued at the quoted bid price and are generally classified as Level 2.

Prices of fixed-income securities are provided by a pricing service approved by the Funds' Board of Trustees (the "Board"). The pricing service establishes a security's fair value using methods that may include consideration of the following: yields or prices of investments of comparable quality, type of issue, coupon, maturity and rating, market quotes or indications of value from security dealers, evaluations of anticipated cash flows or collateral, general market conditions and other information and analysis, including the obligor's credit characteristics considered relevant. These securities are generally classified as Level 2. In pricing certain securities, particularly less liquid and lower quality securities, the pricing service may consider information about a security, its issuer or market activity provided by the Adviser. These securities are generally classified as Level 2 or Level 3 depending on the priority of the significant inputs.

Like most fixed-income securities, the senior and subordinated loans in which the Funds invest are not listed on an organized exchange. The secondary market of such investments may be less liquid relative to markets for other fixed-income securities. Consequently, the value of senior and subordinated loans, determined as described above, may differ significantly from the value that would have been determined had there been an active market for that senior loan. These securities are generally classified as Level 2.

Prices of swap contracts are also provided by a pricing service approved by the Board using the same methods as described above and are generally classified as Level 2.

Investments in investment companies are valued at their respective NAV on the valuation date and are generally classified as Level 1.

Repurchase agreements are valued at contract amount plus accrued interest, which approximates market value. These securities are generally classified as Level 2.

Investments initially valued in currencies other than the U.S. dollar are converted to the U.S. dollar using exchange rates obtained from pricing services. As a result, the NAV of the Funds' shares may be affected by changes in the value of currencies in relation to the U.S. dollar. The value of securities traded in markets outside the United States or denominated in currencies other than the U.S. dollar may be affected significantly on a day that the NYSE is closed and an investor is not able to purchase, redeem or exchange shares. If significant market events occur between the time of determination of the closing price of a foreign security on an exchange and the time that the Funds' NAV is determined, or if under the Funds' procedures, the closing price of a foreign security is not deemed to be reliable, the security would be valued at fair value as determined in accordance with procedures established in good faith by the Board. These securities are generally classified as Level 2 or Level 3 depending on the priority of the significant inputs.

Certain securities may not be able to be priced by the pre-established pricing methods as described above. Such securities may be valued by the Board and/or its appointee at fair value. These securities generally include, but are not limited to, restricted securities (securities which may not be publicly sold without registration under the Securities Act of 1933, as amended) for which a pricing service is unable to provide a market price; securities whose trading has been formally suspended; debt securities that have gone into default and for which there is no current market quotation; a security whose market price is not available from a pre-established pricing source; a security with respect to which an event has occurred that is likely to materially affect the value of the security after the market has closed but before the calculation of a Fund's NAV (as may be the case in non-U.S. markets on which the security is primarily traded) or make it difficult or impossible to obtain a reliable market quotation; and a security whose price, as provided by the pricing service, is not deemed to reflect the security's fair value. As a general principle, the fair value of a security would appear to be the amount that the owner might reasonably expect to receive for it in a current sale. A variety of factors may be considered in determining the fair value of such securities, which

Notes to Financial Statements (Unaudited) (continued)

may include consideration of the following: yields or prices of investments of comparable quality, type of issue, coupon, maturity and rating, market quotes or indications of value from security dealers, evaluations of anticipated cash flows or collateral, general market conditions and other information and analysis, including the obligor's credit characteristics considered relevant. These securities are generally classified as Level 2 or Level 3 depending on the priority of the significant inputs. Regardless of the method employed to value a particular security, all valuations are subject to review by the Board and/or its appointee.

The inputs or methodologies used for valuing securities are not an indication of the risks associated with investing in those securities. The following is a summary of each Fund's fair value measurements as of the end of the reporting period:

Senior Income					
(NSL)	Level 1	Level	2 Le	vel 3	Total
Long-Term Investme Variable Rate	ents :				
Senior Loan					
Interests**	\$	\$ 366,55	9,207 \$	*** (\$ 366,559,207
Common	Ψ	φ 300,33	9,207 φ	· ·	\$ 300,009,207
Stocks**	1,193,684	4,22	3,986	***	5,417,670
\$25 Par (or similar) Retail					
Preferred		16	1,998		161,998
Convertible			,		·
Bonds		82	4,500		824,500
Corporate Bonds		53,56	0,891		53,560,891
Short-Term Investme	ents:				
Repurchase					
Agreements		20,99	•		20,999,720
Total	\$ 1,193,684	\$ 446,33	0,302 \$	***	\$ 447,523,986
Floating Rate Incor Long-Term Investme	• •				
Variable Rate					
Senior Loan					
Interests**	\$	\$ 837,07	8,274 \$	***	\$ 837,078,274
Common					
Stocks**	3,684,581	10,43	9,918	1	14,124,500
\$25 Par (or					
similar) Retail					
Preferred		1,02	4,324		1,024,324
Convertible					
Bonds			9,500		1,789,500
Corporate Bonds		123,85	6,159		123,856,159
Asset-Backed			F 450		07.005.450
Securities		37,83	5,458		37,835,458
Investment	10.040.400				10.040.400
Companies	10,948,428				10,948,428
Short-Term Investme	ents:				

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Repurchase		40.750.000		40.750.000
Agreements	0.1.4.000.000	43,759,690	Φ 4	43,759,690
Total	\$14,633,009	\$1,055,783,323	\$ 1	\$1,070,416,333
	me Opportunity (JR	O)		
Long-Term Investme Variable Rate	enis .			
Senior Loan				
Interests**	\$	\$ 590,655,836	\$ ***	\$ 590,655,836
Common	Ψ	φ 390,033,030	Ψ	φ 390,033,030
Stocks**	2,896,231	9,442,441	1	12,338,673
\$25 Par (or	2,090,231	3,442,441	I	12,550,075
similar) Retail				
Preferred		324,006		324,006
Convertible		02 1,000		0L 1,000
Bonds		1,498,500		1,498,500
Corporate Bonds		98,904,608		98,904,608
Asset-Backed		33,331,333		00,001,000
Securities		25,519,684		25,519,684
Short-Term Investm	ents:	23,010,001		_0,0.0,00.
Repurchase				
Agreements		17,522,509		17,522,509
Total	\$ 2,896,231	\$ 743,867,584	\$ 1	\$ 746,763,816
Short Duration Cre	edit Opportunities (ISD)	•	, ,
Long-Term Investme		,		
Variable Rate				
Senior Loan				
Interests	\$	\$ 227,697,694	\$	\$ 227,697,694
Common				
Stocks**		874,478		874,478
Corporate Bonds		36,123,349		36,123,349
Short-Term Investm	ents:			
Repurchase				
Agreements		5,300,616		5,300,616
Investments in Deriv	/atives:			
Interest Rate				
Swaps****		(426,790)		(426,790)
Credit Default				
Swaps****		12,081		12,081
Total	\$	\$ 269,581,428 Nuveen Investments 94	\$	\$ 269,581,428

Credit Strategies Income (JQC)	Level 1	Level 2	Level 3	Total
Long-Term Investme		LCVCI Z	ECVCI O	Total
Variable Rate				
Senior Loan				
Interests	\$	\$1,423,923,765	\$	\$1,423,923,765
Common				
Stocks**	48,293,671	8,872,996	***	57,166,667
Corporate Bonds		417,869,053		417,869,053
Structured Notes		14,381,530		14,381,530
Short-Term Investme	ents:			
Repurchase				
Agreements		40,936,821		40,936,821
Total	\$48,293,671	\$1,905,984,165	\$ ***	\$1,954,277,836

^{*} Refer to the Fund's Portfolio of Investments for industry classifications.

The Board is responsible for the valuation process and has appointed the oversight of the daily valuation process to the Adviser's Valuation Committee. The Valuation Committee, pursuant to the valuation policies and procedures adopted by the Board, is responsible for making fair value determinations, evaluating the effectiveness of the Funds' pricing policies and reporting to the Board. The Valuation Committee is aided in its efforts by the Adviser's dedicated Securities Valuation Team, which is responsible for administering the daily valuation process and applying fair value methodologies as approved by the Valuation Committee. When determining the reliability of independent pricing services for investments owned by the Funds, the Valuation Committee, among other things, conducts due diligence reviews of the pricing services and monitors the quality of security prices received through various testing reports conducted by the Securities Valuation Team.

The Valuation Committee will consider pricing methodologies it deems relevant and appropriate when making a fair value determination, based on the facts and circumstances specific to the portfolio instrument. Fair value determinations generally will be derived as follows, using public or private market information:

- (i) If available, fair value determinations shall be derived by extrapolating from recent transactions or quoted prices for identical or comparable securities.
- (ii) If such information is not available, an analytical valuation methodology may be used based on other available information including, but not limited to: analyst appraisals, research reports, corporate action information, issuer financial statements and shelf registration statements. Such analytical valuation methodologies may include, but are not limited to: multiple of earnings, discount from market value of a similar freely-traded security, discounted cash flow analysis, book value or a multiple thereof, risk premium/yield analysis, yield to maturity and/or fundamental investment analysis.

^{**} Refer to the Fund's Portfolio of Investments for breakdown of these securities classified as Level 2 and/or Level 3.

^{***} Value equals zero as of the end of the reporting period.

^{****} Represents net unrealized appreciation (depreciation) as reported in the Fund's Portfolio of Investments.

The purchase price of a portfolio instrument will be used to fair value the instrument only if no other valuation methodology is available or deemed appropriate, and it is determined that the purchase price fairly reflects the instrument's current value.

For each portfolio security that has been fair valued pursuant to the policies adopted by the Board, the fair value price is compared against the last available and next available market quotations. The Valuation Committee reviews the results of such testing and fair valuation occurrences are reported to the Board.

3. Portfolio Securities and Investments in Derivatives

Portfolio Securities

Foreign Currency Transactions

To the extent that the Funds invest in securities and/or contracts that are denominated in a currency other than U.S. dollars, the Funds will be subject to currency risk, which is the risk that an increase in the U.S. dollar relative to the foreign currency will reduce returns or portfolio value. Generally, when the U.S. dollar rises in value against a foreign currency, the Funds' investments denominated in that currency will lose value because its currency is worth fewer U.S. dollars; the opposite effect occurs if the U.S. dollar falls in relative value. Investments and other assets and liabilities denominated in foreign currencies are converted into U.S. dollars on a spot (i.e. cash) basis at the spot rate prevailing in the foreign currency exchange market at the time of valuation. Purchases and sales of investments and income denominated in foreign currencies are translated into U.S. dollars on the respective dates of such transactions.

The books and records of the Funds are maintained in U.S. dollars. Foreign currencies, assets and liabilities are translated into U.S. dollars at 4:00 p.m. Eastern Time. Investment transactions, income and expenses are translated on the respective dates of such transactions. Net realized foreign currency gains and losses resulting from changes in exchange rates include foreign currency gains and losses between trade date and settlement date of the transactions, foreign currency transactions and the difference between the amounts of interest and dividends recorded on the books of the Funds and the amounts actually received.

Notes to Financial Statements (Unaudited) (continued)

The realized gains and losses resulting from changes in foreign currency exchange rates and changes in foreign exchange rates associated with (i) investments, (ii) investments in derivatives and (iii) other assets and liabilities are recognized as a component of "Net realized gain (loss) from investments and foreign currency" on the Statement of Operations, when applicable.

The unrealized gains and losses resulting from changes in foreign currency exchange rates and changes in foreign exchange rates associated with (i) investments and (ii) other assets and liabilities are recognized as a component of "Change in net unrealized appreciation (depreciation) of investments and foreign currency" on the Statement of Operations, when applicable. The unrealized gains and losses resulting from changes in foreign exchange rates associated with investments in derivatives are recognized as a component of the respective derivative's related "Change in net unrealized appreciation (depreciation)" on the Statement of Operations, when applicable.

Repurchase Agreements

In connection with transactions in repurchase agreements, it is each Fund's policy that its custodian take possession of the underlying collateral securities, the fair value of which exceeds the principal amount of the repurchase transaction, including accrued interest, at all times. If the counterparty defaults, and the fair value of the collateral declines, realization of the collateral may be delayed or limited.

The following table presents the repurchase agreements for the Funds that are subject to netting agreements as of the end of the reporting period, and the collateral delivered related to those repurchase agreements.

		Short-Term	Collateral Pledged (From)	Net
Fund	Counterparty	Investments, at \	/alue Counterparty*	Exposure
Senior Income (NSL)	Fixed Income Clearing Corporation	\$ 20,999,72	0 \$(20,999,720)	\$
Floating Rate Income (JFR)	Fixed Income Clearing Corporation	43,759,69	0 (43,759,690)	
Floating Rate Income Opportunity (JRO)	Fixed Income Clearing Corporation	17,522,50	9 (17,522,509)	
Short Duration Credit Opportunities (JSD)	Fixed Income Clearing Corporation	5,300,610	6 (5,300,616)	
Credit Strategies Income (JQC)	Fixed Income Clearing Corporation	40,936,82	1 (40,936,821)	

^{*} As of the end of the reporting period, the value of the collateral pledged from the counterparty exceeded the value of the repurchase agreements. Refer to the Fund's Portfolio of Investments for details on the repurchase agreements.

Zero Coupon Securities

A zero coupon security does not pay a regular interest coupon to its holders during the life of the security. Income to the holder of the security comes from accretion of the difference between the original purchase price of the security at issuance and the par value of the security at maturity and is effectively paid at maturity. The market prices of zero coupon securities generally are more volatile than the market prices of securities that pay interest periodically.

Investments in Derivatives

Each Fund is authorized to invest in certain derivative instruments, such as futures, options and swap contracts. Each Fund limits its investments in futures, options on futures and swap contracts to the extent necessary for the Adviser to claim the exclusion from registration by the Commodity Futures Trading Commission as a commodity pool operator with respect to the Fund. The Funds record derivative instruments at fair value, with changes in fair value recognized on the Statement of Operations, when applicable. Even though the Funds' investments in derivatives may represent economic hedges, they are not considered to be hedge transactions for financial reporting purposes.

Interest Rate Swap Contracts

Interest rate swap contracts involve a Fund's agreement with the counterparty to pay or receive a fixed rate payment in exchange for the counterparty receiving or paying a variable rate payment that is intended to approximate the Fund's variable rate payment obligation on any variable rate borrowing. Forward interest rate swap contracts involve the Fund's agreement with a counterparty to pay, in the future, a fixed or variable rate payment in exchange for the counterparty paying the Fund a variable or fixed rate payment, the accruals for which would begin at a specified date in the future (the "effective date"). The amount of the payment obligation is based on the notional amount of the swap contract. Swap contracts do not involve the delivery of securities or other underlying assets or principal. Accordingly, the risk of loss with respect to the swap counterparty on such transactions is limited to the net amount of interest payments that a Fund is to receive. Swap contracts are valued daily. Upon entering into an interest rate swap contract (and beginning on the effective date for a forward interest rate swap contract), a Fund accrues the fixed rate payment expected to be paid or received and the variable rate payment expected to be received or paid on the swap contracts on a daily basis, and recognizes the daily change in the fair value of the Fund's contractual rights and obligations under the contracts. The net amount recorded on these transactions for each counterparty is recognized on the Statement of Assets and Liabilities as a component of "Unrealized appreciation or depreciation on interest rate swaps (, net)" with the change during the fiscal period recognized on the Statement of Operations as a component of "Change in net unrealized appreciation (depreciation) of swaps." Income received or paid by the Funds is recognized as a component of "Net realized gain (loss) from swaps" on the Statement of Operations, in addition to the net realized gains or losses recognized upon the termination of a swap contract and are equal to the difference between the Funds' basis in the swap

and the proceeds from (or cost of) the closing transaction. Payments received or made at the beginning of the measurement period are recognized as a component of "Interest rate swap premiums paid and/or received" on the Statement of Assets and Liabilities, when applicable. For tax purposes, periodic payments are treated as ordinary income or expense.

During the current fiscal period, the Funds continued to use interest rate swap contracts to partially fix the interest cost of leverage, which each Fund employs through the use of bank borrowings and VRTP Shares, where applicable. During the current fiscal period, Senior Income (NSL), Floating Rate Income (JFR), Floating Rate Income Opportunity (JRO) and Credit Strategies Income (JQC) unwound their respective swap contracts. Short Duration Credit Opportunities (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 average notional amount of interest rate swap contracts outstanding during the current fiscal period was as follows:

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)	Credit Strategies Income (JQC)
Average notional amount of interest rate swap contracts outstanding*	\$12,325,000	\$32,956,667	\$19,545,000	\$35,000,000	