NUVEEN FLOATING RATE INCOME FUND Form N-CSR October 08, 2014

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number

811-21494

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

Nuveen Investments

333 West Wacker Drive

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

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

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

Registrant s telephone number, including area code:

(312) 917-7700

Date of fiscal year July 31 end:

Date of reporting period: July 31, 2014

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

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

ITEM 1. REPORTS TO STOCKHOLDERS.

Closed-End Funds

Nuveen Investments

Closed-End Funds

Annual Report July 31, 2014

NSL

Nuveen Senior Income Fund

JFR

Nuveen Floating Rate Income Fund

JRO

Nuveen Floating Rate Income Opportunity Fund

JSD

Nuveen Short Duration Credit Opportunities Fund

JQC

Nuveen Credit Strategies Income Fund

Nuveen Investments to be acquired by TIAA-CREF

On April 14, 2014, TIAA-CREF announced that it had entered into an agreement to acquire Nuveen Investments, 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 \$569 billion in assets under management (as of March 31, 2014) and is a leading provider of retirement services in the academic, research, medical and cultural fields. Nuveen anticipates that it will operate as a separate subsidiary within TIAA-CREF's asset management business, and that its current leadership and key investment teams will stay in place.

Your fund investment will not change as a result of Nuveen's change of ownership. You will still own the same fund shares and the underlying value of those shares will not change as a result of the transaction. NFAL and your fund's sub-adviser(s) will continue to manage your fund according to the same objectives and policies as before, and we do not anticipate any significant changes to your fund's operations. Under the securities laws, the consummation of the transaction will result in the automatic termination of the investment management agreements between the funds and NFAL and the investment sub-advisory agreements between NFAL and each fund's sub-adviser(s). The new agreements have been approved by shareholders of your fund.

The transaction is currently expected to close early in the fourth quarter of 2014, but remains subject to customary closing conditions.

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Chairman's Letter

to Shareholders

Dear Shareholders,

After significant growth in 2013, domestic and international equity markets have been less compelling during the first part of 2014. Concerns about deflation, political uncertainty in many places and the potential for more fragile economies to impact other countries have produced uncertainty in the markets.

Europe is beginning to emerge slowly from the recession in mid-2013, with improved GDP and employment trends in some countries. However, Japan's deflationary headwinds have resurfaced; and China shows signs of slowing from credit distress combined with declines in manufacturing and exports. Most recently, tensions between Russia and Ukraine may continue to hold back stocks and support government bonds in the near term.

Despite these headwinds, there are some encouraging signs of forward momentum in the markets. In the U.S., the news is more positive with financial risks slowly receding, positive GDP trends, downward trending unemployment and stronger household finances and corporate spending.

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

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

William J. Schneider Chairman of the Board September 22, 2014

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 they discuss the U.S. economy and equity markets, management strategies and the performance of the Funds during the twelve-month reporting period ended July 31, 2014.

What factors affected the U.S. economy and equity markets during the twelve-month reporting period ended July 31, 2014?

During this reporting period, the U.S. economy continued its advance toward recovery from recession. The Federal Reserve (Fed) maintained efforts to bolster growth and promote progress toward its mandates of maximum employment and price stability by holding the benchmark fed funds rate at the record low level of zero to 0.25% that it established in December 2008. Based on its view that the underlying strength in the broader economy was enough to support ongoing improvement in the labor market, the Fed began to reduce or taper its monthly asset purchases in \$10 billion increments over the course of five consecutive meetings (December 2013 through June 2014). As of July 2014, the Fed's monthly purchases comprise \$15 billion in mortgage backed securities (versus the original \$40 billion per month) and \$20 billion in longer-term Treasury securities (versus \$45 billion). Following its June 2014 meeting the Fed reiterated that it would continue to look at a wide range of factors, including labor market conditions, indicators of inflationary pressures and readings on financial developments, in determining future actions, saying that it would likely maintain the current target range for the fed funds rate for a considerable time after the asset purchase program ends, especially if projected inflation continues to run below the Fed's 2% longer-run goal.

In the second quarter of 2014, the U.S. economy, as measured by the U.S. gross domestic product (GDP), grew 4.2%. In the previous quarter, GDP contracted at an annualized rate of 2.1%, the economy's weakest quarter since the recession officially ended in June 2009. The decline during this period was attributed in part to the severe weather of the past winter, which deterred consumer spending and disrupted construction, production and shipping. The Consumer Price Index (CPI) rose 2.4% year-over-year as of July 2014, while the core CPI (which excludes food and energy) increased 1.9% during the same period, in line with the Fed's unofficial longer term objective of 2.0% for this inflation measure. As of July 2014, the national unemployment rate remained at 6.2%, down from the 7.3% reported in July 2013, but still higher

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.

Portfolio Managers' Comments (continued)

than levels that would provide consistent support for optimal GDP growth. During the last twelve months, the unemployment rate and the number of unemployed persons have declined by 1.1% and 1.7 million, respectively. The housing market continued to post gains as the average home price in the S&P/Case-Shiller Index of 20 major metropolitan areas rose 8.1% for the twelve months ended July 2014.

Several events touched off increased volatility in the financial markets. First, in May 2013, then-Fed Chairman Ben Bernanke's remarks about tapering the Fed's asset purchase program triggered widespread uncertainty about the next step for the Fed's quantitative easing program and its impact on the markets as well as the overall economy. Meanwhile, political debate over federal spending continued, as Congress failed to reach an agreement on the federal budget for Fiscal 2014. On October 1, 2013, the start date for Fiscal 2014, the federal government shut down for 16 days until an interim appropriations bill was signed into law. (Consensus on a \$1.1 trillion federal spending bill was ultimately reached in January 2014, and in February 2014, members of Congress agreed to suspend the \$16.7 trillion debt ceiling until March 2015.)

Assets across the risk spectrum had a strong performance during the reporting period as nearly all major equity and credit markets posted positive returns. Lingering concerns surrounding harsh domestic weather, emerging market volatility and geopolitical tension between Russia and the West subsided as indexes repeatedly set all-time highs. The loan market moved cautiously higher in April before rallying more significantly in May and June as investors wrote off the drop in first quarter GDP as a temporary contraction; focusing instead on encouraging employment data, home sales figures and accommodative Fed policy statements.

After a streak of nine consecutive quarters of positive inflows, \$5.8 billion left retail leveraged loan (loan) mutual funds during the second quarter of 2014 as concerns over rising interest rates abated. The impact of this quarter's outflows were offset by a record \$39.3 billion of new collateralized loan obligation (CLO) issuance, which are often lower-rated corporate loans. This helped generate positive loan price appreciation. Loans continue to see demand from institutional and retail investors as well as CLOs. Year to date visible inflows from CLO issuance and retail loan funds total \$63.2 billion and \$1.8 billion, respectively. From a supply standpoint, second quarter gross loan new issuance slowed to \$127.5 billion, with 77.6% of the proceeds used for acquisition and refinancing related activity as repricings notably fell from the prior period. Merger and acquisition activity has increased in the market, with acquisition related issuance totaling \$48.7 billion during the quarter, the highest dollar amount since 2007. Three companies defaulted during the quarter, impacting \$20.3 billion in loans. Of this, \$20.0 billion belonged to the long-anticipated Chapter 11 filing of Energy Futures Holdings (also known as TXU). The portfolios did not own any of the issues that defaulted during the quarter. Excluding the TXU bankruptcy, the trailing twelve month par-weighted default rate is 1.4% which remains well below the 3.4% long-term historical average default rate.

What strategies were used to manage the Funds during the twelve-month reporting period ended July 31, 2014 and how did these strategies influence performance?

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

JSD seeks to provide current income and the potential for capital appreciation. The Fund invests primarily in a blended portfolio of below investment grade adjustable rate corporate debt instruments, including senior secured loans, second lien loans and other adjustable rate corporate debt instruments. The Fund may also make limited tactical investments in other types of debt instruments and may enter into tactical short positions consisting of primarily high yield debt. 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 had high levels of tangible assets, predictable revenue streams, significant market share within their respective industries and positive free cash flow.

How did the Funds perform during this twelve-month reporting period ended July 31, 2014?

The tables in the Performance Overview and Holding Summaries section of this report provide total return performance for each Fund for the one-year, five-year, ten-year and/or since inception periods ended July 31, 2014. For the twelve-month reporting period ended July 31, 2014, NSL, JFR, JRO and JSD's total return on common share net asset value (NAV) outperformed the Barclays U.S. Aggregate Bond Index, while all the Funds outperformed the CSFB Leveraged Loan Index.

Loans in general performed well and exhibited relative stability during the reporting period, as the asset class was supported by continued demand for floating rate products from institutional investors and CLO new issuance.

The Funds' maintained exposure primarily to senior loans during the reporting period, which benefited performance. Exposure consisted of mainly U.S. issuers and was focused on companies that had high levels of tangible assets, predictable revenue streams, significant market share within their respective industries and positive free cash flow. The term loans and high yield bonds of Clear Channel Communications, Inc. (Clear Channel), a diversified media and entertainment company, continued to be strong performers for the Funds. Investors have rewarded these loans over the last two years as the company refinanced its shorter dated maturities and have reported improving earnings trends. Also contributing to the portfolios' performance were the loans of Golden Living, a health care company. During the reporting period, the lenders negotiated more favorable terms through an amendment of the credit agreement, securing a higher coupon on the loan in exchange for looser covenants. As a result, the loans rallied.

Although the Funds' portfolios have not owned the position since September 2013, the loans of J.C. Penney Company, a large retailer, detracted from performance due to headline risk from a prominent activist investor, disappointing sales figures and uncertainty over the search for a new CEO. The Funds were also negatively affected by positions in the loans of Sun Products Corporation, a cleaning products company that reported disappointing earnings results during November 2013. The exposure was pared down in late 2013 and completely removed from the portfolios in early 2014.

JSD was also hurt from small short exposures to Kohl's Corporation and The Kroger Company as both companies steadily improved throughout the reporting period. JSD continued to invest in credit default swaps, which were used to provide a benefit if particular bonds' credit quality worsened. The Fund does not hold other securities issued by the issuers referenced under these credit default swap contracts. These contracts had a negligible effect on performance.

Lastly JQC continued to benefit from the strong performance of risk assets during the reporting period. From an asset class standpoint, senior loans, high yield bonds and equity all contributed to portfolio returns. Within the asset classes, the Fund continues to favor sectors that generate recurring revenues and strong cash flows such as health care, media and telecommunications. The Fund also benefited from its

allocation to high yield corporate bonds and equity securities.

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

Portfolio Managers' Comments (continued)

LIBOR floors to enhance the yield (and satisfy demand from investors) for newly issued loans. LIBOR floors, as the name suggests, put a "floor" on the reference LIBOR rate. LIBOR floors typically range from 150bp to 50bp. A loan with a LIBOR floor might have a structure of "LIBOR + 400bp with a 100bp LIBOR floor." In this example, the effective coupon is 5% (100bp + 400bp). As a result, as LIBOR rises from current levels, the yield on a senior loan with a LIBOR floor will not rise in lockstep until after the reference LIBOR rate exceeds the LIBOR floor. Although many loans have LIBOR floors, the asset class is one of the few that will float when interest rates begin to rise, we believe the senior loan asset class provides fixed income oriented investors with a potential safeguard from a secular rise in interest rates.

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 for NSL, JFR and JRO Variable Rate Term Preferred 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 positive impact on performance during this reporting period.

The Funds also continued to use swap contracts to partially fix the interest cost of leverage, which as mentioned previously, the Funds use through bank borrowings. NSL's and JSD's swap contracts detracted modestly from overall Fund performance during this reporting period. JFR's, JRO's and JQC's swap contracts had an overall negligible impact on the Funds' performance during this reporting period.

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

	NSL	JFR	JRO	JSD	JQC
Effective Leverage*	36.95%	37.00%	36.96%	30.18%	30.27%
Regulatory					
Leverage*	36.95%	37.00%	36.96%	30.18%	30.27%

* 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 July 31, 2014, the Funds have outstanding bank borrowings as shown in the accompanying table.

NSLJFRJROJSDJQCBankBorrowings \$112,000,000\$269,000,000\$188,000,000\$85,000,000\$606,000,000Refer to Notes to Financial Statements, Note 9Borrowing Arrangements for further details.

Variable Rate Term Preferred Shares

During the current reporting period, NSL, JFR and JRO each refinanced a portion of their bank borrowings with the issuance of Variable Rate Term Preferred (VRTP) Shares. Each Fund's VRTP Shares were issued via private placement and are not publicly available. VRTP Shares feature a fixed short-term (three years)

with floating rate dividends set monthly at a specified short-term index rate, plus a fixed spread. As of July 31, 2014, the Funds' outstanding VRTP Shares are as shown in the accompanying table.

	NSL	JFR	JRO	
VRTP Shares, at liquidation				
value	\$58,000,000	\$139,000,000	\$98,000,000	
Refer to Notes to Financial S further details on VRTP Shar		General Information and	Significant Accounting Po	olicies f

Common Share

Information

DISTRIBUTION INFORMATION

The following information regarding the Funds' distributions is current as of July 31, 2014. 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.

Ex-Dividend					
Date	NSL	JFR	JRO	JSD	JQC
August 2013	\$0.0410	\$0.0700	\$0.0730	\$0.1260	\$0.0620
September	0.0390	0.0670	0.0690	0.1220	0.0580
October	0.0390	0.0670	0.0690	0.1220	0.0580
November	0.0390	0.0670	0.0690	0.1220	0.0580
December	0.0360	0.0615	0.0645	0.1140	0.0545
January	0.0360	0.0615	0.0645	0.1140	0.0545
Februrary	0.0360	0.0615	0.0645	0.1140	0.0545
March	0.0360	0.0615	0.0645	0.1140	0.0525
April	0.0360	0.0615	0.0645	0.1140	0.0525
May	0.0360	0.0615	0.0645	0.1140	0.0525
June	0.0350	0.0600	0.0630	0.0970	0.0435
July 2014	0.0350	0.0600	0.0630	0.0970	0.0435
Short-Term Capital Gain*				\$0.0729	
Long-Term Capital Gain*				\$0.2540	
Current Distribution					
Rate**	6.02%	6.14%	6.10%	6.40%	5.77%

Per Common Share Amounts

* Distribution paid in December 2013.

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

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

value. Each Fund will, over time, pay all its net investment income as dividends to shareholders.

As of July 31, 2014, JSD and JQC had zero UNII balances while the remaining three Funds had positive UNII balances for tax purposes. All of the Funds in this report had negative UNII balances for financial reporting purposes.

All monthly dividends paid by the Funds during the fiscal year ended July 31, 2014 were paid from net investment income, except for JQC. In certain future instances, a portion of each Fund's monthly distributions may be paid from sources or comprised of elements other than net investment income, including capital gains and/or a return of capital,

and in such a case the shareholders will receive a notice to that effect. For fiscal year ended July 31, 2014, the annual distributions for JQC were sourced partly from realized gains. Annual distributions of \$.6440 per share included \$.0330 per share of capital gains or 5.1% of the total distributions. The composition and per share amounts of each Fund's monthly dividends for the fiscal year are presented in the Statement of Changes in Net Assets and Financial Highlights, respectively (for reporting purposes) and in Note 6 Income Tax Information within the accompany Notes to Financial Statements (for income tax purposes), later in this report.

COMMON SHARE REPURCHASES

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

	NSL	JFR	JRO	JSD	JQC	
Common Shares						
Cumulatively						
Repurchased and						
Retired		147,593	19,400		4,356,192	
Common Shares						
Authorized for						
Repurchase	3,865,000	5,515,000	3,850,000	1,010,000	13,625,000	
During the current rep	porting period, th	e Funds repurcha	ased and retired s	shares at a weigh	ted average price	
per share and a weighted average discount per share as shown in the accompanying table.						

	Ν	SL	J	FR	J	RO	J	SD		JQC
Shares Repurchased and										
Retired		0		0		0		0	4	41,100
Weighted Average Price Per Common Share Repurchased and Retired	\$	0	\$	0	\$	0	\$	0	\$	9.16
Weighted Average Discount Per Common Share										
Repurchased and Retired		0%		0%		0%		0%		11.17%
COMMON SHARE EQUITY SH	ELF I	PROGR	AMS							

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

	NSL	JFR	JRO	JSD	JQC
Additional					
Common Shares					
Authorized	12,000,000	12,900,000	11,600,000	1,000,000	13,600,000
During the current	reporting period, th	ne following Funds	s sold common sha	ares through thei	r equity shelf
programs at a weig table.	hted average prer	nium to their NAV	per common shar	e as shown in the	e accompanying

Common Shares Sold through Equity Shelf Program22,61043,186Weighted Average Premium to NAV per Common1.46%1.34%Share Sold1.46%1.34%As of November 30, 2013, NSL's, JFR's and JRO's shelf offering registration statement is no longereffective. Therefore, the Funds may not issue additional common shares under their equity shelf programsuntil a new registration statement is effective.effective.

OTHER COMMON SHARE INFORMATION

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

	NSL	JFR	JRO	JSD	JQC
Common Share NAV	\$ 7.51	\$12.59	\$12.68	\$19.48	\$ 10.25
Common Share Price	\$ 6.98	\$11.72	\$12.40	\$18.20	\$ 9.05
Premium/(Discount) to NAV	(7.06)%	(6.91)%	(2.21)%	(6.57)%	(11.71)%
12-Month Average					
Premium/(Discount) to NAV	(5.64)%	(5.34)% Nuveen Investments 11	(3.74)%	(5.38)%	(7.49)%

Risk

Considerations

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

NSL

Nuveen Senior Income Fund

Performance Overview and Holding Summaries as of July 31, 2014

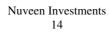
Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

Average Annual Total Returns as of July 31, 2014

		Average Annual	
	1-Year	5-Year	10-Year
NSL at Common Share NAV	6.78%	13.38%	6.67%
NSL at Common Share Price	(0.29)%	14.10%	4.42%
Barclays U.S. Aggregate Bond			
Index	3.97%	4.47%	4.80%
CSFB Leveraged Loan Index	4.95%	7.90%	4.99%

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

Common Share Price Performance Weekly Closing Price



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

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Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	127.3%
Common Stocks	2.6%
Convertible Bonds	0.3%
Corporate Bonds	19.7%
Short-Term Investments	7.7%
Borrowings	(38.6)%
VRTP Shares, at Liquidation Value	(20.0)%
Other Assets Less Liabilities	1.0%
Top Five Issuers	

(% of total long-term investments)¹

Tribune Company	4.0%
Clear Channel Communications, Inc.	3.6%
Infor US Inc.	2.6%
Valeant Pharmaceuticals	
International, Inc.	2.1%
Dell, Inc.	2.1%
Portfolio Composition	

(% of total investments)¹

Media	15.6%
Software	5.9%
Pharmaceuticals	5.9%
Food Products	5.3%
Health Care Providers & Services	4.7%
Diversified Consumer Services	4.6%
Diversified Telecommunication	
Services	4.5%
Hotels, Restaurants & Leisure	4.2%
Oil, Gas & Consumable Fuels	3.7%
Health Care Equipment & Supplies	3.5%
Semiconductors & Equipment	3.2%
Commercial Services & Supplies	2.6%

Computers & Peripherals	2.0%
Wireless Telecommunication Services	2.0%
Airlines	1.9%
Food & Staples Retailing	1.9%
IT Services	1.8%
Chemicals	1.8%
Energy Equipment & Services	1.7%
Short-Term Investments	4.9%
Other Industries	18.3%
Credit Quality	

(% of total investments)¹

BBB	1.5%
	1.070
BB or Lower	90.5%
N/R (not rated)	1.5%
N/A (not applicable)	6.5%
1 Excluding investments in derivatives.	

JFR

Nuveen Floating Rate Income Fund

Performance Overview and Holding Summaries as of July 31, 2014

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 July 31, 2014

		Average Annual	
	1-Year	5-Year	10-Year
JFR at Common Share NAV	6.62%	12.42%	6.22%
JFR at Common Share Price	(1.84)%	14.50%	5.28%
Barclays U.S. Aggregate Bond			
Index	3.97%	4.47%	4.80%
CSFB Leveraged Loan Index	4.95%	7.90%	4.99%

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

Common Share Price Performance Weekly Closing Price



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Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	120.8%
Common Stocks	2.8%
Convertible Bonds	0.3%
Corporate Bonds	18.6%
Asset-Backed Securities	5.6%
Investment Companies	1.7%
Short-Term Investments	9.4%
Borrowings	(38.7)%
VRTP Shares, at Liquidation Value	(20.0)%
Other Assets Less Liabilities	(0.5)%
Top Five Issuers	
(% of total long-term investments) ¹	
Tribune Company	3.8%
Clear Channel Communications, Inc.	3.3%
Infor Us Inc.	1.9%
Dell, Inc.	1.7%
Univision Communications, Inc.	1.7%
Portfolio Composition	
(% of total investments) ¹	
N 4 - 11	
Media	15.5%
Health Care Providers & Services	5.4%
Software Diversified Telecommunication	5.4%
	1 00/
Services Pharmacouticola	4.8% 4.6%
Pharmaceuticals Food Products	
	4.5%

Health Care Providers & Services	5.4%
Software	5.4%
Diversified Telecommunication	
Services	4.8%
Pharmaceuticals	4.6%
Food Products	4.5%
Oil, Gas & Consumable Fuels	3.8%
Diversified Consumer Services	3.6%
Hotels, Restaurants & Leisure	3.0%
Wireless Telecommunication Services	2.9%
Semiconductors & Equipment	2.8%

Health Care Equipment & Supplies	2.6%
Commercial Services & Supplies	2.4%
Airlines	1.8%
Automobiles	1.8%
Chemicals	1.8%
Food & Staples Retailing	1.8%
Real Estate Investment Trust	1.6%
Asset-Backed Securities	3.5%
Investment Companies	1.0%
Short-Term Investments	5.9%
Other Industries Credit Quality	19.5%

(% of total investments)¹

BBB	1.6%
BB or Lower	87.5%
N/R (not rated)	2.1%
N/A (not applicable)	8.8%
1 Excluding investments in derivatives.	

JRO

Nuveen Floating Rate Income Opportunity Fund

Performance Overview and Holding Summaries as of July 31, 2014

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 July 31, 2014

		Average Annual	
	1-Year	5-Year	10-Year
JRO at Common Share NAV	7.54%	13.85%	6.73%
JRO at Common Share Price	3.91%	16.51%	6.33%
Barclays U.S. Aggregate Bond			
Index	3.97%	4.47%	4.80%
CSFB Leveraged Loan Index	4.95%	7.90%	4.99%

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

Common Share Price Performance Weekly Closing Price



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

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Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	122.0%
Common Stocks	3.5%
Convertible Bonds	0.3%
Corporate Bonds	21.2%
Asset-Backed Securities	5.3%
Short-Term Investments	6.7%
Borrowings	(38.5)%
VRTP Shares, at Liquidation Value	(20.1)%
Other Assets Less Liabilities	(0.4)%
Top Five Issuers	

(% of total long-term investments)¹

Tribune Company	4.2%
Clear Channel Communications, Inc.	4.0%
Infor Us Inc.	1.9%
Dell, Inc.	1.7%
US Foods, Inc.	1.6%
Portfolio Composition	

(% of total investments)¹

Media	18.0%
Software	6.0%
Pharmaceuticals	5.0%
Food Products	4.7%
Health Care Providers & Services	4.6%
Diversified Telecommunication	
Services	4.6%
Diversified Consumer Services	4.1%
Oil, Gas & Consumable Fuels	3.7%
Wireless Telecommunication Services	3.0%
Semiconductors & Equipment	2.9%
Hotels, Restaurants & Leisure	2.9%
Health Care Equipment & Supplies	2.8%

Commercial Services & Supplies	2.4%
Automobiles	2.2%
Airlines	1.8%
Real Estate Investment Trust	1.8%
Food & Staples Retailing	1.7%
Computers & Peripherals	1.7%
Asset-Backed Securities	3.3%
Short-Term Investments	4.2%
Other Industries	18.6%
Credit Quality	

(% of total investments)¹

BBB	1.4%
	1.470
BB or Lower	89.9%
	00.070
N/R (not rated)	2.3%
N/A (not applicable)	6.4%
N/A (not applicable)	0.4 /0
 Excluding investments in derivatives. 	
	0.170

JSD

Nuveen Short Duration Credit Opportunities Fund

Performance Overview and Holding Summaries as of July 31, 2014

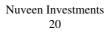
Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

Average Annual Total Returns as of July 31, 2014

	Average Annual	
	-	Since
	1-Year	Inception ¹
JSD at Common Share NAV	6.59%	8.83%
JSD at Common Share Price	0.16%	5.24%
Barclays U.S. Aggregate Bond Index	3.97%	3.40%
CSFB Leveraged Loan Index	4.95%	5.24%

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

Common Share Price Performance Weekly Closing Price



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

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Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	115.1%
Common Stocks	0.7%
Corporate Bonds	19.2%
Short-Term Investments	10.6%
Borrowings	(43.2)%
Other Assets Less Liabilities	(2.4)%
Top Five Issuers	

(% of total long-term investments)²

Clear Channel Communications, Inc.	3.4%
Valeant Pharmaceuticals	
International, Inc.	3.0%
Infor Us Inc.	2.6%
Delta Air Lines, Inc.	2.3%
Dell, Inc.	1.9%
Portfolio Composition	

(% of total investments)²

Media	10.1%
Pharmaceuticals	7.5%
Health Care Providers & Services	7.2%
Software	6.8%
Diversified Consumer Services	4.6%
Oil, Gas & Consumable Fuels	4.5%
Diversified Telecommunication	
Services	4.3%
Health Care Equipment & Supplies	4.1%
Food Products	3.5%
IT Services	2.9%
Airlines	2.8%
Wireless Telecommunication Services	2.7%
Commercial Services & Supplies	2.6%
Hotels, Restaurants & Leisure	2.6%

2.2%
2.0%
1.8%
1.7%
7.3%
18.8%

(% of total investments)²

BBB	0.5%
BB or Lower	90.3%
N/R (not rated)	1.4%
N/A (not applicable)	7.8%
1 Since inception returns are from 5/25/11.	

2 Excluding investments in derivatives.

Nuveen Investments 21

JQC

Nuveen Credit Strategies Income Fund

Performance Overview and Holding Summaries as of July 31, 2014

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 July 31, 2014

	Average Annual			
	1-Year	5-Year	10-Year	
JQC at Common Share NAV	7.74%	13.94%	4.96%	
JQC at Common Share Price	(3.44)%	16.87%	5.27%	
CSFB Leveraged Loan Index	4.95%	7.90%	4.99%	

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments
22

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

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Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	107.5%
Common Stocks	7.1%
Convertible Bonds	0.7%
Corporate Bonds	21.5%
Structured Notes	2.0%
Short-Term Investments	7.8%
Borrowings	(43.4)%
Other Assets Less Liabilities	(3.2)%
Top Five Issuers	

(% of total long-term investments)¹

Clear Channel Communications, Inc.	2.8%
Community Health Systems, Inc.	2.6%
WideOpenWest Finance	2.4%
Delta Air Lines, Inc.	2.3%
BMC Software, Inc.	2.2%
Portfolio Composition	

(% of total investments)¹

Media	10.7%
Software	9.3%
Pharmaceuticals	6.6%
Health Care Equipment & Supplies	6.0%
Diversified Telecommunication	
Services	5.0%
Health Care Providers & Services	4.6%
Diversified Consumer Services	4.1%
Food Products	3.5%
Semiconductors & Equipment	3.2%
Chemicals	3.1%
Real Estate Investment Trust	2.6%
Internet Software & Services	2.5%
Airlines	2.5%

Commercial Services & Supplies	2.5%
Hotels, Restaurants & Leisure	2.2%
Wireless Telecommunication Services	2.1%
Trading Companies & Distributors	1.8%
Food & Staples Retailing	1.9%
Structured Notes	1.3%
Short-Term Investments	5.3%
Other Industries	19.2%
Credit Quality	

(% of total investments)¹

BBB	2.5%
	=:•,•
BB or Lower	85.6%
N/R (not rated)	0.4%
N/A (not applicable)	11.5%
1 Excluding investments in derivatives.	

Nuveen Investments 23

Shareholder

Meeting Report

The annual meeting of shareholders was held in the offices of Nuveen Investments on April 11, 2014 for JQC; at this meeting the shareholders were asked to vote on the election of Board Members.

	JQC Common Shares				
Approval of the Board Members was reached as follows:					
William Adams IV					
For	95,844,804				
Withhold	2,603,752				
Total	98,448,556				
David J. Kundert					
For	95,799,168				
Withhold	2,649,388				
Total	98,448,556				
John K. Nelson					
For	95,760,814				
Withhold	2,687,742				
Total	98,448,556				
Terence J. Toth					
For	95,791,646				
Withhold	2,656,910				
Total	98,448,556				
	Nuveen Investments				
	24				

Report of

Independent Registered Public Accounting Firm

The Board of Trustees and Shareholders

Nuveen Senior Income Fund

Nuveen Floating Rate Income Fund

Nuveen Floating Rate Income Opportunity Fund

Nuveen Short Duration Credit Opportunities Fund

Nuveen Credit Strategies Income Fund

We have audited the accompanying statements of assets and liabilities, including the portfolios of investments, of Nuveen Senior Income Fund, Nuveen Floating Rate Income Fund, Nuveen Floating Rate Income Opportunity Fund, Nuveen Short Duration Credit Opportunities Fund, and Nuveen Credit Strategies Income Fund (the "Funds") as of July 31, 2014, and the related statements of operations and cash flows for the year then ended, and the statements of changes in net assets and the financial highlights for each of the periods indicated therein. These financial statements and financial highlights are the responsibility of the Funds' management. Our responsibility is to express an opinion on these financial statements and financial highlights based on our audits.

We conducted our audits in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements and financial highlights are free of material misstatement. We were not engaged to perform an audit of the Funds' internal control over financial reporting. Our audits included consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Funds' internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements and financial highlights, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. Our procedures included confirmation of securities owned as of July 31, 2014, by correspondence with the custodian, counterparties, selling or agent banks, and brokers or by other appropriate auditing procedures where replies from selling or agent banks and brokers were not received. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements and financial highlights referred to above present fairly, in all material respects, the financial positions of Nuveen Senior Income Fund, Nuveen Floating Rate Income Fund, Nuveen Floating Rate Income Opportunity Fund, Nuveen Short Duration Credit Opportunities Fund, and Nuveen Credit Strategies Income Fund at July 31, 2014, and the results of their operations and their cash flows for the year then ended, and the changes in their net assets and the financial highlights for each of the periods indicated therein, in conformity with U.S. generally accepted accounting principles.

Chicago, Illinois September 25, 2014 Nuveen Investments 25

NSL

Nuveen Senior Income Fund

Portfolio of Investments July 31, 2014

	incipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
		LONG-TERM INVESTME	-			
		VARIABLE RATE SENIC	OR LOAN INTERE	STS 127.39	% (80.8% of To	otal Investments)
		(4)	0.50/ /0.00/ .4.7.			
		Aerospace & Defense	0.5% (0.3% of 10	otal investme	nts)	
\$	1,478	Sequa Corporation, Term Loan B	5.250%	6/19/17	В	\$ 1,461,802
φ	1,470	Airlines 3.0% (1.9% of			D	φ 1,401,002
		American Airlines, Inc.,	Total investmen	(3)		
	1,478	Term Loan	3.750%	6/27/19	Ba2	1,481,081
	1,170	Delta Air Lines, Inc.,	011 00 /0	0,21,10	Bue	1,101,001
	3,935	Term Loan B1	3.250%	10/18/18	Ba1	3,932,099
		Delta Air Lines, Inc.,				, ,
	985	Term Loan B2	2.403%	4/18/16	Ba1	987,326
		US Airways, Inc., Term				
	2,475	Loan B1	3.500%	5/23/19	Ba2	2,465,719
	8,873	Total Airlines				8,866,225
		Automobiles 2.7% (1.7	7% of Total Inves	tments)		
		Chrysler Group LLC,				
	3,491	Tranche B, Term Loan	3.250%	12/31/18	BB+	3,480,951
		Formula One Group,				
	3,341	Term Loan, First Lien, WI/DD	TBD	TBD	В	3,316,898
	3,341	Formula One Group,	עסו	IDU	D	3,310,090
		Term Loan, Second				
	1,000	Lien, WI/DD	TBD	TBD	CCC+	1,002,500
	7,832	Total Automobiles	100	100	0001	7,800,349
	.,	Building Products 1.1	% (0.7% of Total	Investments)	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
		Gates Global LLC, Term	•	·		
	1,600	Loan	4.250%	7/03/21	B+	1,591,858
		Quikrete Holdings, Inc.,				
	1,489	Term Loan, First Lien	4.000%	9/28/20	B+	1,491,010
	3,089	Total Building Products				3,082,868
	Capital Markets 1.1% (0.7% of Total Investments)					
	4 4 9 9	Guggenheim Partners	4.0500/	7/22/22		4 400 000
	1,489	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,489,680
	1 706	RPI Finance Trust, Term		11/00/10	Poo?	1 700 540
	1,786 3,275	Loan B3 Total Capital Markets	3.250%	11/09/18	Baa2	1,790,540 3,280,220
	5,275	•	of Total Investm	ents)		3,200,220
		Ineos US Finance LLC,				
	1,877	Cash Dollar, Term Loan	3.750%	5/04/18	BB	1,870,228
	.,		0170070	0,01,10		.,,

4,000	Mineral Technologies, Inc., Term Loan B, First Lien	4.000%	5/07/21	BB	4,019,968
	PQ Corporation, Term				
985	Loan B	4.000%	8/07/17	B+	987,001
1,428	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,431,614
8,290	Total Chemicals		(0.40) (T		8,308,811
	Commercial Services & Supp	lies 3.8%	(2.4% of 10t	al investme	nts)
514	CCS Income Trust,	6.250%	E/10/10	Р	E10 E14
514	Term Loan, First Lien Education Management	0.230%	5/12/18	В	516,514
	LLC, Tranche C2, Term				
746	Loan	4.250%	6/01/16	CCC	491,025
7.10	HMH Holdings, Inc.,	1.20070	0,01,10	000	101,020
489	Term Loan, First Lien	4.250%	5/22/18	B1	491,194
	International Lease				,
	Finance Corp., Term				
1,500	Loan	3.500%	3/06/21	Ba1	1,499,732
	iQor US, Inc., Term				
2,421	Loan, First Lien	6.000%	4/01/21	В	2,329,861
	iQor US, Inc., Term				
750	Loan, Second Lien	9.750%	4/01/22	CCC+	714,375
	Millennium Laboratories,				
	Inc., Tranche B, Term			_	
5,000	Loan	5.250%	4/16/21	B+	5,016,625
11 400	Total Commercial				11 050 000
11,420	Services & Supplies Communications Equipment	1 20/ /0 9	% of Total In	voctmonte)	11,059,326
	Avaya, Inc., Term Loan	1.2 /0 (0.0		vesiments)	
3,226	B3	4.727%	10/26/17	B1	3,128,598
0,220	Avaya, Inc., Term Loan	H. <i>I</i> Z <i>I</i> /0	10/20/17	ы	0,120,000
497	B6	6.500%	3/31/18	B1	494,907
	Total Communications				,
3,723	Equipment				3,623,505
-		Nuveen Investm	ents		· ·
		26			

	incipal unt (000)	• • •	Coupon (4)	Maturity (2)	Ratings (3)	Value
ሱ	0.000	Computers & Peripherals				¢ 0.050.070
\$	8,933	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$ 8,958,072
		Diversified Consumer Serv Cengage Learning	vices 0.0% (4.	2% 01 10181	investments)	
		Acquisitions, Inc., Exit				
	3,365	Term Loan	7.000%	3/31/20	B+	3,393,872
	0,000	Harland Clarke Holdings	1.000/0	0,01,20	81	0,000,072
		Corporation, Term Loan				
	2,978	B3	7.000%	5/22/18	B+	3,033,169
		Hilton Hotels				
		Corporation, Term Loan				
	7,342	B2	3.500%	10/25/20	BB+	7,317,250
		Laureate Education,			_	
	1,931	Inc., Term Loan B	5.000%	6/15/18	В	1,878,313
	1 700	New Albertson's, Inc.,	4 7500/	6/04/01	Do2	1 770 741
	1,769	Term Loan ServiceMaster	4.750%	6/24/21	Ba3	1,776,741
	1,679	Company, Term Loan	4.250%	7/01/21	B+	1,670,430
	1,075	Total Diversified	4.230 /8	7/01/21	DŦ	1,070,400
	19,064	Consumer Services				19,069,775
		Diversified Financial Servi	ces 1.9% (1.2	% of Total I	nvestments)	, ,
		Home Loan Servicing			· · · · · · · · · · · · · · · · · · ·	
		Solutions, Ltd., Term				
	1,980	Loan B	4.500%	6/26/20	BB	1,989,282
		Ocwen Financial				
		Corporation, Term Loan	/		_	
	1,975	B	5.000%	2/15/18	B+	1,983,394
	1,500	RCS Capital, Term Loan Total Diversified	6.500%	4/29/19	B+	1,527,188
	5,455	Financial Services				5,499,864
	5,455	Diversified Telecommunic	ation Services	5 0% (3 29	% of Total Inve	
		Greeneden U.S.		J.U /0 (J.Z)		511101113/
		Holdings II LLC, Term				
	867	Loan B	4.000%	2/08/20	В	861,599
		Level 3 Financing, Inc.,				
	1,667	Term Loan, Tranche B3	4.000%	8/01/19	BB	1,663,282
		Presidio, Inc., Term				
	669	Loan B	5.000%	3/31/17	B+	672,591
		SBA Communication,				
	1 000	Incremental Term Loan,	0.0500/	0/04/04		004 050
	1,000	Tranche B1	3.250%	3/24/21	BB	991,250
	1 000	TelX Group, Inc., Initial	1 500%	1/00/20	B1	1,000,000
	1,000	Term Loan, First Lien TelX Group, Inc., Initial	4.500%	4/09/20	DI	1,000,000
	500	Term Loan, Second Lien	7.500%	4/09/21	CCC	500,625
	000	WideOpenWest Finance	1.00070	1,00/21	000	000,020
	3,926	LLC, Term Loan B	4.750%	4/01/19	Ba3	3,944,113
	1,849		3.250%	1/15/22	BB	1,819,882
	1,040		0.200/0	1/10/22		1,013,002

	Ziggo N.V., Term Loan B1, DD1				
1,191	Ziggo N.V., Term Loan B2, DD1	3.250%	1/15/22	BB	1,172,766
1,960	Ziggo N.V., Term Loan B3, Delayed Draw WI/DD	TBD	TBD	BB	1,928,782
	Total Diversified Telecommunication			66	
14,629	Services	notrumonto 0			14,554,890
	Electronic Equipment & I SMART Modular	instruments u	0.5% (0.4% 0)	r i otal investi	nents)
	Technologies, Inc., Term				
1,620	Loan B	8.250%	8/26/17	В	1,611,722
	Energy Equipment & Ser	vices 2.6% (1	.6% of Total	Investments)	
4,128	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	4,169,574
	Dynamic Energy				
744	Services International	0 5000/	0/00/40	P	700.000
741	LLC, Term Loan Offshore Group	9.500%	3/06/18	В	736,922
	Investment Limited,				
1,082	Term Loan B	5.000%	10/25/17	В	1,078,619
1,002	Pacific Drilling S.A.,	0.00070	10/20/17	D	1,070,010
1,485	Term Loan B	4.500%	6/03/18	B+	1,490,569
,	Total Energy Equipment				, ,
7,436	& Services				7,475,684
	Food & Staples Retailing	3.0% (1.9% o	of Total Inves	stments)	
	Albertson's LLC, Term				
2,480	Loan B2	4.750%	3/21/19	BB	2,495,755
	BJ's Wholesale Club,				
2,379	Inc., Replacement Loan, First Lien	4.500%	9/26/19	В	2,377,760
2,379	BJ's Wholesale Club,	4.300%	9/20/19	D	2,377,700
	Inc., Replacement Loan,				
2,000	Second Lien	8.500%	3/26/20	CCC	2,031,876
_,	Rite Aid Corporation,				_,
	Tranche 2, Term Loan,				
750	Second Lien	4.875%	6/21/21	В	758,672
	Supervalu, Inc., New				
981	Term Loan	4.500%	3/21/19	B+	980,714
. . . .	Total Food & Staples				o o / / ===
8,590	Retailing	OO/ of Tabal law			8,644,777
		.3% of Total Inv	estments)		
7,973	H.J Heinz Company, Term Loan B2	3.500%	6/05/20	BB	7,983,196
1,313	Hearthside Group	3.300%	0/03/20	00	1,303,130
	Holdings, Term Loan,				
1,000	First Lien	4.500%	6/02/21	B1	1,003,333
.,	Jacobs Douwe Egberts,				.,,
4,000	Term Loan B WI/DD	TBD	TBD	BB	3,950,000

	Pinnacle Foods Finance				
2,175	LLC, Term Loan G	3.250%	4/29/20	BB	2,161,660
	US Foods, Inc.,				
5,816	Incremental Term Loan	4.500%	3/31/19	B2	5,819,686
	Wilton Products, Inc.,				
3,600	Tranche B, Term Loan	7.500%	8/30/18	В	3,456,173
24,564	Total Food Products				24,374,048
		Nuveen Investm	ents		
		27			

NSL Nuveen Senior Income Fund

Portfolio of Investments (continued) July 31, 2014

incipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Health Care Equipment &	& Supplies 3.0%	% (1.9% of To	otal Investme	nts)
\$ 1,294	Ardent Medical Services, Inc., Term Loan, First Lien	6.750%	7/02/18	B+	\$ 1,300,539
714	Ardent Medical Services, Inc., Term Loan, Second Lien	11.000%	1/02/19	CCC+	718,452
1,007	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	1,009,259
1,145	Kinetic Concepts, Inc., Term Loan D1	4.000%	5/04/18	BB	1,146,036
3,686	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	3,696,060
973	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/07/19	В	991,894
8,819	Total Health Care Equipment & Supplies Health Care Providers &	Services 53%	(3.3% of Tot	al Investment	8,862,240
313	BioScrip, Inc., Delayed Draw, Term Loan	6.500%	7/31/20	B1	317,559
522	BioScrip, Inc., Initial Term Loan B Community Health	6.500%	7/31/20	B1	529,266
1,508	Systems, Inc., Term Loan D	4.250%	1/27/21	BB	1,513,415
6	Community Health Systems, Inc., Term Loan E	3.478%	1/25/17	BB	5,737
2,324	DaVita HealthCare Partners, Inc., Tranche B, Term Loan	3.500%	6/24/21	Ba1	2,324,614
3,762	Drumm Investors LLC, Term Loan	6.750%	5/04/18	В	3,771,189
586	Genesis Healthcare LLC, Term Loan	10.000%	12/04/17	В	598,304
985	Heartland Dental Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	990,352
500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/21/19	CCC+	512,188
868	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	831,516

	Mallinckrodt International Finance				
348	SA, Initial Term Loan B	3.500%	3/19/21	BB+	346,197
	National Mentor				
	Holdings, Inc., Term				
542	Loan B	4.750%	1/31/21	B1	544,766
	One Call Care				
2,487	Management, Inc., Term Loan B	5.000%	11/27/20	B1	2,494,652
2,407	Skilled Healthcare	5.00078	11/21/20	ы	2,434,032
493	Group, Inc., Term Loan	7.000%	4/09/16	В	493,307
	Total Health Care				
15,244	Providers & Services				15,273,062
	Health Care Technolog	y 0.8% (0.5% of	Total Invest	ments)	
	Catalent Pharma Solutions, Inc., Term				
2,350	Loan	4.500%	5/20/21	BB	2,362,669
2,000	Hotels, Restaurants & I		• • • • • • • •		
	Caesars Entertainment				- 1
	Operating Company,				
1,386	Inc., Term Loan B6	6.963%	1/28/18	Caa1	1,294,299
0.000	CCM Merger, Inc., Term	C 0000/	0/01/17	р.	0.070.500
3,668	Loan CityCenter Holdings	6.000%	3/01/17	B+	3,672,520
2,955	LLC, Term Loan	4.250%	10/24/20	В	2,966,192
_,	Extended Stay America,				_,,.
1,050	Inc., Term Loan	5.000%	6/24/19	B+	1,065,750
	Intrawest Resorts				
1 400	Holdings, Inc., Initial		10/00/00	р.	
1,493	Term Loan Landry's Restaraunts,	5.500%	12/09/20	B+	1,522,350
908	Inc., Term Loan B	4.000%	4/24/18	BB	911,176
	MGM Resorts				• · · , · · •
	International, Term				
1,478	Loan B	3.500%	12/20/19	BB	1,470,729
	Scientific Games				
1,990	Corporation, Term Loan B	4.250%	10/18/20	BB	1,964,592
1,330	Seaworld Parks and	4.230 /0	10/10/20		1,004,002
	Entertainment, Inc.,				
942	Term Loan B2	3.000%	5/14/20	BB+	929,506
	Station Casino LLC,		0/00/00		
1,913	Term Loan B	4.250%	3/02/20	B1	1,915,026
17,783	Total Hotels, Restaurants & Leisure				17,712,140
17,705		0.2% (0.1% of Tot	al Investmer	nts)	17,712,140
	Serta Simmons			,	
	Holdings LLC, Term				
485	Loan	4.250%	10/01/19	B+	485,647
100	Household Products	0.1% (0.0% of To			
186		3.500%	9/04/19	BB	185,725

		Spectrum Brands, Inc., Term Loan C				
		Industrial Conglomerates	0.5% (0.3% of	f Total Inves	stments)	
1	493	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750%	11/26/20	B1	1,495,431
۰,	100	Insurance 2.2% (1.4% of 1			DI	1,100,101
	738	Alliant Holdings I LLC, Initial Term Loan B, First Lien	4.250%	12/20/19	B1	739,389
		Hub International Holdings, Inc., Initial	4.250 %		ы	
2,	,731	Term Loan	4.250%	10/02/20	B1	2,727,618
0	000	USI Holdings Corporation, Initial Term	4.050%	10/07/10	D1	0.004.450
	,960	Loan	4.250%	12/27/19	B1	2,964,450
6,	,429	Total Insurance				6,431,457
			Nuveen Investmen 28	nts		

	incipal unt (000)		Coupon		Ratings (3)	Value
		Internet Software & Servi	ces 0.5%	(0.3% of Total In	vestments)	
٠	400	Sabre Inc., Term Loan	4 500			ф <u>407</u> 400
\$	496	B2	4.500		Ba3	\$ 497,129
	116	Sabre Inc., Term Loan C	4.000		Ba3	116,271
	739	Sabre Inc., Term Loan Total Internet Software	4.250	% 2/18/19	Ba3	737,750
	1,351	& Services				1 251 150
	1,301	IT Services 2.9% (1.9%	of Total Inv	(actmonte)		1,351,150
		EIG Investors Corp.,		esiments)		
	4,422	Term Loan	5.000	% 11/09/19	В	4,444,239
	т,т <i>сс</i>	Vantiv, Inc., Term Loan	5.000	/6 11/03/13	D	7,777,200
	1,750	B	3.750	% 6/13/21	BB+	1,758,750
	1,700	VFH Parent LLC, New	0.700	/0 0/10/21	DDT	1,700,700
	1,153	Term Loan	5.750	% 11/08/19	N/R	1,142,523
	1,100	Zayo Group LLC, Term	0.700	,. 11,00/10	1 1/11	1,112,020
	1,106	Loan B	4.000	% 7/02/19	B1	1,102,245
	8,431	Total IT Services	1.000	/0 //02/10	01	8,447,757
	0,101	Leisure Equipment & Pro	ducts 2.0	% (1.3% of Total	Investments	
		24 Hour Fitness	22010 210			·/
		Worldwide, Inc., Term				
	2,000	Loan B	4.750	% 5/28/21	Ba3	2,009,362
	_,	Bombardier		, , , , , , , , , , , , , , , , , , , ,	200	_,
		Recreational Products,				
	2,017	Inc., Term Loan	4.000	% 1/30/19	B+	2,014,621
		Equinox Holdings, Inc.,				
	1,185	New Initial Term Loan B	4.250	% 1/31/20	Ba3	1,189,444
		Four Seasons Holdings,				
		Inc., Term Loan, Second				
	500	Lien	6.250	% 12/27/20	В	505,625
		Total Leisure Equipment				
	5,702	& Products				5,719,052
		Machinery 1.3% (0.8% of	of Total Inv	estments)		
		Doosan Infracore				
		International, Inc., Term				
	3,167	Loan	4.500	% 5/27/21	BB	3,183,792
		Rexnord LLC, Term				
	503	Loan B	4.000	% 8/21/20	BB	502,767
	3,670	Total Machinery				3,686,559
		Media 19.0% (12.0% of	Total Inves	tments)		
		Advantage Sales &				
		Marketing, Inc., Delayed				
	58	Draw, Term Loan WI/DD	TBD	TBD	B1	57,868
		Advantage Sales &				
		Marketing, Inc., Term				
	1,742	Loan, First Lien	4.250	% 7/11/21	B1	1,736,025
		Advantage Sales &				
		Marketing, Inc., Term	_			
	950	Loan, Second Lien, DD1	7.500	% 7/11/22	CCC+	954,354

	Affinion Group Holdings, Inc., Initial Term Loan,				
814	Second Lien	8.500%	10/31/18	B3	804,006
	Affinion Group Holdings,				
500	Inc., Term Loan, First	0 7500/		D (570.004
582	Lien Catalina Marketing	6.750%	4/30/18	B1	578,084
	Corporation, Term Loan,				
1,500	First Lien	4.500%	4/09/21	B+	1,503,750
,	Catalina Marketing				, ,
	Corporation, Term Loan,				
1,000	Second Lien	7.750%	4/11/22	CCC+	997,500
	Clear Channel				
1,363	Communications, Inc., Tranche D, Term Loan	6.905%	1/30/19	CCC+	1,341,707
1,000	Clear Channel	0.00070	1,00,10	0001	1,011,707
	Communications, Inc.				
2,611	Term Loan E	7.655%	7/30/19	CCC+	2,612,774
6 400	Cumulus Media, Inc.,	4.0500/	10/00/00	Р	
6,499	Term Loan B Emerald Expositions	4.250%	12/23/20	B+	6,520,027
	Holdings, Inc., Term				
1,363	Loan, First Lien	4.750%	6/17/20	BB	1,372,058
	Gray Television, Inc.,				
500	Initial Term Loan	3.750%	6/13/21	BB	500,860
1,000	IMG Worldwide, Inc., First Lien	5.250%	5/06/21	B1	995,417
1,000	Interactive Data	5.250 /0	5/00/21	וט	555,417
	Corporation, Term Loan				
2,250	В	4.750%	5/02/21	B+	2,261,954
	McGraw-Hill Education				
1,690	Holdings LLC,	5.750%	3/22/19	B+	1 700 574
1,090	Refinancing Term Loan Media General, Inc.,	5.750%	5/22/19	D+	1,708,574
	Delayed Draw, Term				
928	Loan	4.250%	7/31/20	BB	932,461
	Mediacom Broadband				
002	LLC, Tranche G, Term	4 0009/	1/00/00	DD	092 106
983	Loan Numericable Group	4.000%	1/20/20	BB	983,106
1,608	S.A., Term Loan B1	4.500%	5/21/20	Ba3	1,615,122
,	Numericable Group				, <u>,</u>
1,392	S.A., Term Loan B2	4.500%	5/21/20	Ba3	1,397,301
1 0 4 0	Radio One, Inc., Term	7 5000/	0/01/10	P	1 070 004
1,842	Loan B, First Lien Springer Science &	7.500%	3/31/16	B+	1,870,084
	Business Media, Inc.,				
1,489	Term Loan B3, WI/DD	TBD	TBD	В	1,993,510
	Tribune Company, Term				
15,730	Loan B	4.000%	12/27/20	BB+	15,737,901
3,861		4.000%	3/01/20	B+	3,841,229

	Univision Communications, Inc., Replacement Term Loan, First Lien				
	Weather Channel				
1,013	Corporation, Term Loan, Second Lien	7.000%	6/26/20	B3	998,847
	WMG Acquisition				
1,318	Corporation, Tranche B, Refinancing Term Loan	3.750%	7/01/20	B+	1,293,473
1,510	Yell Group PLC, Term	5.75078	7/01/20	DŦ	1,293,475
411	Loan A2	5.231%	3/01/19	CCC+	397,592
	Yell Group PLC, Term				,
48	Loan A2	0.000%	3/03/19	CCC+	
756	Yell Group PLC, Term Loan B2, Payment in Kind	0.000%	3/03/24	CCC	
55,301	Total Media	0.000,0	0,00,2		55,005,584
)		% of Total Inv	estments)		j j
2,544	Hudson's Bay Company, Term Loan B, First Lien	4.750%	11/04/20	BB	2,567,598
	J.C. Penney Corporation, Inc., Term				
2,250	Loan	5.000%	6/20/19	В	2,263,208
4,794	Total Multiline Retail				4,830,806
		Nuveen Investm 29	ents		

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) July 31, 2014

incipal ount (000)	Description (1)	Сог	upon (4)	Maturity (2)	Ratings (3)		Value
	Oil, Gas & Consumable F						
	Western Refining, Inc.,						
\$ 995	Term Loan B		4.250%	11/12/20	BB	\$	999,975
	CITGO Petroleum						
	Corporation, Term Loan						
393	B		4.500%	7/23/21	BB+		395,312
4 000	Crestwood Holdings		7 0000/	04040	5		4 007 004
1,309	LLC, Term Loan B		7.000%	6/19/19	В		1,337,224
2,000	Energy and Exploration Partners, Term Loan		7.750%	1/15/19	N/R		1,972,500
2,000	Fieldwood Energy LLC,		7.750%	1/13/19	IN/ L		1,972,300
822	Term Loan, First Lien		3.875%	9/28/18	Ba2		823,715
011	Fieldwood Energy LLC,		0101070	0,20,10	Dal		020,710
3,635	Term Loan, Second Lien		8.375%	9/30/20	B2		3,731,289
	Frac Tech International						
1,073	LLC, Term Loan B		5.750%	4/16/21	B2		1,085,614
	Harvey Gulf						
	International Marine,						
686	Inc., Term Loan B		5.500%	6/18/20	B1		683,748
	Peabody Energy						
550	Corporation, Term Loan B		4.250%	9/24/20	Ba1		550,093
550	Samson Investment	·	4.2J0 /0	5/24/20	Dai		550,095
	Company, Tranche 1,						
1,250	Term Loan, Second Lien		5.000%	9/25/18	B1		1,248,661
	Seadrill Partners LLC,						
2,975	Initial Term Loan		4.000%	2/21/21	BB		2,945,482
	Southcross Energy						
	Partners L.P., Opco	-		TOD	54		
366	Term Loan, WI/DD	TBD		TBD	B1		368,131
	Southcross Holdings Borrower L.P., Holdco						
549	Term Loan, WI/DD	TBD		TBD	B2		551,861
040	Total Oil, Gas &	100		100	02		001,001
16,603	Consumable Fuels					1	6,693,605
, -		(4.9%	of Total I	nvestments)			. , -
	Generic Drug Holdings,						
792	Inc., Term Loan B		5.000%	8/16/20	B1		796,208
	Graceway						
	Pharmaceuticals LLC,						
2 000	Second Lien Term Loan,		0 0000/	5/02/12			40.000
2,000	(5) Graceway		0.000%	5/03/13	N/R		40,000
	Pharmaceuticals LLC,						
95	Term Loan, (5)		0.000%	5/03/12	N/R		104,235
					,		

2,993	Grifols, Inc., Term Loan	3.155%	2/27/21	Ba1	2,982,915
	Par Pharmaceutical				
	Companies, Inc., Term				
1,792	Loan B2	4.000%	9/30/19	B1	1,791,491
	Patheon, Inc., Term				
1,000	Loan B	4.250%	3/11/21	В	993,750
	Pharmaceutical Product				
	Development, Inc., Term				
2,670	Loan B, First Lien	4.000%	12/01/18	Ba3	2,675,476
	Pharmaceutical				
	Research Associates,	. =		5.4	
2,978	Inc., Term Loan	4.500%	9/23/20	B1	2,970,056
0.007	Quintiles Transnational	0.7500/	0/00/10		0.000.400
2,327	Corp., Term Loan B3	3.750%	6/08/18	BB	2,328,188
1,706	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	1,716,114
1,700	Therakos, Inc., Term	4.250 %	1/02/20	Dal	1,710,114
1,449	Loan, First Lien	7.500%	12/27/17	В	1,459,439
1,110	Valeant	7.00070			1,100,100
	Pharmaceuticals				
	International, Inc., Term				
1,318	Loan E	3.750%	8/05/20	Ba1	1,317,488
	Valeant				
	Pharmaceuticals				
	International, Inc.,				
	Tranche B, Term Loan				
3,186	D2	3.750%	2/13/19	Ba1	3,186,782
24,306	Total Pharmaceuticals				22,362,142
				(nto)	
		5% (0.3% of T	otal investme	ins)	
	Ceridian Corporation,	5% (0.3% of T	otal investme	ints)	
1 504	Ceridian Corporation, New Replacement Term				1 500 545
1,524	Ceridian Corporation, New Replacement Term Loan	4.405%	5/09/17	B1	1,528,545
1,524	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru	4.405%		B1	· ·
	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation,	4.405% Ist 2.2% (1.4	5/09/17 I% of Total In	B1 vestments)	
1,524 2,469	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation, Initial Term Loan B	4.405%	5/09/17	B1	· ·
2,469	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation, Initial Term Loan B Starwood Property	4.405% Ist 2.2% (1.4 3.750%	5/09/17 I% of Total In 3/05/20	B1 vestments) BB	2,472,703
	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation, Initial Term Loan B	4.405% Ist 2.2% (1.4	5/09/17 I% of Total In	B1 vestments)	
2,469	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation, Initial Term Loan B Starwood Property Trust, Inc., Term Loan B	4.405% Ist 2.2% (1.4 3.750%	5/09/17 I% of Total In 3/05/20	B1 vestments) BB	2,472,703
2,469	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation, Initial Term Loan B Starwood Property Trust, Inc., Term Loan B Walter Investment	4.405% Ist 2.2% (1.4 3.750%	5/09/17 I% of Total In 3/05/20	B1 vestments) BB	2,472,703
2,469	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation, Initial Term Loan B Starwood Property Trust, Inc., Term Loan B Walter Investment Management	4.405% Ist 2.2% (1.4 3.750%	5/09/17 I% of Total In 3/05/20	B1 vestments) BB	2,472,703
2,469 1,481 2,455	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation, Initial Term Loan B Starwood Property Trust, Inc., Term Loan B Walter Investment Management Corporation, Tranche B, Term Loan, First Lien Total Real Estate	4.405% 1st 2.2% (1. 4 3.750% 3.500%	5/09/17 1% of Total In 3/05/20 4/17/20	B1 westments) BB BB+	2,472,703 1,475,926
2,469 1,481	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation, Initial Term Loan B Starwood Property Trust, Inc., Term Loan B Walter Investment Management Corporation, Tranche B, Term Loan, First Lien Total Real Estate Investment Trust	4.405% 1st 2.2% (1.4 3.750% 3.500% 4.750%	5/09/17 1% of Total In 3/05/20 4/17/20 12/18/20	B1 ivestments) BB BB+ B+	2,472,703 1,475,926 2,426,903 6,375,532
2,469 1,481 2,455	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation, Initial Term Loan B Starwood Property Trust, Inc., Term Loan B Walter Investment Management Corporation, Tranche B, Term Loan, First Lien Total Real Estate Investment Trust Real Estate Management &	4.405% 1st 2.2% (1.4 3.750% 3.500% 4.750%	5/09/17 1% of Total In 3/05/20 4/17/20 12/18/20	B1 ivestments) BB BB+ B+	2,472,703 1,475,926 2,426,903
2,469 1,481 2,455 6,405	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation, Initial Term Loan B Starwood Property Trust, Inc., Term Loan B Walter Investment Management Corporation, Tranche B, Term Loan, First Lien Total Real Estate Investment Trust Real Estate Management & Capital Automotive LP,	4.405% 2.2% (1. 4 3.750% 3.500% 4.750% Developmen	5/09/17 1% of Total In 3/05/20 4/17/20 12/18/20 t 1.2% (0.8 %	B1 vestments) BB BB+ B+	2,472,703 1,475,926 2,426,903 6,375,532 hvestments)
2,469 1,481 2,455	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation, Initial Term Loan B Starwood Property Trust, Inc., Term Loan B Walter Investment Management Corporation, Tranche B, Term Loan, First Lien Total Real Estate Investment Trust Real Estate Management & Capital Automotive LP, Term Loan, Second Lien	4.405% 1st 2.2% (1.4 3.750% 3.500% 4.750%	5/09/17 1% of Total In 3/05/20 4/17/20 12/18/20	B1 ivestments) BB BB+ B+	2,472,703 1,475,926 2,426,903 6,375,532
2,469 1,481 2,455 6,405 1,500	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation, Initial Term Loan B Starwood Property Trust, Inc., Term Loan B Walter Investment Management Corporation, Tranche B, Term Loan, First Lien Total Real Estate Investment Trust Real Estate Management & Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP,	4.405% ist 2.2% (1.4 3.750% 3.500% 4.750% Developmen 6.000%	5/09/17 1% of Total In 3/05/20 4/17/20 12/18/20 t 1.2% (0.8% 4/30/20	B1 ivestments) BB BB+ B+ % of Total In B1	2,472,703 1,475,926 2,426,903 6,375,532 hvestments) 1,538,126
2,469 1,481 2,455 6,405	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation, Initial Term Loan B Starwood Property Trust, Inc., Term Loan B Walter Investment Management Corporation, Tranche B, Term Loan, First Lien Total Real Estate Investment Trust Real Estate Management & Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1	4.405% 2.2% (1. 4 3.750% 3.500% 4.750% Developmen	5/09/17 1% of Total In 3/05/20 4/17/20 12/18/20 t 1.2% (0.8 %	B1 vestments) BB BB+ B+	2,472,703 1,475,926 2,426,903 6,375,532 hvestments)
2,469 1,481 2,455 6,405 1,500	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation, Initial Term Loan B Starwood Property Trust, Inc., Term Loan B Walter Investment Management Corporation, Tranche B, Term Loan, First Lien Total Real Estate Investment Trust Real Estate Management & Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate	4.405% ist 2.2% (1.4 3.750% 3.500% 4.750% Developmen 6.000%	5/09/17 1% of Total In 3/05/20 4/17/20 12/18/20 t 1.2% (0.8% 4/30/20	B1 ivestments) BB BB+ B+ % of Total In B1	2,472,703 1,475,926 2,426,903 6,375,532 hvestments) 1,538,126
2,469 1,481 2,455 6,405 1,500	Ceridian Corporation, New Replacement Term Loan Real Estate Investment Tru Realogy Corporation, Initial Term Loan B Starwood Property Trust, Inc., Term Loan B Walter Investment Management Corporation, Tranche B, Term Loan, First Lien Total Real Estate Investment Trust Real Estate Management & Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1	4.405% ist 2.2% (1.4 3.750% 3.500% 4.750% Developmen 6.000%	5/09/17 1% of Total In 3/05/20 4/17/20 12/18/20 t 1.2% (0.8% 4/30/20	B1 ivestments) BB BB+ B+ % of Total In B1	2,472,703 1,475,926 2,426,903 6,375,532 hvestments) 1,538,126

	Semiconductors & Equipmen	t 3.8% (2.4	4% of Total I	nvestments)	
	Avago Technologies,		- / /- /		
5,000	Term Loan B	3.750%	5/06/21	BBB	4,996,080
	Freescale				
3,468	Semiconductor, Inc., Term Loan, Tranche B4	4.250%	2/28/20	B1	3,455,113
0,100	Freescale	1.20070	2,20,20	BI	0,100,110
	Semiconductor, Inc.,				
1,489	Term Loan, Tranche B5	5.000%	1/15/21	B1	1,492,938
	NXP Semiconductor				
979	LLC, Term Loan D	3.250%	1/11/20	BB+	972,558
	Total Semiconductors &				
10,936	Equipment				10,916,689
	Software 8.0% (5.1% of Tota	al Investmer	nts)		
2,266	Attachmate Corporation, Term Loan, First Lien	7.250%	11/22/17	BB	2,294,146
2,200	Blackboard, Inc., Term	7.230 /8	11/22/17	DD	2,294,140
1,120	Loan B3	4.750%	10/04/18	B+	1,125,681
.,	BMC Software, Inc.,				.,,
3,121	Initial Term Loan	5.000%	9/10/20	B1	3,104,811
	Datatel Parent Corp,				
1,050	Term Loan B1	4.000%	7/19/18	B+	1,048,900
	Emdeon Business				
1 055	Services LLC, Term	0.7500/	11/00/10	חח	1 054 010
1,055	Loan B2 Epicer Software	3.750%	11/02/18	BB	1,054,910
	Epicor Software Corporation, Term Loan,				
638	B2	4.000%	5/16/18	Ba3	639,104
200		Juveen Investme		- 40	
		30			

Software (continued) Explorer Holdings, Inc., \$ 953 Term Loan 6.000% 5/02/18 B+ \$ 956,528 Infor Global Solutions Intermediate Holdings, .	rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)		Value
\$ 953 Term Loan 6.000% 5/02/18 B+ \$ 956,528 Infor Global Solutions Intermediate Holdings, 7,611 Ltd., Term Loan B5 3,750% 6/03/20 Ba3 7,619,993 3,438 B, First Lien 5.000% 12/12/18 B+ 3,464,929 SunGard Data Systems, Inc., Term 872 Loan, First Lien 4.000% 3/08/20 BB 874,662 Vertafore, Inc., Term 946 Loan, First Lien 4.250% 10/03/19 B+ 947,709 23,130 Total Software 23,131,393 Specialty Retail 0.3% (0.5% of Total Investments) Jo-Ann Stores, Inc., Term Jo-Ann Stores, Inc., Term 2,313 Jo-Ann Stores, Inc., Term 2,313 Specialty Retail 0.3% (0.5% of Total Investments) Jo-Ann Stores, Inc., Term 2,385,855 Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) 2,385,855 Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Jo-Delayed Draw, Jo-Delayed Draw, 2,385,855 Total Specialty Retail 0.4149% 12/19/19 B 134,571		· /					
Infor Global Solutions Intermediate Holdings, 7.671 It.d., Term Loan 5 3.750% 6/03/20 Ba3 7.619,993 3,438 B, First Lien 5.000% 12/12/18 B+ 3.464,929 SunGard Data Systems, Inc., Term 872 Loan E 4.000% 3/08/20 BB 874,682 Vertafore, Inc., Term 4.250% 10/03/19 B+ 947,709 23,130 Specialty Retail 0.8% (0.5% of Total Investments) 23,131,333 Jo-Ann Stores, Inc., 1 Term Loan, First Lien 4.000% 3/16/18 B+ 1,638,199 Michaels Stores, Inc., 1 Term Loan E2 4.000% 1/28/20 Ba3 747,656 2,391 Total Specialty Retail 2,385,855 2,385,855 2,385,855 2,385,855 Textles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) 90/mer Group, Inc., 4,457,148 Neifer Rental Loan, (6) 4.149% 12/19/19 B 134,571 Polymer Group, Inc., Frading Cos & Distributors 1.9% (1.2% of Total Investments)							
Intermediate Holdings, 7,671 Ltd., Term Loan B5 3,750% 6/03/20 Ba3 7,619,993 Misys PLC, Term Loan 5.000% 12/12/18 B+ 3,464,929 SunGard Data Systems, Inc., Term 8 8 First Lien 5.000% 3/08/20 BB 874,682 Vertafore, Inc., Term 4.000% 3/08/20 BB 874,682 Vertafore, Inc., Term 4.250% 10/03/19 B+ 947,709 23,130 Total Software 23,131,393 Specialty Retail 0.8% (0.5% of Total Investments) Jo Ann Stores, Inc., Jo-Ann Stores, Inc., 4.000% 3/16/18 B+ 1,638,199 Michaels Stores, Inc., 4.000% 1/28/20 Ba3 747,656 2,311 Total Specialty Retail 2,385,855 Textlies, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Polymer Group, Inc., Amendment No. 1, Delayad Draw, 2,306,086 134 Incremental Loan, (6) 4.149% 12/19/19 B 134,571 Polymer Group, Inc., 1.	\$ 953		6.000%	5/02/18	B+	\$	956,528
7,671 Ltd., Term Loan 3.750% 6/03/20 Ba3 7,619,993 Misys PLC, Term Loan 5.000% 12/12/18 B+ 3,464,929 SunGard Data Systems, Inc., Term 872 Loan E 4.000% 3/08/20 BB 874,682 Vertafore, Inc., Term 946 Loan, First Lien 4.250% 10/03/19 B+ 947,709 23,130 Specialty Retail 0.8% (0.5% of Total Investments) 23,131,393 Specialty Retail 2,313,1393 Jo-Ann Stores, Inc., 1/28/20 Ba3 747,656 2,391 750 Term Loan, First Lien 4.000% 3/16/18 B+ 1,638,199 Michaels Stores, Inc., 750 Term Loan, First Lien 4.000% 3/16/18 B+ 1,638,199 Michaels Stores, Inc., 7 750 Term Loan 2,385,855 7 747,656 2,391 Total Specialty Retail 2,385,855 7 7 7 7 7 7 8 134,571 Polymer Group, Inc., 1 Polymer Group, Inc., 1 1,871,515 7 7 134 </td <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
Misys PLC, Term Loan 5.000% 12/12/18 B+ 3,464,929 SunGard Data Systems, Inc., Term 5.000% 3/08/20 BB 874,682 Vertafore, Inc., Term 4.000% 3/08/20 BB 874,682 Vertafore, Inc., Term 4.250% 10/03/19 B+ 947,709 23,130 Total Software 23,131,393 Specialty Retail 0.3% (0.5% of Total Investments) 23,131,393 Jo-Ann Stores, Inc., 1 Term Loan, First Lien 4.000% 3/16/18 B+ 1,638,199 Michaels Stores, Inc., 1/28/20 Ba3 747,656 2,391 Total Specialty Retail 2,385,855 Textlies, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Polymer Group, Inc., Amendment No. 1, Delayed Draw, 12/19/19 B 134,571 Polymer Group, Inc., Frading Cos & Distributors 1.9% (1.2% of Total Investments) 1,862 1,871,515 Total Sodos 2,006,086 2,006,086 2,006,086 1,871,515 1,862 1,871,515 1,862 1,871,515 1,864 1,864 1,400% 6/28/18 B+ 4,	7 071		0.7500/	C/02/00	Del		7 010 000
3,438 B, First Lien 5.000% 12/12/18 B+ 3,464,929 SunGard Data Systems, Inc., Term 872 Loan E 4.000% 3/08/20 BB 874,682 Vertafore, Inc., Term 946 Loan, First Lien 4.250% 10/03/19 B+ 947,709 23,130 Total Software 23,131,333 Specialty Retail 0.05% of Total Investments) Jo-Ann Stores, Inc., Jo-Ann Stores, Inc., 1/28/20 Ba3 747,656 2,391 Total Specialty Retail 2,385,855 Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Polymer Group, Inc., Amendment No. 1, Delayed Draw, 12/19/19 B 134,571 Polymer Group, Inc., Total Trading Cos & Distributors 1.9% (1.2% of Total Investments) 2,006,086 Trading Cos & Distributors 1.9% (1.2% of Total Investments) 2,006,086 1.996 4.454 Loan 4.000% 6/28/18 B+ 4,457,248 Neff Rental/Neff Finance Closing Date 2,006,086 1.996,875 5,454 1.161 1,000 Loan, Second Lien 7.250% 6/09/21	1,071		3.750%	6/03/20	Bas		7,619,993
SunGard Data Systems, Inc., Term 4.000% 3/08/20 BB 874,682 Vertafore, Inc., Term 4.250% 10/03/19 B+ 947,709 946 Loan, First Lien 4.250% 10/03/19 B+ 947,709 23,130 Total Software 23,131,393 Specialty Retail 0.8% (0.5% of Total Investments) 23,131,393 Jo-Ann Stores, Inc., 1 1641 Term Loan, First Lien 4.000% 3/16/18 B+ 1,638,199 Michaels Stores, Inc., - - 2,391 Total Specialty Retail 2,383,855 Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) 2,383,855 Polymer Group, Inc., Amendment No. 1, Delayed Draw, - 12/19/19 B 134,571 Polymer Group, Inc., Amendment No. 1, Delayed Draw, - 2,006,086 2,006,086 134 Incremental Loan, (6) 4.149% 12/19/19 B 134,571 Polymer Group, Inc., Amendment No. 1, Delayed Draw, - 2,006,086 - 2,006,086 1452 Initial Term Loan <td>3 138</td> <td>-</td> <td>5 000%</td> <td>12/12/18</td> <td>R.</td> <td></td> <td>3 161 020</td>	3 138	-	5 000%	12/12/18	R.		3 161 020
Systems, Inc., Term 4.000% 3/08/20 BB 874,682 Vertafore, Inc., Term 4.250% 10/03/19 B+ 947,709 23,130 Total Software 23,131,393 Specialty Retail 0.8% (0.5% of Total Investments) Jo.Ann Stores, Inc., Jo-Ann Stores, Inc., Jo-Ann Stores, Inc., 1.641 Term Loan, First Lien 4.000% 3/16/18 B+ 1.638,199 Michaels Stores, Inc., Term Loan B2 4.000% 1/28/20 Ba3 747,656 2,391 Total Specialty Retail 2.385,855 Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Polymer Group, Inc., Amendment No. 1, Delayed Draw, 1 1.862 1.871,515 Total Textiles, Apparel Luxury Goods 0.250% 12/19/19 B2 1.871,515 Total Textiles, Apparel Loan 6.00% 6/28/18 B+ 4,457,248 Neff Rental/Neff Finance Closing Date 2.006,086 5.4544 Distributors 5.4544,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) <	5,450	•	5.00078	12/12/10	DT		3,404,323
872 Loan E 4.000% 3/08/20 BB 874,682 Vertatore, Inc., Term 4.250% 10/03/19 B+ 947,709 23,130 Total Software 23,131,393 Specialty Retail 0.8% (0.5% of Total Investments) Jo-Ann Stores, Inc., 23,131,393 Jo-Ann Stores, Inc., Jo-Ann Stores, Inc., 1/28/20 Ba3 747,656 750 Term Loan, First Lien 4.000% 1/28/20 Ba3 747,656 2,391 Total Specialty Retail 2,385,55 747,656 2,391 747,656 750 Term Loan B2 4.000% 0.7% (0.4% of Total Investments) 946 Polymer Group, Inc., Amendment No. 1, Delayed Draw, 134 1ncremental Loan, (6) 4.149% 12/19/19 B 1,871,515 Total Textiles, Apparel 1.962 Initial Term Loan 5.250% 12/19/19 B2 1,871,515 1,862 Initial Term Loan 4.000% 6/28/18 B+ 4,457,248 Neff Rental/Neff Finance Closing Date 2,456,924 5,454,12							
Vertafore, Inc., Term 946 Loan, First Lien 4.250% 10/03/19 B+ 947,709 23,130 Total Software 23,131,393 Specialty Retail 0.3% (0.5% of Total Investments) 3,131,393 Jo-Ann Stores, Inc., Jo-Ann Stores, Inc., 1,641 Term Loan, First Lien 4.000% 3/16/18 B+ 1,638,199 Michaels Stores, Inc., Term Loan B2 4.000% 1/28/20 Ba3 747,656 2,391 Total Specialty Retail 2,385,855 Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Polymer Group, Inc., Amendment No. 1, Delayed Draw, 134 Incremental Loan, (6) 4.149% 12/19/19 B 134,571 Polymer Group, Inc., Trading Cos & Distributors 1.9% (1.2% of Total Investments) 1,871,515 Total Textiles, Apparel 1.9% (1.2% of Total Investments) 4,457,248 Neff Rental/Neff Hib Supply, Inc., Term 4.000% 6/28/18 B+ 4,457,248 Neff Rental/Neff Finance Closing Date 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investmen	872	-	4.000%	3/08/20	BB		874.682
946 Loan, First Lien 4.250% 10/03/19 B+ 947,709 23,130 Total Software 23,131,393 Specialty Retail 0.8% (0.5% of Total Investments) Jo-Ann Stores, Inc., 1 1,641 Term Loan, First Lien 4.000% 3/16/18 B+ 1,638,199 Michaels Stores, Inc., 750 Term Loan B2 4.000% 1/28/20 Ba3 747,656 2,391 Total Specialty Retail 2,385,855 747,656 2,385,855 747,656 2,391 Total Specialty Retail 2,385,855 747,656 2,385,855 760 Term Loan B2 4.000% 0.4% of Total Investments) 946 Polymer Group, Inc., Amendment No. 1, 134 Incremental Loan, (6) 4.149% 12/19/19 B 134,571 Polymer Group, Inc., Trading Cos & Distributors 1.9% (1.2% of Total Investments) 1,871,515 1,871,515 1996 & Luxury Goods 1.9% (1.2% of Total Investments) 2,006,086 1,871,515 1996 & Luxury Goods 1.9% (1.2% of Total In							
Specialty Retail 0.8% (0.5% of Total Investments) Jo-Ann Stores, Inc., 1,641 Term Loan, First Lien 4.000% 3/16/18 B+ 1,638,199 Michaels Stores, Inc., 750 Term Loan B2 4.000% 1/28/20 Ba3 747,656 2,391 Total Specialty Retail 2,385,855 2,385,855 2,385,855 Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Polymer Group, Inc., Amendment No. 1, Delayed Draw, 12/19/19 B 134,571 Polymer Group, Inc., Amendment No. 1, 2,006,086 2,006,086 134 Incremental Loan, (6) 4.149% 12/19/19 B2 1,871,515 Total Textiles, Apparel . 2,006,086 2,006,086 2,006,086 Trading Cos & Distributors 1.9% (1.2% of Total Investments) . 4,457,248 Neff Rental/Neff Finance Closing Date 1,000 Loan, Second Lien 7.250% 6/09/21	946		4.250%	10/03/19	B+		947,709
Jo-Ann Stores, Inc., 1,641 Term Loan, First Lien 4.000% 3/16/18 B+ 1,638,199 Michaels Stores, Inc., 750 Term Loan B2 4.000% 1/28/20 Ba3 747,656 2,391 Total Specialty Retail 2,385,855 2,385,855 2,391 Total Specialty Retail 2,385,855 Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Polymer Group, Inc., Amendment No. 1, Delayed Draw, 134 Incremental Loan, (6) 4.149% 12/19/19 B 134,571 Polymer Group, Inc., 1 Polymer Group, Inc., 1 1,871,515 Total Textiles, Apparel 2,006,086 Trading Cos & Distributors 1.9% (1.2% of Total Investments) HD 906,086 HTading Cos & Distributors 1.9% (1.2% of Total Investments) HD 4,457,248 Neff Rental/Neff Finance Closing Date 5,454,123 5,454,123 1,000 Loan, Second Lien 7.250% 6/09/21 CCC+ 996,875 Total Trading Cos & 5,454,123 5,454,123 5,454,123 <tr< td=""><td>23,130</td><td>Total Software</td><td></td><td></td><td></td><td></td><td>23,131,393</td></tr<>	23,130	Total Software					23,131,393
1,641 Term Loan, First Lien 4.000% 3/16/18 B+ 1,638,199 Michaels Stores, Inc., 750 Term Loan B2 4.000% 1/28/20 Ba3 747,656 2,391 Total Specialty Retail 2,385,855 Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Polymer Group, Inc., Amendment No. 1, Delayed Draw, 134 Incremental Loan, (6) 4.149% 12/19/19 B 134,571 Polymer Group, Inc., 1 Ford Textiles, Apparel 2,006,086 2,006,086 Trading Cos & Distributors 1.9% (1.2% of Total Investments) 4,457,248 Neff Rental/Neff Finance Closing Date 2,006,086 1,000 Loan, Second Lien 7.250% 6/09/21 CCC+ 996,875 Total Trading Cos & S,454 Distributors 5,454,123 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) 6/09/21 CC+ 996,875 Total Trading Cos & 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) 5,454,123		• • •	5% of Total In	vestments)			
Michaels Stores, Inc., Term Loan B2 4.000% 1/28/20 Ba3 747,656 2,391 Total Specialty Retail 2,385,855 2,385,855 2,385,855 Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) 2,385,855 Polymer Group, Inc., Amendment No. 1, 545 545 Delayed Draw, 12/19/19 B 134,571 Polymer Group, Inc., 1 12/19/19 B2 1,871,515 Total Textiles, Apparel 2,006,086 2,006,086 2,006,086 Trading Cos & Distributors 1.9% (1.2% of Total Investments) 4,457,248 Meff Rental/Neff 5,454 5,454 2,4457,248 Neff Rental/Neff 5,454 5,454 5,454 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) 5,454,123 Ceva Group PLC, 5,454,123 30,511 Ceva Group PLC,<							
750 Term Loan B2 4.000% 1/28/20 Ba3 747,656 2,391 Total Specialty Retail 2,385,855 Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Polymer Group, Inc., Amendment No. 1, Delayed Draw, . . 134 Incremental Loan, (6) 4.149% 12/19/19 B 134,571 Polymer Group, Inc., Amendment No. 1, 134 Incremental Loan, (6) 4.149% 12/19/19 B 134,571 Polymer Group, Inc., 1,862 Initial Term Loan 5.250% 12/19/19 B2 1,871,515 Total Textiles, Apparel 1,996 & Luxury Goods HD Supply, Inc., Term . <td>1,641</td> <td></td> <td>4.000%</td> <td>3/16/18</td> <td>B+</td> <td></td> <td>1,638,199</td>	1,641		4.000%	3/16/18	B+		1,638,199
2,391 Total Specialty Retail 2,385,855 Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Polymer Group, Inc., Amendment No. 1, Delayed Draw, 1 134 Incremental Loan, (6) 4.149% 12/19/19 B 134,571 Polymer Group, Inc., Initial Term Loan 5.250% 12/19/19 B2 1,871,515 Total Textiles, Apparel 2,006,086 2,006,086 Trading Cos & Distributors 1.9% (1.2% of Total Investments) 2,006,086 HD Supply, Inc., Term 4.000% 6/28/18 B+ 4,457,248 Neff Rental/Neff Finance Closing Date 5,454 5,454 5,454,123 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) 0,511 6,500% 3/19/21 B2 30,511 Ceva Group PLC, 5,454,123 176,965 5,454,123 176,965 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) 0,511 6,500% 3/19/21 B2 176,965 Ceva Group PLC, Synthetic Letter of 5,454,123 176,965 5,454 176,965 Ceva Group PLC, Synthetic Lett							
Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Polymer Group, Inc., Amendment No. 1, Delayed Draw,			4.000%	1/28/20	Ba3		
Polymer Group, Inc., Amendment No. 1, Delayed Draw, 134 Incremental Loan, (6) 4.149% 12/19/19 B 134,571 Polymer Group, Inc., Polymer Group, Inc., 1,862 Initial Term Loan 5.250% 12/19/19 B2 1,871,515 Total Textiles, Apparel 2,006,086 2,006,086 Trading Cos & Distributors 1.9% (1.2% of Total Investments) 14 HD Supply, Inc., Term 4.000% 6/28/18 B+ 4,457,248 Neff Rental/Neff Finance Closing Date 7.250% 6/09/21 CCC+ 996,875 Total Trading Cos & Distributors 5,454,123 5,454,123 5,454,123 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) 5,454,123 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) 5,454,123 Ceva Group PLC, 31 Canadian Term Loan 6.500% 3/19/21 B2 30,511 Ceva Group PLC, 5<	2,391	1 2	0	0/ /0 / 0/ - / T		4 \	2,385,855
Amendment No. 1, Delayed Draw, 134 Incremental Loan, (6) 4.149% 12/19/19 B 134,571 Polymer Group, Inc., 134 Incremental Loan, (6) 4.149% 12/19/19 B 134,571 Polymer Group, Inc., 5.250% 12/19/19 B2 1,871,515 Total Textiles, Apparel 2,006,086 2,006,086 Trading Cos & Distributors 1.9% (1.2% of Total Investments) 4,457,248 HD Supply, Inc., Term 4.000% 6/28/18 B+ 4,457,248 Neff Rental/Neff Finance Closing Date 996,875 5,454 5,454,123 1,000 Loan, Second Lien 7.250% 6/09/21 CCC+ 996,875 Total Trading Cos & 5,454,123 5,454,123 5,454,123 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) 6,5454 5,454,123 Ceva Group PLC, 31 Canadian Term Loan 6,500% 3/19/21 B2 30,511 Ceva Group PLC, 5 5,00% 3/19/21 B2 176,965 Ceva Group PLC, 5 5,00% 3/19/21 B2 16		· • •	Goods 0.7	% (0.4% of 1	otal investme	nts)	
Delayed Draw, Incremental Loan, (6) 4.149% 12/19/19 B 134,571 134 Incremental Loan, (6) 4.149% 12/19/19 B 134,571 Polymer Group, Inc., 1		•					
134 Incremental Loan, (6) 4.149% 12/19/19 B 134,571 Polymer Group, Inc., 1,862 Initial Term Loan 5.250% 12/19/19 B2 1,871,515 Total Textiles, Apparel 2,006,086 2,006,086 2,006,086 Trading Cos & Distributors 1.9% (1.2% of Total Investments) 2,006,086 HD Supply, Inc., Term 4.454 Loan 4.000% 6/28/18 B+ 4,457,248 Neff Rental/Neff Finance Closing Date 5.250% 6/09/21 CCC+ 996,875 Total Trading Cos & 5,454 Distributors 5,454,123 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) 5,454,123 Ceva Group PLC, 5 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) 5,454,123 Ceva Group PLC, 5 31 Canadian Term Loan 6.500% 3/19/21 B2 30,511 Ceva Group PLC, 5 5,454 176,965 5 5 181 Dutch B.V., Term Loan 6.500% 3/19/21 B2 168,295		-					
Polymer Group, Inc., 1,862 Initial Term Loan 5.250% 12/19/19 B2 1,871,515 Total Textiles, Apparel 2,006,086 Trading Cos & Distributors 1.9% (1.2% of Total Investments) HD Supply, Inc., Term 4.000% 6/28/18 B+ 4,457,248 Neff Rental/Neff Finance Closing Date 996,875 5,454 996,875 1,000 Loan, Second Lien 7.250% 6/09/21 CCC+ 996,875 Total Trading Cos & 5,454 5,454 5,454 5,454 5,454 30,511 Ceva Group PLC, Canadian Term Loan 6.500% 3/19/21 B2 30,511 Ceva Group PLC, Synthetic Letter of 176,965 262% 176,965 172 Credit Term Loan 0.134% 3/19/21 B2 168,295 Ceva Group PLC, US 249 Term Loan 6.500% 3/19/21 B2 168,295	134	•	4 149%	12/19/19	в		134 571
1,862 Initial Term Loan 5.250% 12/19/19 B2 1,871,515 Total Textiles, Apparel 2,006,086 1,996 & Luxury Goods 2,006,086 Trading Cos & Distributors 1.9% (1.2% of Total Investments) 2,006,086 HD Supply, Inc., Term 4,454 Loan 4,000% 6/28/18 B+ 4,457,248 Neff Rental/Neff Finance Closing Date 7.250% 6/09/21 CCC+ 996,875 Total Trading Cos & 5,454 Distributors 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) 5,454,123 Ceva Group PLC, Ceva Group PLC, 5,454,123 181 Dutch B.V., Term Loan 6.500% 3/19/21 B2 30,511 Ceva Group PLC, Synthetic Letter of 5,454 176,965 5 172 Credit Term Loan 0.134% 3/19/21 B2 168,295 Ceva Group PLC, US 249 Term Loan 6.500% 3/19/21 B2 244,181	101		1.110/0	12/10/10	2		101,071
Total Textiles, Apparel 2,006,086 1,996 & Luxury Goods 2,006,086 Trading Cos & Distributors 1.9% (1.2% of Total Investments) 1000 HD Supply, Inc., Term 1.9% (1.2% of Total Investments) 1000 4,454 Loan 4.000% 6/28/18 B+ 4,457,248 Neff Rental/Neff Finance Closing Date 1.000 Loan, Second Lien 7.250% 6/09/21 CCC+ 996,875 1,000 Loan, Second Lien 7.250% 6/09/21 CCC+ 996,875 Total Trading Cos & 5,454 Distributors 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) 5,454,123 Ceva Group PLC, Ceva Group PLC, 31 Canadian Term Loan 6.500% 3/19/21 B2 30,511 Ceva Group PLC, Synthetic Letter of Synthetic Letter of 176,965 172 168,295 172 Credit Term Loan 0.134% 3/19/21 B2 168,295 Ceva Group PLC, US 1 10000 10000 3/19/21 10000 172 Term Loan 0.134%	1.862	•	5.250%	12/19/19	B2		1.871.515
Trading Cos & Distributors 1.9% (1.2% of Total Investments) HD Supply, Inc., Term	,						, ,
HD Supply, Inc., Term 4,454 Loan 4.000% 6/28/18 B+ 4,457,248 Neff Rental/Neff Finance Closing Date 7.250% 6/09/21 CCC+ 996,875 1,000 Loan, Second Lien 7.250% 6/09/21 CCC+ 996,875 Total Trading Cos & 5,454 Distributors 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) 5,454,123 Ceva Group PLC, Ceva Group PLC, 3/19/21 B2 30,511 Ceva Group PLC, 6.500% 3/19/21 B2 176,965 Ceva Group PLC, Synthetic Letter of 5 176,965 172 Credit Term Loan 0.134% 3/19/21 B2 168,295 Ceva Group PLC, US 249 Term Loan 6.500% 3/19/21 B2 244,181	1,996	& Luxury Goods					2,006,086
4,454 Loan 4.000% 6/28/18 B+ 4,457,248 Neff Rental/Neff Finance Closing Date 1,000 Loan, Second Lien 7.250% 6/09/21 CCC+ 996,875 Total Trading Cos & 5,454 Distributors 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) Ceva Group PLC, 31 Canadian Term Loan 6.500% 3/19/21 B2 30,511 Ceva Group PLC, 181 Dutch B.V., Term Loan 6.500% 3/19/21 B2 176,965 Ceva Group PLC, Synthetic Letter of 172 Credit Term Loan 0.134% 3/19/21 B2 168,295 Ceva Group PLC, US 249 Term Loan 6.500% 3/19/21 B2 244,181		Trading Cos & Distributors	5 1.9% (1.2 %	6 of Total Inv	estments)		
Neff Rental/Neff Finance Closing Date1,000Loan, Second Lien7.250%6/09/21CCC+996,875Total Trading Cos &5,4545,4545,454,1235,454Distributors5,454,1235,454,123Transportation Infrastructure 0.2% (0.1% of Total Investments) Ceva Group PLC,31Canadian Term Loan6.500%3/19/21B230,511Ceva Group PLC, Ceva Group PLC,6.500%3/19/21B2176,965181Dutch B.V., Term Loan6.500%3/19/21B2168,295172Credit Term Loan0.134%3/19/21B2168,295Ceva Group PLC, US249Term Loan6.500%3/19/21B2244,181		HD Supply, Inc., Term					
Finance Closing Date1,000Loan, Second Lien7.250%6/09/21CCC+996,875Total Trading Cos &5,454Distributors5,454,123Transportation Infrastructure0.2% (0.1% of Total Investments)Ceva Group PLC,31Canadian Term Loan6.500%3/19/21B230,511Ceva Group PLC,181Dutch B.V., Term Loan6.500%3/19/21B2176,965Ceva Group PLC,172Credit Term Loan0.134%3/19/21B2168,295Ceva Group PLC, US249Term Loan6.500%3/19/21B2244,181	4,454		4.000%	6/28/18	B+		4,457,248
1,000 Loan, Second Lien 7.250% 6/09/21 CCC+ 996,875 Total Trading Cos & 5,454 Distributors 5,454,123 Transportation Infrastructure 0.2% (0.1% of Total Investments) 5,454,123 Ceva Group PLC, 0.2% (0.1% of Total Investments) 0.2% (0.1% of Total Investments) Ceva Group PLC, 0.2% (0.1% of Total Investments) 0.2% (0.1% of Total Investments) Ceva Group PLC, 0.2% (0.1% of Total Investments) 0.2% (0.1% of Total Investments) Ceva Group PLC, 0.2% (0.1% of Total Investments) 0.5,454,123 Term Loan 6.500% 3/19/21 B2 30,511 Ceva Group PLC, 5,50% 3/19/21 B2 176,965 Ceva Group PLC, 5,50% 3/19/21 B2 168,295 Ceva Group PLC, US 5,249 Term Loan 6.500% 3/19/21 B2 244,181							
Total Trading Cos &5,454Distributors5,454,123Transportation Infrastructure 0.2% (0.1% of Total Investments) Ceva Group PLC,31Canadian Term Loan6.500%3/19/21B230,511Ceva Group PLC,6.500%3/19/21B2176,965181Dutch B.V., Term Loan6.500%3/19/21B2176,965Ceva Group PLC, Synthetic Letter of5,454,123168,295172Credit Term Loan0.134%3/19/21B2168,295Ceva Group PLC, US249Term Loan6.500%3/19/21B2244,181	4 000	0	7.0500/	0.00.01	000		000 075
5,454Distributors5,454,123Transportation Infrastructure 0.2% (0.1% of Total Investments)Ceva Group PLC,Ceva Group PLC,31Canadian Term Loan6.500%31Canadian Term Loan6.500%181Dutch B.V., Term Loan6.500%181Dutch B.V., Term Loan6.500%172Credit Term Loan0.134%172Credit Term Loan0.134%249Term Loan6.500%249Term Loan6.500%	1,000		7.250%	6/09/21	CCC+		996,875
Transportation Infrastructure0.2% (0.1% of Total Investments) Ceva Group PLC,31Canadian Term Loan6.500%3/19/21B230,511Ceva Group PLC,0.130%3/19/21B2176,965181Dutch B.V., Term Loan6.500%3/19/21B2176,965Ceva Group PLC, Synthetic Letter of0.134%3/19/21B2168,295172Credit Term Loan0.134%3/19/21B2168,295249Term Loan6.500%3/19/21B2244,181							E 4E4 100
Ceva Group PLC, 31 Canadian Term Loan 6.500% 3/19/21 B2 30,511 181 Dutch B.V., Term Loan 6.500% 3/19/21 B2 176,965 181 Dutch B.V., Term Loan 6.500% 3/19/21 B2 176,965 172 Credit Term Loan 0.134% 3/19/21 B2 168,295 249 Term Loan 6.500% 3/19/21 B2 244,181	5,454		uro 0.2% (0	1% of Total I	nvoctmonte)		5,454,123
31 Canadian Term Loan 6.500% 3/19/21 B2 30,511 Ceva Group PLC, 181 Dutch B.V., Term Loan 6.500% 3/19/21 B2 176,965 Ceva Group PLC, Synthetic Letter of 172 Credit Term Loan 0.134% 3/19/21 B2 168,295 Ceva Group PLC, US 6.500% 3/19/21 B2 244,181		•			iivestinents)		
Ceva Group PLC, 6.500% 3/19/21 B2 176,965 181 Dutch B.V., Term Loan 6.500% 3/19/21 B2 176,965 Ceva Group PLC, Synthetic Letter of 172 Credit Term Loan 0.134% 3/19/21 B2 168,295 Ceva Group PLC, US 6.500% 3/19/21 B2 244,181	31	•	6 500%	3/19/21	B2		30 511
181 Dutch B.V., Term Loan 6.500% 3/19/21 B2 176,965 Ceva Group PLC, Synthetic Letter of Synthetic Letter of 172 Credit Term Loan 0.134% 3/19/21 B2 168,295 Ceva Group PLC, US 249 Term Loan 6.500% 3/19/21 B2 244,181	01		0.00070	0/10/21			00,011
Ceva Group PLC, Synthetic Letter of172Credit Term Loan0.134%3/19/21B2168,295Ceva Group PLC, US6.500%3/19/21B2244,181	181	•	6.500%	3/19/21	B2		176.965
Synthetic Letter of 172 Credit Term Loan 0.134% 3/19/21 B2 168,295 Ceva Group PLC, US 249 Term Loan 6.500% 3/19/21 B2 244,181			, .				-,-••
172 Credit Term Loan 0.134% 3/19/21 B2 168,295 Ceva Group PLC, US 6.500% 3/19/21 B2 244,181							
249Term Loan6.500%3/19/21B2244,181	172	•	0.134%	3/19/21	B2		168,295
,		Ceva Group PLC, US					
633 619,952		Term Loan	6.500%	3/19/21	B2		•
	633						619,952

	Total Transportation				
	Infrastructure				
	Wireless Telecommunic	cation Services	1.7% (1.1%	6 of Total Ir	ivestments)
	Asurion LLC, Term				
1,770	Loan B1	5.000%	5/24/19	Ba3	1,779,893
	Fairpoint				
	Communications, Inc.,				
3,003	Term Loan B	7.500%	2/11/19	В	3,100,332
	Total Wireless				
	Telecommunication				
4,773	Services				4,880,225
	Total Variable Rate				
	Senior Loan Interests				
\$ 371,835	(cost \$369,966,918)				369,296,785
Shares	Description (1)				Value
	COMMON STOCKS 2.	-			
	Diversified Consumer S	Services 0.6% (0.4% of Tot	al Investme	ents)
	Cengage Learning				
53,514	Holdings II LP, (7), (8)				\$ 1,846,233
	Hotels, Restaurants & L	eisure 0.5% (0.	.3% of Tota	I Investmer	nts)
	BLB Worldwide				
40,968	Holdings Inc., (7), (8)				1,469,727
	Media 1.5% (0.9% of T	otal Investments	5)		
	Cumulus Media, Inc.,				
3,479	(7)				18,021
00.047	Metro-Goldwyn-Mayer,				0.405.000
32,017	(7), (8)				2,465,309
18,422	Tribune Company, (7)				1,519,815
11.005	Tribune Company, (7),				
14,825	(9) Tailean a Dadaliatain a				
4 000	Tribune Publishing				
4,606	Company, (7)				96,854
	Total Media			nente)	4,099,999
17 150	Professional Services	0.0% (0.0% of T	otal investr	nents)	04.074
47,152	Vertrue, Inc., (7), (8)	Nuwaan Inwaster	onta		84,874
		Nuveen Investm 31	ents		
		01			

NSL Nuveen Senior Income Fund

Portfolio of Investments (continued) July 31, 2014

S	hares	Description (1)				Value
		Software 0.0% (0.0% of	Total Investmer	its)		
2	91,294	Eagle Topco LP, (7), (8)		,		\$
		Total Common Stocks				
		(cost \$5,185,987)				7,500,833
Pr	incipal				Ratings	
Amo	unt (000)	Description (1)	Coupon	Maturity	(3)	Value
			0.3% (0.2% of T			
		Communications Equipm	ent 0.3% (0.2%	6 of Total In	vestments)	
•		Nortel Networks Corp.,				• • • • • • - -
\$	850	(5)	1.750%	4/15/12	N/R	\$ 860,625
Φ	050	Total Convertible Bonds				000.005
\$	850	(cost \$710,500)			Datings	860,625
	incipal	Description (1)	Courses	Maturity	Ratings	Value
АШО	unt (000)	Description (1) CORPORATE BONDS 1		Maturity	(3)	Value
		Commercial Services & S	9.7% (12.5% of ⁻			• •
		NES Rental Holdings		0.2 /8 01 101		>)
\$	900	Inc., 144A	7.875%	5/01/18	CCC+	\$ 936,000
Ψ	000	Communications Equipm		6 of Total In		φ 000,000
	1,500	Avaya Inc., 144A	10.500%	3/01/21	CCC+	1,312,500
	1,000	Nortel Networks Limited,	10100070	0,01,21	0001	1,012,000
	1,000	(5)	0.000%	7/15/11	N/R	1,095,000
	,	Total Communications				
	2,500	Equipment				2,407,500
		Consumer Finance 0.4%	6 (0.2% of Total	Investments	s)	
		First Data Corporation,				
	1,000	144A	7.375%	6/15/19	BB	1,050,000
		Containers & Packaging				
	2,600	Reynolds Group	9.875%	8/15/19	CCC+	2,801,500
		Diversified Telecommunie			6 of Total Inve	
	2,000	IntelSat Limited	7.750%	6/01/21	В	2,045,000
	1,200	IntelSat Limited	8.125%	6/01/23	В	1,248,000
	0.000	Level 3		0/04/40	5	0 500 005
	2,286	Communications Inc.	11.875%	2/01/19	В	2,508,885
		Total Diversified				
	E 100	Telecommunication Services				E 001 00E
	5,486	Energy Equipment & Serv	vience 0.2% (0.1	% of Total I	nvestments)	5,801,885
		Offshore Group			iivesiiieiiis)	
	500	Investment Limited	7.125%	4/01/23	В	493,750
	500	Health Care Equipment &				
	2,025	Kinetic Concepts	10.500%	11/01/18	B	2,242,688
	1,000	Kinetic Concepts	12.500%	11/01/19	CCC+	1,118,800
	.,	Tenet Healthcare			0001	.,,
	3,500	Corporation	6.000%	10/01/20	BB	3,657,500
	6,525		0.00070	10,01,20		7,018,988
	0,020					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,

	Total Health Care Equipment & Supplies				
	Health Care Providers & Se	ervices 2.1%	(1.3% of To	tal Investments)	
	Community Health				
1,500	Systems, Inc., 144A	5.125%	8/01/21	BB+	1,511,250
	Community Health				
2,400	Systems, Inc.	6.875%	2/01/22	В	2,454,000
325	HCA Inc.	7.250%	9/15/20	BB+	343,688
	IASIS Healthcare				
600	Capital Corporation	8.375%	5/15/19	CCC+	634,500
	Truven Health Analytics				
1,000	Inc.	10.625%	6/01/20	CCC+	1,085,000
	Total Health Care				
5,825	Providers & Services				6,028,438
	Media 4.3% (2.7% of Tota	I Investments)		
	Clear Channel				
1,524	Communications, Inc.	10.000%	1/15/18	CCC	1,386,838
	Clear Channel	/			
2,872	Communications, Inc.	9.000%	12/15/19	CCC+	2,947,390
4 700	Clear Channel	4.4.00004			4 740 040
4,730	Communications, Inc.	14.000%	2/01/21	CCC	4,718,348
0.750	Clear Channel	0.0000/	0/01/01	000	0.040.010
2,750	Communications, Inc.	9.000% Nuveen Investmer	3/01/21	CCC+	2,842,813
		32	115		
		52			

Principal Amount				Ratings	
(000)	Description (1)	Coupon	Maturity	(3)	Value
()	Media (continued)			(- <i>1</i>	
	McGraw-Hill Global				
\$ 500	Education Holdings	9.750%	4/01/21	BB	\$ 557,500
12,376	Total Media				12,452,889
	Pharmaceuticals 1.5	% (1.0% of Total I	nvestments)		
	Valeant	·	·		
	Pharmaceuticals				
750	International, 144A	6.750%	8/15/18	B1	783,750
	Valeant				
	Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	B1	2,090,000
	Valeant				
	Pharmaceuticals				
500	International, 144A	7.250%	7/15/22	B1	530,000
	VPII Escrow				
1,000	Corporation, 144A	7.500%	7/15/21	B1	1,080,000
4,250	Total Pharmaceuticals	• • • · · · • • • •			4,483,750
	Professional Services	0.2% (0.1% of T	otal Investme	ents)	
	Ceridian Corporation,				
500	144A	8.125%	11/15/17	CCC	498,750
750	Real Estate Investmen				700 750
750	iStar Financial Inc.	4.000%	11/01/17	BB	738,750
	Semiconductors & Eq	upment 1.3% (U		investments)	
1 000	Advanced Micro	6 7500/	2/01/10	В	1 005 000
1,000	Devices, Inc., 144A Advanced Micro	6.750%	3/01/19	D	1,025,000
1,075	Devices, Inc.	7.750%	8/01/20	В	1,107,250
1,075	Advanced Micro	7.750%	0/01/20	В	1,107,230
1,500	Devices, Inc.	7.500%	8/15/22	В	1,552,500
1,000	Total Semiconductors	7.00078	0/10/22	Б	1,002,000
3,575	& Equipment				3,684,750
0,070	Software 1.3% (0.8%	of Total Investme	ents)		0,001,700
	BMC Software Finance				
1,330	Inc., 144A	8.125%	7/15/21	CCC+	1,323,350
.,	Boxer Parent	02070			.,==0,000
	Company Inc./BMC				
700	Software, 144A	9.000%	10/15/19	CCC+	651,000
850	Infor Us Inc.	11.500%	7/15/18	B	949,875
750	Infor Us Inc.	9.375%	4/01/19	В	819,375
3,630	Total Software				3,743,600
		6 (0.0% of Total In	vestments)		. ,
	Local Insight Regatta				
480	Holdings, (5), (9)	11.000%	12/01/17	D	5
	Trading Companies &	Distributors 0.4	% (0.3% of To	otal Investme	nts)
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,080,000
	Wireless Telecommun	ication Services	1.4% (0.9%	of Total Inves	-
500		8.750%	8/15/19	В	535,000

	FairPoint Communications Inc., 144A				
	Sprint Corporation,				
500) 144A	7.875%	9/15/23	BB	535,000
	Sprint Corporation,				
1,000) 144A	7.125%	6/15/24	BB	1,020,000
1,750) T-Mobile USA Inc.	6.250%	4/01/21	BB	1,828,750
75	5 T-Mobile USA Inc.	6.731%	4/28/22	BB	78,563
75	5 T-Mobile USA Inc.	6.836%	4/28/23	BB	79,500
3,900	Total Wireless Telecommunication Services				4,076,813
	Total Corporate Bonds				
\$ 55,797	•				57,297,368
	Total Long-Term Invest	ments (cost \$43 Nuveen Investr 33			434,955,611

NSL Nuveen Senior Income Fund

Portfolio of Investments (continued) July 31, 2014

Principal			
Amount (00		Maturity	Value
	SHORT-TERM INVESTMENTS 7.7% (4.9)	% of Total Investments)	
\$ 22,293	Repurchase Agreement 0.000%		\$ 22,293,481
	with Fixed Income		
	Clearing Corporation,		
	dated 7/31/14,		
	repurchase price		
	\$22,293,481,		
	collateralized by		
	\$21,260,000 U.S.		
	Treasury Notes,	8/01/14	
	3.125%, due 5/15/19,		
	value \$22,741,057		
	Total Short-Term Investments (cost \$22,2		22,293,481
	Total Investments (cost \$453,852,724) 1	57.6%	457,249,092
	Borrowings (38.6)% (10), (11)		(112,000,000)
	Variable Rate Term Preferred Shares, at L	iquidation Value	
	(20.0)% (12)		(58,000,000)
	Other Assets Less Liabilities 1.0% (13)		2,839,010
	Net Assets Applicable to Common Shares	s 100%	\$ 290,088,102
Investments	in Derivatives as of July 31, 2014		

Interest Rate Swaps outstanding:

Counterp	Notional arty Amount	Fund Pay/Receive Floating Rate R			Fixed Rate Payme Tie rminatic Frequency Date	on Ap	nrealized preciation reciation) (13)
Morgan			-Month	(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		(200	oolalloll) (10)
Stanley	\$18,487,500	Receive U	ISD-LIBOR-	-BBA 2.201%	Monthly 4/20/16	\$	(550,340)
			•		sifications refer to a d market indexes o		
indexes, a		by Fund mar	nagement.	This definition r	may not apply for pu		•

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

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

(3) Ratings (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered

to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

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

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

(6) Investment, or portion of investment, represents an unfunded senior loan commitment outstanding. See Notes to Financial Statements, Note 8 Senior Loan Commitments for more information.

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

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

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

(10) Borrowings as a percentage of Total Investments is 24.5%.

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

(12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.7%.

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

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans

typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

USD-LIBOR-BBA United States Dollar London Inter-Bank Offered Rate British Bankers' Association.

See accompanying notes to financial statements.

Nuveen Investments 34

JFR

Nuveen Floating Rate Income Fund

Portfolio of Investments July 31, 2014

rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	LONG-TERM INVESTMI	ENTS 149.8% (9	4.1% of Tota	I Investments	5)
	VARIABLE RATE SENIO	OR LOAN INTERE	STS 120.89	% (75.9% of T	otal Investments)
	(4)				
	Aerospace & Defense	0.4% (0.2% of To	tal Investme	nts)	
	Sequa Corporation,				
\$ 2,463	Term Loan B	5.250%	6/19/17	В	\$ 2,436,336
	Airlines 2.8% (1.8% of	f Total Investmen	ts)		
	American Airlines, Inc.,				
3,458	Term Loan	3.750%	6/27/19	Ba2	3,465,855
	Delta Air Lines, Inc.,			_	
9,845	Term Loan B1	3.250%	10/18/18	Ba1	9,837,666
	Delta Air Lines, Inc.,				
1,970	Term Loan B2	2.403%	4/18/16	Ba1	1,974,651
	US Airways, Inc., Term				
4,455	Loan B1	3.500%	5/23/19	Ba2	4,438,294
19,728	Total Airlines				19,716,466
	Automobiles 2.8% (1.3	8% of Total Inves	tments)		
	Chrysler Group LLC,	0.0500/			
9,975	Tranche B, Term Loan	3.250%	12/31/18	BB+	9,945,574
	Formula One Group,				
7 705	Term Loan, First Lien,	TDD	TOD	-	7 700 400
7,795	WI/DD	TBD	TBD	В	7,739,429
	Formula One Group,				
0.000	Term Loan, Second		TOD	000	0.005.000
2,000	Lien, WI/DD	TBD	TBD	CCC+	2,005,000
19,770	Total Automobiles			`	19,690,003
	Building Products 0.7	% (0.5% OF TOTAL	Investments)	
0.000	Gates Global LLC, Term	4.0500/	7/03/21	р.	0 705 751
2,800	Loan	4.250%	7/03/21	B+	2,785,751
2,221	Quikrete Holdings, Inc.,	4.000%	9/28/20	D.	2,224,027
5,021	Term Loan, First Lien Total Building Products	4.000%	9/20/20	B+	5,009,778
5,021		(0.9% of Total Inv	(actmonte)		5,009,776
	Citco III Limited, Term		c311101113 <i>)</i>		
2,837	Loan B	4.250%	6/29/18	N/R	2,847,274
2,007	Guggenheim Partners	7.200/0	0/23/10		2,047,274
2,978	LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,979,361
2,070	RPI Finance Trust, Term		1, 22, 20	I N/ I L	2,070,001
4,624	Loan B3	3.250%	11/09/18	Baa2	4,634,776
10,439	Total Capital Markets	0.20070	11/03/10	Duuz	10,461,411
10,700	•	of Total Investm	ents)		
3,345		3.750%	5/04/18	BB	3,333,396
0,010		0.70070	0,01,10	22	0,000,000

	Ineos US Finance LLC, Cash Dollar, Term Loan						
	Mineral Technologies,						
	Inc., Term Loan B, First						
8,000	Lien	4.000%	5/07/21	BB	8,039,936		
	PQ Corporation, Term						
2,463	Loan B	4.000%	8/07/17	B+	2,467,501		
4,301	Univar, Inc., Term Loan	5.000%	6/30/17	B+	4,311,804		
	W.R Grace & Co.,						
0.04	Delayed Draw, Term	4.0000/					
361	Loan, (6)	1.000%	2/03/21	BBB	360,140		
1,007	W.R Grace & Co., Exit Term Loan	3.000%	2/03/21	BBB	1 005 970		
19,477	Total Chemicals	3.000 /8	2/03/21	DDD	1,005,870 19,518,647		
13,477	Commercial Services & Supp	lies 37%	(2.3% of Tot	al Investments)			
	Commercial Services & Supplies 3.7% (2.3% of Total Investments) ADS Waste Holdings,						
	Inc., Initial Term Loan,						
983	Tranche B2	3.750%	10/09/19	B+	978,928		
	CCS Income Trust,				,		
1,351	Term Loan, First Lien	6.250%	5/12/18	В	1,357,224		
	Education Management						
	LLC, Tranche C2, Term						
4,716	Loan	4.250%	6/01/16	CCC	3,104,417		
070	HMH Holdings, Inc.,	4.0500/	5/00/40	D4	000.000		
978	Term Loan, First Lien	4.250%	5/22/18	B1	982,388		
	International Lease Finance Corp., Term						
3,000	Loan	3.500%	3/06/21	Ba1	2,999,463		
0,000	iQor US, Inc., Term	0.00070	0/00/21	Dai	2,000,400		
4,841	Loan, First Lien	6.000%	4/01/21	В	4,659,722		
) -	iQor US, Inc., Term				, <u>,</u>		
1,500	Loan, Second Lien	9.750%	4/01/22	CCC+	1,428,750		
	Millennium Laboratories,						
	Inc., Tranche B, Term						
10,000	Loan	5.250%	4/16/21	B+	10,033,250		
07.000	Total Commercial						
27,369	Services & Supplies	1 10/ /0 7		(a atmanta)	25,544,142		
	Communications Equipment	1.1% (0.7	% of Total Inv	vestments)			
5,960	Avaya, Inc., Term Loan B3	4.727%	10/26/17	B1	5,779,667		
5,300	Avaya, Inc., Term Loan	- T.I <u>L</u> I /0	10/20/17		5,773,007		
1,617	B6	6.500%	3/31/18	B1	1,610,259		
.,	Total Communications	2.000/0	0,01,10		.,,		
7,577	Equipment				7,389,926		
,		Nuveen Investme	ents		. ,		
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JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) July 31, 2014

incipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	2.6% (1.6% of			
\$ 17,865	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$17,916,147
)	Containers & Packaging	0.4% (0.3% of			Ŧ))
2,915	Reynolds Group Holdings, Inc., Incremental US Term Loan, First Lien	4.000%	12/01/18	В+	2,912,576
2,315	Diversified Consumer Ser				
	Cengage Learning	VICES 5.4% (J.	4% 01 10181	investments	
6,000	Acquisitions, Inc., Exit Term Loan	7.000%	3/31/20	B+	6,051,368
3,391	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	3,453,388
	Harland Clarke Holdings Corporation, Term Loan				
1,481	B4	6.000%	8/04/19	B+	1,508,653
15,158	Hilton Hotels Corporation, Term Loan B2	3.500%	10/25/20	BB+	15,106,585
3,888	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	В	3,780,715
3,538	New Albertson's, Inc., Term Loan	4.750%	6/24/21	Ba3	3,553,482
4,196	ServiceMaster Company, Term Loan	4.250%	7/01/21	B+	4,176,076
37,652	Total Diversified Consumer Services				37,630,267
	Diversified Financial Servi	ices 1.7% (1.1	% of Total I	nvestments)	
	Home Loan Servicing Solutions, Ltd., Term				
3,465	Loan B	4.500%	6/26/20	BB	3,481,244
	Ocwen Financial Corporation, Term Loan				
5,184	В	5.000%	2/15/18	B+	5,206,409
3,000	RCS Capital, Term Loan Total Diversified	6.500%	4/29/19	B+	3,054,375
11,649	Financial Services		E 00/ (0 00	/ . 	11,742,028
	Diversified Telecommunic Greeneden U.S. Holdings II LLC, Term	ation Services	5.8% (3.6%	6 of Total Inve	estments)
1,734	Loan B	4.000%	2/08/20	В	1,723,198
	Intelsat Jackson Holdings, S.A., Tranche				
1,811	B2, Term Loan	3.750%	6/30/19	BB	1,810,824

3,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	BB	3,659,220
1,784	Presidio, Inc., Term Loan B	5.000%	3/31/17	B+	1,793,577
2,250	SBA Communication, Incremental Term Loan, Tranche B1	3.250%	3/24/21	BB	2,230,313
2,000	TelX Group, Inc., Initial Term Loan, First Lien	4.500%	4/09/20	B1	2,000,000
1,250	TelX Group, Inc., Initial Term Loan, Second Lien	7.500%	4/09/21	CCC	1,251,562
13,666	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	Ba3	13,729,112
4,437	Ziggo N.V., Term Loan B1, DD1	3.250%	1/15/22	BB	4,367,717
2,860	Ziggo N.V., Term Loan B2, DD1	3.250%	1/15/22	BB	2,814,639
4,703	Ziggo N.V., Term Loan B3, Delayed Draw WI/DD	TBD	TBD	BB	4,629,076
4,703	Total Diversified Telecommunication		טטו	DD	4,029,070
40,162	Services Electronic Equipment & I	nstruments ()	.6% (0.4% of	Total Inve	40,009,238 stments)
4,393	SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Ser	8.250%	8/26/17 . 3% of Total	В	4,370,625
8,588	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	8,674,174
1,399	Dynamic Energy Services International LLC, Term Loan	9.500%	3/06/18	В	1,391,964
	Offshore Group Investment Limited,	E 0000/	10/05/17	P	
1,558 2,473	Term Loan B Pacific Drilling S.A., Term Loan B	5.000% 4.500%	10/25/17 6/03/18	B B+	1,553,562
14,018	Total Energy Equipment & Services	4.500 %	0/03/18	D+	14,101,484
14,010	Food & Staples Retailing Albertson's LLC, Term	2.8% (1.8% o	f Total Inves	tments)	17,101,404
4,960	Loan B2	4.750%	3/21/19	BB	4,991,511
3,267	BJ's Wholesale Club, Inc., Replacement Loan, First Lien B.I's Wholesale Club	4.500%	9/26/19	В	3,265,087
3,267 4,000 746	Inc., Replacement Loan,	4.500% 8.500% 4.251%	9/26/19 3/26/20 2/18/21	B CCC B+	3,265,087 4,063,752 741,702

	First Lien				
	Rite Aid Corporation,				
1,500	Tranche 1, Term Loan, Second Lien	5.750%	8/21/20	В	1,531,500
1,500	Rite Aid Corporation,	5.750%	0/21/20	D	1,001,000
	Tranche 2, Term Loan,				
1,675	Second Lien	4.875%	6/21/21	В	1,694,368
	Supervalu, Inc., New				
3,142	Term Loan	4.500%	3/21/19	B+	3,142,169
10,000	Total Food & Staples				10,100,000
19,290	Retailing				19,430,089
	Food Products 7.2% (4.	5% of Total Inv	estments)		
	H.J Heinz Company,				
14,266	Term Loan B2	3.500%	6/05/20	BB	14,283,782
	Hearthside Group				
	Holdings, Term Loan,			_	
2,000	First Lien	4.500%	6/02/21	B1	2,006,666
		Nuveen Investm	ents		
		36			

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Food Products (continued	d)			
\$ 7,000	Jacobs Douwe Egberts, Term Loan B, WI/DD	TBD	TBD	BB	\$ 6,912,500
4,778	Pinnacle Foods Finance LLC, Term Loan G US Foods, Inc.,	3.250%	4/29/20	BB	4,748,707
17,007	Incremental Term Loan Wilton Products, Inc.,	4.500%	3/31/19	B2	17,017,510
5,400 50,451	Tranche B, Term Loan Total Food Products	7.500%	8/30/18	В	5,184,259 50,153,424
	Health Care Equipment &	& Supplies 2.7	% (1.7% of T	otal Investme	nts)
1 00 1	Ardent Medical Services, Inc., Term	0.7500/	7/00/40	P	
1,294	Loan, First Lien Biomet, Inc., Term Loan	6.750%	7/02/18	B+	1,300,539
1,859	B2	3.663%	7/25/17	BB	1,860,293
2,518	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	2,523,147
4,678	Kinetic Concepts, Inc., Term Loan D1	4.000%	5/04/18	BB	4,683,333
5,529	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	5,544,090
0.550	Onex Carestream Finance LP, Term Loan,	0 5000/	40/07/40	5	0.000 704
2,553	Second Lien Total Health Care	9.500%	12/07/19	В	2,603,721
18,431	Equipment & Supplies	Sanvioos 6.6%	(1.2% of Tot	tal Invoctmon	18,515,123
	Health Care Providers & BioScrip, Inc., Delayed	Services 0.0%	6 (4.2% 01 10)	lai investmen	(5)
679	Draw, Term Loan BioScrip, Inc., Initial	6.500%	7/31/20	B1	688,045
1,131	Term Loan B Community Health	6.500%	7/31/20	B1	1,146,742
4,975	Systems, Inc., Term Loan D	4.250%	1/27/21	BB	4,993,656
	DaVita HealthCare Partners, Inc., Tranche				/
8,313	B, Term Loan Drumm Investors LLC,	3.500%	6/24/21	Ba1	8,310,864
13,461	Term Loan Genesis Healthcare	6.750%	5/04/18	В	13,490,723
1,464	LLC, Term Loan HCA, Inc., Tranche B5,	10.000%	12/04/17	В	1,495,761
1,315	Term Loan Heartland Dental Care,	2.905%	3/31/17	BB	1,317,509
2,955	Inc., Term Loan, First Lien	5.500%	12/21/18	B1	2,971,056

	Heartland Dental Care,				
2,000	Inc., Term Loan, Second Lien	9.750%	6/21/19	CCC+	2,048,750
1 707	LHP Operations Co.	0.0000/	7/00/10	П	1 000 000
1,737	LLC, Term Loan B Mallinckrodt	9.000%	7/03/18	В	1,663,032
	International Finance				
869	SA, Initial Term Loan B	3.500%	3/19/21	BB+	865,492
	National Mentor Holdings, Inc., Term				
2,169	Loan B	4.750%	1/31/21	B1	2,179,064
	One Call Care				
3,980	Management, Inc., Term Loan B	5.000%	11/27/20	B1	2 001 442
3,900	Skilled Healthcare	5.000 %	11/27/20	Ы	3,991,442
721	Group, Inc., Term Loan	7.000%	4/09/16	В	720,689
45 700	Total Health Care				45,000,005
45,769	Providers & Services Health Care Technology	0.9% (0.6% of	Total Invest	ments)	45,882,825
	Catalent Pharma			inonico)	
	Solutions, Inc., Term	/			
6,200	Loan Hotels, Restaurants & Le	4.500%	5/20/21	BB	6,233,424
	Caesars Entertainment	isule 4.0 /8 (2.		investments	»)
	Operating Company,				
1,820	Inc., Term Loan B6	6.963%	1/28/18	Caa1	1,699,741
3,402	CCM Merger, Inc., Term Loan	6.000%	3/01/17	B+	3,406,428
0,102	CityCenter Holdings	0.00070	0/01/17		0,100,120
5,228	LLC, Term Loan	4.250%	10/24/20	В	5,247,878
2,100	Extended Stay America, Inc., Term Loan	5.000%	6/24/19	B+	2,131,500
2,100	Intrawest Resorts	5.000 /8	0/24/19	D+	2,131,500
	Holdings, Inc., Initial				
2,488	Term Loan	5.500%	12/09/20	B+	2,537,250
2,745	Landry's Restaraunts, Inc., Term Loan B	4.000%	4/24/18	BB	2,754,994
_,	MGM Resorts				_,. 0 ,,00 .
0.055	International, Term	0 5000/	10/00/110		0.044.457
2,955	Loan B Scientific Games	3.500%	12/20/19	BB	2,941,457
	Corporation, Term Loan				
3,980	В	4.250%	10/18/20	BB	3,929,183
	Seaworld Parks and				
3,393	Entertainment, Inc., Term Loan B2	3.000%	5/14/20	BB+	3,346,831
	Station Casino LLC,				
3,825	Term Loan B	4.250%	3/02/20	B1	3,830,051
31,936	Total Hotels, Restaurants & Leisure				31,825,313
01,000		7% (0.4% of Tot	al Investmer	nts)	01,020,010

2,666	Serta Simmons Holdings LLC, Term Loan	4.250%	10/01/19	B+	2,671,059
2,061	Tempur-Pedic International, Inc., New Term Loan B	3.500%	3/18/20	BB	2,060,593
4,727	Total Household Durables Household Products 0.1	% (0.0% of Tota	Linvoctmor		4,731,652
		/o (0.0 /o 01 10la	i investinei	115)	
495	Spectrum Brands, Inc., Term Loan C	3.500%	9/04/19	BB	495,319
	Industrial Conglomerates	0.4% (0.2% of	Total Inves	stments)	
2,488	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750% Nuveen Investmen 37	11/26/20 ts	B1	2,492,385

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

	incipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
		Insurance 2.0% (1.3% of 7	Total Investm	ents)		
\$	1,967	Alliant Holdings I LLC, Initial Term Loan B, First Lien	4.250%	12/20/19	B1	\$ 1,971,703
Ψ		Hub International Holdings, Inc., Initial				
	5,960	Term Loan USI Holdings Corporation, Initial Term	4.250%	10/02/20	B1	5,952,069
	6,174	Loan	4.250%	12/27/19	B1	6,182,983
	14,101	Total Insurance				14,106,755
		Internet Software & Service	es 0.6% (0.4	% of Total In	vestments)	
		Sabre Inc., Term Loan				
	744	B2	4.500%	2/19/19	Ba3	745,693
	290	Sabre Inc., Term Loan C	4.000%	2/18/18	Ba3	290,678
	3,448	Sabre Inc., Term Loan	4.250%	2/18/19	Ba3	3,442,832
	4,482	Total Internet Software & Services	Total Invest	nonto)		4,479,203
		IT Services 2.3% (1.4% of	Total investi	nents)		
	8,058	EIG Investors Corp., Term Loan Vantiv, Inc., Term Loan	5.000%	11/09/19	В	8,098,674
	3,063	B VFH Parent LLC, New	3.750%	6/13/21	BB+	3,077,813
	2,305	Term Loan Zayo Group LLC, Term	5.750%	11/08/19	N/R	2,285,045
	2,449 15,875	Loan B Total IT Services	4.000%	7/02/19	B1	2,441,138 15,902,670
	10,070	Leisure Equipment & Produ	icts 21% (1	3% of Total	Investments)	10,002,070
		24 Hour Fitness Worldwide, Inc., Term				
	5,000	Loan B Bombardier Recreational Products,	4.750%	5/28/21	Ba3	5,023,405
	5,539	Inc., Term Loan Equinox Holdings, Inc.,	4.000%	1/30/19	B+	5,531,648
	3,209	New Initial Term Loan B Four Seasons Holdings,	4.250%	1/31/20	Ba3	3,221,410
	1,000	Inc., Term Loan, Second Lien	6.250%	12/27/20	В	1,011,250
	14,748	Total Leisure Equipment & Products				14,787,713
	5,000	Machinery 1.0% (0.6% of Doosan Infracore International, Inc., Term	4.500%	5/27/21	BB	5,027,040

	Loan				
	Rexnord LLC, Term				
1,851	Loan B	4.000%	8/21/20	BB	1,849,736
6,851	Total Machinery				6,876,776
	Media 18.5% (11.6% of	Total Investme	nts)		
	Advantage Sales &				
	Marketing, Inc., Delayed				
	Draw, Term Loan,			_	
118	WI/DD	TBD	TBD	B1	117,342
	Advantage Sales &				
0.500	Marketing, Inc., Term	4.0500/	7/1 / 0 /	D4	0 500 070
3,532	Loan, First Lien	4.250%	7/11/21	B1	3,520,273
	Advantage Sales &				
0.000	Marketing, Inc., Term	7 5009/	7/11/22	CCC+	0.010.000
2,200	Loan, Second Lien, DD1 Affinion Group Holdings,	7.500%	1/11/22	000+	2,210,083
	Inc., Initial Term Loan,				
2,221	Second Lien	8.500%	10/31/18	B3	2,193,690
۲,۷۷۲	Affinion Group Holdings,	0.00078	10/31/10	5	2,130,030
	Inc., Term Loan, First				
1,337	Lien	6.750%	4/30/18	B1	1,327,451
.,	Catalina Marketing	0.1.0070	.,		.,•, .•.
	Corporation, Term Loan,				
2,000	First Lien	4.500%	4/09/21	B+	2,005,000
,	Catalina Marketing				
	Corporation, Term Loan,				
2,000	Second Lien	7.750%	4/11/22	CCC+	1,995,000
	Clear Channel				
	Communications, Inc.,				
1,160	Tranche B, Term Loan	3.805%	1/29/16	CCC+	1,151,923
	Clear Channel				
0.050	Communications, Inc.,	0.0050/		000	0 000 400
3,952	Tranche D, Term Loan	6.905%	1/30/19	CCC+	3,890,103
	Clear Channel				
0.010	Communications, Inc.,		7/20/10	000	0.010.575
3,218	Term Loan E Cumulus Media, Inc.,	7.655%	7/30/19	CCC+	3,219,575
13,391	Term Loan B	4.250%	12/23/20	B+	13,435,207
10,001	Emerald Expositions	7.20070	12/20/20	UT	10,400,207
	Holdings, Inc., Term				
4,088	Loan, First Lien	4.750%	6/17/20	BB	4,116,175
.,000	EMI Music Publishing				.,,
1,458	LLC, Term Loan B	3.750%	6/29/18	BB	1,455,148
	Gray Television, Inc.,				
1,000	Initial Term Loan	3.750%	6/13/21	BB	1,001,719
	IMG Worldwide, Inc.,				
3,000	First Lien	5.250%	5/06/21	B1	2,986,251
	Interactive Data				
	Corporation, Term Loan				
3,750	В	4.750%	5/02/21	B+	3,769,924
3,380		5.750%	3/22/19	B+	3,417,148

	McGraw-Hill Education Holdings LLC, Refinancing Term Loan				
2,783	Media General, Inc., Delayed Draw, Term Loan	4.250%	7/31/20	BB	2,797,384
1,965	Mediacom Broadband LLC, Tranche G, Term Loan	4.000%	1/20/20	BB	1,966,212
3,217	Numericable Group S.A., Term Loan B1 Numericable Group	4.500%	5/21/20	Ba3	3,230,244
2,783	S.A., Term Loan B2	4.500%	5/21/20	Ba3	2,794,602
3,911	Radio One, Inc., Term Loan B, First Lien	7.500%	3/31/16	B+	3,969,685
2,978	Springer Science & Business Media, Inc., Term Loan B3, WI/DD	TBD	TBD	N/R	3,987,021
34,497	Tribune Company, Term Loan B	4.000%	12/27/20	BB+	34,514,565
17 750	Univision Communications, Inc., Replacement Term	4.000%	3/01/20	B+	17.000.054
17,758	Loan, First Lien Virgin Media Investment	4.000%	3/01/20	D+	17,669,654
1,000	Holdings, Term Loan B	3.500%	6/07/20	BB	992,109
1,520	Weather Channel Corporation, Term Loan, Second Lien	7.000%	6/26/20	B3	1,498,271
2,019	WMG Acquisition Corporation, Tranche B, Refinancing Term Loan	3.750%	7/01/20	B+	1,982,206
2,019	Term Luan	Nuveen Investm 38		D+	1,302,200

	rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
		Media (continued)				
•	1 0 1 0	Yell Group PLC, Term	E 0040/	0/04/40	000	* 1 010 070
\$	1,046	Loan A2	5.231%	3/01/19	CCC+	\$ 1,012,272
	123	Yell Group PLC, Term Loan A2	0.000%	3/03/19	CCC+	
	123	Yell Group PLC, Term	0.000%	3/03/19	000+	
		Loan B2, Payment in				
	1,925	Kind	0.000%	3/03/24	CCC	
	129,330	Total Media	0.00070	0/00/24	000	128,226,237
			0.8% of Total Inv	vestments)		,,,
		Hudson's Bay		,		
		Company, Term Loan				
	4,625	B, First Lien	4.750%	11/04/20	BB	4,668,359
	,	J.C. Penney				
		Corporation, Inc., Term				
	4,125	Loan	5.000%	6/20/19	В	4,149,214
	8,750	Total Multiline Retail				8,817,573
		Oil, Gas & Consumable	Fuels 6.0% (3	.8% of Total	Investments)	
		Western Refining, Inc.,				
	1,990	Term Loan B	4.250%	11/12/20	BB	1,999,950
		CITGO Petroleum				
		Corporation, Term Loan	. =			
	1,179	B	4.500%	7/23/21	BB+	1,185,938
	0.010	Crestwood Holdings	7 0000/	0/10/10	Р	0.074.440
	2,618	LLC, Term Loan B	7.000%	6/19/19	В	2,674,448
	5,000	Energy and Exploration Partners, Term Loan	7.750%	1/15/19	N/R	4,931,250
	5,000	EP Energy LLC, Term	7.750%	1/15/19		4,931,230
	1,667	Loan B3, Second Lien	3.500%	5/24/18	Ba3	1,662,673
	1,007	Fieldwood Energy LLC,	0.00070	0/24/10	Dao	1,002,070
	3,394	Term Loan, First Lien	3.875%	9/28/18	Ba2	3,401,704
	0,001	Fieldwood Energy LLC,	0101070	0,20,10	Bal	0,101,701
		Term Loan, Second				
	8,967	Lien	8.375%	9/30/20	B2	9,199,980
		Frac Tech International				
	2,010	LLC, Term Loan B	5.750%	4/16/21	B2	2,032,445
		Harvey Gulf				
		International Marine,				
	1,688	Inc., Term Loan B	5.500%	6/18/20	B1	1,683,152
		Peabody Energy				
	4 07 4	Corporation, Term Loan	4.0705/	0 10 4 10 0	D (
	1,374	B Compose Investment	4.250%	9/24/20	Ba1	1,375,233
		Samson Investment				
		Company, Tranche 1,				
	2 500	Term Loan, Second Lien	5.000%	9/25/18	B1	0 107 000
	2,500	Seadrill Partners LLC,	5.000%	9/20/10	Ы	2,497,323
	7,193	Initial Term Loan	4.000%	2/21/21	BB	7,121,136
	7,100		T.000 /0			7,121,100

	Southcross Energy				
	Partners L.P., Opco			_ .	
854	Term Loan, WI/DD	TBD	TBD	B1	858,973
	Southcross Holdings				
1,280	Borrower L.P., Holdco Term Loan, WI/DD	TBD	TBD	B2	1 297 675
1,200	Total Oil, Gas &		ТБО	DZ	1,287,675
41,714	Consumable Fuels				41,911,880
,		(4.0% of Total	Investments)	,•,••••
	Generic Drug Holdings,	,		,	
1,584	Inc., Term Loan B	5.000%	8/16/20	B1	1,592,416
	Graceway Pharmaceuticals LLC,				
5 005	Second Lien Term	0.0000/			
5,625	Loan, (5)	0.000%	5/03/13	N/R	112,500
	Graceway Pharmaceuticals LLC,				
51	Term Loan, (5)	0.000%	5/03/12	N/R	55,681
5,976	Grifols, Inc., Term Loan	3.155%	2/27/21	Ba1	5,957,108
,	Par Pharmaceutical				, ,
	Companies, Inc., Term				
3,585	Loan B2	4.000%	9/30/19	B1	3,582,983
4 000	Patheon, Inc., Term	4.0500/	0/11/01	P	0.075.000
4,000	Loan B, DD1 Pharmaceutical Product	4.250%	3/11/21	В	3,975,000
	Development, Inc.,				
5,340	Term Loan B, First Lien	4.000%	12/01/18	Ba3	5,350,952
,	Pharmaceutical				, ,
	Research Associates,				
5,707	Inc., Term Loan	4.500%	9/23/20	B1	5,692,608
0.005	Quintiles Transnational	0.7500/			0 007 700
3,925	Corp., Term Loan B3	3.750%	6/08/18	BB	3,927,788
3,413	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	3,432,228
0,410	Therakos, Inc., Term	7.200 /0		Dai	0,702,220
3,380	Loan, First Lien	7.500%	12/27/17	В	3,405,358
	Valeant				
	Pharmaceuticals				
0.000	International, Inc., Term	0.7500/	0/05/00	Det	0.000.400
2,639	Loan E Valeant	3.750%	8/05/20	Ba1	2,636,488
	Pharmaceuticals				
	International, Inc.,				
	Tranche B, Term Loan				
4,211	D2	3.750%	2/13/19	Ba1	4,210,774
49,436	Total Pharmaceuticals				43,931,884
	Professional Services	0.3% (0.2% of	Total Investn	nents)	
	Ceridian Corporation,				
2,227	New Replacement Term Loan	4.405%	5/09/17	B1	2,233,136
۲,۵۵۲	Real Estate Investment				

4 000	Realogy Corporation,	0.7500/	0/05/00		
4,938	Initial Term Loan B Starwood Property	3.750%	3/05/20	BB	4,945,405
	Trust, Inc., Term Loan				
5,935	В	3.500%	4/17/20	BB+	5,913,595
	Walter Investment Management Corporation, Tranche B, Term Loan, First				
5,730	Lien	4.750%	12/18/20	B+	5,663,471
16,603	Total Real Estate Investment Trust				16,522,471
	Real Estate Management	& Developme	nt 1.6% (1.	0% of Tota	I Investments)
	Capital Automotive LP, Term Loan, Second				
3,000	Lien	6.000%	4/30/20	B1	3,076,251
	Capital Automotive LP,				
8,189	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	8,224,503
11,189	Total Real Estate Management & Development				11,300,754
. 1,100		Nuveen Investm	ients		,
		39			

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

incipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
、	Semiconductors & Equip				
	Avago Technologies,				
\$ 10,000	Term Loan B	3.750%	5/06/21	BBB	\$ 9,992,160
	Freescale Semiconductor, Inc.,				
6,438	Term Loan, Tranche B4	4.250%	2/28/20	B1	6,414,513
0,100	Freescale	1.20070	2,20,20	51	0,111,010
	Semiconductor, Inc.,				
2,978	Term Loan, Tranche B5	5.000%	1/15/21	B1	2,985,876
0.000	NXP Semiconductor	0.0500/	1/11/00	DD.	0.017.074
2,936	LLC, Term Loan D Total Semiconductors &	3.250%	1/11/20	BB+	2,917,674
22,352	Equipment				22,310,223
,00	Software 7.4% (4.6% of	f Total Investme	ents)		,0 : 0,0
	Attachmate				
E 404	Corporation, Term	7 0500/	11/00/17		
5,464	Loan, First Lien Blackboard, Inc., Term	7.250%	11/22/17	BB	5,532,642
2,934	Loan B3	4.750%	10/04/18	B+	2,949,691
_,	BMC Software, Inc.,				_,_ ,_ ,_ ,
6,722	Initial Term Loan	5.000%	9/10/20	B1	6,687,286
0 1 5 1	Datatel Parent Corp,	4.0000/	7/10/10	P	0 1 40 500
3,151	Term Loan B1 Emdeon Business	4.000%	7/19/18	B+	3,148,583
	Services LLC, Term				
4,727	Loan B2	3.750%	11/02/18	BB	4,728,943
	Epicor Software				
000	Corporation, Term	4.0000/		D -0	000 400
638	Loan, B2 Explorer Holdings, Inc.,	4.000%	5/16/18	Ba3	639,103
1,906	Term Loan	6.000%	5/02/18	B+	1,913,057
.,	Infor Global Solutions				.,,
	Intermediate Holdings,				
15,594	Ltd., Term Loan B5	3.750%	6/03/20	Ba3	15,487,030
6,386	Misys PLC, Term Loan B, First Lien	5.000%	12/12/18	B+	6,434,868
0,000	SS&C Technologies,	5.00078	12/12/10	DŦ	0,434,000
	Inc./ Sunshine				
	Acquisition II, Inc. 2013				
1 101	Replacement Term	0.0500/	0/07/10	DDD	1 100 740
1,101 114	Loan B1 SS&C Technologies,	3.250% 3.250%	6/07/19 6/07/19	BBB BBB	1,102,746 114,131
114	Inc./ Sunshine	0.20070	0/07/18	000	114,131
	Acquisition II, Inc. 2013				
	Replacement Term				

	Loan B2				
	SunGard Data				
	Systems, Inc., Term				
2,615	Loan E	4.000%	3/08/20	BB	2,624,045
51,352	Total Software				51,362,125
	Specialty Retail 0.8% (0	.5% of Total Ir	nvestments)		
	Jo-Ann Stores, Inc.,				
3,764	Term Loan, First Lien	4.000%	3/16/18	B+	3,758,174
	Michaels Stores, Inc.,				
1,500	Term Loan B2	4.000%	1/28/20	Ba3	1,495,312
5,264	Total Specialty Retail				5,253,486
	Textiles, Apparel & Luxur	y Goods 0.6	% (0.4% of T	otal Investr	nents)
	Polymer Group, Inc.,				
	Amendment No. 1,				
	Delayed Draw,				
267	Incremental Loan, (6)	4.149%	12/19/19	В	269,142
	Polymer Group, Inc.,				
4,223	Initial Term Loan	5.250%	12/19/19	B2	4,244,270
	Total Textiles, Apparel				
4,490	& Luxury Goods				4,513,412
	Trading Companies & Dis	stributors 1.	5% (0.9% of 1	otal Invest	ments)
	HD Supply, Inc., Term	4.0000/		-	0,440,004
8,113	Loan	4.000%	6/28/18	B+	8,119,684
	Neff Rental/Neff				
0.000	Finance Closing Date	7.0500/	0/00/01	000	1 000 750
2,000	Loan, Second Lien	7.250%	6/09/21	CCC+	1,993,750
	Total Trading				
10 110	Companies & Distributors				10 110 404
10,113	Transportation Infrastruc	turo 0.2% (0	1º/ of Total	Invootmont	10,113,434
	Ceva Group PLC,	lure 0.2% (0	. 1% OF TOLAT	investment	5)
78	Canadian Term Loan	6.500%	3/19/21	B2	76,278
70	Ceva Group PLC,	0.000 /8	5/19/21	DZ	70,270
451	Dutch B.V., Term Loan	6.500%	3/19/21	B2	442,413
451	Ceva Group PLC,	0.00078	5/15/21	DZ	442,410
	Synthetic Letter of				
429	Credit Term Loan	0.134%	3/19/21	B2	420,737
120	Ceva Group PLC, US	0.10470	0,10,21	52	120,707
622	Term Loan	6.500%	3/19/21	B2	610,452
022	Total Transportation	0.00070	0,10,21	BE	010,102
1,580	Infrastructure				1,549,880
,	Wireless Telecommunica	tion Services	2.4% (1.5%	of Total Inv	
	Asurion LLC, Term				,
9,735	Loan B1	5.000%	5/24/19	Ba3	9,789,399
	Fairpoint				
	Communications, Inc.,				
4,939	Term Loan B	7.500%	2/11/19	В	5,095,910
	UPC Broadband				. ,
	Holding BV, Term Loan				
2,000	AH	3.250%	6/30/21	BB	1,981,500
16,674					16,866,809

	Total Wireless Telecommunication Services		
\$ 847,416 Shares	Total Variable Rate Senior Loan Interests (cost \$842,335,205) Description (1)	8	39,275,049 Value
	COMMON STOCKS 2.8% (1.8% of Total Investments)		
	Diversified Consumer Services 0.4% (0.3% of Total Investments)		
78,490	Cengage Learning Holdings II LP, (7), (8)	\$	2,707,905

S	Shares	Description (1)					Value	
		Hotels, Restaurants & Lo	eisure	0.2% (0.	1% of Total I	nvestments)		
		BLB Worldwide				-		
	42,041	Holdings Inc., (7), (8)					\$ 1,508,22	21
		Buffets Term Loan, (7),						
	2,670	(8)					14,01	8
		Total Hotels, Restaurants	& Leisur	е			1,522,23	9
		Media 2.2% (1.4% of Te	otal Inve	stments	5)			
		Cumulus Media, Inc.,						
	6,594	(7)					34,15	57
		Metro-Goldwyn-Mayer,						
	133,060	(7), (8) Triburg Opportunit (7)					10,245,62	
	57,088	Tribune Company, (7)					4,709,76	0
	45.040	Tribune Company, (7),						
	45,942	(9) Tribune Publishing						
	14,272	Company, (7)					300,14	0
	, _ / _	Total Media					15,289,67	
			0.0% (0.	0% of T	otal Investme	ents)	10,200,07	
	47,152	Vertrue, Inc., (7), (8)				,	84,87	'4
	,	Software 0.0% (0.0% o	f Total I	nvestme	nts)			
		Eagle Topco LP, (7),			·			
	743,286	(8)						1
		Total Common Stocks (co	ost \$14,2	10,920)			19,604,69	6
	rincipal					Ratings		
Λm-4			-			•		
AIII(ount (000)	• • •			Maturity	(3)	Value	
AIII	ount (000)	CONVERTIBLE BONDS	0.3% (0.2% of `	Total Investm	(3) nents)	Value	
AIII(ount (000)	CONVERTIBLE BONDS Communications Equipt	0.3% (0.2% of `	Total Investm	(3) nents)	Value	
		CONVERTIBLE BONDS Communications Equips Nortel Networks Corp.,	0.3% (ment 0	0.2% of .3% (0.2	Total Investm % of Total In	(3) nents) vestments)		25
АШС \$	ount (000) 850	CONVERTIBLE BONDS Communications Equips Nortel Networks Corp., (5)	0.3% (ment 0	0.2% of `	Total Investm	(3) nents)	Value \$ 860,62	25
	850	CONVERTIBLE BONDS Communications Equipt Nortel Networks Corp., (5) Nortel Networks Corp.,	0.3% (ment 0	0.2% of ⁻ .3% (0.2 750%	Total Investm % of Total In 4/15/12	(3) nents) vestments) N/R	\$ 860,62	
		CONVERTIBLE BONDS Communications Equips Nortel Networks Corp., (5)	0.3% (ment 0	0.2% of .3% (0.2	Total Investm % of Total In	(3) nents) vestments)		
	850	CONVERTIBLE BONDS Communications Equipt Nortel Networks Corp., (5) Nortel Networks Corp., (5)	0.3% (ment 0	0.2% of ⁻ .3% (0.2 750%	Total Investm % of Total In 4/15/12	(3) nents) vestments) N/R	\$ 860,62	
	850	CONVERTIBLE BONDS Communications Equips Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible	0.3% (ment 0	0.2% of ⁻ .3% (0.2 750%	Total Investm % of Total In 4/15/12	(3) nents) vestments) N/R	\$ 860,62	0
\$ \$ P	850 1,000 1,850 rincipal	CONVERTIBLE BONDS Communications Equipr Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750)	0.3% (ment 0	0.2% of ⁻ .3% (0.2 750%	Total Investm % of Total In 4/15/12 4/15/14	(3) nents) vestments) N/R N/R Ratings	\$ 860,62 1,015,00 1,875,62	0
\$ \$ P	850 1,000 1,850	CONVERTIBLE BONDS Communications Equipr Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1)	0.3% ((ment 0 1. ⁻ 2. ⁻ Cou	0.2% of .3% (0.2 750% 125% pon	Total Investm % of Total In 4/15/12 4/15/14 Maturity	(3) nents) vestments) N/R N/R Ratings (3)	\$ 860,62 1,015,00	0
\$ \$ P	850 1,000 1,850 rincipal	CONVERTIBLE BONDS Communications Equipr Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS	0.3% ((ment 0 1. 2. 2. Cou 18.6% (1	0.2% of .3% (0.2 750% 125% pon	Total Investm % of Total In 4/15/12 4/15/14 Maturity Total Investr	(3) nents) vestments) N/R N/R Ratings (3) ments)	\$ 860,62 1,015,00 1,875,62 Value	0
\$ \$ P	850 1,000 1,850 rincipal	CONVERTIBLE BONDS Communications Equipr Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services &	0.3% ((ment 0 1. 2. 2. Cou 18.6% (1	0.2% of .3% (0.2 750% 125% pon	Total Investm % of Total In 4/15/12 4/15/14 Maturity Total Investr	(3) nents) vestments) N/R N/R Ratings (3) ments)	\$ 860,62 1,015,00 1,875,62 Value	0
\$ P Amo	850 1,000 1,850 rincipal ount (000)	CONVERTIBLE BONDS Communications Equipt Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings	0.3% ((ment 0 1. ⁻ 2. ⁻ 2. 18.6% (1 Supplies	0.2% of .3% (0.2 750% 125% 125% pon 1.7% of s 0.1%	Total Investm % of Total Inv 4/15/12 4/15/14 Maturity Total Investr (0.1% of Total	(3) nents) vestments) N/R N/R Ratings (3) nents) al Investment	\$ 860,62 1,015,00 1,875,62 Value s)	25
\$ \$ P	850 1,000 1,850 rincipal	CONVERTIBLE BONDS Communications Equipr Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A	0.3% ((ment 0 1. 2. 2. 2. 2. 2. 2. 7.8 7.8	0.2% of .3% (0.2 750% 125% 125% 125% 125% 375%	Total Investm % of Total Inv 4/15/12 4/15/14 Maturity Total Investr (0.1% of Total 5/01/18	(3) nents) vestments) N/R N/R Ratings (3) nents) al Investment CCC+	\$ 860,62 1,015,00 1,875,62 Value	25
\$ P Amo	850 1,000 1,850 rincipal punt (000) 700	CONVERTIBLE BONDS Communications Equipr Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equipr	0.3% ((ment 0 1. 2. 2. 2. 2. 2. 2. 2. 2. 7.1 Supplies 7.1 ment 1	0.2% of .3% (0.2 750% 125% 125% 11.7% of s 0.1% 375% .0% (0.6	Total Investm % of Total Inv 4/15/12 4/15/14 Maturity Total Investr (0.1% of Total 5/01/18 % of Total Inv	(3) nents) vestments) N/R N/R N/R Ratings (3) nents) al Investment CCC+ vestments)	\$ 860,62 1,015,00 1,875,62 Value s) \$ 728,00	00 25 00
\$ P Amo	850 1,000 1,850 rincipal ount (000)	CONVERTIBLE BONDS Communications Equipr Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equipr Avaya Inc., 144A	0.3% ((ment 0 1. 2. 2. 2. 2. 2. 2. 2. 2. 7.1 Supplies 7.1 ment 1	0.2% of .3% (0.2 750% 125% 125% 125% 125% 375%	Total Investm % of Total Inv 4/15/12 4/15/14 Maturity Total Investr (0.1% of Total 5/01/18	(3) nents) vestments) N/R N/R Ratings (3) nents) al Investment CCC+	\$ 860,62 1,015,00 1,875,62 Value s)	00 25 00
\$ P Amo	850 1,000 1,850 rincipal punt (000) 700 2,500	CONVERTIBLE BONDS Communications Equipt Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equipt Avaya Inc., 144A Nortel Networks	0.3% ((ment 0 1. 2. 2. 2. 2. 2. 2. 7.8 5upplies 7.8 ment 1 10.8	0.2% of .3% (0.2 750% 125% 125% 125% 125% 375% .0% (0.6 500%	Total Investm % of Total Inv 4/15/12 4/15/14 Maturity Total Investr (0.1% of Total 5/01/18 % of Total Inv 3/01/21	(3) nents) vestments) N/R N/R Ratings (3) nents) al Investment CCC+ vestments) CCC+	\$ 860,62 1,015,00 1,875,62 Value s) \$ 728,00 2,187,50	90 25 90
\$ P Amo	850 1,000 1,850 rincipal punt (000) 700	CONVERTIBLE BONDS Communications Equipt Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equipt Avaya Inc., 144A Nortel Networks Limited, (5)	0.3% ((ment 0 1. 2. 2. 2. 2. 2. 2. 7.8 5upplies 7.8 ment 1 10.8	0.2% of .3% (0.2 750% 125% 125% 11.7% of s 0.1% 375% .0% (0.6	Total Investm % of Total Inv 4/15/12 4/15/14 Maturity Total Investr (0.1% of Total 5/01/18 % of Total Inv	(3) nents) vestments) N/R N/R N/R Ratings (3) nents) al Investment CCC+ vestments)	\$ 860,62 1,015,00 1,875,62 Value s) \$ 728,00	90 25 90
\$ P Amo	850 1,000 1,850 rincipal punt (000) 700 2,500 4,000	CONVERTIBLE BONDS Communications Equipt Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equipt Avaya Inc., 144A Nortel Networks Limited, (5) Total Communications	0.3% ((ment 0 1. 2. 2. 2. 2. 2. 2. 7.8 5upplies 7.8 ment 1 10.8	0.2% of .3% (0.2 750% 125% 125% 125% 125% 375% .0% (0.6 500%	Total Investm % of Total Inv 4/15/12 4/15/14 Maturity Total Investr (0.1% of Total 5/01/18 % of Total Inv 3/01/21	(3) nents) vestments) N/R N/R Ratings (3) nents) al Investment CCC+ vestments) CCC+	\$ 860,62 1,015,00 1,875,62 Value s) \$ 728,00 2,187,50 4,380,00	90 25 90 90
\$ P Amo	850 1,000 1,850 rincipal punt (000) 700 2,500	CONVERTIBLE BONDS Communications Equipt Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equipt Avaya Inc., 144A Nortel Networks Limited, (5) Total Communications Equipment	0.3% ((ment 0 1. 2. 2. 18.6% (1 Supplies 7.8 ment 1 10.8	0.2% of .3% (0.2 750% 125% 125% 125% 125% 0.1% 375% .0% (0.6 500%	Total Investm % of Total Inv 4/15/12 4/15/14 Maturity Total Investr (0.1% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	(3) nents) vestments) N/R N/R N/R Ratings (3) nents) al Investment CCC+ vestments) CCC+	\$ 860,62 1,015,00 1,875,62 Value s) \$ 728,00 2,187,50	90 25 90 90
\$ P Amo	850 1,000 1,850 rincipal punt (000) 700 2,500 4,000	CONVERTIBLE BONDS Communications Equipt Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equipt Avaya Inc., 144A Nortel Networks Limited, (5) Total Communications Equipment	0.3% ((ment 0 1. 2. 2. 18.6% (1 Supplies 7.8 ment 1 10.8	0.2% of .3% (0.2 750% 125% 125% 125% 125% 0.1% 375% .0% (0.6 500%	Total Investm % of Total Inv 4/15/12 4/15/14 Maturity Total Investr (0.1% of Total 5/01/18 % of Total Inv 3/01/21	(3) nents) vestments) N/R N/R N/R Ratings (3) nents) al Investment CCC+ vestments) CCC+	\$ 860,62 1,015,00 1,875,62 Value s) \$ 728,00 2,187,50 4,380,00	90 25 90 90
\$ P Amo	850 1,000 1,850 rincipal punt (000) 700 2,500 4,000	CONVERTIBLE BONDS Communications Equipre Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equipre Avaya Inc., 144A Nortel Networks Limited, (5) Total Communications Equipment Consumer Finance 0.5	0.3% ((ment 0 1. 2. 2. 2. 2. 2. 2. 2. 2. 2. 2. 3. 3. 5. 5. 5. 5. 5. 5. 5. 5. 5. 5. 5. 5. 5.	0.2% of .3% (0.2 750% 125% 125% 125% 125% 0.1% 375% .0% (0.6 500%	Total Investm % of Total Inv 4/15/12 4/15/14 Maturity Total Investr (0.1% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	(3) nents) vestments) N/R N/R N/R Ratings (3) nents) al Investment CCC+ vestments) CCC+	\$ 860,62 1,015,00 1,875,62 Value s) \$ 728,00 2,187,50 4,380,00	00 25 00 00 00

	Containers & Packaging	0.9% (0.6% of	Total Inve	stments)	
5,750	Reynolds Group	9.875%	8/15/19	CCC+	6,195,625
	Diversified Telecommunic	cation Services	1.9% (1 .	.2% of Total Inv	/estments)
	Consolidated				
	Communications				
1,500	Finance Company	10.875%	6/01/20	В	1,740,000
4,000	IntelSat Limited	7.750%	6/01/21	В	4,090,000
2,050	IntelSat Limited	8.125%	6/01/23	В	2,132,000
	Level 3				
4,611	Communications Inc.	11.875%	2/01/19	В	5,060,573
	Total Diversified				
	Telecommunication				
12,161	Services				13,022,573
	Energy Equipment & Serv	vices 0.1% (0.1	1% of Tota	al Investments)	
	Offshore Group				
1,000	Investment Limited	7.125%	4/01/23	В	987,500
		Nuveen Investmen	ts		
		41			

JFR Nuveen Floating Rate Income Fund

Portfolio of Investments (continued) July 31, 2014

rincipal ount (000)		Coupon	Maturity	Ratings (3)	Value
	Health Care Equipment			otal Investme	
\$ 3,250	Kinetic Concepts	10.500%	11/01/18	В	\$ 3,599,375
2,000	Kinetic Concepts	12.500%	11/01/19	CCC+	2,237,600
	Tenet Healthcare	/			
4,000	Corporation	6.000%	10/01/20	BB	4,180,000
0.050	Total Health Care				10,016,975
9,250	Equipment & Supplies Health Care Providers &	Sorvioos 2.0%	(1.2% of To	tal Investment	, ,
	Community Health				15)
4,000	Systems, Inc., 144A	5.125%	8/01/21	BB+	4,030,000
1,000	Community Health	0.12070	0/01/21		1,000,000
6,400	Systems, Inc.	6.875%	2/01/22	В	6,544,000
725	HCA Inc.	7.250%	9/15/20	BB+	766,688
	IASIS Healthcare				
1,200	Capital Corporation	8.375%	5/15/19	CCC+	1,269,000
	Truven Health Analytics				
1,000	Inc.	10.625%	6/01/20	CCC+	1,085,000
10.005	Total Health Care				
13,325	Providers & Services				13,694,688
	Media 4.0% (2.5% of T Clear Channel	otal investments)			
1,762	Communications, Inc.	10.000%	1/15/18	CCC	1,603,420
1,702	Clear Channel	10.00070	1/10/10	000	1,000,420
6,562	Communications, Inc.	9.000%	12/15/19	CCC+	6,734,253
- ,	Clear Channel				-, -,
7,800	Communications, Inc.	14.000%	2/01/21	CCC	7,780,391
	Clear Channel				
9,500	Communications, Inc.	9.000%	3/01/21	CCC+	9,820,625
	McGraw-Hill Global				
1,875	Education Holdings	9.750%	4/01/21	BB	2,090,625
27,499	Total Media	(0.70/ of Total In			28,029,314
	Pharmaceuticals 1.1% Valeant	6 (0.7% of Total In	vestments)		
	Pharmaceuticals				
2,000	International, 144A	6.750%	8/15/18	B1	2,090,000
2,000	Valeant	0.70070	0,10,10	21	2,000,000
	Pharmaceuticals				
1,000	International, 144A	7.000%	10/01/20	B1	1,045,000
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	B1	1,060,000
	VPII Escrow			5.4	
3,000	Corporation, 144A	7.500%	7/15/21	B1	3,240,000
7,000	Total Pharmaceuticals	0 10/ /0 10/ -4 T-	tal lavaatus	anta)	7,435,000
	Professional Services	0.1% (0.1% of To		ents)	

	Ceridian Corporation,				
1,000	144A	8.125%	11/15/17	CCC	997,500
	Real Estate Investment Trust	0.2% (0.1%	6 of Total Inv	estments)	
1,500	iStar Financial Inc.	4.000%	11/01/17	BB	1,477,500
	Road & Rail 0.3% (0.2% of T	otal Investm	ients)		
	Swift Services Holdings				
2,000		10.000%	11/15/18	B+	2,135,000
	Semiconductors & Equipment	t 1.3% (0.8	% of Total In	vestments)	
	Advanced Micro				
2,000	Devices, Inc., 144A	6.750%	3/01/19	В	2,050,000
	Advanced Micro				
1,000	Devices, Inc., 144A	7.000%	7/01/24	В	975,000
	Advanced Micro			_	
2,800	Devices, Inc.	7.750%	8/01/20	В	2,884,000
	Advanced Micro	/	- /	_	
3,168	Devices, Inc.	7.500%	8/15/22	В	3,278,880
0.000	Total Semiconductors &				0 4 0 7 0 0 0
8,968	Equipment				9,187,880
	Software 1.1% (0.7% of Tota	I Investmen	ts)		
0 500	BMC Software Finance	0 1050/	7/15/01	000	0 407 500
2,500	Inc., 144A	8.125%	7/15/21	CCC+	2,487,500
	Boxer Parent Company Inc./BMC Software,				
1,500	144A	9.000%	10/15/19	CCC+	1,395,000
1,500		9.000%	7/15/18	B	1,899,750
1,700	Infor Us Inc.	9.375%	4/01/19	B	2,048,438
7,575	Total Software	3.37370	+/01/13		7,830,688
7,070	Trading Companies & Distribu	itors 0.3%	(0.2% of Tot	al Investments)	7,000,000
2,000	HD Supply Inc.	8.125%	4/15/19	B+	2,160,000
2,000		uveen Investmen			_,100,000
		42			

	rincipal ount (000)		Coupon	Maturity	Ratings (3)		Value
		Wireless Telecommunic	cation Services	2.3% (1.4%	6 of Total Invo	estmer	nts)
		FairPoint Communications Inc.,					
\$	750	144A	8.750%	8/15/19	В	\$	802,500
Ŧ		Sprint Corporation,	011 0 0 / 0	0, 10, 10	_	Ŧ	,
	8,250	144A	7.875%	9/15/23	BB		8,827,500
		Sprint Corporation,		0/1 = /0 /			
	2,000	144A T-Mobile USA Inc.	7.125% 6.250%	6/15/24	BB BB		2,040,000
	3,750	Total Wireless	0.230%	4/01/21	DD		3,918,748
		Telecommunication					
	14,750	Services					15,588,748
		Total Corporate					
		Bonds (cost					
	23,978	\$124,363,494)			Detinue		129,204,491
	rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)		Value
	Juni (000)	ASSET-BACKED SECU				3)	Value
		Bluemountain				•)	
		Collateralized Loan					
		Obligation, Series					
\$	1,200	2012 2A E14	5.329%	11/20/24	BB	\$	1,134,779
		Bluemountain					
		Collateralized Loan Obligations Limited					
	2,500	2012-1A, 144A	5.734%	7/20/23	BB		2,437,092
	2,000	Carlyle Global Market	0.70170	1,20,20	88		2,107,002
		Strategies					
		Collateralized Loan					
		Obligations, Series					
	500	2013-2A E	5.234%	4/18/25	BB		461,277
		Carlyle Global Market Strategies,					
		Collateralized Loan					
		Obligations, Series					
	1,750	2013-3A, 144A	4.834%	7/15/25	BB		1,585,147
		Finn Square					
		Collateralized Loan					
	1,000	Obligations Limited, Series 2012-1A, 144A	5.281%	12/24/23	BB		937,047
	1,000	Flatiron Collateralized	5.20176	12/24/20	00		337,047
		Loan Obligation					
		Limited, Series					
	1,500	2011-1A	4.634%	1/15/23	BB		1,365,366
	500	ING Investment	5.234%	4/15/24	BB		460,877
		Management,					
		Collateralized Loan					
		Obligation, 2013-1A					

	D, 144A				
	LCM Limited				
	Partnership, Collateralized Loan				
	Obligation 2012A,				
2,70	0 144Å	5.984%	10/19/22	BB	2,636,612
	LCM Limited				
	Partnership, Collateralized Loan				
6,00		5.227%	2/25/17	BB	5,521,806
,	LCM Limited				, ,
	Partnership,				
	Collateralized Loan Obligation, Series				
3,00		5.734%	4/15/22	BB	2,955,555
	LCM Limited				
	Partnership, Collateralized Loan				
1,50		5.384%	4/19/22	BB	1,422,995
,	Madison Park				, ,
	Funding Limited,				
	Collateralized Loan Obligations, Series				
1,50	e	5.582%	4/22/22	BB	1,462,754
	Madison Park				
1,50	Funding Limited, 0 Series 2012-10A	5.484%	1/20/25	BB	1,427,780
1,50	North End CLO	5.404 /8	1/20/23	00	1,427,700
	Limited, Loan Pool,				
50	0 144A Northwoods Capital	4.833%	7/17/25	BB	447,860
	Corporation,				
	Collateralized Loan				
75	•	5.334%	1/18/24	BB	710,154
	Oak Hill Credit Partners IV Limited,				
	Collateralized Loan				
	Obligation Series				
3,00	0 2012-6A Oak Hill Credit	5.724%	5/15/23	BB	2,895,652
	Partners Series				
80		5.234%	10/20/25	BB	742,910
	Oak Hill Credit				
3,36	Partners, Series 0 2012-7A	5.229%	11/20/23	BB	3,141,516
0,00	Race Point	00 /0			c, , o . o
	Collateralized Loan				
3,00	Obligation Series 0 2012-7A, 144A	5.225%	11/08/24	BB	2,795,343
1,00	· · · · · · · · · · · · · · · · · · ·	6.231%	12/15/22	BB	1,001,138
	Collateralized Loan				

Obligation Limited 2011-5AR, 144A Race Point Collateralized Loan	
Race Point Collateralized Loan	
Collateralized Loan	
Obligations, Series	
	2,895,876
Total Asset-Backed	
Securities (cost	
	8,439,536
	Value
INVESTMENT COMPANIES 1.7% (1.0% of Total Investments)	
Eaton Vance	
Floating-Rate Income	
	5,329,777
Eaton Vance Senior	
	6,537,955
• • • • •	1,867,732
	0,267,129
Principal	
	Value
SHORT-TERM INVESTMENTS 9.4% (5.9% of Total Investments)	
	5,639,189
Agreement with Fixed	
Income Clearing	
Corporation, dated	
7/31/14,	
repurchase price	
reputchase price	
\$65,639,189,	
\$65,639,189, collateralized by \$62,595,000 U.S.	
\$65,639,189, collateralized by \$62,595,000 U.S. Treasury Notes, 8/01/14	
\$65,639,189, collateralized by \$62,595,000 U.S.	
\$65,639,189, collateralized by \$62,595,000 U.S. Treasury Notes, 8/01/14	
\$65,639,189, collateralized by \$62,595,000 U.S. Treasury Notes, 8/01/14 3.125%, due 5/15/19, value \$66,955,618 Total Short-Term Investments (cost \$65,639,189) 6	5,639,189
\$65,639,189, collateralized by \$62,595,000 U.S. Treasury Notes, 8/01/14 3.125%, due 5/15/19, value \$66,955,618 Total Short-Term Investments (cost \$65,639,189) 6 Total Investments (cost \$1,097,174,442) 159.2% 1,10	5,906,318
\$65,639,189, collateralized by \$62,595,000 U.S. Treasury Notes, 8/01/14 3.125%, due 5/15/19, value \$66,955,618 Total Short-Term Investments (cost \$65,639,189) 6 Total Investments (cost \$1,097,174,442) 159.2% 1,10 Borrowings (38.7)% (11), (12) (26)	
\$65,639,189, collateralized by \$62,595,000 U.S. Treasury Notes, 8/01/14 3.125%, due 5/15/19, value \$66,955,618 Total Short-Term Investments (cost \$65,639,189) 6 Total Investments (cost \$1,097,174,442) 159.2% 1,10 Borrowings (38.7)% (11), (12) Variable Rate Term Preferred Shares, at Liquidation Value	9,000,000)
\$65,639,189, collateralized by \$62,595,000 U.S. Treasury Notes, 8/01/14 3.125%, due 5/15/19, value \$66,955,618 Total Short-Term Investments (cost \$65,639,189) Total Short-Term Investments (cost \$65,639,189) Total Investments (cost \$1,097,174,442) 159.2% 1,10 Borrowings (38.7)% (11), (12) Variable Rate Term Preferred Shares, at Liquidation Value (20.0)% (13) (13)	5,906,318
\$65,639,189, collateralized by \$62,595,000 U.S. Treasury Notes, 8/01/14 3.125%, due 5/15/19, value \$66,955,618 Total Short-Term Investments (cost \$65,639,189) Total Short-Term Investments (cost \$65,639,189) Total Investments (cost \$1,097,174,442) 159.2% 1,10 Borrowings (38.7)% (11), (12) Variable Rate Term Preferred Shares, at Liquidation Value (20.0)% (13) (13)	9,000,000)
\$65,639,189, collateralized by \$62,595,000 U.S. Treasury Notes, 8/01/14 3.125%, due 5/15/19, value \$66,955,618 Total Short-Term Investments (cost \$65,639,189) 6 Total Investments (cost \$1,097,174,442) 159.2% 1,10 Borrowings (38.7)% (11), (12) Variable Rate Term Preferred Shares, at Liquidation Value (20.0)% (13) 0 ther Assets Less Liabilities (0.5)% (14)	95,906,318 9,000,000) 9,000,000)
\$65,639,189, collateralized by \$62,595,000 U.S. Treasury Notes, 8/01/14 3.125%, due 5/15/19, value \$66,955,618 Total Short-Term Investments (cost \$65,639,189) 6 Total Investments (cost \$1,097,174,442) 159.2% 1,10 Borrowings (38.7)% (11), (12) Variable Rate Term Preferred Shares, at Liquidation Value (20.0)% (13) 0 ther Assets Less Liabilities (0.5)% (14)	(3,321,966) (3,321,966)

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

Investments in Derivatives as of July 31, 2014

Interest Rate Swaps outstanding:

Counterp	Notional arty Amount	•	/e Floating Rate Index		Fixed Rate Payme Te rminatio Frequency Date	Unrealized on Appreciation (Depreciation) (14)
Morgan	-		1-Month			
Stanley	\$49,435,000	Receive	USD-LIBOR	-BBA 2.201%	Monthly4/20/16	\$ (1,471,592)
For Func	l portfolio compl	iance purpo	ses, the Fund	d's industry cla	ssifications refer to	any one or more of the
industry si	ub-classification	s used by o	ne or more w	idely recognize	ed market indexes o	or ratings group
	nd/or as defined combine indus		•		, , , , ,	urposes of this report,

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

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

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

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

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

(6) Investment, or portion of investment, represents an unfunded senior loan commitment outstanding. See Notes to Financial Statements, Note 8 Senior Loan Commitments for more information.

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

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

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

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

(11) Borrowings as a percentage of Total Investments is 24.3%.

(12) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) in the Portfolio of Investments as collateral for Borrowings.

(13) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.6%.

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

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

USD-LIBOR-BBA United States Dollar London Inter-Bank Offered Rate British Bankers' Association.

See accompanying notes to financial statements.

Nuveen Investments 44

JRO

Nuveen Floating Rate Income Opportunity Fund

Portfolio of Investments July 31, 2014

rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	LONG-TERM INVESTME	ENTS 152.3% (9		I Investments	5)
	VARIABLE RATE SENIC (4)	OR LOAN INTERE	STS 122.09	% (76.7% of T	otal Investments)
	Aerospace & Defense	0.4% (0.2% of To	tal Investme	ents)	
	Sequa Corporation,				
\$ 1,970	Term Loan B	5.250%	6/19/17	В	\$ 1,949,069
	Airlines 2.9% (1.8% of	f Total Investment	ts)		
	American Airlines, Inc.,	o ==oo/			o (To (oo
2,468	Term Loan	3.750%	6/27/19	Ba2	2,473,468
	Delta Air Lines, Inc.,	0.0500/	10/10/10	5 (
5,900	Term Loan B1	3.250%	10/18/18	Ba1	5,895,675
0.055	Delta Air Lines, Inc.,	0.4000/	4/10/10	Ded	0 001 077
2,955	Term Loan B2	2.403%	4/18/16	Ba1	2,961,977
0.070	US Airways, Inc., Term	0 5000/		Dec	0.050.000
2,970	Loan B1	3.500%	5/23/19	Ba2	2,958,862
14,293	Total Airlines	00/ of Total Invest			14,289,982
	Automobiles 3.5% (2.2	2% of Total invest	iments)		
9,975	Chrysler Group LLC, Tranche B, Term Loan	3.250%	12/31/18	BB+	9,945,574
9,975	Formula One Group,	5.250%	12/31/10	DD+	9,945,574
	Term Loan, First Lien,				
5,568	WI/DD	TBD	TBD	В	5,528,163
5,500	Formula One Group,			D	5,520,105
	Term Loan, Second				
1,500	Lien, WI/DD	TBD	TBD	CCC+	1,503,750
17,043	Total Automobiles			000+	16,977,487
17,010	Building Products 0.7	% (0.4% of Total	Investments)	10,011,101
	Gates Global LLC, Term			/	
2,000	Loan	4.250%	7/03/21	B+	1,989,822
,	Quikrete Holdings, Inc.,				,,
1,228	Term Loan, First Lien	4.000%	9/28/20	B+	1,230,021
3,228	Total Building Products				3,219,843
		(1.1% of Total Inv	estments)		
	Citco III Limited, Term		·		
2,837	Loan B	4.250%	6/29/18	N/R	2,847,274
	Guggenheim Partners				
1,985	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,986,241
	RPI Finance Trust, Term				
3,363	Loan B3	3.250%	11/09/18	Baa2	3,370,746
8,185	Total Capital Markets				8,204,261
	Chemicals 2.2% (1.4%	6 of Total Investm			
2,464		3.750%	5/04/18	BB	2,455,495

М	ash Dollar, Term Loan				
	lineral Technologies,				
	ic., Term Loan B, First		- / /- /		
,	en T	4.000%	5/07/21	BB	6,029,952
	Q Corporation, Term	4 0 0 0 0 1	0.07.47	-	4 400 504
	ban B	4.000%	8/07/17	B+	1,480,501
	I.R Grace & Co.,				
	elayed Draw, Term	1 0000/	0/00/01		100.000
	pan, (6)	1.000%	2/03/21	BBB	163,038
	/.R Grace & Co., Exit erm Loan	2 0009/	0/00/01	BBB	155 000
	otal Chemicals	3.000%	2/03/21	DDD	455,366 10,584,352
	ommercial Services & Suppl	ioc 2.6% (2 2% of Total	Invoctmonte)	10,564,552
	DS Waste Holdings,	165 5.0% (2.3 % 01 10tai	investments)	
	ic., Initial Term Loan,				
	ranche B2	3.750%	10/09/19	B+	981,394
	CS Income Trust,	0.70070	10/00/10		501,004
	erm Loan, First Lien	6.250%	5/12/18	В	1,358,841
	ducation Management	0120070	0,12,10	2	1,000,011
	LC, Tranche C2, Term				
	ban	4.250%	6/01/16	CCC	982,049
	MH Holdings, Inc.,				,
	erm Loan, First Lien	4.250%	5/22/18	B1	982,388
In	ternational Lease				
Fi	inance Corp., Term				
2,000 Lo	ban	3.500%	3/06/21	Ba1	1,999,642
	or US, Inc., Term				
	oan, First Lien	6.000%	4/01/21	В	3,261,806
	Qor US, Inc., Term				
	pan, Second Lien	9.750%	4/01/22	CCC+	952,500
	lillennium Laboratories,				
	ic., Tranche B, Term	5.0500/		-	7 000 075
,	ban	5.250%	4/16/21	B+	7,023,275
	otal Commercial				
	ervices & Supplies	1 00/ (0 00/	of Total Inve	- etwa anta \	17,541,895
	ommunications Equipment	1.2% (0.8%	of Total Inve	estiments)	
4,470 B	vaya, Inc., Term Loan	4.727%	10/26/17	B1	4,334,750
	vaya, Inc., Term Loan	7.121/0	10/20/17		+,004,700
1,617 B		6.500%	3/31/18	B1	1,610,259
	otal Communications	0.00078	0,01,10		1,010,200
	quipment				5,945,009
0,007 E		uveen Investmen	ts		5,010,000
		45			

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

Principal Amount (000)	• • •	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	2.7% (1.7% of	Total Inves	stments)	
\$ 12,903	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$12,939,440
	Diversified Consumer Serv	vices 6.1% (3.	8% of Tota	Investments)	
4,834	Cengage Learning Acquisitions, Inc., Exit Term Loan	7.000%	3/31/20	B+	4,875,213
2,422	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	2,466,705
1,481	Harland Clarke Holdings Corporation, Term Loan B4	6.000%	8/04/19	B+	1,508,653
	Hilton Hotels Corporation, Term Loan				
12,079	B2	3.500%	10/25/20	BB+	12,038,060
2,791	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	В	2,713,799
2,654	New Albertson's, Inc., Term Loan ServiceMaster	4.750%	6/24/21	Ba3	2,665,111
3,357	Company, Term Loan Total Diversified	4.250%	7/01/21	B+	3,340,861
29,618	Consumer Services				29,608,402
,	Diversified Financial Servi	ces 1.5% (1.0	% of Total I	nvestments)	
	Home Loan Servicing Solutions, Ltd., Term	,		,	
2,475	Loan B	4.500%	6/26/20	BB	2,486,603
0.71.0	Ocwen Financial Corporation, Term Loan	5 0000/		D	0 707 400
2,716	B BOO Carrital Tarra Laar	5.000%	2/15/18	B+	2,727,166
2,250	RCS Capital, Term Loan Total Diversified	6.500%	4/29/19	B+	2,290,781
7,441	Financial Services				7,504,550
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Diversified Telecommunic	ation Services	5.6% (3.59	% of Total Inve	
	Greeneden U.S. Holdings II LLC, Term				
1,084	Loan B	4.000%	2/08/20	В	1,076,999
050	Intelsat Jackson Holdings, S.A., Tranche	0.7500/	0/00/40		050.005
959	B2, Term Loan	3.750%	6/30/19	BB	958,925
2,667	Level 3 Financing, Inc., Term Loan, Tranche B3 Presidio, Inc., Term	4.000%	8/01/19	BB	2,661,251
892	Loan B	5.000%	3/31/17	B+	896,789
1,250		3.250%	3/24/21	BB	1,239,062

	SBA Communication,				
	Incremental Term Loan,				
	Tranche B1				
	TelX Group, Inc., Initial				
1,500	Term Loan, First Lien	4.500%	4/09/20	B1	1,500,000
1,000	TelX Group, Inc., Initial	7.00070	4/00/20	ы	1,000,000
750	Term Loan, Second Lien	7.500%	4/09/21	CCC	750,938
750	WideOpenWest Finance	7.500 %	4/09/21	000	750,950
0 5 1 0	•	4 7500/	4/01/10	D =0	
9,513	LLC, Term Loan B	4.750%	4/01/19	Ba3	9,557,186
0.000	Ziggo N.V., Term Loan	0.0500/			0.075.700
3,328	B1, DD1	3.250%	1/15/22	BB	3,275,788
0.445	Ziggo N.V., Term Loan	0.0500/	4/4 5/00		0 4 4 0 0 7 0
2,145	B2, DD1	3.250%	1/15/22	BB	2,110,979
	Ziggo N.V., Term Loan				
	B3, Delayed Draw,				
3,527	WI/DD	TBD	TBD	BB	3,471,807
	Total Diversified				
	Telecommunication				
27,615	Services				27,499,724
	Electronic Equipment & I	nstruments 0).5% (0.3% of	Total Inve	stments)
	SMART Modular				
	Technologies, Inc., Term				
2,525	Loan B	8.250%	8/26/17	В	2,512,462
	Energy Equipment & Ser	vices 2.4% (1	.5% of Total	Investment	ts)
	Drill Rigs Holdings, Inc.,				
6,608	Tranche B1, Term Loan	6.000%	3/31/21	B+	6,674,374
	Dynamic Energy				
	Services International				
1,399	LLC, Term Loan	9.500%	3/06/18	В	1,391,964
	Offshore Group				
	Investment Limited,				
1,478	Term Loan B	5.000%	10/25/17	В	1,472,883
	Pacific Drilling S.A.,				
1,978	Term Loan B	4.500%	6/03/18	B+	1,984,928
	Total Energy Equipment				. ,
11,463	& Services				11,524,149
	Food & Staples Retailing	2.7% (1.7% o	of Total Inves	tments)	
	Albertson's LLC, Term	•			
3,473	Loan B2	4.750%	3/21/19	BB	3,494,559
,	BJ's Wholesale Club,				, - ,
	Inc., Replacement Loan,				
3,320	First Lien	4.500%	9/26/19	В	3,318,027
-,	BJ's Wholesale Club,		•		-,,
	Inc., Replacement Loan,				
2,500	Second Lien	8.500%	3/26/20	CCC	2,539,845
2,000	Rite Aid Corporation,	0.00070	0,20,20		2,000,040
	Tranche 2, Term Loan,				
1,175	Second Lien	4.875%	6/21/21	В	1,188,587
1,175	Supervalu, Inc., New	T.07070	0/21/21	5	1,100,007
2,652	Term Loan	4.500%	3/21/19	B+	2,651,812
13,120		4.500 /0	5/21/13	U†	13,192,830
13,120					13,192,030

	Total Food & Staples Retailing				
	Food Products 7.4%	(4.7% of Total Inv	/estments)		
10,402	H.J Heinz Company, Term Loan B2	3.500%	6/05/20	BB	10,415,465
1,500	Hearthside Group Holdings, Term Loan, First Lien	4.500%	6/02/21	B1	1,505,000
1,500	Jacobs Douwe Egberts,	4.500 /8	0/02/21	Ы	1,303,000
6,000	Term Loan B, WI/DD	TBD	TBD	BB	5,925,000
1,925	Pinnacle Foods Finance LLC, Term Loan G	3.250%	4/29/20	BB	1,913,151
12,232	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	12,240,145
4,500	Wilton Products, Inc., Tranche B, Term Loan	7.500%	8/30/18	В	4,320,216
36,559	Total Food Products	Nuveen Investm 46	nents		36,318,977

	rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
		Health Care Equipment &	Supplies 2.6°	% (1.6% of To	otal Investme	nts)
		Ardent Medical				
۰	744	Services, Inc., Term	11.0000/	1/00/10	000	ф 710 4 ГО
\$	714	Loan, Second Lien ConvaTec, Inc., Dollar	11.000%	1/02/19	CCC+	\$ 718,452
	2,015	Term Loan	4.000%	12/22/16	Ba3	2,018,517
	2,010	Kinetic Concepts, Inc.,	1.000 /0	12,22,10	240	2,010,017
	1,755	Term Loan D1	4.000%	5/04/18	BB	1,757,069
		Onex Carestream				
		Finance LP, Term Loan,		- / / / -	_	
	4,607	First Lien	5.000%	6/07/19	B+	4,620,075
		Onex Carestream Finance LP, Term Loan,				
	2,553	Second Lien	9.500%	12/07/19	В	2,603,721
	2,000	United Surgical Partners	0.00070	12/07/10	2	2,000,721
		International, Inc.,				
	983	Incremental Term Loan	4.750%	4/03/19	B1	985,633
		Total Health Care				
	12,627	Equipment & Supplies		(0.00/ - (T -)		12,703,467
		Health Care Providers & S	Services 5.2%	6 (3.3% Of 101	tal investmen	ts)
	470	BioScrip, Inc., Delayed Draw, Term Loan	6.500%	7/31/20	B1	476,339
	770	BioScrip, Inc., Initial	0.00070	1/01/20	DI	470,000
	783	Term Loan B	6.500%	7/31/20	B1	793,899
		Community Health				
		Systems, Inc., Term				
	3,980	Loan D	4.250%	1/27/21	BB	3,994,925
		DaVita HealthCare Partners, Inc., Tranche				
	1,902	B, Term Loan	3.500%	6/24/21	Ba1	1,901,785
	1,002	Drumm Investors LLC,	0.00070	0/21/21	Bai	1,001,700
	7,861	Term Loan	6.750%	5/04/18	В	7,877,768
		Genesis Healthcare				
	878	LLC, Term Loan	10.000%	12/04/17	В	897,456
		Heartland Dental Care,				
	1,478	Inc., Term Loan, First Lien	5.500%	12/21/18	B1	1,485,528
	1,470	Heartland Dental Care,	5.500 /8	12/21/10	ы	1,403,320
		Inc., Term Loan,				
	1,500	Second Lien	9.750%	6/21/19	CCC+	1,536,562
		LHP Operations Co.				
	1,303	LLC, Term Loan B	9.000%	7/03/18	В	1,247,274
		National Mentor				
	1,627	Holdings, Inc., Term Loan B	4.750%	1/31/21	B1	1,634,298
	1,027	One Call Care	4.700/0	1/31/21	DI	1,034,230
		Management, Inc.,				
	2,985	Term Loan B	5.000%	11/27/20	B1	2,993,582

608	Skilled Healthcare Group, Inc., Term Loan	7.000%	4/09/16	В	608,345
	Total Health Care				
25,375	Providers & Services				25,447,761
	Health Care Technology	0.6% (0.4% of	Total Invest	ments)	
	Catalent Pharma Solutions, Inc., Term				
3,150	Loan	4.500%	5/20/21	BB	3,166,982
0,100	Hotels, Restaurants & Le				
	Caesars Entertainment				•)
	Operating Company,				
1,712	Inc., Term Loan B6	6.963%	1/28/18	Caa1	1,598,483
	CCM Merger, Inc., Term				
2,550	Loan	6.000%	3/01/17	B+	2,553,134
	CityCenter Holdings				
3,864	LLC, Term Loan	4.250%	10/24/20	В	3,878,866
	Extended Stay America,			_	
1,400	Inc., Term Loan	5.000%	6/24/19	B+	1,421,000
	Intrawest Resorts				
1 000	Holdings, Inc., Initial	E 5000/	10/00/00	P	0 000 000
1,990	Term Loan	5.500%	12/09/20	B+	2,029,800
1 600	Landry's Restaraunts,	4 0009/	4/24/18	BB	1 644 007
1,639	Inc., Term Loan B MGM Resorts	4.000%	4/24/10	DD	1,644,237
	International, Term				
1,970	Loan B	3.500%	12/20/19	BB	1,960,971
1,070	Scientific Games	0.00070	12,20,10	20	1,000,071
	Corporation, Term Loan				
2,985	В	4.250%	10/18/20	BB	2,946,888
	Station Casino LLC,				
2,869	Term Loan B	4.250%	3/02/20	B1	2,872,538
	Total Hotels,				
20,979	Restaurants & Leisure		.		20,905,917
	Household Durables 0.4	4% (0.2% of Tot	al Investmer	nts)	
	Serta Simmons				
970	Holdings LLC, Term	4 250%	10/01/19	D,	971,294
970	Loan Tempur-Pedic	4.250%	10/01/19	B+	971,294
	International, Inc., New				
795	Term Loan B	3.500%	3/18/20	BB	794,659
100	Total Household	0.000,0	0,10,20	22	101,000
1,765	Durables				1,765,953
		1% (0.0% of Tot	al Investmer	nts)	. ,
	Spectrum Brands, Inc.,				
340	Term Loan C	3.500%	9/04/19	BB	340,758
	Industrial Conglomerates	s 0.4% (0.3% c	of Total Inves	stments)	
	Brand Energy &				
1 000	Infrastructure Services,	4 7500/	11/00/00		1 000 000
1,990	Inc., Initial Term Loan	4.750%	11/26/20	B1	1,993,908
1,475	Insurance 2.2% (1.4% o	of Total Investme 4.250%	ents) 12/20/19	B1	1,478,777
1,473		4.200%	12/20/19	DI	1,470,777

	Alliant Holdings I LLC, Initial Term Loan B, First Lien				
4,470	Hub International Holdings, Inc., Initial Term Loan	4.250%	10/02/20	B1	4,464,052
4,691	USI Holdings Corporation, Initial Term Loan	4.250%	12/27/19	B1	4,698,271
10,636	Total Insurance	Nuveen Investme 47	ents		10,641,100

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

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)		Value
,	Internet Software & Serv					
	Sabre Inc., Term Loan			-		
\$ 744	B2	4.500%	2/19/19	Ba3	\$	745,693
	Sabre Inc., Term Loan			_		
290	C	4.000%	2/18/18	Ba3		290,678
3,448	Sabre Inc., Term Loan	4.250%	2/18/19	Ba3		3,442,832
4,482	Total Internet Software & Services					4,479,203
4,402	IT Services 2.2% (1.4%	of Total Inves	stments)			4,479,203
	EIG Investors Corp.,		sincing			
6,905	Term Loan	5.000%	11/09/19	В		6,939,851
,	Vantiv, Inc., Term Loan					, ,
2,188	В	3.750%	6/13/21	BB+		2,198,438
	VFH Parent LLC, New					
1,460	Term Loan	5.750%	11/08/19	N/R		1,447,195
	Zayo Group LLC, Term			5.4		
130	Loan B	4.000%	7/02/19	B1		129,136
10,683	Total IT Services	aduata 0.1%	(1.20/ of Tata	linvootmonto		0,714,620
	Leisure Equipment & Pr 24 Hour Fitness	Ouucis 2.1%	(1.3% 01 1018	ii iiivestinents)	
	Worldwide, Inc., Term					
3,000	Loan B	4.750%	5/28/21	Ba3		3,014,043
-,	Bombardier					- , - , - ,
	Recreational Products,					
4,030	Inc., Term Loan	4.000%	1/30/19	B+		4,024,962
	Equinox Holdings, Inc.,					
o (T o	New Initial Term Loan					- · · · · · -
2,173	B	4.250%	1/31/20	Ba3		2,180,647
	Four Seasons Holdings, Inc., Term					
1,000	Loan, Second Lien	6.250%	12/27/20	В		1,011,250
1,000	Total Leisure	0.20078	12/21/20	D		1,011,200
10,203	Equipment & Products				1	0,230,902
-,	Machinery 1.1% (0.7%	of Total Invest	tments)			- , ,
	Doosan Infracore					
	International, Inc., Term					
4,333	Loan	4.500%	5/27/21	BB		4,356,768
1 0 0 0	Rexnord LLC, Term			55		
1,003	Loan B	4.000%	8/21/20	BB		1,002,103
5,336	Total Machinery Media 20.7% (13.0% of	F Total Investm	onte)			5,358,871
	Media 20.7% (13.0% of Advantage Sales &		511(5)			
	Marketing, Inc.,					
	Delayed Draw, Term					
87	Loan, WI/DD	TBD	TBD	B1		86,801

0.010	Advantage Sales & Marketing, Inc., Term	4.0500/	7/11/01	Di	0.004.000
2,613	Loan, First Lien	4.250%	7/11/21	B1	2,604,038
1,450	Advantage Sales & Marketing, Inc., Term Loan, Second Lien, DD1	7.500%	7/11/22	CCC+	1,456,645
	Affinion Group Holdings, Inc., Initial Term Loan, Second				
2,221	Lien	8.500%	10/31/18	B3	2,193,690
1,337	Affinion Group Holdings, Inc., Term Loan, First Lien	6.750%	4/30/18	B1	1,327,451
3,500	Catalina Marketing Corporation, Term Loan, First Lien	4.500%	4/09/21	B+	3,508,750
1 500	Catalina Marketing Corporation, Term	7 7500/	4/11/00	000	1 400 050
1,500	Loan, Second Lien Clear Channel	7.750%	4/11/22	CCC+	1,496,250
3,678	Communications, Inc., Tranche D, Term Loan	6.905%	1/30/19	CCC+	3,620,215
2,646	Clear Channel Communications, Inc. Term Loan E	7.655%	7/30/19	CCC+	2,647,385
10,437	Cumulus Media, Inc., Term Loan B	4.250%	12/23/20	B+	10,471,558
	Emerald Expositions Holdings, Inc., Term				
2,725	Loan, First Lien	4.750%	6/17/20	BB	2,744,117
959	EMI Music Publishing LLC, Term Loan B	3.750%	6/29/18	BB	957,333
000	Gray Television, Inc.,	0.70070	0,20,10	66	007,000
667	Initial Term Loan	3.750%	6/13/21	BB	667,813
	IMG Worldwide, Inc.,			.	
2,000	First Lien Interactive Data	5.250%	5/06/21	B1	1,990,834
	Corporation, Term Loan				
3,250	B	4.750%	5/02/21	B+	3,267,267
	McGraw-Hill Education Holdings LLC,				
2,535	Refinancing Term Loan McGraw-Hill Education	5.750%	3/22/19	B+	2,562,860
2,488	Holdings LLC, Term Loan B	6.250%	12/18/19	B+	2,513,930
	Media General, Inc., Delayed Draw, Term		7/04/00		
1,855	Loan Modiacom Broadband	4.250%	7/31/20	BB	1,864,922
1,965	Mediacom Broadband LLC, Tranche G, Term	4.000%	1/20/20	BB	1,966,212

	Loan				
	Numericable Group				
3,753	S.A., Term Loan B1	4.500%	5/21/20	Ba3	3,768,618
	Numericable Group				
3,247	S.A., Term Loan B2	4.500%	5/21/20	Ba3	3,260,369
	Radio One, Inc., Term	/		_	
3,394	Loan B, First Lien	7.500%	3/31/16	B+	3,444,892
	Springer Science &				
1 095	Business Media, Inc.,	TBD	TBD	N/R	0.659.014
1,985	Term Loan B3, WI/DD Tribune Company,	IDU	עסו	IN/ N	2,658,014
27,590	Term Loan B	4.000%	12/27/20	BB+	27,603,925
27,000	Univision	1.00070	12/21/20		27,000,020
	Communications, Inc.,				
	Replacement Term				
8,493	Loan, First Lien	4.000%	3/01/20	B+	8,450,704
	Weather Channel				
	Corporation, Term				
1,520	Loan, Second Lien	7.000%	6/26/20	B3	1,498,271
	WMG Acquisition				
	Corporation, Tranche				
1,489	B, Refinancing Term Loan	3.750%	7/01/20	B+	1,461,457
1,409	Yell Group PLC, Term	3.730%	7/01/20	D+	1,401,437
699	Loan A2	5.231%	3/01/19	CCC+	676,248
000	Yell Group PLC, Term	0.20170	0/01/10	0001	070,210
82	Loan A2	0.000%	3/03/19	CCC+	
	Yell Group PLC, Term				
	Loan B2, Payment in				
1,286	Kind	0.000%	3/03/24	CCC	
101,451	Total Media				100,770,569
		Nuveen Investm 48	nents		
		40			

incipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Multiline Retail 1.4% (0	.9% of Total Inv	estments)		
\$ 3,700	Hudson's Bay Company, Term Loan B, First Lien	4.750%	11/04/20	BB	\$ 3,734,688
	J.C. Penney Corporation, Inc., Term			_	
2,875	Loan	5.000%	6/20/19	В	2,891,876
6,575	Total Multiline Retail Oil, Gas & Consumable I		7% of Total Ir	voetmonte)	6,626,564
	Western Refining, Inc.,	ueis 5.970 (5.		ivestinents)	
1,493	Term Loan B	4.250%	11/12/20	BB	1,499,962
,	CITGO Petroleum				, - <u>,</u> - <u>,</u>
	Corporation, Term Loan				
589	В	4.500%	7/23/21	BB+	592,968
	Crestwood Holdings			_	
2,653	LLC, Term Loan B	7.000%	6/19/19	В	2,709,916
4 000	Energy and Exploration	7 7500/	1/15/10		0.045.000
4,000	Partners, Term Loan EP Energy LLC, Term	7.750%	1/15/19	N/R	3,945,000
333	Loan B3, Second Lien	3.500%	5/24/18	Ba3	332,535
000	Fieldwood Energy LLC,	0.00078	5/24/10	Dao	002,000
2,108	Term Loan, First Lien	3.875%	9/28/18	Ba2	2,112,710
_,	Fieldwood Energy LLC,	0.0107070	0,20,10	242	_,,
5,830	Term Loan, Second Lien	8.375%	9/30/20	B2	5,981,660
	Frac Tech International				
1,706	LLC, Term Loan B	5.750%	4/16/21	B2	1,724,612
	Harvey Gulf				
	International Marine,		0/10/00	D.	
1,161	Inc., Term Loan B	5.500%	6/18/20	B1	1,157,233
	Peabody Energy Corporation, Term Loan				
982	B	4.250%	9/24/20	Ba1	982,309
502	Samson Investment	4.20078	5/24/20	Dai	502,505
	Company, Tranche 1,				
1,667	Term Loan, Second Lien	5.000%	9/25/18	B1	1,664,882
	Seadrill Partners LLC,				
4,704	Initial Term Loan	4.000%	2/21/21	BB	4,657,095
	Southcross Energy				
	Partners L.P., Opco	-	-	D.	
610	Term Loan, WI/DD	TBD	TBD	B1	613,552
	Southcross Holdings Borrower L.P., Holdco				
915	Term Loan, WI/DD	TBD	TBD	B2	919,768
910	Total Oil, Gas &			DZ	313,700
28,751	Consumable Fuels				28,894,202
-,		(4.1% of Total I	nvestments)		
	Auxilium				
	Pharmaceuticals, Inc.,				
1,876	Term Loan	6.250%	4/26/17	Ba3	1,879,768

1,188	Generic Drug Holdings, Inc., Term Loan B	5.000%	8/16/20	B1	1,194,312
1,100	Graceway	0.00070	0/10/20	81	1,101,012
	Pharmaceuticals LLC,				
	Second Lien Term Loan,				
3,125	(5)	0.000%	5/03/13	N/R	62,500
	Graceway				
	Pharmaceuticals LLC,				
62	Term Loan, (5)	0.000%	5/03/12	N/R	68,213
5,486	Grifols, Inc., Term Loan	3.155%	2/27/21	Ba1	5,468,678
	Par Pharmaceutical Companies, Inc., Term				
2,241	Loan B2	4.000%	9/30/19	B1	2,239,365
۲۱ ۵٫۲۲	Patheon, Inc., Term	4.00070	5/00/15	DI	2,200,000
3,000	Loan B, DD1	4.250%	3/11/21	В	2,981,250
,	Pharmaceutical Product				, ,
	Development, Inc., Term				
2,365	Loan B, First Lien	4.000%	12/01/18	Ba3	2,369,904
	Pharmaceutical				
4 7 4 4	Research Associates,	4 5000/	0/00/00		4 700 500
4,714	Inc., Term Loan Quintiles Transnational	4.500%	9/23/20	B1	4,702,589
2,860	Corp., Term Loan B3	3.750%	6/08/18	BB	2,861,421
2,000	Salix Pharmaceuticals,	5.75078	0/00/10	66	2,001,421
1,950	LTD., Term Loan	4.250%	1/02/20	Ba1	1,961,273
,	Therakos, Inc., Term				,, -
1,931	Loan, First Lien	7.500%	12/27/17	В	1,945,919
	Valeant				
	Pharmaceuticals				
1 410	International, Inc., Term	0.7500/	0/05/00	Def	1 417 070
1,418	Loan E Valeant	3.750%	8/05/20	Ba1	1,417,273
	Pharmaceuticals				
	International, Inc.,				
	Tranche B, Term Loan				
2,680	D2	3.750%	2/13/19	Ba1	2,679,584
34,896	Total Pharmaceuticals				31,832,049
	Professional Services	0.1% (0.0% of T	otal Investme	ents)	
	Ceridian Corporation,				
000	New Replacement Term	4.4050/	E (00 / 1 7		007 000
306	Loan Real Estate Investment	4.405%	5/09/17 5% of Total Ir	B1	307,239
	Realogy Corporation,	11uSt 2.5% (1.0		ivestinents)	
3,950	Initial Term Loan B	3.750%	3/05/20	BB	3,956,324
0,000	Starwood Property	0.10070	0,00,20	88	0,000,021
4,454	Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	4,437,668
	Walter Investment				
	Management				
	Corporation, Tranche B,			_	
3,996	Term Loan, First Lien	4.750%	12/18/20	B+	3,949,803
12,400					12,343,795

	Total Real Estate Investment Trust				
	Real Estate Management &	k Developmen	t 1.6% (1.0	0% of Total Ir	nvestments)
	Capital Automotive LP,	-			
2,000	Term Loan, Second Lien	6.000%	4/30/20	B1	2,050,834
	Capital Automotive LP,				
5,939	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	5,964,307
	Total Real Estate				
	Management &				
7,939	Development	0.00/ (0	00/ (T)		8,015,141
	Semiconductors & Equipn	nent 3.2% (2.	.0% of Total	Investments	5)
7,000	Avago Technologies, Term Loan B	3.750%	5/06/21	BBB	6,994,512
7,000	Freescale	3.750%	5/00/21	DDD	0,994,012
	Semiconductor, Inc.,				
4,953	Term Loan, Tranche B4	4.250%	2/28/20	B1	4,934,813
1,000	Freescale	1120070	2,20,20	5.	1,001,010
	Semiconductor, Inc.,				
1,985	Term Loan, Tranche B5	5.000%	1/15/21	B1	1,990,584
	NXP Semiconductor				
1,957	LLC, Term Loan D	3.250%	1/11/20	BB+	1,945,116
	Total Semiconductors &				
15,895	Equipment				15,865,025
		Nuveen Investme 49	ents		
		49			

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

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Software 8.4% (5.3% o	f Total Investm	ents)		
	Ascend Learning LLC,				
	Term Loan, Second				
\$ 2,000	Lien	9.500%	11/27/20	CCC+	\$ 2,012,500
	Attachmate				
0.050	Corporation, Term	7.0500/		55	0.007.010
3,652	Loan, First Lien	7.250%	11/22/17	BB	3,697,910
4,257	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	4,279,263
4,207	BMC Software, Inc.,	4.750 %	10/04/10	D+	4,279,203
5,281	Initial Term Loan	5.000%	9/10/20	B1	5,254,296
0,201	Datatel Parent Corp,	0.00070	0,10,20	21	0,201,200
1,701	Term Loan B1	4.000%	7/19/18	B+	1,699,301
, -	Deltek, Inc., Term				, ,
1,000	Loan, Second Lien	10.000%	10/10/19	CCC+	1,022,500
	Emdeon Business				
	Services LLC, Term				
2,933	Loan B2	3.750%	11/02/18	BB	2,934,515
1 000	Explorer Holdings,	0.0000/	E (00 (1 0	P	
1,906	Inc., Term Loan	6.000%	5/02/18	B+	1,913,057
	Infor Global Solutions Intermediate Holdings,				
11,186	Ltd., Term Loan B5	3.750%	6/03/20	Ba3	11,109,714
11,100	Misys PLC, Term Loan	0.70078	0/03/20	Dao	11,100,714
4,667	B, First Lien	5.000%	12/12/18	B+	4,702,404
.,	SunGard Data				.,,
	Systems, Inc., Term				
2,179	Loan E	4.000%	3/08/20	BB	2,186,704
40,762	Total Software				40,812,164
		0.4% of Total Ir	vestments)		
0.007	Jo-Ann Stores, Inc.,	1 00001	0/10/10	P	
2,027	Term Loan, First Lien	4.000%	3/16/18	B+	2,023,674
1 000	Michaels Stores, Inc., Term Loan B2	4.000%	1/20/20	Po2	006 075
1,000 3,027	Total Specialty Retail	4.000%	1/28/20	Ba3	996,875 3,020,549
3,027	Textiles, Apparel & Luxu	irv Goods 05	% (0.3% of T	otal Investme	· · ·
	Polymer Group, Inc.,			otar myestine	,110)
	Amendment No. 1,				
	Delayed Draw,				
223	Incremental Loan, (6)	4.149%	12/19/19	В	224,285
	Polymer Group, Inc.,				
2,272	Initial Term Loan	5.250%	12/19/19	B2	2,283,790
	Total Textiles, Apparel				
2,495	& Luxury Goods				2,508,075
	Trading Companies & D	istributors 1.3	3% (0.8% of T	otal Investme	ents)

4 600	HD Supply, Inc., Term	4.0000/	0/00/10	P	4 000 000
4,683	Loan Neff Rental/Neff	4.000%	6/28/18	B+	4,686,926
1,500	Finance Closing Date Loan, Second Lien	7.250%	6/09/21	CCC+	1,495,312
1,500	Total Trading	7.20076	0/09/21	000+	1,495,512
	Companies &				
6,183	Distributors				6,182,238
0,100	Transportation Infrast	ructure 0.2% (0.	1% of Tota	I Investments)	0,102,200
	Ceva Group PLC,			,	
47	Canadian Term Loan	6.500%	3/19/21	B2	45,767
	Ceva Group PLC,				·
	Dutch B.V., Term				
271	Loan	6.500%	3/19/21	B2	265,448
	Ceva Group PLC,				
	Synthetic Letter of				
257	Credit Term Loan	0.134%	3/19/21	B2	252,442
070	Ceva Group PLC, US	0 5000/	0/10/01	DC	000 074
373	Term Loan	6.500%	3/19/21	B2	366,271
948	Total Transportation Infrastructure				929,928
940	Wireless Telecommur	vication Services	1 0% (1 29	% of Total Inves	-
	Asurion LLC, Term	ication Services	1.9 /0 (1.2		sinenis)
4,424	Loan B1	5.000%	5/24/19	Ba3	4,449,729
·, · _ ·	Fairpoint	0.00070	0/2 1/10	Buo	1,110,720
	Communications, Inc.,				
3,208	Term Loan B	7.500%	2/11/19	В	3,312,342
	UPC Broadband				
	Holding BV, Term				
1,500	Loan AH	3.250%	6/30/21	BB	1,486,126
	Total Wireless				
0,400	Telecommunication				0.040.407
9,132	Services				9,248,197
	Total Variable Rate				
\$ 599,133	Senior Loan Interests (cost \$595,535,970)				594,917,609
Shares	Description (1)				Value
Shares	• • • • •	3.5% (2.2% of Tota	al Investme	onte)	Value
	Diversified Consumer	•			3
	Cengage Learning				7
71,949	Holdings II LP, (7), (8)				\$ 2,482,241
	Hotels, Restaurants &	Leisure 0.3% (0	.2% of Tota	al Investments)	
	BLB Worldwide				
42,041	Holdings Inc., (7), (8)				1,508,220
	Media 2.7% (1.7% of	Total Investment	s)		
	Cumulus Media, Inc.,				
5,749	(7)				29,780
	Metro-Goldwyn-Mayer,				0 / 00 0 / 0
119,359	(7), (8)				9,190,643
44,843 36,087	Tribune Company, (7)				3,699,548

	Tribune Company, (7), (9)		
11,211	Tribune Publishing Company, (7)		235,762
11,211	Total Media		13,155,733
		Nuveen Investments 50	

c	Shares	Description (1)				Value
	Jiaies	Software 0.0% (0.0% of	Total Investme	ents)		Value
		Eagle Topco LP, (7),		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
4	496,552	(8)				\$ 1
	100,002	Total Common Stocks (cos	st \$11,932,251)			17,146,195
P	rincipal		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		Ratings	,
	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		• • • •	0.3% (0.2% of	-		
		Communications Equipm				
		Nortel Networks Corp.,	·		-	
\$	550	(5)	1.750%	4/15/12	N/R	\$ 556,875
		Nortel Networks Corp.,				
	1,000	(5)	2.125%	4/15/14	N/R	1,015,000
		Total Convertible				
		Bonds (cost				
\$	1,550	\$1,307,500)				1,571,875
	rincipal				Ratings	
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		CORPORATE BONDS 2				-
		Commercial Services & S	Supplies 0.2%	6 (0.1% of Tot	al Investmen	ts)
•		NES Rental Holdings				A
\$	900	Inc., 144A	7.875%	5/01/18	CCC+	\$ 936,000
	0.000	Communications Equipm				4 750 000
	2,000	Avaya Inc., 144A	10.500%	3/01/21	CCC+	1,750,000
	2 000	Nortel Networks	0.0009/	7/15/11		0.005.000
	3,000	Limited, (5) Total Communications	0.000%	7/15/11	N/R	3,285,000
	5,000	Equipment				5,035,000
	5,000	Consumer Finance 0.49	% (0.3% of Tota	l Investmente	•)	5,055,000
		First Data Corporation,		in investments	<i>)</i>	
	2,000	144A	7.375%	6/15/19	BB	2,100,000
	2,000	Containers & Packaging	0.9% (0.5% o			2,100,000
	3,950	Reynolds Group	9.875%	8/15/19	CCC+	4,256,125
	-,	Diversified Telecommuni			6 of Total Inv	
	2,900	IntelSat Limited	7.750%	6/01/21	В	2,965,250
	1,750	IntelSat Limited	8.125%	6/01/23	В	1,820,000
		Level 3				
	3,343	Communications Inc.	11.875%	2/01/19	В	3,668,943
		Total Diversified				
		Telecommunication				
	7,993	Services				8,454,193
		Energy Equipment & Ser	vices 0.1% (0	.1% of Total I	nvestments)	
		Offshore Group				
	500	Investment Limited	7.125%	4/01/23	В	493,750
		Health Care Equipment &			_	-
	3,000	Kinetic Concepts	10.500%	11/01/18	В	3,322,500
	2,000	Kinetic Concepts	12.500%	11/01/19	CCC+	2,237,600
	_	Tenet Healthcare				
	3,000	Corporation	6.000%	10/01/20	BB	3,135,000
	8,000					8,695,100

Total Health Care				
Equipment & Supplies				
Health Care Providers & S	Services 2.2%	6 (1.4% of T	otal Investme	nts)
Community Health				·
Systems, Inc., 144A	5.125%	8/01/21	BB+	3,022,500
Community Health				
Systems, Inc.	6.875%	2/01/22	В	4,908,000
HCA Inc.	7.250%	9/15/20	BB+	608,063
IASIS Healthcare				
Capital Corporation	8.375%	5/15/19	CCC+	951,750
Truven Health				
Analytics Inc.	10.625%	6/01/20	CCC+	1,085,000
Total Health Care				
Providers & Services				10,575,313
Machinery 0.2% (0.1% c	of Total Investm	nents)		
Xerium Technologies	8.875%	6/15/18	В	1,091,800
Nuveen Investments				
	51			
	Equipment & Supplies Health Care Providers & S Community Health Systems, Inc., 144A Community Health Systems, Inc. HCA Inc. IASIS Healthcare Capital Corporation Truven Health Analytics Inc. Total Health Care Providers & Services Machinery 0.2% (0.1% c	Equipment & SuppliesHealth Care Providers & Services 2.29Community HealthSystems, Inc., 144A5.125%Systems, Inc., 144A5.125%Community HealthSystems, Inc.Systems, Inc.6.875%HCA Inc.7.250%IASIS HealthcareS.375%Capital Corporation8.375%Truven Health10.625%Analytics Inc.10.625%Total Health CareProviders & ServicesMachinery0.2% (0.1% of Total Investment Strength	Equipment & SuppliesHealth Care Providers & Services 2.2% (1.4% of ToCommunity Health5.125% 8/01/21Systems, Inc., 144A5.125% 8/01/21Community Health5.125% 8/01/21Systems, Inc.6.875% 2/01/22HCA Inc.7.250% 9/15/20IASIS Healthcare9/15/20Capital Corporation8.375% 5/15/19Truven Health10.625% 6/01/20Analytics Inc.10.625% 6/01/20Total Health CareFroviders & ServicesMachinery0.2% (0.1% of Total Investments)Xerium Technologies8.875% 6/15/18 Nuveen Investments	Equipment & SuppliesHealth Care Providers & Services 2.2% (1.4% of Total Investment Community Health Systems, Inc., 144A5.125%8/01/21BB+Community Health Systems, Inc.6.875%2/01/22BHCA Inc.7.250%9/15/20BB+IASIS Healthcare Capital Corporation8.375%5/15/19CCC+Truven Health Analytics Inc.10.625%6/01/20CCC+Total Health Care Providers & Services8.875%6/15/18BMachinery0.2% (0.1% of Total Investments)Kerium Technologies8.875%6/15/18B

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

rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	Media 5.2% (3.3% of Total	Investments	5)		
	Clear Channel				
\$ 1,714	Communications, Inc.	10.000%	1/15/18	CCC	\$ 1,559,740
0.410	Clear Channel	0.0000/		000	0 500 015
6,412	Communications, Inc. Clear Channel	9.000%	12/15/19	CCC+	6,580,315
7,784	Communications, Inc.	14.000%	2/01/21	CCC	7,764,692
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Clear Channel	1100070	2,01,21	000	7,701,002
7,000	Communications, Inc.	9.000%	3/01/21	CCC+	7,236,250
	Expo Event Transco				
1,200	Inc., 144A	9.000%	6/15/21	В	1,242,000
1,000	McGraw-Hill Global	0.7500/	4/01/01	חח	1 115 000
25,110	Education Holdings Total Media	9.750%	4/01/21	BB	1,115,000 25,497,997
23,110		9% of Total Ir	vestments)		20,401,001
	Valeant		, , , , , , , , , , , , , , , , , , , ,		
	Pharmaceuticals				
1,250	International, 144A	6.750%	8/15/18	B1	1,306,250
	Valeant				
0.000	Pharmaceuticals	7 0000/	10/01/00	D1	0.000.000
2,000	International, 144A Valeant	7.000%	10/01/20	B1	2,090,000
	Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	B1	1,060,000
	VPII Escrow				
2,000	Corporation, 144A	7.500%	7/15/21	B1	2,160,000
6,250	Total Pharmaceuticals				6,616,250
		% (0.1% of To	otal Investme	nts)	
500	Ceridian Corporation, 144A	8.125%	11/15/17	CCC	498,750
500	Real Estate Investment Trus				490,750
1,250	iStar Financial Inc.		11/01/17	BB	1,231,250
,	Semiconductors & Equipme		9% of Total I		, _ ,
	Advanced Micro				
2,000	Devices, Inc., 144A	6.750%	3/01/19	В	2,050,000
0.050	Advanced Micro	77500/	0/04/00	5	0.444 500
2,050	Devices, Inc. Advanced Micro	7.750%	8/01/20	В	2,111,500
2,500	Devices, Inc.	7.500%	8/15/22	В	2,587,500
2,500	Total Semiconductors &	7.500 /8	0/10/22		2,007,000
6,550	Equipment				6,749,000
	Software 1.2% (0.7% of To	otal Investme	nts)		
	BMC Software Finance				
1,750	Inc., 144A	8.125%	7/15/21	CCC+	1,741,250
1,100		9.000%	10/15/19	CCC+	1,023,000

	Boxer Parent Company Inc./BMC Software, 144A				
850	Infor Us Inc.	11.500%	7/15/18	В	949,875
1,875	Infor Us Inc.	9.375%	4/01/19	В	2,048,438
5,575	Total Software				5,762,563
	Specialty Retail 0.1% (0.	.1% of Total In	vestments)		
500	99 Cents Only Stores	11.000%	12/15/19	CCC+	547,500
	Trading Companies & Dis	tributors 0.2	% (0.1% of T	otal Investm	ients)
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,080,000
	Wireless Telecommunicat	tion Services	2.8% (1.8%	of Total Inve	estments)
	FairPoint Communications Inc.,	/		_	
750	144A	8.750%	8/15/19	В	802,500
	Sprint Corporation,				