NUVEEN FLOATING RATE INCOME FUND Form N-CSRS April 08, 2014

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number

811-21494

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

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

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

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

Registrant s telephone number, including area code:

(312) 917-7700

Date of fiscal year July 31 end:

Date of reporting period: January 31, 2014

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

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

ITEM 1. REPORTS TO SHAREHOLDERS

Closed-End Funds

Nuveen Investments

Closed-End Funds

Semi-Annual Report January 31, 2014

NSL

Nuveen Senior Income Fund

JFR

Nuveen Floating Rate Income Fund

JRO

Nuveen Floating Rate Income Opportunity Fund

JSD

Nuveen Short Duration Credit Opportunities Fund

JQC

Nuveen Credit Strategies Income Fund

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Table

of Contents

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

Chairman's Letter

to Shareholders

Dear Shareholders,

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

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

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

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

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

Sincerely,

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

Portfolio Managers'

Comments

Nuveen Senior Income Fund (NSL)

Nuveen Floating Rate Income Fund (JFR)

Nuveen Floating Rate Income Opportunity Fund (JRO)

Nuveen Short Duration Credit Opportunities Fund (JSD)

Nuveen Credit Strategies Income Fund (JQC)

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

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

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

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

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

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

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

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

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

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

Portfolio Managers' Comments (continued)

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

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

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

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

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

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

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

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

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

Fund

Leverage

IMPACT OF THE FUNDS' LEVERAGE STRATEGY ON PERFORMANCE

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

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

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

	NSL	JFR	JRO	JSD	JQC
Effective Leverage*	34.97%	34.92%	34.78%	29.91%	28.69%
Regulatory					
Leverage*	34.97%	34.92%	34.78%	29.91%	28.69%
* Effective leverage is	a Fund's effecti	ve economic le	verage, and inc	ludes both regu	ulatory leverage and the
leverage effects of certa	ain derivative a	nd other invest	ments in a Fund	d'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	of a Fund's capi	tal structure. R	egulatory levera	age is subject to	asset coverage limits
set forth in the Investme	ent Company A	ct of 1940.			

THE FUNDS' REGULATORY LEVERAGE

Bank Borrowings

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

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

Variable Rate Term Preferred Shares

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

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

	NSL	JFR	JRO
VRTP Shares, at liquidatior	า		
value	\$58,000,000	\$139,000,000	\$98,000,000
Refer to Notes to Financial further details on VRTP sha	•	General Information and	Significant Accounting Po

Common Share

Information

DISTRIBUTION INFORMATION

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

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

				ounto	
Ex-Distribution					
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 2014	0.0360	0.0615	0.0645	0.1140	0.0545
Short-Term					
Capital Gain*				\$0.0729	
Long-Term					
Capital Gain*				\$0.2540	
Current					
Distribution					
Rate**	6.03%	6.12%	6.40%	7.33%	6.88%
* Distribution nois	din December 0	010			

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.

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

COMMON SHARE REPURCHASES

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

approximately 10% of their outstanding common shares.

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

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

Common Share Information (continued)

COMMON SHARE EQUITY SHELF PROGRAMS

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

NSL JFR JRO JSD JQC Additional **Common Shares** Authorized 12,000,000 12,900,000 11,600,000 1,000,000 13,600,000 During the current reporting period, the following Funds sold common shares through their equity shelf programs at a weighted average premium to their NAV per common share as shown in the accompanying table.

JFRJROCommon Shares Sold through Equity Shelf Program22,61043,186Weighted Average Premium to NAV per Common1.46%1.38%Share Sold1.46%1.38%As of November 30, 2013, NSL, JFR and JRO's shelf offering registration statement is no longer effective.Therefore, the Funds may not issue additional common shares under their equity shelf programs until a new registration statement is effective.

OTHER COMMON SHARE INFORMATION

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

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

Risk

Considerations

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

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

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

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

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

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

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

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

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

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

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

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

Risk Considerations (continued)

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

Risks from Unsecured Adjustable Rate Loans or Insufficient Collateral Securing Adjustable Rate

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

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

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

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

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NSL

Nuveen Senior Income Fund

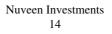
Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

	Cumulative 6-Month	1-Year	Average Annual 5-Year	10-Year
NSL at Common Share NAV	4.50%	9.59%	24.17%	6.96%
NSL at Common Share	4.30 %	9.5976	24.17 /0	0.3078
Price Barclays U.S. Aggregate	(0.76)%	(1.72)%	24.13%	5.31%
Bond Index	1.78%	0.12%	4.93%	4.62%
CSFB Leveraged Loan Index	2.88%	5.72%	12.40%	5.03%

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

Common Share Price Performance Weekly Closing Price



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

Fund Allocation

(% of net assets)

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

(% of total long-term investments)

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

(% of total investments)

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

(% of total investments)

BBB	1.9%
BB or Lower	88.8%
N/R (not rated)	1.3%
N/A (not applicable)	8.0%
Defende the Olessen, of Tennes Llead in this Department for furth	مالا فمريح الأنصاف والالم

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

1 Excluding investments in derivatives.

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

JFR

Nuveen Floating Rate Income Fund

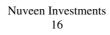
Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

	Cumulative		Average Annual	
	6-Month	1-Year	5-Year	Since Inception ¹
JFR at Common Share				
NAV	4.58%	9.31%	21.89%	6.06%
JFR at Common Share				
Price	(2.05)%	0.76%	20.46%	5.38%
Barclays U.S. Aggregate				
Bond Index	1.78%	0.12%	4.93%	4.46%
CSFB Leveraged Loan	0.000/	5 700/		5.070/
Index	2.88%	5.72%	12.40%	5.07%

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

Common Share Price Performance Weekly Closing Price



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

Fund Allocation

(% of net assets)

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

(% of total long-term investments)

Tribune Company	3.7%
Clear Channel Communications, Inc.	3.1%
Valeant Pharmaceuticals	
International, Inc.	2.4%
Univision Communications, Inc.	1.7%
Dell, Inc.	1.7%
Portfolio Composition ²	

(% of total investments)

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

Asset-Backed Securities	3.5%
Investment Companies	1.1%
Short-Term Investments	6.6%
Other Industries	19.0%
Credit Quality ^{2,3}	

(% of total investments)

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

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1 Since inception returns are from 3/25/04.

2 Excluding investments in derivatives.

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JRO

Nuveen Floating Rate Income Opportunity Fund

Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

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

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

Common Share Price Performance Weekly Closing Price

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

Fund Allocation

(% of net assets)

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

(% of total long-term investments)

Tribune Company	4.2%
Clear Channel Communications, Inc.	3.9%
Valeant Pharmaceuticals	
International, Inc.	2.6%
Federal Mogul Corporation	1.8%
Dell, Inc.	1.8%
Portfolio Composition ²	

(% of total investments)

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

Other Industries Credit Quality^{2,3}

19.5%

(% of total investments)

BBB	1.4%
BB or Lower	88.7%
N/R (not rated)	1.8%
N/A (not applicable)	8.1%
	1 6 11 6 11

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2 Excluding investments in derivatives.

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JSD

Nuveen Short Duration Credit Opportunities Fund

Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

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

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments
20

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

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	118.7%
Corporate Bonds	20.5%
Short-Term Investments	3.8%
Borrowings	(42.7)%
Other Assets Less Liabilities	(0.3)%
Top Five Issuers ²	· /

(% of total long-term investments)

Clear Channel Communications, Inc.	3.2%
Valeant Pharmaceuticals	
International, Inc.	2.9%
Delta Air Lines, Inc.	2.2%
Dell, Inc.	1.8%
Onex Carestream Finance LP	1.6%
Portfolio Composition ²	

(% of total investments)

Health Care Providers & Services	9.4%
Media	9.1%
Software	8.7%
Pharmaceuticals	8.5%
Oil, Gas & Consumable Fuels	6.9%
Internet Software & Services	5.6%
Hotels, Restaurants & Leisure	4.5%
Diversified Consumer Services	4.2%
Wireless Telecommunication Services	3.5%
Health Care Equipment & Supplies	3.4%
Food Products	2.9%
Airlines	2.9%
Food & Staples Retailing	2.7%
Commercial Services & Supplies	2.5%
Diversified Financial Services	2.2%
Computers & Peripherals	2.0%
Short-Term Investments	2.6%
Other Industries	18.4%
Credit Quality ^{2,3}	

(% of total investments)

BBB

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

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2 Excluding investments in derivatives.

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JQC

Nuveen Credit Strategies Income Fund

Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

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

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Common Share Price Performance Weekly Closing Price

Nuveen Investments
22

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

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	97.6%
Corporate Bonds	29.2%
Common Stocks	8.2%
Short-Term Investments	2.9%
Convertible Bonds	1.1%
Borrowings	(40.2)%
Other Assets Less Liabilities	1.2%
Top Five Issuers ¹	

(% of total long-term investments)

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

(% of total investments)

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

Other Industries	19.4%
Credit Quality ^{1,2}	

(% of total investments)

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

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Nuveen Investments 23

Shareholder

Meeting Report

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

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

NSL

Nuveen Senior Income Fund

Portfolio of Investments January 31, 2014 (Unaudited)

	rincipal ount (000)		Coupon	Maturity (2)	Ratings (3)	Value
		LONG-TERM INVESTMEN VARIABLE RATE SENIOR				
		(4)		120.3	5 /8 (00.0 /8 OF T	otal investments)
		Aerospace & Defense 0	0.5% (0.3% of 1	Fotal Investme	ents)	
•	4 405	Sequa Corporation,		0/10/17	-	A 4 400 000
\$	1,485	Term Loan B Airlines 3.4% (2.2% of 1	5.250%	6/19/17	В	\$ 1,466,066
		American Airlines, Inc.,	lotar investme	ents)		
	2,488	Term Loan	3.750%	6/27/19	Ba2	2,511,599
	,	Delta Air Lines, Inc.,				,- ,
	3,955	Term Loan B1	4.000%	10/18/18	Ba1	3,981,144
		Delta Air Lines, Inc.,	0 0 5 00/		5 /	
	990	Term Loan B2	3.250%	4/18/16	Ba1	996,085
	2,500	US Airways, Inc., Term Loan B1	3.500%	5/23/19	Ba2	2,516,875
	9,933	Total Airlines	0.00078	5/25/15	Daz	10,005,703
	0,000		6 (1.8% of Tota	al Investments	6)	10,000,100
		Federal-Mogul				
		Corporation, Tranche				
	5,433	B, Term Loan, DD1	2.108%	12/29/14	B1	5,405,468
		Federal-Mogul				
	2,756	Corporation, Tranche C, Term Loan, DD1	2.108%	12/28/15	B1	2,742,322
	2,750	Total Auto	2.10076	12/20/13		2,172,022
	8,189	Components				8,147,790
			4% of Total In	vestments)		
		Grifols, Inc., Term				
	1,745	Loan	4.250%	6/01/17	Ba1	1,760,343
		Building Products 0.5% Quikrete Holdings,	6 (U.3% Of 10ta	u investments	5)	
		Inc., Term Loan, First				
	1,496	Lien	4.000%	9/28/20	B+	1,511,362
	,	Capital Markets 1.6% (1				j - j
		American Capital,				
		LTD., Term Loan, First		- / / / -		
	661	Lien	4.000%	8/22/16	BB	665,648
	1,496	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,516,349
	2,468	Walter Investment	4.750%	12/18/20	B+	2,489,734
	_,	Management		, . 0, _ 0	-	_,,.
		Corporation, Tranche				

	B, Term Loan, First Lien				
4,625	Total Capital Markets				4,671,731
	Chemicals 1.7% (1.1%	% of Total Invest	tments)		
4 000	Ineos US Finance LLC, Term Loan, First	4.0000/			4 000 000
1,886	Lien PQ Corporation, Term	4.000%	5/04/18	BB	1,898,839
990	Loan, First Lien	4.500%	8/07/17	B+	1,000,165
1,435	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,429,407
197	W.R Grace & Co., Delayed Draw, Term Loan, WI/DD	TBD	TBD	BBB	198,438
553	W.R Grace & Co., Exit Term Loan, WI/DD	TBD	TBD	BBB	555,625
5,061	Total Chemicals				5,082,474
	Commercial Services &	supplies 2.7	% (1.7% of 10	otal Investmen	its)
2,500	Aramark Corporation, Term Loan, Tranche D CCS Income Trust,	4.000%	9/09/19	BBB	2,518,738
997	Term Loan, First Lien	6.250%	5/12/18	В	1,006,115
750	Education Management LLC, Tranche C2, Term Loan, WI/DD	TBD	TBD	В	720,750
3,016	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	3,057,351
491	HMH Holdings, Inc., Term Loan, First Lien	4.250%	5/14/18	B1	494,934
32	Vertrue Inc., Term Loan, First Lien	15.000%	2/04/18	N/R	32,384
7,786	Total Commercial Services & Supplies				7,830,272
	Communications Equip	oment 2.3% (1	.4% of Total	nvestments)	
1,733	Alcatel-Lucent, Inc., Term Loan C	5.750%	1/30/19	B+	1,752,618
3,243	Avaya, Inc., Term Loan B3, DD1	4.736%	10/26/17	B1	3,174,268
1,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	BB	1,679,688
6,643	Total Communications Equipment				6,606,574
		Nuveen Invest 25	ments		- , ,

NSL Nuveen Senior Income Fund

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

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
. ,	Computers & Peripherals		of Total Inve		
	Dell, Inc., Term Loan			,	
\$ 8,978	В	4.500%	4/29/20	BB+	\$ 8,949,915
	SunGard Data				
	Systems, Inc., Term				
1,188	Loan D	4.500%	1/31/20	BB	1,195,420
	Total Computers &				
10,166	Peripherals	0 70/ 10 40/	. 		10,145,335
	Containers & Packaging	0.7% (0.4%)	of Total Inves	stments)	
	Berry Plastics Holding Corporation, Term				
2,000	Loan E	3.750%	1/06/21	B+	2,003,036
2,000	Distributors 1.5% (1.0%			DT	2,003,030
	HD Supply, Inc., Term		sunch s		
4,476	Loan B	4.500%	10/12/17	B+	4,515,236
.,	Diversified Consumer Ser				
	Cengage Learning		•		
	Acquisitions, Inc.,				
2,680	Term Loan, (5)	4.750%	7/03/14	D	2,461,132
	Ceridian Corporation,				
	New Replacement				
1,574	Term Loan	4.408%	8/14/15	B1	1,584,770
	Hilton Hotels				
7 105	Corporation, Term Loan B2	3.750%	10/25/20	BB	7 164 107
7,105	Laureate Education,	3.750%	10/25/20	DD	7,164,187
2,441	Inc., Term Loan B	5.000%	6/15/18	B1	2,435,220
۵,۰۰۰	Pinnacle	0.00070	0/10/10	51	2,100,220
	Entertainment, Term				
995	Loan B2	3.750%	8/13/20	BB+	1,003,084
	Spotless Holdings,				
	SAS, Term Loan, First				
1,995	Lien	5.000%	10/02/18	B1	2,027,419
	Total Diversified				
16,790	Consumer Services				16,675,812
	Diversified Financial Serv	ices 3.4% (2	2.1% of Total	Investments)	
	Home Loan Servicing				
1 000	Solutions, Ltd., Term	4 500%	6/26/20	DD	0 000 501
1,990	Loan B Ocwen Financial	4.500%	6/26/20	BB	2,023,581
	Corporation, Term				
1,985	Loan B	5.000%	2/15/18	B+	2,009,193
.,000	RPI Finance Trust,	0.000,0		2.	2,000,100
1,812	Term Loan B3	3.250%	11/09/18	Baa2	1,825,246
3,946		4.750%	4/01/19	B1	3,982,605
					. ,

					00110
	WideOpenWest				
	Finance LLC, Term				
	Loan B, DD1				
	Total Diversified				
9,733	Financial Services				9,840,625
-)		0.1% of Tota	I Investments	s)	-,,
	Rexnord LLC, Term			-,	
506	Loan B	4.000%	8/21/20	B+	509,162
000	Electronic Equipment & In				
	SMART Modular	isti unientis	0.070 (0.470)		siments
	Technologies, Inc.,				
1 002	Term Loan B	8.250%	8/26/17	В	1 710 050
1,903					1,712,250
	Food & Staples Retailing	4.2% (2.1%	of Total Inve	estments)	
000	Albertson's LLC, Term	4.0500/			011 550
903	Loan B1	4.250%	3/21/16	BB	911,553
4 500	Albertson's LLC, Term	4 7500/			4 000 500
1,589	Loan B2	4.750%	3/21/19	BB	1,608,500
	BJ's Wholesale Club,				
	Inc., Replacement			_	
2,391	Loan, First Lien	4.500%	9/26/19	В	2,417,014
	BJ's Wholesale Club,				
	Inc., Replacement				
2,000	Loan, Second Lien	8.500%	3/31/20	CCC	2,060,208
	Rite Aid Corporation,				
	Tranche 2, Term Loan,				
750	Second Lien	4.875%	6/21/21	В	765,000
	Supervalu, Inc., New				
989	Term Loan B	5.000%	3/21/19	B+	995,512
	Wilton Products, Inc.,				
3,750	Tranche B, Term Loan	7.500%	8/30/18	В	3,581,250
	Total Food & Staples				
12,372	Retailing				12,339,037
		% of Total I	nvestments)		
	AdvancePierre Foods,				
	Inc., Term Loan, First				
1,980	Lien	5.750%	7/10/17	B1	1,985,776
,	AdvancePierre Foods,				, ,
	Inc., Term Loan,				
684	Second Lien	9.500%	10/10/17	CCC+	668,610
501	H.J Heinz Company,	0.00070		2001	000,010
8,014	Term Loan B2	3.500%	6/05/20	BB	8,104,998
3,011	Michael Foods Group,	0.000,0	0,00,20		
1,574	Inc., Term Loan	4.250%	2/25/18	Ba3	1,587,248
.,	Pinnacle Foods				.,,
	Finance LLC, Term				
993	Loan G	3.250%	4/29/20	BB	994,981
000	US Foods, Inc.,	0.20070	1/20/20		001,001
	Incremental Term				
5,845	Loan	4.500%	3/31/19	B2	5,910,275
19,090	Total Food Products	- .500 /6	0/01/13		19,251,888
13,030	Health Care Equipment &	Supplies 3	8.0% (1.9% of	Total Invest	
		Supplies 3			mentej

	Ardent Medical				
	Services, Inc., Term				
1,000	Loan, Second Lien	11.000%	1/02/19	CCC+	1 015 000
1,000	,	11.000%	1/02/19	000+	1,015,000
	Kinetic Concepts, Inc.,				
1,908	Term Loan D1	4.000%	5/04/18	BB	1,927,860
, i i i i i i i i i i i i i i i i i i i	Kinetic Concepts, Inc.,				· ·
750	Term Loan D1, WI/DD	TBD	TBD	BB	756,090
750	,			00	750,090
	Onex Carestream				
	Finance LP, Term				
3,900	Loan, First Lien	5.000%	6/07/19	B+	3,965,391
_ ,	Onex Carestream				- , ,
	Finance LP, Term				
1,000	Loan, Second Lien	9.500%	12/07/19	В	1,023,333
	Total Health Care				
8,558	Equipment & Supplies				8,687,674
0,000		Nuveen Invest	manta		0,007,071
			ments		
		26			

Principal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Health Care Providers	& Services 8.	.8% (5.5% of To	otal Investme	nts)
	Ardent Medical Services, Inc., Term				
\$ 1,399	Loan, First Lien	6.750%	7/02/18	B+	\$ 1,410,651
000	BioScrip, Inc., Delayed	0 5000/	7/01/00	P	004 450
926	Draw, Term Loan Community Health	6.500%	7/31/20	В	921,152
	Systems, Inc., Term				
1,515	Loan D, DD1	4.250%	1/27/21	BB	1,532,926
	Community Health				
6	Systems, Inc., Term Loan E	3.487%	1/25/17	BB	5,797
Ū	DaVita, Inc., New	0110770	., _0,	22	0,707
3,960	Term Loan B2	4.000%	11/01/19	Ba2	3,997,933
602	Genesis Healthcare LLC, Term Loan	10.001%	12/04/17	В	615,568
002	Golden Living, Term	10.001 /6	12/04/17		010,000
4,207	Loan	5.000%	5/04/18	В	4,144,615
	Heartland Dental				
990	Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	996,193
550	Heartland Dental	0.00078	12/21/10		550,155
	Care, Inc., Term Loan,				
500	Second Lien	9.750%	6/20/19	CCC+	512,500
1,299	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	1,311,408
1,200	LHP Operations Co.	1.20070	0,01,10	Buo	1,011,100
919	LLC, Term Loan B	9.000%	7/03/18	В	890,604
	National Mentor				
544	Holdings, Inc., Term Loan B, WI/DD	TBD	TBD	B1	548,736
	One Call Care				,
0 500	Management, Inc.,	F 0000/	11/07/00		0 540 750
2,500	Term Loan B Sheridan Holdings,	5.000%	11/27/20	B1	2,518,750
	Inc., Delayed Draw,				
226	Term Loan, WI/DD	TBD	TBD	B1	226,371
	Sheridan Holdings,				
3,994	Inc., Term Loan, First Lien, DD1	4.500%	6/29/18	B1	4,032,298
0,001	Sheridan Holdings,		0,20,10	<u> </u>	.,
	Inc., Term Loan,			_	
1,400	Second Lien Skilled Healthcare	8.250%	12/20/21	B+	1,435,000
	Group, Inc., Term				
493	Loan	6.750%	4/09/16	В	495,260
05 (05	Total Health Care				
25,480	Providers & Services				25,595,762

			· · · · · · · · ·		
	Hotels, Restaurants &	Leisure 7.7%	(4.9% of Tota	I Investme	ents)
	24 Hour Fitness Worldwide, Inc., Term				
1,930	Loan B	5.250%	4/22/16	Ba3	1,954,164
1,950	BLB Management	5.250 /6	4/22/10	Dao	1,354,104
	Services, Inc., Term				
1,415	Loan	5.250%	11/10/18	BB	1,427,615
.,	Caesars				.,,
	Entertainment				
	Operating Company,				
3,428	Inc., Term Loan B6	5.489%	1/28/18	В	3,303,293
	CCM Merger, Inc.,	=		_	
3,690	Term Loan, DD1	5.000%	3/01/17	B+	3,736,487
	CityCenter Holdings				
3,250	LLC, Term Loan B, DD1	5.000%	10/16/20	B+	3,294,350
0,200	Intrawest Resorts	5.00078	10/10/20	DT	0,204,000
	Holdings, Inc., Initial				
1,500	Term Loan	5.500%	12/09/20	B+	1,505,625
	Landry's Restaurants,				
933	Inc., Term Loan B	4.000%	4/24/18	BB	943,665
	MGM Resorts				
4 405	International, Term	0 5000/	10/00/10	00	4 400 447
1,485	Loan B Scientific Games	3.500%	12/20/19	BB	1,488,447
	Corporation, Term				
2,000	Loan B	4.250%	10/18/20	Ba2	2,012,322
_,	Seaworld Parks and	00,0			_,•,•
	Entertainment, Inc.,				
947	Term Loan B2	3.000%	5/14/20	BB+	944,250
	Station Casino LLC,			_	
1,985	Term Loan B	5.000%	3/02/20	В	2,008,820
	Total Hotels,				00.010.000
22,563	Restaurants & Leisure Household Durables	0.2% (0.1% of T	otal Investm	onte)	22,619,038
	Serta Simmons	0.2 /0 (0.1 /0 UI I			
	Holdings LLC, Term				
485	Loan	4.250%	10/01/19	B+	489,572
	Household Products	0.6% (0.4% of T	otal Investm	ents)	
	Spectrum Brands, Inc.,		• /• · · · -		
1,472	Term Loan A	3.000%	9/04/17	BB	1,478,709
186	Spectrum Brands, Inc., Term Loan C	3.500%	9/04/19	BB	187,511
100	Total Household	0.000 /0	5/04/13	00	107,011
1,658	Products				1,666,220
.,		% of Total Invest	ments)		.,,
	Alliant Holdings I LLC,				
	Initial Term Loan B,				
750	First Lien, WI/DD	TBD	TBD	B1	755,625
2,745	Hub International	4.750%	10/02/20	B1	2,782,730
	Holdings, Inc., Term				

	Loan B, DD1				
	Sedgwick Holdings,				
	Inc., Term Loan, First				
1,435	Lien	4.250%	6/12/18	B+	1,444,651
	USI Holdings				
	Corporation, Initial				
2,975	Term Loan, DD1	4.250%	12/27/19	B1	2,997,360
7,905	Total Insurance				7,980,366
	Internet Software & Servio	ces 3.4% (2	.2% of Total	Investments	S)
	EIG Investors Corp.,				
4,946	Term Loan, DD1	5.000%	11/09/19	В	4,999,239
	Sabre Inc., Term Loan				
499	B2	4.500%	2/19/19	B1	500,698
	Sabre Inc., Term Loan				
850	С	4.000%	2/19/18	B1	853,947
	Sabre, Inc., Term				
743	Loan B	5.250%	2/19/19	B1	748,842
	SSI Investments II,				
1,776	Ltd., New Term Loan	5.000%	5/26/17	Ba3	1,791,318
	VFH Parent LLC, New				
1,158	Term Loan	5.750%	11/08/19	N/R	1,169,984
	Total Internet Software				
9,972	& Services				10,064,028
	IT Services 1.1% (0.7% of the service of the servic	of Total Inves	stments)		
	CompuCom Systems,				
940	Inc., Term Loan B	4.250%	5/09/20	B1	941,070
	SRA International,				
327	Term Loan	6.500%	7/20/18	B1	326,063
		Nuveen Invest	ments		
		27			

NSL Nuveen Senior Income Fund

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

	incipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		IT Services (continued)				
		SunGard Data				
r	002	Systems, Inc., Term	4 0009/	2/02/20	DD	¢ 000 600
\$	993	Loan E Zayo Group LLC,	4.000%	3/08/20	BB	\$ 998,698
	1,112	Term Loan B	4.000%	7/02/19	B1	1,119,933
	3,372	Total IT Services		.,		3,385,764
		Leisure Equipment & Pro	oducts 1.3%	(0.8% of Tota	I Investments)
		Bombardier				
		Recreational Products,			_	
	2,017	Inc., Term Loan	4.000%	1/30/19	B+	2,032,271
		Equinox Holdings, Inc., New Initial Term				
	1,191	Loan B	4.501%	1/31/20	B1	1,203,654
	1,101	Four Seasons	1.00170	1/01/20	2.	1,200,001
		Holdings, Inc., Term				
	500	Loan, Second Lien	6.250%	12/27/20	В	513,750
		Total Leisure				
	3,708	Equipment & Products	- (T - 4 - 1]			3,749,675
		Machinery 0.9% (0.6% Gardner Denver, Inc.,	of Total Invest	iments)		
	2,580	Term Loan, DD1	4.250%	7/30/20	B1	2,580,707
	2,000	Media 16.1% (10.2% of			5.	2,000,707
		Affinion Group		,		
		Holdings, Inc., Term				
	900	Loan B, DD1	6.750%	10/09/16	B1	894,886
		Cengage Learning				
		Acquisitions, Inc.,				
	873	Tranche B, Extended Term Loan, (5)	7.750%	7/04/17	D	800,281
	070	Clear Channel	1.10070	770-7717	D	000,201
		Communications, Inc.,				
	1,363	Tranche D, Term Loan	6.910%	1/30/19	CCC+	1,325,540
		Clear Channel				
		Communications,	-	= /2 2 / / 2		
	2,611	Inc.,Term Loan E	7.660%	7/30/19	CCC+	2,603,214
	6,600	Cumulus Media, Inc., Term Loan B , DD1	4.250%	12/23/20	B+	6,677,517
	0,000	Emerald Expositions	7.230 /0	12/20/20	DT	0,077,017
		Holdings, Inc., Term				
	1,427	Loan, First Lien	5.500%	6/17/20	BB	1,438,543
		EMI Music Publishing				
	750	LLC, Term Loan B	4.250%	6/29/18	BB	755,625
	569	Interactive Data	3.750%	1/31/18	Ba3	572,168
		Corporation, Term				

	Loan				
	Internet Brands, Inc.,				
993	Term Loan B	6.250%	3/18/19	B+	998,289
	McGraw-Hill Education				
4 705	Holdings LLC, Term	0.0000/	0/00/40	Do	1 001 010
1,785	Loan Media General, Inc.,	9.000%	3/22/19	B2	1,821,816
	Delayed Draw, Term				
1,000	Loan	4.250%	7/31/20	BB	1,010,619
1,000	Mediacom Broadband	1.20070	1,01,20		1,010,010
	LLC, Tranche G, Term				
988	Loan	4.000%	1/20/20	BB	988,734
	Radio One, Inc., Term				
1,852	Loan B, First Lien	7.500%	2/14/17	B+	1,902,898
	Springer Science &				
1 406	Business Media, Inc., Term Loan	5.000%	8/14/20	В	1 506 070
1,496	Tribune Company,	5.000%	0/14/20	D	1,506,070
15,809	Term Loan B, DD1	4.000%	12/27/20	BB	15,819,043
. 0,000	Univision		,_,,_0		
	Communications, Inc.,				
	Replacement Term				
3,880	Loan, First Lien	4.000%	3/01/20	B+	3,906,202
	UPC Broadband				
1 714	Holding BV, Term Loan AF	4.000%	1/31/21	BB	1 706 707
1,714	Weather Channel	4.000%	1/31/21	DD	1,726,787
	Corporation, Term				
500	Loan, Second Lien	7.000%	6/26/20	B3	505,625
	WMG Acquisition				
	Corporation, Tranche				
1 00 1	B, Refinancing Term	0.7500/	7/04/00		4 000 054
1,324	Loan	3.750%	7/01/20	BB	1,329,854
1,793	Yell Group PLC, Term Loan, (5)	4.097%	7/31/14	N/R	399,303
48,227	Total Media	4.037 /8	7/31/14		46,983,014
10,227		6% of Total Ir	vestments)		10,000,011
	Hudson's Bay				
	Company, Term Loan				
2,750	B, First Lien	4.750%	11/04/20	BB	2,794,679
	Oil, Gas & Consumable F	uels 8.2% (5.2% of Total	Investments	;)
1,000	Western Refining, Inc., Term Loan B	1 2500/	11/10/00	BB	1 010 605
1,000	Brand Energy &	4.250%	11/12/20	66	1,010,625
	Infrastructure				
	Services, Inc., Initial				
1,495	Term Loan	4.750%	11/26/20	B1	1,508,187
	Crestwood Holdings				
1,343	LLC, Term Loan B	7.000%	6/19/19	В	1,380,316
2,985	Drill Rigs Holdings,	6.000%	3/31/21	B+	3,059,625
	Inc., Tranche B1,				

	Term Loan				
	EP Energy LLC, Term			_	
833	Loan B3, Second Lien	3.500%	5/24/18	Ba3	837,500
	Fieldwood Energy				
998	LLC, Term Loan, First Lien	3.875%	9/28/18	Ba2	1,004,670
000	Fieldwood Energy	0.07070	0/20/10	Due	1,001,070
	LLC, Term Loan,				
2,000	Second Lien	8.375%	9/30/20	B2	2,058,572
	Frac Tech				
761	International LLC,	0 5000/	E/00/10	DO	701 015
751	Term Loan Harvey Gulf	8.500%	5/06/16	B2	761,915
	International Marine,				
3,244	Inc., Term Loan B	5.500%	6/18/20	B1	3,298,488
	Offshore Group				
	Investment Limited,			_	
1,850	Term Loan B	5.000%	10/25/17	В	1,864,454
1,493	Pacific Drilling S.A., Term Loan B	4.500%	6/03/18	B+	1,510,970
1,495	Peabody Energy	4.300%	0/03/10	D+	1,510,970
	Corporation, Term				
1,496	Loan B	4.250%	9/24/20	BB+	1,509,104
	Rice Drilling LLC.,				
	Term Loan, Second	0 5000/	40/05/40		
993	Lien Samson Investment	8.500%	10/25/18	N/R	1,013,591
	Company, Tranche 1,				
	Term Loan, Second				
1,250	Lien	5.000%	9/25/18	B1	1,264,375
	Saxon Energy				
000	Services, Inc., Term	E 5000/	04540		
993	Loan Sholf Drilling Holdings	5.500%	2/15/19	Ba3	1,004,079
750	Shelf Drilling Holdings LTD., Term Loan	10.000%	10/08/18	B+	764,062
750	Total Oil, Gas &	10.000 /8	10/00/10	U T	704,002
23,474	Consumable Fuels				23,850,533
		.1% (0.1% of Tot	al Investmer	nts)	
	Prestige Brands, Inc.,				
287	Term Loan B1	3.792%	1/31/19	BB	289,089
		Nuveen Invest 28	ments		

incipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Pharmaceuticals 9.4	% (6.0% of Total	Investments)	
\$ 555	BioScrip, Inc., Term Loan B	6.500%	7/31/20	В	\$ 552,691
1,051	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	1,061,057
796	Generic Drug Holdings, Inc., Term Loan B	5.000%	8/16/20	B1	805,452
2,000	Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5)	6.928%	5/03/13	N/R	60,000
95	Graceway Pharmaceuticals LLC, Term Loan, (5)	3.069%	5/03/12	N/R	104,709
1,810	Par Pharmaceutical Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	1,824,041
1,000	Patheon, Inc., Term Loan B, WI/DD	TBD	TBD	В	1,000,089
3,688	Pharmaceutical Product Development, Inc., Term Loan B, First Lien Pharmaceutical Research Associates,	4.000%	12/01/18	Ba3	3,717,680
2,993	Inc., Term Loan B	5.000%	9/23/20	B1	3,009,010
2,327	Quintiles Transnational Corp., Term Loan B3	3.750%	6/08/18	BB	2,336,171
1,750	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	1,774,281
1,485	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	В	1,493,051
0.000	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan	0.7500/	0/10/10		0.700.404
3,690	D2 Valeant Pharmaceuticals International, Inc.,	3.750%	2/13/19	BBB	3,720,464
5,950	Term Loan E, WI/DD	TBD	TBD	Ba1	6,013,231
29,190	Total Pharmaceuticals				27,471,927
	Real Estate Investmen	t Trust 1.7% (1	.1% of Total I	nvestments)	
	Capital Automotive LP, Term Loan, Second				
1,500	Lien	6.000%	4/30/20	B1	1,558,125

1,936	iStar Financial, Inc., Term Loan	4.500%	10/15/17	BB	1,947,864
,	Starwood Property				, - ,
1,489	Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	1,492,162
4,925	Total Real Estate Investment Trust				4,998,151
, - -	Real Estate Management	t & Developm	ent 1.5% (1	.0% of Tota	
	Capital Automotive LP,		•		,
	Term Loan, Tranche				
1,917	B1, DD1	4.000%	4/10/19	Ba2	1,937,862
	Realogy Corporation,				
2,481	Term Loan B	4.500%	3/05/20	BB	2,503,891
	Total Real Estate				
	Management &				====
4,398	Development	· · - · · · ·			4,441,753
	•	6 of Total Inve	estments)		
	Swift Transportation				
1 1 0 0	Company, Inc., Term	4.000%	12/21/17	חח	1 100 777
1,123	Loan B2			BB	1,133,777
	Semiconductors & Equip Freescale		(1.4% 01 1018	a investmer	its)
	Semiconductor, Inc.,				
	Term Loan, Tranche				
1,985	B4	5.000%	2/28/20	B1	2,006,711
1,000	Freescale	5.00078	2/20/20	ы	2,000,711
	Semiconductor, Inc.,				
	Term Loan, Tranche				
1,496	B5	5.000%	1/15/21	B1	1,517,603
,	NXP Semiconductor				,- ,
983	LLC, Term Loan D	3.250%	1/11/20	BB+	985,756
	NXP Semiconductor				
1,945	LLC, Term Loan	4.500%	3/03/17	Ba3	1,974,478
	Total Semiconductors				
6,409	& Equipment				6,484,548
	Software 10.1% (6.4% of	of Total Invest	tments)		
	Attachmate				
	Corporation, Term				
2,390	Loan, First Lien	7.250%	11/22/17	BB	2,432,778
	Blackboard, Inc., Term			_	
1,126	Loan B3	4.750%	10/04/18	B+	1,139,015
1.050	BMC Software, Inc.,	F 0000/	0/10/00		
1,250	Initial Term Loan	5.000%	9/10/20	BB	1,253,559
	Datatel Parent Corp,	1 5000/	7/10/10	D.	0 101 00E
3,065	Term Loan B, DD1 Emdeon Business	4.500%	7/19/18	B+	3,101,035
	Services LLC, Term				
1,069	Loan B2	3.750%	11/02/18	BB	1,073,749
1,009	Epicor Software	5.750%	11/02/10		1,073,749
	Corporation, Term				
641	Loan, B2	4.000%	5/16/18	Ba3	646,512
071		7.00070	0/10/10	Duo	0+0,012

988	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	993,697
	Greeneden U.S.				,
871	Holdings II LLC, Term Loan B	4.000%	2/08/20	В	870,101
	Infor Global Solutions		_,	_	
	Intermediate Holdings, Ltd., Term Loan B5,				
7,711	DD1	3.750%	6/03/20	Ba3	7,748,658
	IPC Systems, Inc., Extended Term Loan,				
2,234	Tranche B1, First Lien	7.750%	7/31/17	B1	2,251,064
	IPC Systems, Inc.,				
2,500	Term Loan, Second Lien	5.410%	6/01/15	CCC	2,287,500
	Misys PLC, Term Loan	/		_	
3,456	B, First Lien	5.000%	12/12/18	B+	3,492,982
	RedPrairie				
1,191	Corporation, New Term Loan, First Lien	6.000%	12/21/18	B+	1,203,902
1,101	Vertafore, Inc., Term	0.00070	12/21/10	DŦ	1,200,302
952	Loan, First Lien	4.250%	10/03/19	B+	960,676
29,444	Total Software				29,455,228
	Specialty Retail 1.2% (0.7% of Total	Investments)		
	Collective Brands, Inc.,				
1,717	Term Loan B	7.250%	10/09/19	В	1,734,859
	Jo-Ann Stores, Inc.,		- / /	_	
1,649	Term Loan, First Lien	4.000%	3/16/18	B+	1,658,194
3,366	Total Specialty Retail		_		3,393,053
		Nuveen Invest 29	ments		

NSL Nuveen Senior Income Fund

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

	incipal unt (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)		Value
		Wireless Telecommunic	ation Services	2.3% (1.4%	of Total Inve	stmer	nts)
		Asurion LLC, Term					
\$	1,809	Loan B1	4.500%	5/24/19	Ba2	\$	1,811,654
		Fairpoint					
		Communications, Inc.,	======		_		
	3,019	Term Loan B	7.500%	2/11/19	В		3,129,869
		IPC Systems, Inc.,					
	070	Term Loan, Tranche	7.750%	7/01/17	D1		004 057
	978	C, First Lien Presidio, Inc., New	7.750%	7/31/17	B1		984,857
	692	Term Loan	5.750%	3/31/17	Ba3		697,467
	092	Total Wireless	5.75078	5/51/17	Dab		097,407
		Telecommunication					
	6,498	Services					6,623,847
	0,100	Total Variable Rate					0,020,017
		Senior Loan Interests					
\$3	70,371	(cost \$367,108,563)				3	68,813,101
-	hares	Description (1)					Value
		COMMON STOCKS 2.	5% (1.5% of Tot	al Investmer	nts)		
		Building Products 0.7	% (0.4% of Tota	I Investment	ts)		
		Masonite International					
	37,303	Corporation, (6)				\$	2,051,665
		Hotels, Restaurants & L	eisure 0.4% (0.2% of Tota	I Investments)	
		BLB Worldwide					
	40,968	Holdings Inc., (6), (7)					1,034,442
		Media 1.4% (0.9% of T	otal Investment	ts)			
	07 4 07	Metro-Goldwyn-Mayer,					0.010.150
	37,137	(6), (7) Tribung Compony (6)					2,618,159
	18,422	Tribune Company, (6)					1,372,439
	14,825	Tribune Company,					
	14,020	(6), (8) Total Media					3,990,598
		Professional Services	0.0% (0.0% of	Total Investr	nents)		5,330,530
	47,152	Vertrue, Inc., (6), (7)					68,370
	,	Total Common Stocks					00,070
		(cost \$5,321,359)					7,145,075
Pri	incipal				Ratings		.,,
	unt (000)	Description (1)	Coupon	Maturity	(3)		Value
AIIIO	. /	CONVERTIBLE BONDS	0.3% (0.2% of				
AIIIO							
AIIIO		Communications Equip	ment 0.3% (0.	2% of lotal	nvestments)		
Amo		Communications Equip Nortel Networks	ment 0.3% (0.	2% of lotal	investments)		
\$	850		ment 0.3% (0. 1.750%	4/15/12	N/R	\$	843,625
	850	Nortel Networks	· ·			\$	843,625
	850 850	Nortel Networks Corp., (5)	· ·			\$	843,625 843,625

	incipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)		Value
AIIIU	uni (000)	CORPORATE BONDS			• •		value
		Commercial Services &	•			ents)	
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$	502,500
		Harland Clarke					
	816	Holdings	9.500%	5/15/15	В		818,040
		Tervita Corporation,					
	500	144A	8.000%	11/15/18	В		512,500
		Total Commercial					
	1,816	Services & Supplies	0.40/ //				1,833,040
		Communications Equip	oment 0.4% (0.2% of lotal	investments)		
	1 000	Nortel Networks	0.000%	7/15/11	N/R		1 000 750
	1,000	Limited, (5) Diversified Consumer S					1,068,750
		NES Rental Holdings		0 (0.2 /0 01 10)		15)	
	900	Inc., 144A	7.875%	5/01/18	CCC+		945,000
		Diversified Telecommu				vestme	
	2,000	IntelSat Limited, 144A	7.750%	6/01/21	В		2,145,000
	450	IntelSat Limited	8.125%	6/01/23	В		487,125
		Level 3					
	2,286	Communications Inc.	11.875%	2/01/19	В		2,628,900
		Total Diversified					
		Telecommunication					
	4,736	Services					5,261,025
			Nuveen Inves 30	tments			
			30				

Principal Amount (000)		Coupon	Maturity	Ratings (3)	Value
\$ 2,025	Health Care Equipmen Kinetic Concepts	10.500%		B B	
\$ 2,025					\$ 2,328,750
	Health Care Providers	& Services	5.7% (2.4% 01	iotal investmen	1(5)
1,500	FWCT-2 Escrow Corporation for Community Health Systems, 144A	5.125%	8/01/21	BB+	1 500 275
1,500	FWCT-2 Escrow	5.125%	0/01/21	DD+	1,509,375
2 400	Corporation for Community Health Systems, 144A	6 0750/	0/01/00	В	2 460 000
2,400		6.875%	2/01/22	в BB+	2,460,000
1,000	HCA Inc.	8.500%	4/15/19		1,054,500
325 600	HCA Inc. IASIS Healthcare Capital Corporation	7.250%	9/15/20 5/15/19	BB+ CCC+	353,031 640,500
3,500	Tenet Healthcare Corporation, 144A	6.000%	10/01/20	BB	3,683,750
1,000	Truven Health Analytics Inc. Total Health Care	10.625%	6/01/20	CCC+	1,132,500
10,325	Providers & Services	1 00/ /0 00/ -1	Tatal Incode		10,833,656
2,600	Household Products Reynolds Group IT Services 0.4% (0.2	9.875%		CCC+	2,873,000
1,000	First Data Corporation, 144A Leisure Equipment & I	7.375%	6/15/19	BB al Investments	1,067,500
	Caesars Entertainment Operating Company				/
2,250	Inc.	8.500%	2/15/20	В	2,126,250
	Machinery 0.4% (0.29	% of Total Inve	estments)		
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,111,875
	Media 4.2% (2.6% of Clear Channel Communications, Inc.,	Total Investme	ents)		
3,024	144A Clear Channel	14.000%	2/01/21	CCC	2,812,260
3,200	Communications, Inc. Clear Channel	5.500%	12/15/16	CCC	2,880,000
2,872	Communications, Inc. Clear Channel	9.000%	12/15/19	CCC+	2,929,440
2,750	Communications, Inc. McGraw-Hill Global Education Holdings,	9.000%	3/01/21	CCC+	2,777,500
500	144A WMG Acquisition	9.750%	4/01/21	BB	543,750
200	Group	11.500%	10/01/18	В	227,500

12,546	Total Media				12,170,450
	Oil, Gas & Consumable	Fuels 0.2% (0.1% of Total	Investme	
	Offshore Group	•			<i>.</i>
500	Investment Limited	7.125%	4/01/23	В	500,000
		6 (1.0% of Total	Investments	;)	·
	Valeant	·			
	Pharmaceuticals				
750	International, 144A	6.750%	8/15/18	B1	822,188
	Valeant				
	Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	B1	2,155,000
	Valeant				
	Pharmaceuticals				
500	International, 144A	7.250%	7/15/22	B1	545,000
	VPII Escrow			5.	
1,000	Corporation, 144A	7.500%	7/15/21	B1	1,113,750
4,250	Total Pharmaceuticals		(0 CO/ . { T		4,635,938
	Semiconductors & Equi	ipment 0.8%	(0.6% of 10ta	Investme	ents)
1 075	Advanced Micro	7 7500/	9/01/00	В	1 000 005
1,075	Devices, Inc. Advanced Micro	7.750%	8/01/20	В	1,069,625
1,500	Devices, Inc.	7.500%	8/15/22	В	1,447,500
1,500	Total Semiconductors	7.50078	0/15/22	D	1,447,300
2,575	& Equipment				2,517,125
2,070	Software 0.6% (0.4% d	of Total Investn	nents)		2,017,120
850	Infor Us Inc.	11.500%	7/15/18	В	981,750
750	Infor Us Inc.	9.375%	4/01/19	В	843,750
1,600	Total Software				1,825,500
	Specialty Retail 0.0%	(0.0% of Total I	Investments)		
	Local Insight Regatta				
480	Holdings, (5), (8)	11.000%	12/01/17	D	5
		Nuveen Invest	ments		
		31			

NSL Nuveen Senior Income Fund

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

	rincipal	Description (1)	Courses	Moturity	Ratings	Value
Amo	ount (000)	Description (1) Wireless Telecommu	Coupon	Maturity	(3)	
		FairPoint	incation Servic		% of Total Inves	linents)
		Communications				
\$	500	Inc., 144A	8.750%	8/15/19	В	\$ 533,750
φ	500	MetroPCS Wireless	0.75078	0/13/19	Ъ	φ 555,750
	1,750	Inc., 144A	6.250%	4/01/21	BB	1,817,812
	1,700	Sprint Corporation,	0.20070	4/01/21	66	1,017,012
	1,000	144A	7.125%	6/15/24	BB	1,005,000
	75	T-Mobile USA Inc.	6.731%	4/28/22	BB	78,750
	75	T-Mobile USA Inc.	6.836%	4/28/23	BB	78,281
		Total Wireless				,
		Telecommunication				
	3,400	Services				3,513,593
		Total Corporate				
		Bonds (cost				
\$	53,003	\$51,817,440)				54,611,457
		Total Long-Term				
		Investments (cost				
-		\$424,957,862)				431,413,258
	rincipal	Description (1)	Courses	Maturity		Value
AIIIC	ount (000)	Description (1) SHORT-TERM INVES		Maturity	al Investments)	Value
\$	29,573	Repurchase	0.000%	2/03/14	ai investments)	\$ 29,573,070
Ψ	20,070	Agreement with	0.00070	2/00/14		φ 20,070,070
		Fixed Income				
		Clearing				
		Corporation, dated				
		1/31/14,				
		repurchase price				
		\$29,573,070,				
		collateralized by				
		\$29,885,000 U.S.				
		Treasury Notes,				
		1.000%, due				
		3/31/17, value				
		\$30,168,101		+		
		Total Short-Term Inve				29,573,070
		Total Investments (co		32) 157.9%		460,986,328
		Borrowings (33.9)% Variable Rate Term P	(9), (10) referred Share	o ot Liquidatio	n Value	(99,000,000)
		(19.9)% (11)	ielelleu Shafe	s, at Liquiualio		(58,000,000)
		Other Assets Less Li	abilities (4.1)	% (12)		(11,995,271)
		Net Assets Applicable		• •		\$291,991,057
nve	stments in	Derivatives as of Janua				ΨΞ01,001,001

Interest Rate Swaps outstanding:

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

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

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

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

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

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

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

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

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

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

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

(9) Borrowings as a percentage of Total Investments is 21.5%.

(10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

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

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

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

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

See accompanying notes to financial statements.

Nuveen Investments 33

JFR

Nuveen Floating Rate Income Fund

Portfolio of Investments January 31, 2014 (Unaudited)

rincipal ount (000)	Description (1) LONG-TERM INVESTME		Maturity (2)	Ratings (3)	Value
	VARIABLE RATE SENIO				•
	(4)		2010 110		
		0.4% (0.3% of	Total Investm	ients)	
	Beechcraft Holdings				
\$ 357	LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 358,594
o (Sequa Corporation,		a / / a / / =	_	
2,475	Term Loan B	5.250%	6/19/17	В	2,443,444
0 000	Total Aerospace &				0 000 000
2,832	Defense 3.0% (1.9% of	Total Investme	onte)		2,802,038
	American Airlines,	i otai mvestine	511(5)		
4,478	Inc., Term Loan	3.750%	6/27/19	Ba2	4,520,878
-, - 	Delta Air Lines, Inc.,				.,
9,895	Term Loan B1	4.000%	10/18/18	Ba1	9,960,372
	Delta Air Lines, Inc.,				
1,980	Term Loan B2	3.250%	4/18/16	Ba1	1,992,169
	US Airways, Inc.,				
4,500	Term Loan B1	3.500%	5/23/19	Ba2	4,530,375
20,853	Total Airlines			-)	21,003,794
	Auto Components 2.59 Federal-Mogul	% (1.6% of Tota	al investment	S)	
	Corporation, Tranche				
11,706	B, Term Loan, DD1	2.108%	12/29/14	B1	11,647,740
11,700	Federal-Mogul	2.10070	12,20,11	51	11,017,710
	Corporation, Tranche				
6,134	C, Term Loan, DD1	2.108%	12/28/15	B1	6,102,873
	Total Auto				
17,840	Components				17,750,613
		.4% of Total In	vestments)		
4 470	Grifols, Inc., Term	4.0500/	0/01/17		
4,476	Loan Building Products 0.49	4.250%	6/01/17	Ba1	4,515,868
	Quikrete Holdings,			5)	
	Inc., Term Loan, First				
2,992	Lien	4.000%	9/28/20	B+	3,022,724
_,		1.2% of Total I			-,,
	American Capital,				
	LTD., Term Loan, First				
1,322	Lien	4.000%	8/22/16	BB	1,331,297
	Citco III Limited, Term				
2,852	Loan B	4.250%	6/29/18	N/R	2,876,892

2,992	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	3,032,698
	Walter Investment Management Corporation, Tranche B, Term Loan, First				
5,759	Lien	4.750%	12/18/20	B+	5,810,095
12,925	Total Capital Markets		• • • • • • • • •		13,050,982
	Chemicals 2.0% (1.29 Ineos US Finance	% of Total Inves	tments)		
3,362	LLC, Term Loan, First Lien	4.000%	5/04/18	BB	3,384,390
	PQ Corporation, Term				
2,475	Loan, First Lien	4.500%	8/07/17	B+	2,500,413
4 000	Univar, Inc., Term	F 0000/	C/00/17	р.	4 005 157
4,323	Loan US Coatings	5.000%	6/30/17	B+	4,305,157
	Acquisition, Term				
1,585	Loan B	4.000%	2/01/20	B+	1,600,932
,	W.R Grace & Co.,				, ,
	Delayed Draw, Term				
526	Loan, WI/DD	TBD	TBD	BBB	529,167
1 474	W.R Grace & Co., Exit		тор	חחח	1 401 007
1,474 13,745	Term Loan, WI/DD Total Chemicals	TBD	TBD	BBB	1,481,667 13,801,726
10,740	Commercial Services &	Supplies 2.5	% (1.5% of T	otal Investn	
	Aramark Corporation,				,
3,729	Term Loan, Tranche D	4.000%	9/09/19	BBB	3,757,117
	CCS Income Trust,			_	
2,618	Term Loan, First Lien	6.250%	5/12/18	В	2,643,728
	Education Management LLC, Tranche C2, Term			_	
4,992	Loan, DD1	4.250%	6/01/16	В	4,797,066
	Harland Clarke Holdings Corporation,				
3,434	Term Loan B3	7.000%	5/22/18	B+	3,480,920
0,101	Harland Clarke		0, 12, 10		0,100,010
	Holdings Corporation,				
1,500	Term Loan B4, WI/DD	TBD	TBD	B+	1,511,876
	HMH Holdings, Inc.,	4.0500/		D4	
983	Term Loan, First Lien	4.250%	5/14/18	B1	989,869
32	Vertrue Inc., Term Loan, First Lien	15.000%	2/04/18	N/R	32,384
52	Total Commercial	10.000 /6		IN/IL	02,004
17,288	Services & Supplies				17,212,960
		nmont 1.8% (1	1% of Total	Investment	
	Communications Equi				-1
	Alcatel-Lucent, Inc.,				
3,218	· · ·	5.750%	1/30/19	B+	3,254,324

3,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	BB	3,695,314
0,001			0,0.,.0		0,000,011
	Total Communications				
12,873	Equipment				12,811,578
		Nuveen Invest	ments		
		34			
		54			

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals		6 of Total Inve		
\$ 17,955	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$17,899,824
	SunGard Data				
0.070	Systems, Inc., Term	1 5000/	1 (01 (00	55	0.000.040
2,376	Loan D	4.500%	1/31/20	BB	2,390,840
00.001	Total Computers &				00.000.004
20,331	Peripherals	0.00/ /0.50/	of Total Inves	tmonto)	20,290,664
	Containers & Packaging Berry Plastics Holding	0.9% (0.5%	of Total lives	sinenis)	
	Corporation, Term				
6,000	Loan E	3.750%	1/06/21	B+	6,009,108
0,000	Distributors 1.2% (0.7%			DT	0,000,100
	HD Supply, Inc., Term		,ounonto,		
8,155	Loan B	4.500%	10/12/17	B+	8,225,320
-,	Diversified Consumer Ser				
	Cengage Learning				,
	Acquisitions, Inc.,				
4,393	Term Loan, (5)	4.750%	7/03/14	D	4,034,583
	Ceridian Corporation,				
	New Replacement				
2,299	Term Loan	4.408%	8/14/15	B1	2,315,278
	Hilton Hotels				
14.011	Corporation, Term	0 7500/	10/05/00		14 000 074
14,211	Loan B2	3.750%	10/25/20	BB	14,328,374
4,908	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	B1	4,895,275
4,900	Pinnacle	5.000 %	0/15/16	DI	4,090,270
	Entertainment, Term				
384	Loan B1	3.750%	8/15/16	BB+	387,434
	Pinnacle	011 00 70	0, 10, 10		,
	Entertainment, Term				
1,990	Loan B2	3.750%	8/13/20	BB+	2,006,169
	Spotless Holdings,				
	SAS, Term Loan, First				
2,992	Lien	5.000%	10/02/18	B1	3,041,128
	Total Diversified				
31,177	Consumer Services				31,008,241
	Diversified Financial Servi	ices 3.9% ((2.5% of Total	Investments)	
	Home Loan Servicing				
0 400	Solutions, Ltd., Term	4 5000/	6/06/00	DD	9 5 4 1 007
3,483	Loan B Ocwen Financial	4.500%	6/26/20	BB	3,541,267
	Corporation, Term				
5,211	Loan B	5.000%	2/15/18	B+	5,274,132
5,211	RPI Finance Trust,	5.000 /8	2/10/10	DT	5,277,102
4,689	Term Loan B3	3.250%	11/09/18	Baa2	4,724,614
13,735	WideOpenWest	4.750%	4/01/19	B1	13,863,100
,	Finance LLC, Term		-,, - •		

	Loan B, DD1				
	Total Diversified				
27,118	Financial Services				27,403,113
	Diversified Other 0.3%	% (0.2% of Tota	I Investment	s)	
	Rexnord LLC, Term				
1,860	Loan B	4.000%	8/21/20	B+	1,873,264
	Diversified Telecommu	nication Servic	es 0.3% (0	.2% of Total	Investments)
	Intelsat Jackson				
	Holdings, S.A.,				
1 011	Tranche B2, Term	0.7500/	0/00/10	ПП	1 007 040
1,811	Loan	3.750%	6/30/19 0 7% (0 4%	BB of Total Invo	1,827,348
	Electronic Equipment 8 SMART Modular	linstruments	0.7% (0.4%	of fotal live	siments)
	Technologies, Inc.,				
5,232	Term Loan B	8.250%	8/26/17	В	4,708,688
0,202	Food & Staples Retailin		of Total Inv		1,700,000
	Albertson's LLC, Term	3		,	
1,806	Loan B1	4.250%	3/21/16	BB	1,823,106
	Albertson's LLC, Term				
3,179	Loan B2	4.750%	3/21/19	BB	3,217,001
	BJ's Wholesale Club,				
	Inc., Replacement				
3,283	Loan, First Lien	4.500%	9/26/19	В	3,318,989
	BJ's Wholesale Club,				
4 000	Inc., Replacement	0 5000/	0/01/00	000	4 4 0 0 4 4 0
4,000	Loan, Second Lien Del Monte Foods	8.500%	3/31/20	CCC	4,120,416
	Company, Term Loan,				
750	First Lien, WI/DD	TBD	TBD	B+	752,227
700	Rite Aid Corporation,			DT	102,221
	Tranche 1, Term Loan,				
1,500	Second Lien	5.750%	8/21/20	В	1,541,062
	Rite Aid Corporation,				
	Tranche 2, Term Loan,				
1,675	Second Lien	4.875%	6/21/21	В	1,708,500
	Supervalu, Inc., New			_	
3,169	Term Loan B	5.000%	3/21/19	B+	3,189,581
5 005	Wilton Products, Inc.,	7 5000/	0/00/110	P	
5,625	Tranche B, Term Loan	7.500%	8/30/18	В	5,371,875
24,987	Total Food & Staples Retailing				25,042,757
24,307		4.0% of Total I	nvestments)		25,042,757
	AdvancePierre Foods,				
	Inc., Term Loan, First				
3,960	Lien	5.750%	7/10/17	B1	3,971,551
	AdvancePierre Foods,				
	Inc., Term Loan,				
1,368	Second Lien	9.500%	10/10/17	CCC+	1,337,220
	H.J Heinz Company,		- 10 - 1-		
14,338	Term Loan B2	3.500%	6/05/20	BB	14,501,711
4,353		4.250%	2/25/18	Ba3	4,388,273

	Michael Foods Group, Inc., Term Loan				
2,977	Pinnacle Foods Finance LLC, Term Loan G	3.250%	4/29/20	BB	2,984,944
2,377	US Foods, Inc., Incremental Term	0.20070	-1/23/20	66	2,004,044
17,093	Loan	4.500%	3/31/19	B2	17,282,401
44,089	Total Food Products	Nuveen Invest 35	ments		44,466,100

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

rincipal ount (000)		Coupon	Maturity (2)	Ratings (3)	Value
	Health Care Equipment	t & Supplies	2.6% (1.7% of	Total Investm	ents)
\$ 1,990	Biomet, Inc., Term Loan B2	3.664%	7/25/17	BB	\$ 2,006,164
1,750	Kinetic Concepts, Inc., Term Loan D1, DD1	4.500%	5/04/18	BB	1,764,210
5,967	Kinetic Concepts, Inc., Term Loan D1	4.000%	5/04/18	BB	6,028,702
5,850	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	5,948,087
2,625	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/07/19	В	2,686,249
18,182	Total Health Care Equipment & Supplies				18,433,412
	Health Care Providers	& Services	9.4% (5.9% of I	otal Investme	ents)
1 000	Services, Inc., Term	0.7500/	7/00/40	P	
1,399	Loan, First Lien BioScrip, Inc., Delayed	6.750%	7/02/18	B+	1,410,651
2,006	Draw, Term Loan Community Health	6.500%	7/31/20	В	1,995,830
5,000	Systems, Inc., Term Loan D, WI/DD DaVita, Inc., New	TBD	TBD	BB	5,058,035
9,900	Term Loan B2 Genesis Healthcare	4.000%	11/01/19	Ba2	9,994,832
1,504	LLC, Term Loan	10.001%	12/04/17	В	1,538,921
15,049	Golden Living, Term Loan HCA, Inc., Tranche	5.000%	5/04/18	В	14,826,584
1,322	B5, Term Loan Heartland Dental	2.910%	3/31/17	BB	1,325,712
2,970	Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	2,988,579
2,000	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	2,050,000
2,580	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	2,605,336
1,839	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	1,781,208
2,175	National Mentor Holdings, Inc., Term Loan B, WI/DD	TBD	TBD	B1	2,194,946

	One Call Care				
4 000	Management, Inc.,	5 0000/	44 107 100	D4	4 000 000
4,000	Term Loan B	5.000%	11/27/20	B1	4,030,000
	Select Medical Corporation, Term				
309	Loan B	4.003%	6/01/18	Ba2	311,426
000	Sheridan Holdings,	1.000/0	0,01,10	Bul	011,120
	Inc., Delayed Draw,				
226	Term Loan, WI/DD	TBD	TBD	B1	226,371
	Sheridan Holdings,				
0,600	Inc., Term Loan, First	4 5009/	6/00/19	D1	0 700 706
9,699	Lien, DD1 Sheridan Holdings,	4.500%	6/29/18	B1	9,792,726
	Inc., Term Loan,				
2,750	Second Lien	8.250%	12/20/21	B+	2,818,750
,	Skilled Healthcare				
	Group, Inc., Term				
721	Loan	6.750%	4/09/16	В	723,543
CE 440	Total Health Care Providers & Services				CE C70 4E0
65,449	Hotels, Restaurants &	Leisure 5.8%	3 7% of Tota	l Investmen	65,673,450
	24 Hour Fitness			investinen	1.57
	Worldwide, Inc., Term				
4,825	Loan B	5.250%	4/22/16	Ba3	4,885,410
	BLB Management				
0.000	Services, Inc., Term				0 000 450
2,022	Loan Caesars	5.250%	11/10/18	BB	2,039,450
	Entertainment				
	Operating Company,				
5,095	Inc., Term Loan B6	5.489%	1/28/18	В	4,909,920
	CCM Merger, Inc.,				
3,423	Term Loan, DD1	5.000%	3/01/17	B+	3,465,760
	CityCenter Holdings				
5,750	LLC, Term Loan B, DD1	5.000%	10/16/20	B+	5,828,464
5,750	Intrawest Resorts	5.000 /0	10/10/20	D+	3,020,404
	Holdings, Inc., Initial				
2,500	Term Loan	5.500%	12/09/20	B+	2,509,375
	Landry's Restaurants,				
2,821	Inc., Term Loan B	4.000%	4/24/18	BB	2,853,228
	MGM Resorts				
2,970	International, Term Loan B	3.500%	12/20/19	BB	2,976,893
2,370	Scientific Games	0.000 /0	12/20/13		2,370,033
	Corporation, Term				
4,000	Loan B	4.250%	10/18/20	Ba2	4,024,644
	Seaworld Parks and				
	Entertainment, Inc.,				
3,410 3,970		3.000% 5.000%	5/14/20 3/02/20	BB+ B	3,399,917 4,017,640

	Station Casino LLC,				
	Term Loan B				
40 700	Total Hotels,				40 010 701
40,786	Restaurants & Leisure Household Durables	1 10/ /0 70/ of T	otal Invaatm	onto)	40,910,701
	Reynolds Group	1.1% (0.7% of T	otal investin	ents)	
	Holdings, Inc.,				
	Incremental US Term				
2,929	Loan, First Lien	4.000%	12/01/18	B+	2,967,234
2,020	Serta Simmons	4.00070	12/01/10	DT	2,307,204
	Holdings LLC, Term				
2,666	Loan	4.250%	10/01/19	B+	2,692,646
_,	Tempur-Pedic				_,,
	International, Inc.,				
2,108	New Term Loan B	3.500%	3/18/20	BB	2,117,244
	Total Household				
7,703	Durables				7,777,124
	Household Products	0.3% (0.2% of T	otal Investm	ents)	
	Spectrum Brands, Inc.,				
1,472	Term Loan A	3.000%	9/04/17	BB	1,478,709
	Spectrum Brands, Inc.,				
497	Term Loan C	3.500%	9/04/19	BB	500,082
1	Total Household				
1,969	Products	/ . f T . i .			1,978,791
		6 of Total Invest	iments)		
	Alliant Holdings I LLC,				
2,000	Initial Term Loan B,	TBD	TBD	B1	2 015 000
2,000	First Lien, WI/DD Hub International	עסו	IDD	DI	2,015,000
	Holdings, Inc., Term				
5,990	Loan B, DD1	4.750%	10/02/20	B1	6,072,333
0,000	Sedgwick Holdings,	4.70070	10/02/20	ы	0,072,000
	Inc., Term Loan, First				
2,870	Lien	4.250%	6/12/18	B+	2,889,302
-,	USI Holdings				,,
	Corporation, Initial				
6,205	Term Loan, DD1	4.250%	12/27/19	B1	6,251,623
17,065	Total Insurance				17,228,258
		Nuveen Invest	ments		
		36			

Prine Amour	cipal nt (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Internet Software & Serv	vices 3.0% (1.9% of Total	Investments)	
\$ E	3,851	EIG Investors Corp., Term Loan, DD1	5.000%	11/09/19	В	\$ 8,946,745
	748	Sabre Inc., Term Loan B2	4.500%	2/19/19	B1	751,047
2	2,125	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	2,134,866
3	8,465	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	3,494,598
3	8,552	SSI Investments II, Ltd., New Term Loan	5.000%	5/26/17	Ba3	3,582,636
2	2,317	VFH Parent LLC, New Term Loan Total Internet	5.750%	11/08/19	N/R	2,339,968
21	1,058	Software & Services	(of Total Inva	(otmonto)		21,249,860
		IT Services 1.1% (0.7% CompuCom Systems,	or rotal inve	estments)		
1	1,496	Inc., Term Loan B SRA International,	4.250%	5/09/20	B1	1,497,537
	918	Term Loan SunGard Data	6.500%	7/20/18	B1	915,131
	51	Systems, Inc., Term Loan B	1.908%	2/28/14	BB	51,140
0	2,977	SunGard Data Systems, Inc., Term Loan E	4.000%	3/08/20	BB	2,996,094
	2,462	Zayo Group LLC, Term Loan B	4.000%	7/02/19	B1	2,480,312
	7,904	Total IT Services Leisure Equipment & Pr				7,940,214
		Bombardier Recreational Products, Inc., Term	,			-)
5	5,539	Loan Equinox Holdings,	4.000%	1/30/19	B+	5,580,111
3	3,226	Inc., New Initial Term Loan B	4.501%	1/31/20	B1	3,259,897
		Four Seasons Holdings, Inc., Term			_	
	1,000	Loan, Second Lien Total Leisure	6.250%	12/27/20	В	1,027,500
ę	9,765	Equipment & Products		-		9,867,508
			of Total Inve	stments)		
Ę	5,615	Gardner Denver, Inc., Term Loan, DD1	4.250%	7/30/20	B1	5,615,953
_	0.067	Media 16.2% (10.2% of Affinian Group			P1	2 054 024
2	2,067	Affinion Group Holdings, Inc., Term	6.750%	10/09/16	B1	2,054,924

	Loan B, DD1				
	Cengage Learning				
	Acquisitions, Inc., Tranche B, Extended				
819	Term Loan, (5)	7.750%	7/04/17	D	751,022
	Clear Channel				
	Communications, Inc., Tranche D, Term				
3,952	Loan	6.910%	1/30/19	CCC+	3,843,229
- ,	Clear Channel				-,, -
0.010	Communications,	7 0000/	7/00/40	000	0.007.70.4
3,218	Inc.,Term Loan E Cumulus Media, Inc.,	7.660%	7/30/19	CCC+	3,207,794
13,600	Term Loan B, DD1	4.250%	12/23/20	B+	13,759,732
-,	Emerald Expositions				-, -, -
4 000	Holdings, Inc., Term		0/17/00		
4,280	Loan, First Lien EMI Music Publishing	5.500%	6/17/20	BB	4,315,629
2,462	LLC, Term Loan B	4.250%	6/29/18	BB	2,479,997
	Interactive Data				
0.100	Corporation, Term	0.7500/	1/01/10	D-0	0 171 100
2,160	Loan Internet Brands, Inc.,	3.750%	1/31/18	Ba3	2,171,168
2,977	Term Loan B	6.250%	3/18/19	B+	2,994,868
	McGraw-Hill				
3,570	Education Holdings	9.000%	3/22/19	B2	0.640.601
3,570	LLC, Term Loan Media General, Inc.,	9.000%	3/22/19	DZ	3,643,631
	Delayed Draw, Term				
3,000	Loan	4.250%	7/31/20	BB	3,031,857
	Mediacom Broadband LLC, Tranche G,				
1,975	Term Loan	4.000%	1/20/20	BB	1,977,469
,	Radio One, Inc., Term				,- ,
3,931	Loan B, First Lien	7.500%	2/14/17	B+	4,039,340
	Springer Science & Business Media, Inc.,				
2,992	Term Loan	5.000%	8/14/20	В	3,012,140
	Tribune Company,				
34,671	Term Loan B, DD1	4.000%	12/27/20	BB	34,692,512
	Univision Communications, Inc.,				
	Replacement Term				
17,848	Loan, First Lien	4.000%	3/01/20	B+	17,968,531
	UPC Broadband				
3,000	Holding BV, Term Loan AF	4.000%	1/31/21	BB	3,021,876
_ ,	UPC Broadband				-,- ,
0.000	Holding BV, Term	0.0500/	0/00/01	00	0.000.070
2,000 1,000	Loan AH	3.250% 3.500%	6/30/21 6/08/20	BB BB	2,006,876 1,003,563
1,000		0.000 /0	0,00/20		1,000,000

	Virgin Media Investment Holdings, Term Loan B				
750	Weather Channel Corporation, Term Loan, Second Lien	7.000%	6/26/20	B3	758,438
	WMG Acquisition Corporation, Tranche B, Refinancing Term				,
2,029	Loan	3.750%	7/01/20	BB	2,037,959
	Yell Group PLC, Term				
4,565	Loan, (5)	4.097%	7/31/14	N/R	1,016,629
116,866	Total Media				113,789,184
	•	.5% of Total	Investments))	
	Hudson's Bay				
E 000	Company, Term Loan	4.750%	11/04/00	BB	E 001 00E
5,000	B, First Lien Multi-Utilities 0.1% (0.1		11/04/20	вв	5,081,235
	ADS Waste Holdings,		ivestinents)		
988	Inc., Term Loan B	4.250%	8/05/19	B+	994,379
500	Oil, Gas & Consumable I				
	Brand Energy &				13)
	Infrastructure				
	Services, Inc., Initial				
2,492	Term Loan	4.750%	11/26/20	B1	2,513,645
, -	Crestwood Holdings				, ,
2,685	LLC, Term Loan B	7.000%	6/19/19	В	2,760,632
		Nuveen Inves	tments		
		37			

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

	incipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	. ,	Oil, Gas & Consumable			. ,	
ሱ	0.005	Drill Rigs Holdings, Inc., Tranche B1,	C 000%	0/01/01	Π.	ф. 7.100.10F
\$	6,965	Term Loan EP Energy LLC, Term	6.000%	3/31/21	B+	\$ 7,139,125
	1,667	Loan B3, Second Lien	3.500%	5/24/18	Ba3	1,675,000
	2,992	Fieldwood Energy LLC, Term Loan, First Lien	3.875%	9/28/18	Ba2	3,014,010
		Fieldwood Energy LLC, Term Loan,			_	
	5,000	Second Lien	8.375%	9/30/20	B2	5,146,430
	1,341	Frac Tech International LLC, Term Loan	8.500%	5/06/16	B2	1,359,754
	7,985	Harvey Gulf International Marine, Inc., Term Loan B	5.500%	6/18/20	B1	9 110 747
	1,900	Offshore Group	0.000%	0/10/20	DI	8,119,747
	3,238	Investment Limited, Term Loan B Pacific Drilling S.A.,	5.000%	10/25/17	В	3,262,795
	2,985	Term Loan B	4.500%	6/03/18	B+	3,021,939
	3,491	Peabody Energy Corporation, Term Loan B	4.250%	9/24/20	BB+	3,521,243
	2,729	Rice Drilling LLC., Term Loan, Second Lien	8.500%	10/25/18	N/R	2,787,374
		Samson Investment Company, Tranche 1, Term Loan, Second				
	2,500	Lien	5.000%	9/25/18	B1	2,528,750
	1,985	Saxon Energy Services, Inc., Term Loan	5.500%	2/15/19	Ba3	2,008,159
	1,000	Shelf Drilling Holdings	0.00070	2,10,10	Duo	2,000,100
	2,000	LTD., Term Loan	10.000%	10/08/18	B+	2,037,500
	2,000	Western Refining, Inc., Term Loan B	4.250%	11/12/20	BB	2,021,250
	52,055	Total Oil, Gas & Consumable Fuels				52,917,353
			0% (0.0% of Tot	al Investmen	ts)	
	287	Prestige Brands, Inc., Term Loan B1	3.792%	1/31/19	BB	289,089

	0 0				
	Pharmaceuticals 7.6	% (4.7% of Total	Investments	s)	
1 00 1	BioScrip, Inc., Term	0 5000/	7/01/00	P	1 107 100
1,204	Loan B	6.500%	7/31/20	В	1,197,498
0.000	ConvaTec, Inc., Dollar	4.0000/	10/00/10	Del	
2,628	Term Loan	4.000%	12/22/16	Ba3	2,652,642
	Generic Drug				
1,592	Holdings, Inc., Term Loan B	5.000%	8/16/20	B1	1,610,905
1,552	Graceway	5.000 /8	0/10/20	ы	1,010,905
	Pharmaceuticals LLC,				
	Second Lien Term				
5,625	Loan, (5)	6.928%	5/03/13	N/R	168,750
0,020	Graceway	0.0_070			,
	Pharmaceuticals LLC,				
51	Term Loan, (5)	3.069%	5/03/12	N/R	55,934
	Par Pharmaceutical				
	Companies, Inc.,				
	Additional Term Loan				
3,621	B1	4.250%	9/30/19	B+	3,648,082
0 500	Patheon, Inc., Term	TOD	TDD	P	0 500 000
2,500	Loan B, WI/DD	TBD	TBD	В	2,500,222
	Pharmaceutical Broduct Development				
	Product Development, Inc., Term Loan B,				
7,377	First Lien	4.000%	12/01/18	Ba3	7,435,360
7,077	Pharmaceutical	4.000 /8	12/01/10	Dau	7,400,000
	Research Associates,				
5,736	Inc., Term Loan B	5.000%	9/23/20	B1	5,767,268
_,	Quintiles				-, -,
	Transnational Corp.,				
3,925	Term Loan B3	3.750%	6/08/18	BB	3,941,256
	Salix Pharmaceuticals,				
3,500	LTD., Term Loan	4.250%	1/02/20	Ba1	3,548,562
o (o=	Therakos, Inc., Term			_	
3,465	Loan, First Lien	7.500%	12/27/17	В	3,483,785
	Valeant				
	Pharmaceuticals International, Inc.,				
	Tranche B, Term Loan				
4,876	D2	3.750%	2/13/19	BBB	4,915,941
1,070	Valeant	0.70070	2/10/10	888	1,010,011
	Pharmaceuticals				
	International, Inc.,				
11,900	Term Loan E	3.750%	8/5/20	Ba1	12,026,462
58,000	Total Pharmaceuticals				52,952,667
	Real Estate Investmen	t Trust 2.0% (1	.2% of Total	Investments	s)
	Capital Automotive LP,				
	Term Loan, Second			_ :	
3,000	Lien, DD1	6.000%	4/30/20	B1	3,116,250
	iStar Financial, Inc.,	4 5000/		DD	1750 50 1
4,729	Term Loan	4.500%	10/15/17	BB	4,759,524

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	Starwood Property Trust, Inc., Term Loan	0 5000/	4/17/00		E 070 047
5,965	B Total Deal Catata	3.500%	4/17/20	BB+	5,978,647
13,694	Total Real Estate Investment Trust				13,854,421
15,054	Real Estate Management	t & Developm	ant 19% (1	2% of Tota	
	Capital Automotive LP,			.2 /0 01 1010	in investments,
	Term Loan, Tranche				
8,373	B1	4.000%	4/10/19	Ba2	8,462,774
-,	Realogy Corporation,				-, -,
4,963	Term Loan B	4.500%	3/05/20	BB	5,007,783
	Total Real Estate				
	Management &				
13,336	Development				13,470,557
		6 of Total Inve	stments)		
	Swift Transportation				
0.010	Company, Inc., Term	4.0000/		55	0.045.040
3,910	Loan B2	4.000%	12/21/17	BB	3,945,940
	Semiconductors & Equip Freescale	oment 2.3%	(1.4% 01 1018	a investme	nts)
	Semiconductor, Inc.,				
	Term Loan, Tranche				
3,970	B4	5.000%	2/28/20	B1	4,013,423
-,	Freescale		_,,		.,,
	Semiconductor, Inc.,				
	Term Loan, Tranche				
2,992	B5	5.000%	1/15/21	B1	3,035,206
	NXP Semiconductor				
2,950	LLC, Term Loan D	3.250%	1/11/20	BB+	2,957,268
	NXP Semiconductor				
5,830	LLC, Term Loan	4.500%	3/03/17	Ba3	5,918,487
15 740	Total Semiconductors				15 004 004
15,742	& Equipment	Nuveen Invest	ments		15,924,384
		38	mento		

Princij Amount	-	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Software 9.3% (5.9%	of Total Invest	ments)		
\$ 1,4	496	Activision Blizzard, Inc., Term Loan B	3.250%	10/12/20	BBB	\$ 1,511,313
57	766	Attachmate Corporation, Term Loan, First Lien	7.250%	11/22/17	BB	5,866,971
	949	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	2,984,630
3,0	000	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	BB	3,008,541
5,1	178	Datatel Parent Corp, Term Loan B, DD1	4.500%	7/19/18	B+	5,237,788
4,7	790	Emdeon Business Services LLC, Term Loan B2 Epicor Software	3.750%	11/02/18	BB	4,813,394
6	641	Corporation, Term Loan, B2	4.000%	5/16/18	Ba3	646,511
1,9	975	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	1,987,394
1,7	743	Greeneden U.S. Holdings II LLC, Term Loan B Infor Global Solutions	4.000%	2/08/20	В	1,740,202
15,6	673	Intermediate Holdings, Ltd., Term Loan B5, DD1 IPC Systems, Inc.,	3.750%	6/03/20	Ba3	15,748,521
4,2	207	Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	4,238,537
8,5	500	IPC Systems, Inc., Term Loan, Second Lien	5.410%	6/01/15	CCC	7,777,500
6,4	419	Misys PLC, Term Loan B, First Lien	5.000%	12/12/18	B+	6,486,967
1,9	985	RedPrairie Corporation, New Term Loan, First Lien SS&C Technologies, Inc./ Sunshine Acquisition II, Inc. 2013 Replacement	6.000%	12/21/18	B+	2,006,504
	306 135	Term Loan B1 SS&C Technologies, Inc./ Sunshine Acquisition II, Inc. 2013 Replacement	3.250% 3.250%	6/07/19 6/07/19	BB BB	1,313,600 135,693

	Term Loan B2				
65,763	Total Software				65,504,066
00,700		6 (0.6% of Tota	IInvestmente	2)	00,004,000
	Collective Brands,			•)	
2,873	Inc., Term Loan B	7.250%	10/09/19	В	2,900,643
2,070	J Crew Group, Term	7.20070	10/00/10	D	2,000,010
413	Loan B1	4.000%	3/07/18	Ba3	417,336
	Jo-Ann Stores, Inc.,	1100070	0,01,10	Duo	,000
3,783	Term Loan, First Lien	4.000%	3/16/18	B+	3,804,045
7,069	Total Specialty Retail		0, 10, 10		7,122,024
.,	Wireless Telecommun	ication Service	es 2.6% (1.6	% of Total	
	Asurion LLC, Term				,
9,951	Loan B1	4.500%	5/24/19	Ba2	9,964,096
,	Clear Channel				, ,
	Communications,				
	Inc., Tranche B, Term				
160	Loan	3.810%	1/29/16	CCC+	156,801
	Fairpoint				
	Communications,				
4,963	Inc., Term Loan B	7.500%	2/11/19	В	5,144,460
	IPC Systems, Inc.,				
	Term Loan, Tranche				
987	C, First Lien	7.750%	7/31/17	B1	994,906
	Presidio, Inc., New				
1,845	Term Loan	5.750%	3/31/17	Ba3	1,859,915
	Total Wireless				
	Telecommunication				
17,906	Services				18,120,178
	Total Variable Rate				
• • • • • • • •	Senior Loan Interests				/
\$ 842,696	(cost \$833,788,567)				837,467,634
Shares	Description (1)				Value
		8.3% (2.1% of T			
	Building Products 1.	0% (0.6% of 10	otal investme	nts)	
	Masonite				
107 055	International				
127,255	Corporation, (6)		(0 10/ of Tot	ol Investore	\$ 6,999,025
	Hotels, Restaurants & BLB Worldwide	Leisure 0.1%	6 (0.1% of Tot	ainvestme	nus)
10 011					1 061 505
42,041	Holdings Inc., (6), (7)				1,061,535
2,670	Buffets Term Loan, (6), (7)				14,685
2,070	Total Hotels, Restaurant	te & Loieuro			1,076,220
	Media 2.2% (1.4% of		nte)		1,070,220
	Metro-Goldwyn-Mayer,		511(3)		
154,338	(6), (7)				10,880,830
57,088	Tribune Company, (6)				4,253,056
57,000	Tribune Company, (6)				4,200,000
45,942	(6), (8)				
40,042	Total Media				15,133,886
					13,133,000
	Professional Services	0.0% (0.0% c	of Total Inves	tmente)	

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

JFR Nuveen Floating Rate Income Fund

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

	rincipal ount (000)		Coupon	Maturity	Ratings (3)	Value
		CONVERTIBLE BONDS	0.3% (0.2% o	of Total Invest	tments)	
		Communications Equip	ment 0.3% (0	.2% of Total I	nvestments)	
		Nortel Networks Corp.,				
\$	850	(5)	1.750%	4/15/12	N/R	\$ 843,625
		Nortel Networks Corp.,				
	1,000	(5)	2.125%	4/15/14	N/R	998,750
		Total Convertible				
		Bonds (cost				
\$	1,850	\$1,563,750)				1,842,375
	rincipal ount (000)	Description (1) CORPORATE BONDS	Coupon 18.2% (11.5% (Maturity of Total Inves	Ratings (3) stments)	Value
		Commercial Services &	•			its)
\$	1,000	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 1,005,000
-	.,	Harland Clarke				ų .,,
	1,631	Holdings	9.500%	5/15/15	В	1,635,078
	,	Tervita Corporation,				
	1,000	144A	8.000%	11/15/18	В	1,025,000
		Total Commercial				
	3,631	Services & Supplies				3,665,078
		Communications Equip	ment 0.6% (0	.4% of Total I	nvestments)	
		Nortel Networks				
	4,000	Limited, (5)	0.000%	7/15/11	N/R	4,275,000
		Diversified Consumer S	ervices 0.1%	(0.1% of Tota	al Investments	\$)
		NES Rental Holdings				
	700	Inc., 144A	7.875%	5/01/18	CCC+	735,000
		Diversified Telecommun	nication Servic	es 1.8% (1.1	1% of Total Inv	/estments)
		Consolidated				
		Communications				
	1,500	Finance Company	10.875%	6/01/20	В	1,732,500
	4,000	IntelSat Limited, 144A	7.750%	6/01/21	В	4,290,000
	1,050	IntelSat Limited	8.125%	6/01/23	В	1,136,625
	4.04.4	Level 3			5	
	4,611	Communications Inc.	11.875%	2/01/19	В	5,302,650
		Total Diversified				
		Telecommunication				
	11,161	Services			.	12,461,775
	0.050	Health Care Equipment			Total Investme	-
	3,250	Kinetic Concepts	10.500%	11/01/18	B	3,737,500
		Health Care Providers 8	Services 3.1	1% (2.0% of T	otal investme	nts)
		FWCT-2 Escrow				
		Corporation for				
	4 000	Community Health		0/01/01	DD	
	4,000	Systems, 144A	5.125%	8/01/21	BB+	4,025,000
	6,400		6.875%	2/01/22	В	6,560,000

	FWCT-2 Escrow Corporation for				
	Community Health Systems, 144A				
3,750	HCA Inc.	8.500%	4/15/19	BB+	3,954,375
725	HCA Inc.	7.250%	9/15/20	BB+	787,531
	IASIS Healthcare				
1,200	Capital Corporation	8.375%	5/15/19	CCC+	1,281,000
	Tenet Healthcare				
4,000	Corporation, 144A	6.000%	10/01/20	BB	4,210,000
	Truven Health				
1,000	Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
	Total Health Care				
21,075	Providers & Services				21,950,406
	Household Products	0.9% (0.6% of T			
5,750	Reynolds Group	9.875%	8/15/19	CCC+	6,353,750
	IT Services 0.5% (0.3	8% of Total Inves	stments)		
	First Data Corporation,	7.0750/	0/15/10		0 000 500
3,000	144A	7.375%	6/15/19	BB	3,202,500
	Leisure Equipment & F	roducts 0.8%	(0.5% 01 101	al investmer	1 (S)
	Caesars				
	Entertainment				
C 000	Operating Company Inc.	8.500%	2/15/20	В	E 670 000
6,000	Machinery 0.3% (0.29			D	5,670,000
2,000	HD Supply Inc.	8.125%	4/15/19	B+	2,223,750
2,000	Media 3.9% (2.5% of			DT	2,220,700
	Clear Channel		1.5/		
	Communications, Inc.,				
5,804	144A	14.000%	2/01/21	CCC	5,397,583
0,004	Clear Channel	11.00073		000	0,007,000
3,700	Communications, Inc.	5.500%	12/15/16	CCC	3,330,000
0,100	Clear Channel	0.00070	, . 0, . 0	000	0,000,000
6,562	Communications, Inc.	9.000%	12/15/19	CCC+	6,693,240
-,		Nuveen Invest			-,
		40			

rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	Media (continued)				
	Clear Channel				
\$ 9,500	Communications, Inc.	9.000%	3/01/21	CCC+	\$ 9,595,000
	McGraw-Hill Global				
1.075	Education Holdings,	0.7500/	4/01/01		0 000 000
1,875	144A WMG Acquisition	9.750%	4/01/21	BB	2,039,063
400	Group	11.500%	10/01/18	В	455,000
27,841	Total Media	11.500 %	10/01/18	Б	27,509,886
27,041	Oil, Gas & Consumable	Fuels 0.2% (0.1% of Tota	Investments)	
	Offshore Group				
1,000	Investment Limited	7.125%	4/01/23	В	1,000,000
,		6 (0.7% of Tota	I Investments	;)	, ,
	Valeant			,	
	Pharmaceuticals				
2,000	International, 144A	6.750%	8/15/18	B1	2,192,500
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.000%	10/01/20	B1	1,077,500
	Valeant				
	Pharmaceuticals			D /	
1,000	International, 144A	7.250%	7/15/22	B1	1,090,000
0.000	VPII Escrow	7 5000/	7/15/01	D1	0.041.050
3,000 7,000	Corporation, 144A Total Pharmaceuticals	7.500%	7/15/21	B1	3,341,250 7,701,250
7,000		% of Total Inve	etmonte)		7,701,250
	Swift Services		sinenis)		
2,000	Holdings Inc.	10.000%	11/15/18	B+	2,205,000
2,000	Semiconductors & Equ				
	Advanced Micro		(,
2,800	Devices, Inc.	7.750%	8/01/20	В	2,786,000
	Advanced Micro				
3,168	Devices, Inc.	7.500%	8/15/22	В	3,057,120
	Total Semiconductors				
5,968	& Equipment				5,843,120
	Software 0.6% (0.3%		-		
1,700	Infor Us Inc.	11.500%	7/15/18	В	1,963,500
1,875	Infor Us Inc.	9.375%	4/01/19	В	2,109,375
3,575	Total Software		0.00/ /4 10	/	4,072,875
	Wireless Telecommuni	cation Services	s 2.2% (1.4%	6 of Total Inve	estments)
	FairPoint				
750	Communications Inc., 144A	8.750%	8/15/19	В	900 605
750	MetroPCS Wireless	0.700%	0/10/19	D	800,625
3,750	Inc., 144A	6.250%	4/01/21	BB	3,895,313
0,700	Sprint Corporation,	0.20076		00	0,000,010
8,250	144A	7.875%	9/15/23	BB	8,806,874
2,000	1 1 1/ 1	7.125%	6/15/24	BB	2,010,000
2,000		1.120/0	0/10/24		2,010,000

		Sprint Corporation, 144A				
		Total Wireless Telecommunication				
	14,750	Services				15,512,812
Ρ	122,701 rincipal	Total Corporate Bonds (cost \$121,833,807)			Ratings	128,119,702
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		ASSET-BACKED SECU Bluemountain Collateralized Loan	RITES 5.8% ((3.5% OF TO	in investments)	
\$	1,200	Obligation, Series 2012 2A E14	5.337%	11/20/24	BB	\$ 1,152,562
		Bluemountain Collateralized Loan Obligations Limited				
	2,500	2012-1A, 144A	5.737%	7/20/23	BB	2,446,200
		Carlyle Global Market Strategies Collateralized Loan Obligations, Series				
	500	2013-2A E Carlyle Global Market	5.237%	4/18/25	BB	471,558
	1,750	Strategies, Collateralized Loan Obligations, Series 2013-3A, 144A	4.839%	7/15/25	BB	1,628,461
		Finn Square Collateralized Loan Obligations Limited,				
	1,000	Series 2012-1A, 144A Flatiron Collateralized Loan Obligation Limited, Series	5.298%	12/24/23	BB	958,599
	1,500	2011-1A	4.639%	1/15/23	BB	1,387,674
	4 500	Fraser Sullivan Collateralized Loan Obligations Limited,	5 7000/		22	4 495 999
	1,500	Series 2011-6A, 144A ING Investment	5.738%	11/22/22	BB	1,465,302
	500	Management, Collateralized Loan Obligation, 2013-1A D, 144A	5.239%	4/15/24	BB	466,792
		LCM Limited Partnership, Collateralized Loan				
	3,000	Obligations, 144A	5.989%	4/15/22	BB	3,000,279
	1,500		5.387%	4/19/22	BB	1,437,807

	5 5				
	LCM Limited Partnership,				
	Collateralized Loan				
	Obligations LCM Limited				
0 700	Partnership, Collateralized Loan Obligation 2012A,	5.0070	10/10/00		0.004.054
2,700	144A LCM Limited	5.987%	10/19/22	BB	2,681,051
C 000	Partnership, Collateralized Loan Obligations 2015A,	1.0000/	0/05/17		E 704 000
6,000	WI/DD Madison Park	1.000%	2/25/17	BB	5,764,800
1,500	Funding Limited, Series 2012-10A	5.487%	1/20/25	BB	1,472,580
1,500	Madison Park	5.407 /6	1/20/25	DD	1,472,380
	Funding Limited, Collateralized Loan Obligations, Series				
1,500	2012-8A, 144A	5.587%	4/22/22	BB	1,456,796
500	North End CLO Limited, Loan Pool, 144A	4.838%	7/17/25	BB	462,433
	Northwoods Capital				,
750	Corporation, Collateralized Loan Obligations 2012-9A	5.337%	1/18/24	BB	718,116
	Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series				
3,000	2012-6A	5.741%	5/15/23	BB	3,012,630
0.000	Oak Hill Credit Partners, Series	E 0070/	11/00/00	DD	0 177 040
3,360	2012-7A	5.237%	11/20/23	BB	3,177,942
800	Oak Hill Credit Partners, Series, 2013-9A	5.237% Nuveen Invest 41	10/20/25 ments	BB	753,160

JFR Nuveen Floating Rate Income Fund

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

	rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	()	ASSET-BACKED SEC			(-)	
\$	1,000	Race Point Collateralized Loan Obligations, Series 2011-5A, 144A	6.743%	12/15/22	BB	\$ 1,000,497
	3,000	Race Point Collateralized Loan Obligations, Series 2012-6A, 144A	5.738%	5/24/23	BB	2,953,196
		Race Point Collateralized Loan Obligations, Series				
	3,000	2012-7A, 144A Total Asset-Backed Securities (cost	5.239%	11/08/24	BB	2,861,540
\$	42,060	\$37,631,585)				40,729,975
S	Shares	Description (1), (9)				Value
		INVESTMENT COMP	ANIES 1.8%	(1.1% of Tota	I Investments)	
ę	353,668	Eaton Vance Floating-Rate Income Trust Fund Eaton Vance Senior Income				5,464,171
c	968,586	Trust				6,838,217
	,000,000	Total Investment Com	nanies (cost \$1	11 981 509)		12,302,388
		Total Long-Term Inve			15)	1,043,739,575
D	rincipal			οι φ1,023,402,4	15)	1,043,739,373
	ount (000)	Description (1)	Coupon	Maturity		Value
		SHORT-TERM INVES	TMENTS 10	.5% (6.6% of 1	Total Investments	()
\$	73,329	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$73,328,558, collateralized by \$72,705,000 U.S. Treasury Notes, 2.125%, due	0.000%	2/03/14		\$ 73,328,558
		5/31/15, value \$74,795,269				

Total Short-Term Investments (cost \$73,328,558)	73,328,558
Total Investments (cost \$1,098,730,973) 159.4%	1,117,068,133
Borrowings (33.8)% (10), (11)	(237,200,000)
Variable Rate Term Preferred Shares, at Liquidation Value	
(19.8)% (12)	(139,000,000)
Other Assets Less Liabilities (5.8)% (13)	(39,856,493)
Net Assets Applicable to Common Shares 100%	\$ 701,011,640
Investments in Derivatives as of January 31, 2014	

Investments in Derivatives as of January 31, 2014

Interest Rate Swaps outstanding:

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

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

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

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

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

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

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

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

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

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

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

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

(10) Borrowings as a percentage of Total Investments is 21.2%.

(11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

(12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.4%.

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

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

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

See accompanying notes to financial statements.

Nuveen Investments 43

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Nuveen Floating Rate Income Opportunity Fund

Portfolio of Investments January 31, 2014 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		LONG-TERM INVESTM				
		VARIABLE RATE SENIO	OR LOAN INTEI	RESTS 119.	.5% (75.1% of	Total Investments)
		(4)		-		
		Aerospace & Defense	0.5% (0.3% of	I otal Investn	nents)	
٠	057	Beechcraft Holdings		0/4 5/00		
\$	357	LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 358,594
	1 000	Sequa Corporation, Term Loan B	5.250%	6/19/17	В	1 054 755
	1,980	Total Aerospace &	5.250%	0/19/17	D	1,954,755
	2,337	Defense				2,313,349
	2,007	Airlines 3.2% (2.0% o	f Total Investm	ante)		2,010,049
		American Airlines, Inc.,	i i otai iiivestiin	entej		
	3,483	Term Loan	3.750%	6/27/19	Ba2	3,516,238
	0,100	Delta Air Lines, Inc.,	0.70070	5/2//10	Due	0,010,200
	5,930	Term Loan B1	4.000%	10/18/18	Ba1	5,969,212
	-,	Delta Air Lines, Inc.,				-,,
	2,970	Term Loan B2	3.250%	4/18/16	Ba1	2,988,253
		US Airways, Inc., Term				
	3,000	Loan B1	3.500%	5/23/19	Ba2	3,020,250
	15,383	Total Airlines				15,493,953
		-	7% (1.7% of Tot	al Investment	ts)	
		Federal-Mogul				
		Corporation, Tranche				
	8,981	B, Term Loan, DD1	2.108%	12/29/14	B1	8,935,647
		Federal-Mogul				
	4 400	Corporation, Tranche	0.1000/	10/00/15		
	4,403	C, Term Loan, DD1	2.108%	12/28/15	B1	4,381,050
	13,384	Total Auto Components				13,316,697
	13,304	•	0.3% of Total Ir	weetmente)		13,310,097
		Grifols, Inc., Term		vesinenis)		
	2,149	Loan	4.250%	6/01/17	Ba1	2,168,744
	_,	Building Products 0.4				2,100,711
		Quikrete Holdings,			,	
		Inc., Term Loan, First				
	1,995	Lien	4.000%	9/28/20	B+	2,015,150
			(1.3% of Total I			
		American Capital,				
		LTD., Term Loan, First				
	1,322	Lien	4.000%	8/22/16	BB	1,331,297
		Citco III Limited, Term				
	2,852	Loan B	4.250%	6/29/18	N/R	2,876,892

1,995	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,021,799
.,	Walter Investment	1120070	,,==,=0		2,021,700
	Management				
	Corporation, Tranche				
4,016	B, Term Loan, First Lien	4.750%	12/18/20	B+	4,052,062
10,185	Total Capital Markets	4.750%	12/10/20	DŦ	10,282,050
,	Chemicals 1.4% (0.9%	6 of Total Inves	tments)		.0,202,000
	Ineos US Finance				
	LLC, Term Loan, First				
2,476	Lien	4.000%	5/04/18	BB	2,493,057
1 405	PQ Corporation, Term	4 5009/	8/07/17	B+	1 500 049
1,485	Loan, First Lien US Coatings	4.500%	0/07/17	D+	1,500,248
	Acquisition, Term Loan				
1,595	B	4.000%	2/01/20	B+	1,611,022
	W.R Grace & Co.,				
	Delayed Draw, Term				
329	Loan, WI/DD	TBD	TBD	BBB	330,729
001	W.R Grace & Co., Exit	тор	тор	חחח	000 040
921 6,806	Term Loan, WI/DD Total Chemicals	TBD	TBD	BBB	926,042 6,861,098
0,000	Commercial Services 8	Supplies 24	1% (1 5% of T	otal Investm	
	Aramark Corporation,				lontoj
2,479	Term Loan, Tranche D	4.000%	9/09/19	BBB	2,497,748
	CCS Income Trust,				
2,622	Term Loan, First Lien	6.250%	5/12/18	В	2,646,878
	Education				
	Management LLC, Tranche C2, Term				
1,500	Loan, WI/DD	TBD	TBD	В	1,441,500
,	Harland Clarke			_	.,,
	Holdings Corporation,				
2,453	Term Loan B3	7.000%	5/22/18	B+	2,486,372
	Harland Clarke				
1,500	Holdings Corporation, Term Loan B4, WI/DD	TBD	TBD	B+	1,511,876
1,500	HMH Holdings, Inc.,			DŦ	1,511,070
983	Term Loan, First Lien	4.250%	5/14/18	B1	989,869
	Total Commercial				,
11,537	Services & Supplies				11,574,243
	Communications Equip	oment 1.7% (1	1.1% of Total	Investments	s)
1 001	Alcatel-Lucent, Inc.,		1/00/10	P	1 044 404
1,231	Term Loan C Avaya, Inc., Term	5.750%	1/30/19	B+	1,244,484
4,491	Loan B3, DD1	4.736%	10/26/17	B1	4,396,455
1,101	Level 3 Financing, Inc.,		10,20,17		1,000,100
	Term Loan, Tranche				
2,667	B3	4.000%	8/01/19	BB	2,687,501
8,389					8,328,440

Total Communications Equipment

Nuveen Investments 44

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	3.0% (1.9%	6 of Total Inve	stments)	
	Dell, Inc., Term Loan				• • • • • • • • • •
\$ 12,968	B	4.500%	4/29/20	BB+	\$12,927,651
	SunGard Data				
1,584	Systems, Inc., Term Loan D	4.500%	1/31/20	BB	1,593,894
1,004	Total Computers &	4.00070	1/01/20	66	1,000,004
14,552	Peripherals				14,521,545
	Containers & Packaging	0.8% (0.5%	of Total Inves	stments)	
	Berry Plastics Holding				
4 0 0 0	Corporation, Term	0.7500/		5	4 000 070
4,000	Loan E	3.750%	1/06/21	B+	4,006,072
	Distributors 1.0% (0.6% HD Supply, Inc., Term	or rotal inve	stments)		
4,707	Loan B	4.500%	10/12/17	B+	4,747,902
1,707	Diversified Consumer Ser				
	Cengage Learning		(- /
	Acquisitions, Inc.,				
3,038	Term Loan, (5)	4.750%	7/03/14	D	2,789,890
	Ceridian Corporation,				
010	New Replacement	4 4000/	0/14/15		010 540
316	Term Loan Hilton Hotels	4.408%	8/14/15	B1	318,540
	Corporation, Term				
11,842	Loan B2	3.750%	10/25/20	BB	11,940,312
,	Laureate Education,				
4,805	Inc., Term Loan B	5.000%	6/15/18	B1	4,792,825
	Pinnacle				
	Entertainment, Term				
384	Loan B1	3.750%	8/15/16	BB+	387,434
	Pinnacle Entortoinment Term				
995	Entertainment, Term Loan B2	3.750%	8/13/20	BB+	1,003,084
000	Spotless Holdings,	0.70070	0/10/20		1,000,004
	SAS, Term Loan, First				
2,494	Lien	5.000%	10/02/18	B1	2,534,273
	Spotless Holdings,				
	SAS, Term Loan,				
1,000	Second Lien	8.750%	4/02/19	B3	1,026,875
01 071	Total Diversified Consumer Services				04 700 000
24,874	Diversified Financial Services	ices 37%/	2.3% of Total	Investmente)	24,793,233
	Home Loan Servicing	0.1/0		investments)	
	Solutions, Ltd., Term				
2,488	Loan B	4.500%	6/26/20	BB	2,529,477
	Ocwen Financial				
	Corporation, Term				
2,729	Loan B	5.000%	2/15/18	B+	2,762,641

3,411	RPI Finance Trust, Term Loan B3	3.250%	11/09/18	Baa2	3,436,083
5,411	WideOpenWest Finance LLC, Term	0.20078	11/03/10	Daaz	0,400,000
9,562	Loan B, DD1	4.750%	4/01/19	B1	9,650,459
18,190	Total Diversified Financial Services				18,378,660
	Diversified Other 0.2% (0.1% of Tota	I Investments	3)	
	Rexnord LLC, Term				
1,008	Loan B	4.000%	8/21/20	B+	1,014,849
	Diversified Telecommunic	ation Servic	es 0.2% (0.1	1% of Total	Investments)
	Intelsat Jackson Holdings, S.A., Tranche B2, Term				
959	Loan	3.750%	6/30/19	BB	967,675
	Electronic Equipment & Ir	struments	0.6% (0.4% d	of Total Inve	estments)
	SMART Modular Technologies, Inc.,				
3,329	Term Loan B	8.250%	8/26/17	В	2,996,438
	Food & Staples Retailing	3.6% (2.3%	of Total Inve	stments)	
	Albertson's LLC, Term			-	
1,204	Loan B1	4.250%	3/21/16	BB	1,215,404
	Albertson's LLC, Term				
2,286	Loan B2	4.750%	3/21/19	BB	2,313,348
	BJ's Wholesale Club,				
	Inc., Replacement				
3,337	Loan, First Lien	4.500%	9/26/19	В	3,372,803
	BJ's Wholesale Club,				
	Inc., Replacement				
2,500	Loan, Second Lien	8.500%	3/31/20	CCC	2,575,260
	Rite Aid Corporation, Tranche 2, Term Loan,				
1,175	Second Lien	4.875%	6/21/21	В	1,198,500
	Supervalu, Inc., New				
2,675	Term Loan B	5.000%	3/21/19	B+	2,691,825
	Wilton Products, Inc.,				
4,688	Tranche B, Term Loan	7.500%	8/30/18	В	4,476,562
	Total Food & Staples				
17,865	Retailing				17,843,702
	Food Products 5.7% (3.6	5% of Total I	nvestments)		
	AdvancePierre Foods,				
0.070	Inc., Term Loan, First		7/10/17	DI	0.070.000
2,970	Lien Advense Dierre Feede	5.750%	7/10/17	B1	2,978,663
	AdvancePierre Foods,				
684	Inc., Term Loan, Second Lien	9.500%	10/10/17	CCC+	668,610
004	H.J Heinz Company,	9.000%	10/10/17	000+	000,010
10,455	Term Loan B2	3.500%	6/05/20	BB	10,574,375
10,700	Pinnacle Foods	0.00070	0,00/20		10,077,070
	Finance LLC, Term				
1,489	Loan G	3.250%	4/29/20	BB	1,492,472

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

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

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
. ,	Health Care Equipmen	-			
\$ 3,027	Kinetic Concepts, Inc., Term Loan D1	4.000%	5/04/18	BB	\$ 3,057,914
4,875	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	4,956,739
2,625	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/07/19	В	2,686,249
988	United Surgical Partners International, Inc., Incremental Term Loan	4.750%	4/03/19	B1	996,488
13,765	Total Health Care Equipment & Supplies				13,972,540
	Health Care Providers	& Services 8.1	1% (5.1% of T	otal Investme	nts)
1,389	BioScrip, Inc., Delayed Draw, Term Loan	6.500%	7/31/20	В	1,381,728
4,000	Community Health Systems, Inc., Term Loan D, WI/DD	TBD	TBD	BB	4,046,428
3,960	DaVita, Inc., New Term Loan B2 Genesis Healthcare	4.000%	11/01/19	Ba2	3,997,933
902	LLC, Term Loan Golden Living, Term	10.001%	12/04/17	В	923,352
8,787	Loan Heartland Dental	5.000%	5/04/18	В	8,657,831
1,485	Care, Inc., Term Loan, First Lien Heartland Dental	5.500%	12/21/18	B1	1,494,289
1,500	Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	1,537,500
951	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	960,328
1,379	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	1,335,906
1,631	National Mentor Holdings, Inc., Term Loan B, WI/DD	TBD	TBD	B1	1,646,209
3,000	One Call Care Management, Inc., Term Loan B	5.000%	11/27/20	B1	3,022,500
550	Select Medical Corporation, Term	4.003%	6/01/18	Ba2	553,625

	Loan B				
	Sheridan Holdings,				
	Inc., Delayed Draw,				
226	Term Loan, WI/DD	TBD	TBD	B1	226,371
220	Sheridan Holdings,	שטו	IBD	Ы	220,371
	0,				
7 014	Inc., Term Loan, First	4 5000/	6/00/10	D1	
7,214	Lien, DD1	4.500%	6/29/18	B1	7,283,598
	Sheridan Holdings,				
0.000	Inc., Term Loan,	0.0500/	10/00/01	P	
2,000	Second Lien	8.250%	12/20/21	B+	2,050,000
	Skilled Healthcare				
000	Group, Inc., Term	0 7500/	4/00/10	P	
608	Loan	6.750%	4/09/16	В	610,754
00 500	Total Health Care				00 700 050
39,582	Providers & Services				39,728,352
	Hotels, Restaurants &	Leisure 5.6%	(3.5% of Tota	I Investments)	
	24 Hour Fitness				
0.005	Worldwide, Inc., Term	5 0 5 0 0 /			0.004.040
2,895	Loan B	5.250%	4/22/16	Ba3	2,931,246
	BLB Management				
–	Services, Inc., Term	= ====			
1,415	Loan	5.250%	11/10/18	BB	1,427,615
	Caesars				
	Entertainment				
	Operating Company,			_	
4,616	Inc., Term Loan B6	5.489%	1/28/18	В	4,448,252
	CCM Merger, Inc.,	=		_	
2,566	Term Loan, DD1	5.000%	3/01/17	B+	2,597,604
	CityCenter Holdings				
4 9 7 9	LLC, Term Loan B,	=		-	
4,250	DD1	5.000%	10/16/20	B+	4,307,996
	Intrawest Resorts				
	Holdings, Inc., Initial	/		_	
2,000	Term Loan	5.500%	12/09/20	B+	2,007,500
	Landry's Restaurants,				
1,888	Inc., Term Loan B	4.000%	4/24/18	BB	1,909,563
	MGM Resorts				
	International, Term				
1,980	Loan B	3.500%	12/20/19	BB	1,984,596
	Scientific Games				
	Corporation, Term		10/10/00		
3,000	Loan B	4.250%	10/18/20	Ba2	3,018,483
	Station Casino LLC,	-	0/00/00	-	
2,978	Term Loan B	5.000%	3/02/20	В	3,013,230
	Total Hotels,				
27,588	Restaurants & Leisure				27,646,085
	Household Durables	0.4% (0.2% of T	otal Investm	ents)	
	Serta Simmons				
	Holdings LLC, Term			_	
970	Loan	4.250%	10/01/19	B+	979,144
813		3.500%	3/18/20	BB	816,506

	Tempur-Pedic				
	International, Inc.,				
	New Term Loan B				
	Total Household				
1,783	Durables				1,795,650
	Household Products	0.4% (0.2% of T	otal Investm	ents)	
	Spectrum Brands, Inc.,	· ·			
1,472	Term Loan A	3.000%	9/04/17	BB	1,478,709
	Spectrum Brands, Inc.,				
342	Term Loan C	3.500%	9/04/19	BB	344,035
	Total Household				,
1,814	Products				1,822,744
	Insurance 2.8% (1.8%	% of Total Invest	ments)		
	Alliant Holdings I LLC,				
	Initial Term Loan B,				
1,500	First Lien, WI/DD	TBD	TBD	B1	1,511,250
	Hub International				
	Holdings, Inc., Term				
4,493	Loan B, DD1	4.750%	10/02/20	B1	4,554,249
	Sedgwick Holdings,				
	Inc., Term Loan, First				
1,913	Lien	4.250%	6/12/18	B+	1,926,201
	Sedgwick Holdings,				
	Inc., Term Loan,				
1,000	Second Lien	8.000%	12/12/18	CCC+	1,017,500
	USI Holdings				
	Corporation, Initial				
4,715	Term Loan, DD1	4.250%	12/27/19	B1	4,750,429
13,621	Total Insurance				13,759,629
	Internet Software & Se	ervices 4.5% (2	.8% of Total	Investments)	
	EIG Investors Corp.,				
7,691	Term Loan, DD1	5.000%	11/09/19	В	7,775,324
		Nuveen Invest	ments		
		46			

Principal Amount (000)		, , , , ,		Maturity (2)	Ratings (3)	Value
		Internet Software & Serv	vices (continued	I)		
		ION Trading Technologies S.A.R.L., Term Loan,				
\$	1,500	Second Lien Sabre Inc., Term Loan	8.250%	5/22/21	CCC+	\$ 1,526,250
	748	B2 Sabre Inc., Term Loan	4.500%	2/19/19	B1	751,047
	2,125	С	4.000%	2/19/18	B1	2,134,866
	3,464	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	3,494,598
	2,000	San Juan Cable LLC, Term Loan, Second	10.000%	6/09/18	CCC	2.016.666
		Lien SSI Investments II,				2,016,666
	2,664	Ltd., New Term Loan VFH Parent LLC, New	5.000%	5/26/17	Ba3	2,686,977
	1,467	Term Loan Total Internet Software	5.750%	11/08/19	N/R	1,481,980
	21,659	& Services		tmonto)		21,867,708
		-	6 of Total Inves	tments)		
	1,046	CompuCom Systems, Inc., Term Loan B	4.250%	5/09/20	B1	1,047,087
	0.404	SunGard Data Systems, Inc., Term	4 00004	0/00/00		0 400 745
	2,481	Loan E Zayo Group LLC,	4.000%	3/08/20	BB	2,496,745
	130	Term Loan B	4.000%	7/02/19	B1	131,208
	3,657	Total IT Services				3,675,040
		Leisure Equipment & Pr Bombardier Recreational Products,	oducts 1.5%	(0.9% of Tota	al Investments)
	4,029	Inc., Term Loan Equinox Holdings,	4.000%	1/30/19	B+	4,060,225
	2,184	Inc., New Initial Term Loan B	4.501%	1/31/20	B1	2,206,700
	1,000	Four Seasons Holdings, Inc., Term Loan, Second Lien	6.250%	12/27/20	В	1,027,500
	7,213	Total Leisure Equipment & Products			_	7,294,425
	.,	Machinery 0.6% (0.3% Gardner Denver, Inc.,	of Total Invest	ments)		.,,
	2,746	Term Loan, DD1	4.250%	7/30/20	B1	2,746,563
		Media 17.3% (10.9% or Affinion Group Holdings, Inc., Term	i otal investme	ents)		
	2,067	Loan B, DD1	6.750%	10/09/16	B1	2,054,924

	5 5				
	Cengage Learning				
	Acquisitions, Inc.,				
	Tranche B, Extended			_	
1,737	Term Loan, (5)	7.750%	7/04/17	D	1,592,583
	Clear Channel				
0.070	Communications, Inc.,	0.0100/	1/00/10	000	0 570 504
3,678	Tranche D, Term Loan Clear Channel	6.910%	1/30/19	CCC+	3,576,594
2,646	Communications, Inc.,Term Loan E	7.660%	7/30/19	CCC+	2,637,698
2,040	Cumulus Media, Inc.,	7.000%	7/30/19	000+	2,037,090
10,600	Term Loan B , DD1	4.250%	12/23/20	B+	10,724,497
10,000	Emerald Expositions	4.230 /8	12/20/20	DT	10,724,437
	Holdings, Inc., Term				
2,853	Loan, First Lien	5.500%	6/17/20	BB	2,877,086
_,	EMI Music Publishing				_,,
1,962	LLC, Term Loan B	4.250%	6/29/18	BB	1,976,247
	Internet Brands, Inc.,				
1,985	Term Loan B	6.250%	3/18/19	B+	1,996,579
	McGraw-Hill Education				
	Holdings LLC, Term				
2,500	Loan B	6.250%	12/18/19	B+	2,534,895
	McGraw-Hill Education				
	Holdings LLC, Term	• • • • • • (5.0	
2,678	Loan	9.000%	3/22/19	B2	2,732,723
	Media General, Inc.,				
2,000	Delayed Draw, Term Loan	4.250%	7/31/20	BB	2,021,238
2,000	Mediacom Broadband	4.200%	7/31/20	DD	2,021,230
	LLC, Tranche G, Term				
1,975	Loan	4.000%	1/20/20	BB	1,977,469
1,070	Radio One, Inc., Term	1.00070	1/20/20	88	1,077,100
3,412	Loan B, First Lien	7.500%	2/14/17	B+	3,505,339
,	Springer Science &				, ,
	Business Media, Inc.,				
1,995	Term Loan	5.000%	8/14/20	В	2,008,093
	Tribune Company,				
27,727	Term Loan B, DD1	4.000%	12/27/20	BB	27,746,243
	Univision				
	Communications, Inc.,				
0.50 (Replacement Term			_	
8,534	Loan, First Lien	4.000%	3/01/20	B+	8,593,645
	UPC Broadband				
0 1 4 0	Holding BV, Term	1 0009/	1/21/01	DD	0 150 400
2,143	Loan AF UPC Broadband	4.000%	1/31/21	BB	2,158,483
	Holding BV, Term				
1,500	Loan AH	3.250%	6/30/21	BB	1,505,157
1,000	Weather Channel	0.20070	0,00/21		1,000,107
	Corporation, Term				
750	Loan, Second Lien	7.000%	6/26/20	B3	758,438
	, _ , _ , 			-	,

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	WMG Acquisition Corporation, Tranche B, Refinancing Term				
1,496	Loan	3.750%	7/01/20	BB	1,502,563
3,050	Yell Group PLC, Term Loan, (5)	4.097%	7/31/14	N/R	679,159
87,288	Total Media				85,159,653
		5% of Total I	nvestments)		
	Hudson's Bay Company, Term Loan				
4,000	B, First Lien	4.750%	11/04/20	BB	4,064,988
	Multi-Utilities 0.2% (0.19	% of Total Inv	vestments)		
	ADS Waste Holdings,				
990	Inc., Term Loan B	4.250%	8/05/19	B+	996,883
	Oil, Gas & Consumable F	uels 7.6% (4.8% of Total	Investmen	its)
	Brand Energy & Infrastructure Services, Inc., Initial				
1,994	Term Loan	4.750%	11/26/20	B1	2,010,916
, i i i i i i i i i i i i i i i i i i i	Crestwood Holdings				, ,
2,721	LLC, Term Loan B	7.000%	6/19/19	В	2,797,244
	Drill Rigs Holdings, Inc., Tranche B1,				
4,975	Term Loan	6.000%	3/31/21	B+	5,099,375
1 100	EP Energy LLC, Term	2 5009/	5/24/18	Po2	1 105 500
1,100	Loan B3, Second Lien	3.500% Nuveen Invest		Ba3	1,105,500
		47	ments		

JRO Nuveen Floating Rate Income Opportunity Fund

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

Princi Amount	-	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Oil, Gas & Consumat	ole Fuels (continued	(k		
\$ 1,9	995	Fieldwood Energy LLC, Term Loan, First Lien	3.875%	9/28/18	Ba2	\$ 2,009,340
	000	Fieldwood Energy LLC, Term Loan, Second Lien	8.375%	9/30/20	B2	3,087,858
	982	Frac Tech International LLC, Term Loan	8.500%	5/06/16	B2	995,816
	489	Harvey Gulf International Marine, Inc., Term Loan B	5.500%	6/18/20	B1	5,582,644
	313	Offshore Group Investment Limited, Term Loan B	5.000%	10/25/17	В	2,330,568
	488	Pacific Drilling S.A., Term Loan B Peabody Energy	4.500%	6/03/18	B+	2,518,283
2,4	494	Corporation, Term Loan B	4.250%	9/24/20	BB+	2,515,174
1,7	737	Rice Drilling LLC., Term Loan, Second Lien	8.500%	10/25/18	N/R	1,773,784
1,6	667	Samson Investment Company, Tranche 1, Term Loan, Second Lien	5.000%	9/25/18	B1	1,685,833
	993	Saxon Energy Services, Inc., Term Loan	5.500%	2/15/19	Ba3	1,004,079
1,5	500	Shelf Drilling Holdings LTD., Term Loan	10.000%	10/08/18	B+	1,528,125
1,5	500	Western Refining, Inc. Term Loan B Total Oil, Gas &	, 4.250%	11/12/20	BB	1,515,938
36,9	948	Consumable Fuels	0.1% (0.0% of Tota	I Investmen	ts)	37,560,477
	287	Prestige Brands, Inc., Term Loan B1 Pharmaceuticals 8.	3.792% 0% (5.0% of Tota l)	1/31/19	BB	289,089
		Auxilium Pharmaceuticals, Inc.,	•)	
	926 833	Term Loan	6.250% 6.500%	4/26/17 7/31/20	Ba2 B	1,964,138 829,037

	g				
	BioScrip, Inc., Term				
	Loan B				
2,102	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	2,122,113
2,102	Generic Drug	4.00070	12/22/10	Dao	2,122,110
	Holdings, Inc., Term				
1,194	Loan B	5.000%	8/16/20	B1	1,208,179
	Graceway				
	Pharmaceuticals LLC, Second Lien Term				
3,125	Loan, (5)	6.928%	5/03/13	N/R	93,750
0,120	Graceway	0.02070	0,00,10		00,700
	Pharmaceuticals LLC,				
62	Term Loan, (5)	3.069%	5/03/12	N/R	68,523
	Par Pharmaceutical				
	Companies, Inc., Additional Term Loan				
2,263	B1	4.250%	9/30/19	B+	2,280,052
	Patheon, Inc., Term				
1,500	Loan B, WI/DD	TBD	TBD	В	1,500,134
	Pharmaceutical Product Development,				
	Inc., Term Loan B,				
5,417	First Lien	4.000%	12/01/18	Ba3	5,460,878
	Pharmaceutical				, ,
4 707	Research Associates,	5.0000/	0 /00 /00	54	4 70 4 005
4,737	Inc., Term Loan B Quintiles	5.000%	9/23/20	B1	4,764,265
	Transnational Corp.,				
2,860	Term Loan B3	3.750%	6/08/18	BB	2,871,233
	Salix Pharmaceuticals,			_	
2,000	LTD., Term Loan	4.250%	1/02/20	Ba1	2,027,750
1,980	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	В	1,990,734
1,000	Valeant	7.50078	12/27/17	В	1,000,704
	Pharmaceuticals				
	International, Inc.,				
3,103	Tranche B, Term Loan D2	2 750%	0/10/10	BBB	2 100 206
3,103	Valeant	3.750%	2/13/19	DDD	3,128,326
	Pharmaceuticals				
	International, Inc.,				
8,928	Term Loan E	3.750%	8/05/20	Ba1	9,022,367
42,030	Total Pharmaceuticals	t Truet 2 20/ /4	1% of Total	Invoctmonto	39,331,479
	Real Estate Investmen Capital Automotive LP,	111USL 2.2% (.4% of Total	nivestments)
	Term Loan, Second				
2,000	Lien	6.000%	4/30/20	B1	2,077,500
	iStar Financial, Inc.,				
4,353	Term Loan	4.500%	10/15/17	BB	4,380,532
4,476		3.500%	4/17/20	BB+	4,486,484

	Starwood Property				
	Trust, Inc., Term Loan				
	В				
	Total Real Estate				
10,829	Investment Trust				10,944,516
	Real Estate Management	& Developme	ent 2.1% (1	.3% of Total	Investments)
	Capital Automotive LP,				
	Term Loan, Tranche				
6,072	B1, DD1	4.000%	4/10/19	Ba2	6,137,098
	Realogy Corporation,				
3,970	Term Loan B	4.500%	3/05/20	BB	4,006,226
	Total Real Estate				
	Management &				
10,042	Development				10,143,324
		of Total Inve	stments)		
	Swift Transportation				
	Company, Inc., Term				
3,008	Loan B2	4.000%	12/21/17	BB	3,035,593
	Semiconductors & Equip	oment 2.0%	(1.3% of Tota	al Investmen	its)
	Freescale				
	Semiconductor, Inc.,				
0.077	Term Loan, Tranche	F 0000/	0/00/00	5.4	0.040.007
2,977	B4	5.000%	2/28/20	B1	3,010,067
	Freescale				
	Semiconductor, Inc.,				
1 005	Term Loan, Tranche	F 0000/		D 4	0 000 471
1,995	B5 NVD Comissonductor	5.000%	1/15/21	B1	2,023,471
1 007	NXP Semiconductor	0.0500/	1/11/00	, חח	1 071 510
1,967	LLC, Term Loan D NXP Semiconductor	3.250%	1/11/20	BB+	1,971,512
2,913	LLC, Term Loan	4.500%	3/03/17	Ba3	2,956,769
2,913	Total Semiconductors	4.300%	3/03/17	Das	2,900,709
9,852					9,961,819
9,052	& Equipment Software 9.3% (5.9% of	Total Invecto	nonte)		3,301,013
	Attachmate				
	Corporation, Term				
3,853	Loan, First Lien	7.250%	11/22/17	BB	3,921,369
0,000	Blackboard, Inc., Term	7.20070		00	0,021,000
2,274	Loan B3	4.750%	10/04/18	B+	2,300,878
<i>L,L1</i> T	Loan Do	Nuveen Invest			2,000,070
		48			

Principal Amount (00		Coupon	Maturity (2)	Ratings (3)	Value
	Software (continued)				
	BMC Software, Inc.,				
\$ 2,500		5.000%	9/10/20	BB	\$ 2,507,118
4 400	Datatel Parent Corp,	4 5000/	7/10/10	Р	4 45 4 005
4,403	Term Loan B, DD1 Deltek, Inc., Term	4.500%	7/19/18	B+	4,454,235
1,000		10.000%	10/10/19	CCC+	1,025,000
1,000	Emdeon Business	10.00078	10/10/13	000+	1,020,000
	Services LLC, Term				
2,973		3.750%	11/02/18	BB	2,986,921
	Explorer Holdings,				
1,975		6.000%	5/02/18	B+	1,987,394
	Greeneden U.S.				
	Holdings II LLC,	(_	
1,089		4.000%	2/08/20	В	1,087,626
	Infor Global Solutions				
	Intermediate Holdings, Ltd., Term				
11,243	0	3.750%	6/03/20	Ba3	11,297,297
11,240	IPC Systems, Inc.,	0.70078	0/03/20	Dao	11,207,207
	Extended Term Loan,				
	Tranche B1, First				
3,380		7.750%	7/31/17	B1	3,404,908
	IPC Systems, Inc.,				
	Term Loan, Second				
4,000		5.410%	6/01/15	CCC	3,660,000
4,691	Misys PLC, Term	5.000%	12/12/18	B+	4 740 476
4,091	Loan B, First Lien RedPrairie	5.000%	12/12/10	D+	4,740,476
	Corporation, New				
1,587	-	6.000%	12/21/18	B+	1,605,203
.,	RedPrairie		,		.,,
	Corporation, Term				
800		11.250%	12/21/19	CCC+	821,600
45,768					45,800,025
		(0.5% of Total	Investments)	
1 000	Collective Brands,		10/00/10	D	
1,968		7.250%	10/09/19	В	1,986,645
2,037	Jo-Ann Stores, Inc., Term Loan, First Lien	4.000%	3/16/18	B+	2,048,373
4,005		4.00078	5/10/10	DŦ	4,035,018
1,000	Textiles, Apparel & Lux	ury Goods 0	.1% (0.1% of	Total Investm	· ·
	Philips-Van Heusen				
	Corporation, Term				
573		3.250%	2/13/20	BBB	577,484
	Wireless Telecommuni	cation Service	s 2.2% (1.4°	% of Total Inv	estments)
	Asurion LLC, Term	4 50001			
4,522	Loan B1	4.500%	5/24/19	Ba2	4,529,135

Fairpoint Communications, 2 3,226 Inc., Term Loan B 7.500% 2/11/19 B 3,343,899 IPC Systems, Inc., Term Loan, Tranche 7.750% 7/31/17 B1 1,989,812 Presidio, Inc., New Presidio, Inc., New 1 1,989,812 Presidio, Inc., New 10,646 Services 10,792,802 Total Wireless 10,792,802 10,792,802 Senior Loan Interests Senior Loan Interests 86,770,479 Shares Description (1) Value COMMON STOCKS 3.5% (2.2% of Total Investments) Value Masonite Interests \$2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) \$2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) \$2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) \$2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) \$2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) \$2,883,980 Hotels, Restaurants & Leisure			_ · · · ·						
3,226 Inc., Term Loan B 7.500% 2/11/19 B 3,343,899 IPC Systems, Inc., Term Loan, Tranche Presidio, Inc., New 1,975 C, First Lien 7.750% 7/31/17 B1 1,989,812 Presidio, Inc., New Presidio, Inc., New 3/31/17 Ba3 929,956 Total Wireless Term Loan 5.750% 3/31/17 Ba3 929,956 Total Wireless Telecommunication 10,792,802 Total Variable Rate 586,770,479 Senior Loan Interests Senior Loan Interests Value Value COMMON STOCKS 3.5% (2.2% of Total Investments) Value Building Products 0.6% (0.4% of Total Investments) \$2,883,980 Masonite International \$2,883,980 52.436 Corporation, (6) \$2,883,980 42.041 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) BLB Worldwide 1,061,535 BLB Worldwide 3,340,804 Tribune Company, 1,3101,176 Total Media 13,101,176 Total Media 13,101,176 Total Media 1,7046,691 </td <td></td> <td></td> <td>Fairpoint</td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>			Fairpoint						
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Term Loan, Tranche 1,975 C, First Lien 7.750% 7/31/17 B1 1,989,812 923 Term Loan 5.750% 3/31/17 Ba3 929,956 923 Term Loan 5.750% 3/31/17 Ba3 929,956 924 Terlecommunication 10,792,802 10,792,802 10,646 Services 10,792,802 925 total Variable Rate Senior Loan Interests 586,770,479 95 Shares Description (1) COMMON STOCKS 3.5% (2.2% of Total Investments) Value 923 Masonite \$2,883,980 \$2,883,980 \$2,883,980 924 Comporation, (6) \$2,883,980 \$2,883,980 925,436 Corporation, (6) \$2,883,980 924 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) 925 BLB Worldwide \$2,883,980 \$3,40,804 42,011 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) \$3,40,804 138,445 (6), (7) Tribune Company, \$3,40,804 \$3,340,804 7134,454 (6), (8) <t< td=""><td></td><td>3,226</td><td>Inc., Term Loan B</td><td>7.50</td><td>00%</td><td>2/11/19</td><td>В</td><td></td><td>3,343,899</td></t<>		3,226	Inc., Term Loan B	7.50	00%	2/11/19	В		3,343,899
Term Loan, Tranche 1,975 C, First Lien 7.750% 7/31/17 B1 1,989,812 923 Term Loan 5.750% 3/31/17 Ba3 929,956 923 Term Loan 5.750% 3/31/17 Ba3 929,956 924 Terlecommunication 10,792,802 10,792,802 10,646 Services 10,792,802 925 total Variable Rate Senior Loan Interests 586,770,479 95 Shares Description (1) COMMON STOCKS 3.5% (2.2% of Total Investments) Value 923 Masonite \$2,883,980 \$2,883,980 \$2,883,980 924 Comporation, (6) \$2,883,980 \$2,883,980 925,436 Corporation, (6) \$2,883,980 924 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) 925 BLB Worldwide \$2,883,980 \$3,40,804 42,011 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) \$3,40,804 138,445 (6), (7) Tribune Company, \$3,40,804 \$3,340,804 7134,454 (6), (8) <t< td=""><td></td><td></td><td>IPC Systems, Inc.,</td><td></td><td></td><td></td><td></td><td></td><td></td></t<>			IPC Systems, Inc.,						
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923 Term Loan 5.750% 3/31/17 Ba3 929,956 Total Wireless Telecommunication 0.792,802 10,646 Services 10.792,802 Total Variable Rate Senior Loan Interests 586,770,479 Shares Description (1) Value COMMON STOCKS 3.5% (2.2% of Total Investments) Value COMMON STOCKS 3.5% (2.2% of Total Investments) Value Stares Building Products 0.6% (0.4% of Total Investments) Value 52,436 Corporation, (6) \$ 2,883,980 Value 42,041 Holdings Inc., (6), (7) 1,061,535 Medra 1,061,535 Metro-Goldwyn-Mayer, International 3,340,804 1,061,535 138,445 (6), (7) 9,760,372 1,061,535 Tribune Company, 3,340,804 3,340,804 13,101,176 70tal Media 13,101,176 17,046,691 17,046,691 Principal Total Media 1,750% 4/15/12 N/R \$ 545,875 Nortel Networks 1,750% 4/15/12 N/R \$ 545,875 Nortel Networks 1,750%		1,070	•	, , , ,		.,	2.		1,000,012
Total Wireless Telecommunication 10,646 Services 10,792,802 Total Variable Rate Senior Loan Interests 586,770,479 586,770,479 Shares Description (1) Value COMMON STOCKS 3.5% (2.2% of Total Investments) Value Building Products 0.6% (0.4% of Total Investments) Value 52,436 Corporation, (6) \$ 2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) 1,061,535 BLB Worldwide 1,061,535 Metro-Goldwyn-Mayer, 1,061,535 42,041 Holdings Inc., (6), (7) 1,061,535 1,061,535 Metro-Goldwyn-Mayer, 13,8,455 (6), (7) 9,760,372 Tribune Company, 44,843 (6) 3,340,804 Tribune Company, 3,340,804 13,101,176 Total Media 13,101,176 10,046,691 Y1,716,644) Total Investments) Yalue CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Yalue CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Yalue CONVERTIBLE BONDS		023		5 7	50%	3/31/17	Ba3		020 056
Telecommunication 10,792,802 Total Variable Rate Services Services Services Building Products 0.6% (0.4% of Total Investments) Masonite International International 1,061,535 BLB Wordwide 1,061,535 BLB Wordwide 9,760,372 Tribune Company, 3,340,804 Solos 10,704 (6) Solos (cost 13,101,176 Total Media 17,046,691 Solos (cost 17,046,691		920		5.7	50 /8	5/51/17	Dau		929,950
10,646 Services 10,792,802 Total Variable Rate Senior Loan Interests 586,770,479 Shares Description (1) Value COMMON STOCKS 3.5% (2.2% of Total Investments) Value Common Stocks 0.6% (0.4% of Total Investments) Value 52,436 Corporation, (6) \$ 2,883,980 52,436 Corporation, (6) \$ 2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) Value Building Products 0.6% (0.1% of Total Investments) Value Building Inc., (6), (7) 1,061,535 Media 10,792,802 Hoding Inc., (6), (7) 1,061,535 Media 3,340,804 Tribune Company, 3,340,804 13,101,176 Total Media 13,01,176 13,01,176 Total Media 13,001,176 17,046,691 Principal Description (1) Coupon Maturity (3) Amount (2000) Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Convertible S 5550 Corp., (5)									
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Senior Loan Interests Senior Loan Interests 589,235 Sec,770,479 Shares Description (1) Coulow Value COMMON STOCKS 3.5% (2.2% of Total Investments) Value Building Products 0.6% (0.4% of Total Investments) Value Masonite Masonite Start Start Start Building Products 0.6% (0.4% of Total Investments) Start Start Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) Start BLB Worldwide Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) Start Hatro-Goldwyn-Mayer, Metro-Goldwyn-Mayer, Start Start Start 138,445 (6) (7) Start Start Start 138,445 (6) 3,340,804 Start Start Start 138,445 (6) Company, Start Start Start 138,445 (6) Company, Start Start Start 138,445 (6) Companty, Start Star		10,646							10,792,802
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Shares Description (1) Value COMMON STOCKS 3.5% (2.2% of Total Investments) Investments) Masonite Masonite International S 52,436 Corporation, (6) \$ 2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) \$ 2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) \$ 2,883,980 Media 2.7% (1.7% of Total Investments) Investments) \$ 2,883,980 Media 2.7% (1.7% of Total Investments) Investments) \$ 1,061,535 Media 2.7% (1.7% of Total Investments) \$ 1,061,535 \$ 1,061,535 Media 2.7% (1.7% of Total Investments) \$ 1,061,535 \$ 1,061,535 Metro-Goldwyn-Mayer, \$ 1,061,535 \$ 1,061,535 \$ 1,061,535 Tribune Company, \$ 6(), (7) \$ 3,340,804 \$ 1,061,635 Tribune Company, \$ 5(0, 8) \$ 13,101,176 \$ 13,101,176 Total Media 1 3,010,176 \$ 10,006,021 \$ 17,046,691 Principal Description (1) Coupon \$ 8 2 4 1 5 0 \$ 1,004,021									
COMMON STOCKS 3.5% (2.2% of Total Investments) Building Products 0.6% (0.4% of Total Investments) Masonite International Masonite International 52,436 Corporation, (6) \$ 2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) BLB Worldwide \$ 2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) Media 1,061,535 Metro-Goldwyn-Mayer, 9,760,372 Tribune Company, 3,340,804 Total Media 13,101,176 Total Media 13,101,176 Total Media 13,101,176 Stocks (cost 17,046,691 ¥12,716,644 17,046,691 Principal Description (1) Coupon Mature Stocks								5	· · ·
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Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) BLB Worldwide 1,061,535 Wedia 2.7% (1.7% of Total Investments) Metro-Goldwyn-Mayer, 9,760,372 Tils8,445 (6), (7) 9,760,372 Tribune Company, 3,340,804 Tribune Company, 36,087 (6), (8) Total Media 13,101,176 Total Common Stocks (cost 13,101,176 \$12,716,644) 17,046,691 Principal Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) CONVERTIBLE BONDS 545,875 Nortel Networks 1.750% 4/15/12 N/R \$545,875 Nortel Networks 1.000 Corp., (5) 1.750% 4/15/14 N/R 998,750 \$1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 \$1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 \$1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 \$1,550 1,500 1,544,		52,436						\$	2,883,980
BLB Worldwide 42,041 Holdings Inc., (6), (7) 1,061,535 Media 2.7% (1.7% of Total Investments) 9,760,372 Metro-Goldwyn-Mayer, 9,760,372 138,445 (6), (7) 9,760,372 Tribune Company, 3,340,804 44,843 (6) 3,340,804 Tribune Company, 36,087 (6), (8) Total Media 13,101,176 Total Common Stocks (cost \$12,716,644) 17,046,691 Principal Ratings Amount (000) Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Convertible Bonds (cost S S550 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost 1,544,625 Nuveen Investments 1,544,625		02,100		& Leisure	0.2%	0 1% of T	otal Investments		2,000,000
42,041 Holdings Inc., (6), (7) 1,061,535 Media 2.7% (1.7% of Total Investments) Metro-Goldwyn-Mayer, 138,445 (6), (7) 9,760,372 Tribune Company, 44,843 (6) 3,340,804 Tribune Company, 36,087 (6), (8) 13,101,176 Total Media Total Media 13,101,176 13,101,176 Total Common Stocks (cost 17,046,691 17,046,691 Principal Ratings Amount (000) Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Communications Equipment 0.3% (0.2% of Total Investments) Value \$ 550 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 \$ 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 \$ 1,550 \$ 1,307,500 1,544,625 Nuveen Investments 1,544,625			,		0.2 /0 (
Media 2.7% (1.7% of Total Investments) Metro-Goldwyn-Mayer, Metro-Goldwyn-Mayer, 138,445 (6), (7) 9,760,372 Tribune Company, 44,843 (6) 3,340,804 Tribune Company, 36,087 (6), (8) 3,340,804 Tribune Company, 36,087 (6), (8) 13,101,176 Total Media 13,101,176 13,101,176 17,046,691 Principal Metro-Golden 8 17,046,691 Principal ConvERTIBLE BONDS 0.3% (0.2% of Total Investments) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Value Convertible Bounds 0.3% (0.2% of Total Investments) 545,875 Nortel Networks 1,000 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost S 1,550 \$ 1,500, 1,544,625		12 0/1							1 061 535
Metro-Goldwyn-Mayer, 9,760,372 138,445 (6), (7) 9,760,372 Tribune Company, 3,340,804 Tribune Company, 3,340,804 Tribune Company, 36,087 (6), (8) 13,101,176 Total Media 13,101,176 Total Common Stocks (cost \$12,716,644) 17,046,691 Principal Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Communications Equipment 0.3% (0.2% of Total Investments) Vortel Networks 1,000 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost 5 1,550 \$1,307,500) 1,544,625		72,071		of Total Inv	octmon	te)			1,001,000
138,445 (6), (7) 9,760,372 Tribune Company, 3,340,804 44,843 (6) 3,340,804 Tribune Company, 36,087 (6), (8) Total Media 13,101,176 Total Common Stocks (cost \$12,716,644) 17,046,691 Principal Ratings Amount (000) Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Communications Equipment 0.3% (0.2% of Total Investments) Source Notel Networks 1,000 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost 1,544,625 Nuveen Investments 1,544,625					estinen	115)			
44,843 (6) 3,340,804 Tribune Company, 36,087 (6), (8) Total Media 13,101,176 Total Common Stocks (cost \$12,716,644) 17,046,691 Principal Maturity (3) Amount (000) Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Communications Equipment 0.3% (0.2% of Total Investments) Value \$ 550 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost 1,550 1,550 1,550 1,544,625	-	100 445	• •	Ι,					0 700 070
44,843 (6) 3,340,804 Tribune Company, 36,087 (6), (8) Total Media 13,101,176 Total Common Stocks (cost \$12,716,644) 17,046,691 Principal Description (1) Coupon Maturity (3) Value Amount (000) Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Use Use Use Nortel Networks 1,000 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost Use Use Use Use \$ 1,550 \$1,307,500) 1,544,625 Use Use Use		130,443							9,760,372
36,087 (6), (8) 13,101,176 Total Media 13,101,176 Total Common 5tocks (cost \$12,716,644) 17,046,691 Principal Ratings Amount (000) Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Use the second secon		44.040							0.040.004
36,087 (6), (8) 13,101,176 Total Media 13,101,176 Total Common Stocks (cost \$12,716,644) 17,046,691 Principal Ratings Amount (000) Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Conmunications Equipment 0.3% (0.2% of Total Investments) Source Nortel Networks Nortel Networks Nortel Networks 550 1,000 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks Source Nortel Networks Source Nortel Networks Source Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost Source Nortel Networks Source		44,843							3,340,804
Total Media 13,101,176 Total Common Stocks (cost \$12,716,644) 17,046,691 Principal Principal Amount (000) Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Convertible Bonds 550 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost 51,307,500) 1,544,625									
Principal Total Common Stocks (cost \$12,716,644) 17,046,691 Amount (000) Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Communications Equipment 0.3% (0.2% of Total Investments) Nortel Networks Nortel Networks 17,046,691 \$ 550 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 1,550 \$1,307,500) 1,544,625 Nuveen Investments 1,544,625		36,087							
Stocks (cost \$12,716,644) 17,046,691 Principal Amount (000) Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Value Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Value Nortel Networks 0.3% (0.2% of Total Investments) Value Nortel Networks 0.3% (0.2% of Total Investments) Value 1,000 Corp., (5) 1.750% 4/15/12 N/R \$545,875 Nortel Networks 2.125% 4/15/14 N/R 998,750 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 1,000 Fordal Convertible Bonds (cost Nurveen Investments 1,544,625									13,101,176
\$12,716,644) 17,046,691 Principal Amount (000) Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Communications Equipment 0.3% (0.2% of Total Investments) Value Nortel Networks Nortel Networks 550 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 1,000 Soft Soft Soft Soft Soft 1,000 Soft Soft Soft So									
\$12,716,644) 17,046,691 Principal Amount (000) Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Communications Equipment 0.3% (0.2% of Total Investments) Value Nortel Networks Nortel Networks 550 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 1,000 Soft Soft Soft Soft Soft 1,000 Soft Soft Soft So			Stocks (cost						
Principal Amount (000)Description (1)CouponMaturityRatingsCONVERTIBLE BONDS0.3% (0.2% of Total Investments)Communications Equipment0.3% (0.2% of Total Investments)Nortel NetworksNortel Networks\$ 550Corp., (5)1.750%4/15/12N/R\$ 545,875Nortel NetworksNortel Networks1,000Corp., (5)2.125%4/15/14N/R998,750\$ 1,500\$1,307,500)Total Convertible1,544,625Nuveen Investments			\$12,716,644)						17,046,691
Amount (000)Description (1)CouponMaturity(3)ValueCONVERTIBLE BONDS0.3% (0.2% of Total Investments)Communications Equipment0.3% (0.2% of Total Investments)Nortel Networks\$ 550Corp., (5)1.750%4/15/12N/R\$ 545,875Nortel Networks1,000Corp., (5)2.125%4/15/14N/R998,750Total ConvertibleBonds (cost\$ 1,550\$1,307,500)1,544,625	Pr	rincipal	,				Ratings		
 CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Communications Equipment 0.3% (0.2% of Total Investments) Nortel Networks \$ 550 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost \$ 1,550 \$1,307,500) 1,544,625 Nuveen Investments 			Description (1)	Coup	on	Maturity	•		Value
Communications Equipment 0.3% (0.2% of Total Investments) Nortel Networks Nortel Networks \$ 550 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost 1,544,625 1,544,625									
Nortel Networks 1.750% 4/15/12 N/R \$ 545,875 \$ 550 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost 1,544,625 1,544,625 Nuveen Investments Nuveen Investments 1,544,625					•		,		
\$ 550 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost 1,550 \$1,307,500) 1,544,625 Nuveen Investments			•						
Nortel Networks 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost 1,544,625 \$ 1,550 \$1,307,500) 1,544,625	\$	550		1 7	50%	4/15/12	N/B	\$	545 875
1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost 1,550 1,307,500) 1,544,625 Nuveen Investments	ψ	550		1.75	5078	+/1J/1Z	11/11	ψ	545,675
Total Convertible Bonds (cost \$ 1,550 \$1,307,500) Nuveen Investments		1 000		0.47	750/	A /1 E /1 A	NI/D		000 750
Bonds (cost 1,550 \$1,307,500) 1,544,625 Nuveen Investments Nuveen Investments 1,544,625		1,000		2.12	20%	4/15/14	IN/Fi		990,700
\$ 1,550 \$1,307,500) 1,544,625 Nuveen Investments									
Nuveen Investments			•						
	\$	1,550	\$1,307,500)						1,544,625
49				Nuve		nents			
					49				

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

	rincipal ount (000)		Coupon	Maturity	Ratings (3)	Value
		CORPORATE BONDS				-
•		Commercial Services 8		•		-
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 502,500
	1 00 1	Harland Clarke	0 5000/		P	1 007 000
	1,224	Holdings	9.500%	5/15/15	В	1,227,060
	500	Tervita Corporation, 144A	8.000%	11/15/18	В	512,500
	500	Total Commercial	0.000 /6	11/13/10	D	512,500
	2,224	Services & Supplies				2,242,060
	<i>L,LL</i> 1	Communications Equip	oment 0.7% (0	.4% of Total	Investments)	2,212,000
		Nortel Networks			, ,	
	3,000	Limited, (5)	0.000%	7/15/11	N/R	3,206,250
	-)	Diversified Consumer S				
		NES Rental Holdings				
	900	Inc., 144A	7.875%	5/01/18	CCC+	945,000
		Diversified Telecommu	nication Servic	es 1.6% (1.	0% of Total Inv	estments)
	2,900	IntelSat Limited, 144A	7.750%	6/01/21	В	3,110,250
	750	IntelSat Limited	8.125%	6/01/23	В	811,875
		Level 3				
	3,343	Communications Inc.	11.875%	2/01/19	В	3,844,450
		Total Diversified				
	0.000	Telecommunication				7 700 575
	6,993	Services	9 Sumplian 0	70/ (0 40/ of	Total Investme	7,766,575
	3,000	Health Care Equipment Kinetic Concepts	10.500%		B	3,450,000
	3,000	Health Care Providers				
		FWCT-2 Escrow		70 (Z.1 /0 OT 1	otar myestmer	1.5)
		Corporation for				
		Community Health				
	3,000	Systems, 144A	5.125%	8/01/21	BB+	3,018,750
		FWCT-2 Escrow				
		Corporation for				
		Community Health				
	4,800	Systems, 144A	6.875%	2/01/22	В	4,920,000
	2,750	HCA Inc.	8.500%	4/15/19	BB+	2,899,875
	575	HCA Inc.	7.250%	9/15/20	BB+	624,594
		IASIS Healthcare			000	
	900	Capital Corporation	8.375%	5/15/19	CCC+	960,750
	0.000	Tenet Healthcare	0.0000/	10/01/00	חח	
	3,000	Corporation, 144A	6.000%	10/01/20	BB	3,157,500
	1,000	Truven Health Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
	1,000	Total Health Care	10.02076	0/01/20	000+	1,132,300
	16,025	Providers & Services				16,713,969
	10,020		0.9% (0.5% of T	otal Investm	ents)	10,710,000

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3,950	Reynolds Group	9.875%	8/15/19	CCC+	4,364,750

IT Services 0.4% (0.3% of Total Investments) First Data Corporation, 2,000 144A 7.375% 6/15/19 BB 2,13 Leisure Equipment & Products 0.9% (0.5% of Total Investments) Caesars Entertainment Operating Company	35,000 52,500
2,000 144A 7.375% 6/15/19 BB 2,13 Leisure Equipment & Products 0.9% (0.5% of Total Investments) Caesars Entertainment	
Leisure Equipment & Products 0.9% (0.5% of Total Investments) Caesars Entertainment	
Leisure Equipment & Products 0.9% (0.5% of Total Investments) Caesars Entertainment	
Caesars Entertainment	52,500
Entertainment	52,500
	52,500
	52,500
	52,500
4,500 mc. 8.500 % 2/15/20 B 4,20 Machinery 0.4% (0.3% of Total Investments)	
	11 075
	11,875
	91,800
· · ·	03,675
Media 5.1% (3.2% of Total Investments)	
Clear Channel	
Communications, Inc.,	
	30,972
Clear Channel	
3,600 Communications, Inc. 5.500% 12/15/16 CCC 3,24	40,000
Clear Channel	
6,412 Communications, Inc. 9.000% 12/15/19 CCC+ 6,54	40,240
Clear Channel	
7,000 Communications, Inc. 9.000% 3/01/21 CCC+ 7,07	70,000
Expo Event Transco	
1,200 Inc., 144A 9.000% 6/15/21 B 1,22	27,000
McGraw-Hill Global	
Education Holdings,	
· · · · · · · · · · · · · · · · · · ·	87,500
WMG Acquisition	
	55,000
	50,712
Oil, Gas & Consumable Fuels 0.1% (0.1% of Total Investments)	<i>JO</i> , <i>T</i> I <i>L</i>
Offshore Group	
	00,000
Nuveen Investments	,000
50	

Principal Amount (00	• • • •	Coupon	Maturity	Ratings (3)	Value
	Pharmaceuticals	1.4% (0.9% of Tot	al Investment	s)	
\$ 1,250	Valeant Pharmaceuticals International, 144A	6.750%	8/15/18	B1	\$ 1,370,313
	Valeant Pharmaceuticals				
2,000	International, 144A Valeant Pharmaceuticals	7.000%	10/01/20	B1	2,155,000
1,000	International, 144A VPII Escrow	7.250%	7/15/22	B1	1,090,000
2,000	Corporation, 144A Total Pharmaceuticals	7.500%	7/15/21	B1	2,227,500
6,250	Semiconductors & Advanced Micro	Equipment 0.9%	% (0.6% of Tot	al Investments	6,842,813 s)
2,050	Devices, Inc. Advanced Micro	7.750%	8/01/20	В	2,039,750
2,500	Devices, Inc. Total Semiconducto	7.500% rs	8/15/22	В	2,412,500
4,550	& Equipment Software 0.6% (0	.4% of Total Inves	tments)		4,452,250
850	Infor Us Inc.	11.500%	7/15/18	В	981,750
1,875 2,725	Infor Us Inc. Total Software	9.375%	4/01/19	В	2,109,375 3,091,125
	Specialty Retail (0.1% (0.1% of Tota	I Investments)	
500	99 Cents Only Store		12/15/19	CCC+	565,000
	Wireless Telecomn	nunication Service	es 2.8% (1.8°	% of Total Inv	estments)
750	FairPoint Communications Inc 144A	c., 8.750%	8/15/19	В	800,625
2,750	MetroPCS Wireless Inc., 144A		4/01/21	BB	2,856,562
7,250	Sprint Corporation, 144A	7.875%	9/15/23	BB	7,739,375
2,000	Sprint Corporation, 144A	7.125%	6/15/24	BB	2,010,000
175 175	T-Mobile USA Inc. T-Mobile USA Inc. Total Wireless	6.731% 6.836%	4/28/22 4/28/23	BB BB	183,750 182,656
13,100	Telecommunication Services				13,772,968
\$ 97,699	Total Corporate Bonds (cost \$96,386,556)				101,554,647
Principal Amount (00	,	Coupon ECURITIES 5.6%	Maturity 6 (3.6% of Tota	Ratings (3) al Investments	Value

	5 5				
\$ 800	Bluemountain Collateralized Loan Obligation, Series 2012 2A E14	5.337%	11/20/24	BB	\$ 768,374
2,500	Bluemountain Collateralized Loan Obligations Limited 2012-1A, 144A	5.737%	7/20/23	BB	2,446,200
	Carlyle Global Market Strategies, Collateralized Loan Obligations, Series				
1,250	2013-3A, 144A Flatiron Collateralized Loan Obligation Limited, Series	4.839%	7/15/25	BB	1,163,186
1,500	2011-1A	4.639%	1/15/23	BB	1,387,674
	Fraser Sullivan Collateralized Loan Obligations Limited,				
1,500	Series 2011-6A, 144A ING Investment Management, Collateralized Loan Obligation, 2013-1A	5.738%	11/22/22	BB	1,465,302
250	D, 144A	5.239%	4/15/24	BB	233,396
	LCM Limited Partnership, Collateralized Loan Obligation 2012A,				
1,800	144A	5.987%	10/19/22	BB	1,787,368
2,000	LCM Limited Partnership, Collateralized Loan Obligations, 144A	5.989%	4/15/22	BB	2,000,186
	LCM Limited Partnership, Collateralized Loan	E 0070/	4/40/00		
1,500	Obligations LCM Limited Partnership, Collateralized Loan Obligations 2015A,	5.387%	4/19/22	BB	1,437,807
4,000	WI/DD Madison Park Funding Limited, Collateralized Loan Obligations, Series	1.000%	2/25/17	BB	3,843,200
1,500	2012-8A, 144A	5.587%	4/22/22	BB	1,456,796
500	North End CLO Limited, Loan Pool,	4.838%	7/17/25	BB	462,433

	144A				
2,000	Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series 2012-6A	5.741%	5/15/23	BB	2,008,420
2,240	Oak Hill Credit Partners, Series, 2012-7A	5.237%	11/20/23	BB	2,118,628
450	Oak Hill Credit Partners, Series, 2013-9A	5.237%	10/20/25	BB	423,653
1,000	Race Point Collateralized Loan Obligations, Series, 2011-5A, 144A	6.743%	12/15/22	BB	1,000,497
2,000	Race Point Collateralized Loan Obligations, Series, 2012-6A, 144A	5.738%	5/24/23	BB	1,968,798
2,000	Race Point Collateralized Loan Obligations, Series, 2012-7A, 144A	5.239%	11/08/24	BB	1,907,693
\$ 28,790	Total Asset-Backed Securities (cost \$25,611,122)				27,879,611
Total Long-Term Investments (cost \$719,268,511) Nuveen Investments 51					734,796,053

JRO Nuveen Floating Rate Income Opportunity Fund

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

Principal			
Amount (000)	Description (1) Coupon Maturi	ty Value	•
	SHORT-TERM INVESTMENTS 9.4% (5.9% of To	otal Investments)	
\$ 46,070	Repurchase0.000%2/03/Agreement with FixedIncome Clearing2/03/Income ClearingCorporation, dated1/31/14,repurchase price\$46,070,473,4\$46,070,473,Collateralized by\$45,680,000 U.S.\$45,680,000 U.S.Treasury Notes,2.125%, due 5/31/15,value \$46,993,300\$45,093,300\$45,093,300	-	,473
	Total Short-Term Investments (cost \$46,070,473)	46,070,	473
	Total Investments (cost \$765,338,984) 159.0%	780,866,	
	Borrowings (33.4)% (9), (10)	(163,900,	,000)
	Variable Rate Term Preferred Shares, at Liquidat	ion Value	
	(20.0)% (11)	(98,000,	,000)
	Other Assets Less Liabilities (5.6)% (12)	(27,944,	-
Investments in	Net Assets Applicable to Common Shares 100 Derivatives as of January 31, 2014	% \$ 491,022,	,138

Investments in Derivatives as of January 31, 2014

Interest Rate Swaps outstanding:

Counterpa	Notional arty Amount	Fund Pay/Receiv Floating Rate	Rate	Fixed Rate (Annualized)	Fixed Rate Paymenterminatio Frequency Date	on Ap	nrealized preciation eciation) (12)
Goldman			1-Month				
Sachs	\$29,317,500	Receive	USD-LIBOR	R 1.300%	Monthly 4/20/14	\$	(83,369)
Morgan			1-Month				
Stanley	29,317,500	Receive	USD-LIBOR	R 2.201	Monthly 4/20/16	((1,151,307)
	\$58,635,000					\$ (1,234,676)
			Nuve	en Investments 52			

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

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

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

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

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

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

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

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

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

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

(9) Borrowings as a percentage of Total Investments is 21.0%.

(10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

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

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

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

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

See accompanying notes to financial statements.

Nuveen Investments 53

JSD

Nuveen Short Duration Credit Opportunities Fund

Portfolio of Investments January 31, 2014 (Unaudited)

Pr	incipal			Maturity	Ratings	
Amount (000)		Description (1)	Coupon	(2)	(3)	Value
		LONG-TERM INVESTM				
		VARIABLE RATE SENI	OR LOAN INTER	ESTS 118.7	7% (83.0% of T	otal Investments)
		(4)				
		Aerospace & Defense	0.7% (0.5% of 1	otal Investme	ents)	
•		Beechcraft Holdings		- / / - /		•
\$	143	LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 143,438
	4 000	Sequa Corporation,	5.0500/	04047	_	4 004 700
	1,238	Term Loan B	5.250%	6/19/17	В	1,221,722
	1 001	Total Aerospace &				
	1,381	Defense	(.			1,365,160
		Airlines 4.1% (2.9% o	t Total Investme	nts)		
	005	American Airlines, Inc.,	0.7500/	0/07/10		1 004 040
	995	Term Loan	3.750%	6/27/19	Ba2	1,004,640
	0.100	Delta Air Lines, Inc.,	4.0000/	10/10/10	Def	0 100 001
	3,168	Term Loan B1	4.000%	10/18/18	Ba1	3,188,921
	000	Delta Air Lines, Inc.,	2 2509/	4/18/16	Det	006 095
	990	Term Loan B2 Delta Air Lines, Inc.,	3.250%	4/10/10	Ba1	996,085
	1,950	Term Loan B	3.500%	4/20/17	BB+	1,967,868
	1,950	US Airways, Inc., Term	3.500 %	4/20/17	DD+	1,907,000
	1,000	Loan B1	3.500%	5/23/19	Ba2	1,006,750
	8,103	Total Airlines	5.500 /8	5/25/15	Daz	8,164,264
	0,105		1% (0.1% of Tota	l Investment	e)	0,104,204
		Schaeffler AG, Term			3)	
	170	Loan C	4.250%	1/27/17	Ba2	171,664
	170		1% (0.3% of Tota			171,001
		Quikrete Holdings, Inc.,			-,	
	748	Term Loan, First Lien	4.000%	9/28/20	B+	755,681
		Capital Markets 1.5%				,
		American Capital,		/		
		LTD., Term Loan, First				
	661	Lien	4.000%	8/22/16	BB	665,648
		Walter Investment				,
		Management				
		Corporation, Tranche				
		B, Term Loan, First				
	2,263	Lien	4.750%	12/18/20	B+	2,282,829
	2,924	Total Capital Markets				2,948,477
		Chemicals 0.6% (0.4%	6 of Total Invest	ments)		
		Ineos US Finance LLC,				
	1,181	Term Loan, First Lien	4.000%	5/04/18	BB	1,188,441
		Commercial Services 8	Supplies 2.8%	% (2.0% of To	tal Investment	ts)

	Aramark Corporation,				
2,500	Term Loan, Tranche D	4.000%	9/09/19	BBB	2,518,738
	Harland Clarke				
0.001	Holdings Corporation,	7 0000/	5/00/10		0.050.750
2,621	Term Loan B3	7.000%	5/22/18	B+	2,656,756
491	HMH Holdings, Inc., Term Loan, First Lien	4.250%	5/14/18	B1	494,934
431	Total Commercial	4.230 /8	5/14/10	ы	434,334
5,612	Services & Supplies				5,670,428
0,012	Communications Equipme	ent 2.1% (1	.4% of Total I	nvestments)	0,070,120
	Alcatel-Lucent, Inc.,			,	
1,485	Term Loan C	5.750%	1/30/19	B+	1,501,706
	Avaya, Inc., Term Loan				
1,496	B3	4.736%	10/26/17	B1	1,464,061
	Telesat Canada Inc.,				
1,157	Term Loan B	3.500%	3/28/19	BB	1,164,296
4 1 0 0	Total Communications				4 100 000
4,138	Equipment Computers & Peripherals	2 00/ (2 00/	of Total Inve	otmonto)	4,130,063
4,988	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	4,972,173
7,000	SunGard Data	4.00078	4/23/20	DD+	7,072,170
	Systems, Inc., Term				
792	Loan D	4.500%	1/31/20	BB	796,947
	Total Computers &				,
5,780	Peripherals				5,769,120
	Containers & Packaging	1.0% (0.7%	of Total Inves	tments)	
	Berry Plastics Holding				
	Corporation, Term			_	
2,000	Loan E	3.750%	1/06/21	B+	2,003,036
	Distributors 1.5% (1.0% (of Total Inve	stments)		
2,955	HD Supply, Inc., Term Loan B	4.500%	10/12/17	B+	2,980,643
2,900	LUAII D	4.300% Nuveen Invest		D+	2,900,043
		54	monto		

	rincipal ount (000)		Coupon	Maturity (2)	Ratings (3)	Value
		Diversified Consumer S	ervices 5.2%	6 (3.6% of Tota	al Investments)	
		Cengage Learning				
•		Acquisitions, Inc.,	(-	* • • • • • • • •
\$	2,060	Term Loan, (5)	4.750%	7/03/14	D	\$ 1,891,992
		Ceridian Corporation,				
	000	New Replacement	4 4000/	0/14/15		1 004 700
	998	Term Loan Hilton Hotels	4.408%	8/14/15	B1	1,004,760
	3,158	Corporation, Term Loan B2	3.750%	10/25/20	BB	3,184,083
	3,150	Laureate Education,	3.750%	10/25/20	DD	3,104,003
	2,181	Inc., Term Loan B	5.000%	6/15/18	B1	2,175,460
	2,101	Spotless Holdings,	5.000 /8	0/13/10	Ы	2,175,400
		SAS, Term Loan, First				
	1,496	Lien	5.000%	10/02/18	B1	1,520,564
	1,700	Spotless Holdings,	0.00078	10,02,10		1,020,007
		SAS, Term Loan,				
	500	Second Lien	8.750%	4/02/19	B3	513,438
		Total Diversified	0.1.0070	., • _, . •		0.0,.00
	10,393	Consumer Services				10,290,297
	,	Diversified Financial Se	rvices 3.1% (2.2% of Total	Investments)	, ,
		Ocwen Financial			,	
		Corporation, Term				
	1,489	Loan B	5.000%	2/15/18	B+	1,506,895
		RPI Finance Trust,				
	959	Term Loan B3	3.250%	11/09/18	Baa2	966,226
		WideOpenWest				
		Finance LLC, Term				
	3,713	Loan B	4.750%	4/01/19	B1	3,747,684
		Total Diversified				
	6,161	Financial Services				6,220,805
		Electronic Equipment &	Instruments	0.7% (0.5% 0	of Total Investm	ients)
		SMART Modular				
	1 407	Technologies, Inc.,	0.0500/	0/06/17	D	1 004 100
	1,427	Term Loan B	8.250%	8/26/17	B atmonto)	1,284,188
		Food & Staples Retailing	y 3.8% (2.7%	of Total Inve	siments)	
	903	Albertson's LLC, Term Loan B1	4.250%	3/21/16	BB	911,553
	903	Albertson's LLC, Term	4.20070	5/21/10		911,000
	1,589	Loan B2	4.750%	3/21/19	BB	1,608,500
	1,000	BJ's Wholesale Club,	Ŧ.7 JU /0	0,21,10		1,000,000
		Inc., Replacement				
	500	Loan, First Lien	4.500%	9/26/19	В	505,436
	000	BJ's Wholesale Club,		0, 20, 10	_	000,100
		Inc., Replacement				
	250	Loan, Second Lien	8.500%	3/31/20	CCC	257,526
	1,000	Del Monte Foods	TBD	TBD	B+	1,002,969
		Company, Term Loan,				
		, ,				

	First Lien, WI/DD				
	Rite Aid Corporation,				
	Tranche 2, Term Loan,				
1,000	Second Lien	4.875%	6/21/21	В	1,020,000
	Supervalu, Inc., New	/		_	
989	Term Loan B	5.000%	3/21/19	B+	995,512
1 400	Wilton Products, Inc.,	7 5000/	0/00/40	D	1 0 40 000
1,406	Tranche B, Term Loan	7.500%	8/30/18	В	1,342,969
7 607	Total Food & Staples				7 644 465
7,637	Retailing Food Products 4.2% (2	0% of Total I	nvoetmonte)		7,644,465
	AdvancePierre Foods,		ivestinents)		
	Inc., Term Loan, First				
1,485	Lien	5.750%	7/10/17	B1	1,489,332
1,400	H.J Heinz Company,	0.70070	7/10/17	DI	1,400,002
2,289	Term Loan B2	3.500%	6/05/20	BB	2,314,630
_,	Pinnacle Foods	0.00070	0,00,20		_,,
	Finance LLC, Term				
993	Loan G	3.250%	4/29/20	BB	994,981
	US Foods, Inc.,				
	Incremental Term				
3,423	Loan	4.500%	3/31/19	B2	3,460,773
8,190	Total Food Products				8,259,716
	Health Care Equipment a	& Supplies 3	8.3% (2.3% of	Total Investr	nents)
	Ardent Medical				
	Services, Inc., Term				
1,000	Loan, Second Lien	11.000%	1/02/19	CCC+	1,015,000
1 0 1 1	Kinetic Concepts, Inc.,	4.0000/	E /0.4 /1.0		
1,041	Term Loan D1	4.000%	5/04/18	BB	1,051,716
	Onex Carestream Finance LP, Term				
3,413	Loan, First Lien	5.000%	6/07/19	B+	3,469,717
5,415	Onex Carestream	5.000 /8	0/07/19	D+	5,405,717
	Finance LP, Term				
1,000	Loan, Second Lien	9.500%	12/07/19	В	1,023,333
1,000	Total Health Care	0.00070	12,07,10	2	1,020,000
6,454	Equipment & Supplies				6,559,766
-, -	Health Care Providers &	Services 11	.0% (7.7% of	Total Investr	
	Ardent Medical				,
	Services, Inc., Term				
947	Loan, First Lien	6.750%	7/02/18	B+	954,755
	BioScrip, Inc., Delayed				
926	Draw, Term Loan	6.500%	7/31/20	В	921,152
	Community Health				
	Systems, Inc., Term				
1,634	Loan D, DD1	4.250%	1/27/21	BB	1,653,105
	Community Health				
-	Systems, Inc., Term	0 10 /			F A AA F
50	Loan E	3.487%	1/25/17	BB	50,695
971	CRC Health	8.500%	11/16/15	B+	980,993
	Corporation, Term				

	Loan B3				
2,970	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	2,998,450
839	Genesis Healthcare LLC, Term Loan Golden Living, Term	10.001%	12/04/17	В	858,502
3,076	Loan	5.000%	5/04/18	В	3,030,929
990	Heartland Dental Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	996,193
500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	512,500
	IASIS Healthcare LLC, Term Loan B2, First				
1,219	Lien Kindred Lleetheere	4.500%	5/03/18	Ba3	1,231,232
357	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	360,313
919	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	890,604
544	National Mentor Holdings, Inc., Term Loan B, WI/DD	TBD	TBD	B1	548,736
2,000	One Call Care Management, Inc., Term Loan B	5.000%	11/27/20	B1	2,015,000
2,000	Sheridan Holdings, Inc., Term Loan, First				2,010,000
2,463	Lien	4.500% Nuveen Investr 55	6/29/18 ments	B1	2,486,488

JSD Nuveen Short Duration Credit Opportunities Fund

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

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
. ,	Health Care Providers			()	
	Sheridan Holdings,	,	,		
	Inc., Term Loan,				
\$ 1,000	Second Lien	8.250%	12/20/21	B+	\$ 1,025,000
	Skilled Healthcare				
	Group, Inc., Term				
459	Loan	6.750%	4/09/16	В	461,208
	Total Health Care				
21,864	Providers & Services				21,975,855
	Hotels, Restaurants &	Leisure 5.8% (4.1% of Total	Investments)	
	24 Hour Fitness				
0.001	Worldwide, Inc., Term		4/00/10		0.050.700
2,331	Loan B	5.250%	4/22/16	Ba3	2,359,726
	BLB Management Services, Inc., Term				
1,415	Loan	5.250%	11/10/18	BB	1,427,615
1,110	CCM Merger, Inc.,	0.20070	11/10/10	66	1,127,010
2,289	Term Loan	5.000%	3/01/17	B+	2,317,331
_,	CityCenter Holdings				_,_ ,_ ,
	LLC, Term Loan B,				
2,500	DD1	5.000%	10/16/20	B+	2,534,115
	Landry's Restaurants,				
933	Inc., Term Loan B	4.000%	4/24/18	BB	943,665
	Station Casino LLC,	/	- / /	_	
1,985	Term Loan B	5.000%	3/02/20	В	2,008,820
11 450	Total Hotels,				11 501 070
11,453	Restaurants & Leisure	0.6% (0.4% of T	atal Invaatma	anto)	11,591,272
	Household Durables Reynolds Group	0.0% (0.4% 01 1		ents)	
	Holdings, Inc.,				
	Incremental US Term				
1,135	Loan, First Lien	4.000%	12/01/18	B+	1,149,329
	Household Products	0.1% (0.1% of T			. ,
	Spectrum Brands, Inc.,	·			
270	Term Loan C	3.500%	9/04/19	BB	271,626
	Insurance 1.6% (1.19	% of Total Investi	ments)		
	Hub International				
	Holdings, Inc., Term			5.4	
1,247	Loan B	4.750%	10/02/20	B1	1,264,013
	USI Holdings				
1 000	Corporation, Initial Term Loan	1 0500/	10/07/10	D1	1 004 000
1,980	Total Insurance	4.250%	12/27/19	B1	1,994,888
3,227	Internet Software & Se	rvices 8.0% (5	6% of Total I	nvestments)	3,258,901
727		4.500%	12/28/18	Ba2	732,292
, _ ,		1.00070	12,20,10	Dur	, 02,202

	Ancestry.com, Inc.,				
	Replacement Term				
	Loan B1				
	EIG Investors Corp.,				
3,716	Term Loan	5.000%	11/09/19	В	3,756,263
	ION Trading				
	Technologies				
	S.A.R.L., Term Loan,				
1,000	Second Lien	8.250%	5/22/21	CCC+	1,017,500
	Sabre Inc., Term Loan			_	
850	C	4.000%	2/19/18	B1	853,947
0.475	Sabre, Inc., Term		0/10/10	5.4	0 400 4 44
2,475	Loan B	5.250%	2/19/19	B1	2,496,141
	San Juan Cable LLC,				
0.000	Term Loan, Second	10.0000/	0/00/10	000	0.010.000
2,000	Lien	10.000%	6/09/18	CCC	2,016,666
0 717	SSI Investments II,	E 000%	5/26/17	Po2	2 740 201
2,717	Ltd., New Term Loan VFH Parent LLC, New	5.000%	5/20/17	Ba3	2,740,301
2,317	Term Loan	5.750%	11/08/19	N/R	2,339,968
2,017	Total Internet Software	5.75078	11/00/19	11/11	2,339,900
15,802	& Services				15,953,078
10,002	IT Services 2.2% (1.5%	of Total Inves	stments)		10,000,070
	CompuCom Systems,		Juneine)		
418	Inc., Term Loan B	4.250%	5/09/20	B1	418,835
	SRA International,	1120070	0,00,20	5.	110,000
933	Term Loan	6.500%	7/20/18	B1	930,422
	SunGard Data				
	Systems, Inc., Term				
993	Loan E	4.000%	3/08/20	BB	998,698
	Zayo Group LLC,				
1,964	Term Loan B	4.000%	7/02/19	B1	1,978,668
4,308	Total IT Services				4,326,623
	Leisure Equipment & Pro	oducts 1.9%	(1.3% of Tota	al Investmen	its)
	Bombardier				
	Recreational Products,			_	
2,263	Inc., Term Loan	4.000%	1/30/19	B+	2,279,829
	Equinox Holdings,				
4 400	Inc., New Initial Term	4 50 404		D (4 50 4 500
1,489	Loan B	4.501%	1/31/20	B1	1,504,568
0.750	Total Leisure				0 704 007
3,752	Equipment & Products	of Total Invog	tmonto		3,784,397
	Machinery 0.3% (0.2% TNT Crane and	or rotar inves	inents)		
	Rigging Inc., Initial				
500	Term Loan, First Lien	5.500%	11/27/20	B1	499,688
500	Media 8.8% (6.2% of To			ы	499,000
	Cengage Learning		1.3/		
	Acquisitions, Inc.,				
	Tranche B, Extended				
579	Term Loan, (5)	7.750%	7/04/17	D	530,881
0,0			., ., .,	-	000,001

1,632	Clear Channel Communications, Inc.,Term Loan E	7.660%	7/30/19	CCC+	1,627,436
3,000	Cumulus Media, Inc., Term Loan B	4.250%	12/23/20	B+	3,035,235
1,426	Emerald Expositions Holdings, Inc., Term Loan, First Lien	5.500%	6/17/20	BB	1,438,543
993	Internet Brands, Inc., Term Loan B	6.250%	3/18/19	B+	998,289
1,000	McGraw-Hill Education Holdings LLC, Term Loan B	6.250%	12/18/19	B+	1,013,958
1,339	McGraw-Hill Education Holdings LLC, Term Loan	9.000% Nuveen Investr 56	3/22/19 nents	B2	1,366,362

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Media (continued)				
		Media General, Inc.,				
¢	1 000	Delayed Draw, Term	4 0509/	7/01/00	DD	¢ 1010610
\$	1,000	Loan Radio One, Inc., Term	4.250%	7/31/20	BB	\$ 1,010,619
	975	Loan B, First Lien	7.500%	2/14/17	B+	1,001,525
		Springer Science &		_,,		.,
		Business Media, Inc.,				
	998	Term Loan	5.000%	8/14/20	В	1,004,047
		Tribune Company,	4.0000/	10/07/00		0.004.050
	2,000	Term Loan B UPC Broadband	4.000%	12/27/20	BB	2,001,250
		Holding BV, Term				
	2,571	Loan AF	4.000%	1/31/21	BB	2,590,180
	17,513	Total Media				17,618,325
			0.7% of Total Ir	vestments)		
		Hudson's Bay				
	0.000	Company, Term Loan	4 7500/	44/04/00		0.000.404
	2,000	B, First Lien Oil, Gas & Consumable	4.750%	11/04/20	BB	2,032,494
		Brand Energy &			investments)	
		Infrastructure				
		Services, Inc., Initial				
	997	Term Loan	4.750%	11/26/20	B1	1,005,457
		Buffalo Gulf Coast				
	1 000	Terminals, Term Loan		10/01/17		1 000 000
	1,222	B Crestwood Holdings	5.250%	10/31/17	BB+	1,238,833
	1,604	LLC, Term Loan B	7.000%	6/19/19	В	1,649,232
	.,	Drill Rigs Holdings,	1000,0	0,10,10	2	1,010,202
		Inc., Tranche B1,				
	2,985	Term Loan	6.000%	3/31/21	B+	3,059,625
		EP Energy LLC, Term	0 = 0 0 0 /		5.4	
	667	Loan B3, Second Lien	3.500%	5/24/18	Ba3	670,000
		Fieldwood Energy LLC, Term Loan,				
	2,000	Second Lien	8.375%	9/30/20	B2	2,058,572
	2,000	Frac Tech		0,00,20	22	2,000,012
		International LLC,				
	728	Term Loan	8.500%	5/06/16	B2	738,362
		Harvey Gulf				
	0.004	International Marine,		6/10/00	D1	0 000 065
	2,294	Inc., Term Loan B Offshore Group	5.500%	6/18/20	B1	2,332,965
		Investment Limited,				
	925	Term Loan B	5.000%	10/25/17	В	932,227
	993	Rice Drilling LLC.,	8.500%	10/25/18	N/R	1,013,591
		Term Loan, Second				

	Lien				
	Samson Investment				
	Company, Tranche 1,				
	Term Loan, Second	/	- / /	_ .	
833	Lien	5.000%	9/25/18	B1	842,917
	Saxon Energy				
993	Services, Inc., Term	5.500%	2/15/19	Ba3	1 004 070
993	Loan Shelf Drilling Holdings	5.500%	2/15/19	Das	1,004,079
750	LTD., Term Loan	10.000%	10/08/18	B+	764,062
100	Total Oil, Gas &	10.00070	10/00/10	D1	101,002
16,991	Consumable Fuels				17,309,922
	Pharmaceuticals 9.7	% (6.8% of Total	Investments	s)	
	Auxilium				
	Pharmaceuticals, Inc.,				
1,924	Term Loan	6.250%	4/26/17	Ba2	1,964,138
555	BioScrip, Inc., Term Loan B	6.500%	7/31/20	В	552,691
555	ConvaTec, Inc., Dollar	0.500 %	1/31/20	D	552,091
1,882	Term Loan	4.000%	12/22/16	Ba3	1,899,493
.,	Generic Drug		,,	- 40	.,,
	Holdings, Inc., Term				
796	Loan B	5.000%	8/16/20	B1	805,452
	Patheon, Inc., Term			_	
1,000	Loan B, WI/DD	TBD	TBD	В	1,000,089
	Pharmaceutical Product Development,				
	Inc., Term Loan B,				
2,938	First Lien	4.000%	12/01/18	Ba3	2,961,723
	Pharmaceutical				
	Research Associates,				
998	Inc., Term Loan B	5.000%	9/23/20	B1	1,003,003
	Quintiles				
1,938	Transnational Corp., Term Loan B3	3.750%	6/08/18	BB	1,946,809
1,930	Salix Pharmaceuticals,	3.750%	0/00/10	DD	1,940,009
1,000	LTD., Term Loan	4.250%	1/02/20	Ba1	1,013,875
	Therakos, Inc., Term				
990	Loan, First Lien	7.500%	12/27/17	В	995,367
	Valeant				
	Pharmaceuticals				
	International, Inc., Tranche B, Term Loan				
2,216	D2	3.750%	2/13/19	BBB	2,234,519
2,210	Valeant	0.10070	2, 10, 10	220	_,_010
	Pharmaceuticals				
	International, Inc.,				
2,968	Term Loan E	3.750%	8/05/20	Ba1	2,999,055
19,205	Total Pharmaceuticals			Invoctments)	19,376,214
1,500	Real Estate Investmen	6.000%	4/30/20	B1	1,558,125
1,500		0.000 /0	7/00/20		1,000,120

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5 5		

	Capital Automotive LP, Term Loan, Second Lien				
4 500	iStar Financial, Inc.,	4 5000/			
1,506	Term Loan Realogy Corporation,	4.500%	10/15/17	BB	1,515,966
	Synthetic Letter of				
118	Credit	4.433%	10/10/16	BB	118,295
	Starwood Property				
997	Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	999,774
557	Total Real Estate	3.500 %	4/17/20	DD+	555,774
4,121	Investment Trust				4,192,160
	Real Estate Management	& Developme	ent 1.8% (1.	3% of Tot	al Investments)
	Capital Automotive LP,				
1,626	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,643,439
1,020	Realogy Corporation,	4.00078	4/10/13	Daz	1,040,400
1,985	Term Loan B	4.500%	3/05/20	BB	2,003,113
	Total Real Estate				
0.011	Management &				
3,611	Development Road & Rail 0.5% (0.4%	of Total Inve	etmonte)		3,646,552
	Swift Transportation		Stillents		
	Company, Inc., Term				
1,038	Loan B2	4.000%	12/21/17	BB	1,047,902
	Semiconductors & Equip	ment 2.4%	(1.7% of Tota	I Investm	ents)
	Freescale Semiconductor, Inc.,				
	Term Loan, Tranche				
1,985	B4	5.000%	2/28/20	B1	2,006,711
	Freescale				
	Semiconductor, Inc.,				
998	Term Loan, Tranche B5	5.000%	1/15/21	B1	1,011,735
330	5	Nuveen Invest			1,011,755
		57			

JSD Nuveen Short Duration Credit Opportunities Fund

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

incipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
. ,	Semiconductors & Equi	-		. ,	
	Microsemi	-			
	Corporation, Term				
\$ 796	Loan, First Lien	3.750%	2/19/20	BB+	\$ 799,979
	NXP Semiconductor				
983	LLC, Term Loan D	3.250%	1/11/20	BB+	985,756
4 700	Total Semiconductors				4 004 101
4,762	& Equipment Software 10.6% (7.4%	of Total Inves	tmonte)		4,804,181
	Attachmate	Of TOtal Inves	inenis)		
	Corporation, Term				
1,696	Loan, First Lien	7.250%	11/22/17	BB	1,726,807
,	Blackboard, Inc.,				, ,
901	Term Loan B3	4.750%	10/04/18	B+	911,669
	BMC Software, Inc.,				
1,000	Initial Term Loan	5.000%	9/10/20	BB	1,002,847
	Datatel Parent Corp,			_	
838	Term Loan B	4.500%	7/19/18	B+	847,450
	Emdeon Business				
981	Services LLC, Term Loan B2	3.750%	11/02/18	BB	985,294
901	Epicor Software	3.750%	11/02/10	DD	900,294
	Corporation, Term				
962	Loan, B2	4.000%	5/16/18	Ba3	969,768
	Explorer Holdings,				,
988	Inc., Term Loan	6.000%	5/02/18	B+	993,697
	Greeneden U.S.				
	Holdings II LLC, Term				
871	Loan B	4.000%	2/08/20	В	870,101
	Infor Global Solutions				
	Intermediate				
3,143	Holdings, Ltd., Term Loan B5	3.750%	6/03/20	Ba3	3,159,042
3,143	IPC Systems, Inc.,	3.750%	0/03/20	Dao	5,159,042
	Extended Term Loan,				
908	Tranche B1, First Lien	7.750%	7/31/17	B1	915,177
	IPC Systems, Inc.,				
	Term Loan, Second				
3,800	Lien	5.410%	6/01/15	CCC	3,477,000
	Misys PLC, Term			_	
2,716	Loan B, First Lien	5.000%	12/12/18	B+	2,744,486
	RedPrairie				
704	Corporation, New	6 0000/	10/01/10	D.	000 001
794 713	Term Loan, First Lien	6.000% 4.250%	12/21/18 10/03/19	B+ B+	802,601 719,230
113		4.200 /0	10/03/19	D+	/19,230

		Vertafore, Inc., Term				
		Loan, First Lien				
		Vertafore, Inc., Term				
	1,000	Loan, Second Lien	9.750%	10/29/17	CCC+	1,020,000
	21,311	Total Software				21,145,169
	,	Specialty Retail 1.1%	(0.7% of Total	Investments)	, ,
		Collective Brands,	·		,	
	1,064	Inc., Term Loan B	7.250%	10/09/19	В	1,074,542
	.,	Jo-Ann Stores, Inc.,			_	.,
	1,047	Term Loan, First Lien	4.000%	3/16/18	B+	1,052,473
	2,111	Total Specialty Retail	4.00078	5/10/10	DT	2,127,015
	۷,۱۱۱	Wireless Telecommuni	cation Sorvice	e 25% (17	% of Total Inv	
		Clear Channel		5 2.5 /0 (1.7		estinents)
		Communications, Inc.,				
	000	Tranche B, Term	0.01.00/	1 100 11 0	000	0.40.050
	662	Loan	3.810%	1/29/16	CCC+	646,856
		Fairpoint				
		Communications, Inc.,			_	
	2,481	Term Loan B	7.500%	2/11/19	В	2,572,230
		Presidio, Inc., New				
	1,730	Term Loan	5.750%	3/31/17	Ba3	1,743,669
		Total Wireless				
		Telecommunication				
	4,873	Services				4,962,755
		Total Variable Rate				
		Senior Loan Interests				
\$ 2	25 101	(a + b + b + b + b + b + b + b + b + b +				
	55,101	(cost \$232,279,599)				236,479,672
	incipal	(COST \$232,279,599)			Ratings	236,479,672
Pri		(cost \$232,279,599) Description (1)	Coupon	Maturity	(3)	236,479,672 Value
Pri	incipal		Coupon 20.5% (14.4%		(3)	
Pri Amo	incipal	Description (1)	20.5% (14.4%	of Total Inve	(3) estments)	Value
Pri mo	incipal	Description (1) CORPORATE BONDS	20.5% (14.4%	of Total Inve	(3) estments)	Value
Pri mo	incipal unt (000)	Description (1) CORPORATE BONDS Commercial Services 8	20.5% (14.4% Supplies 0.	of Total Inve 7% (0.5% of 1	(3) estments) Fotal Investme	Value
Pri mo	incipal unt (000)	Description (1) CORPORATE BONDS Commercial Services 8 Ceridian Corporation	20.5% (14.4% Supplies 0.	of Total Inve 7% (0.5% of 1	(3) estments) Fotal Investme	Value
Pri mo	incipal unt (000) 500	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke	20.5% (14.4% Supplies 0. 11.250%	of Total Inve 7% (0.5% of 1 11/15/15	(3) estments) Fotal Investme CCC	Value ents) \$ 502,500
Pri mo	incipal unt (000) 500 816	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial	20.5% (14.4% Supplies 0. 11.250%	of Total Inve 7% (0.5% of 1 11/15/15	(3) estments) Fotal Investme CCC	Value ents) \$ 502,500 818,040
Pri mo	incipal unt (000) 500	Description (1) CORPORATE BONDS Commercial Services 8 Ceridian Corporation Harland Clarke Holdings	20.5% (14.4% Supplies 0. 11.250% 9.500%	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15	(3) estments) Fotal Investme CCC	Value ents) \$ 502,500
Pri Mo	incipal unt (000) 500 816	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies	20.5% (14.4% Supplies 0. 11.250% 9.500%	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15	(3) estments) Fotal Investme CCC	Value ents) \$ 502,500 818,040
Pri Mo	incipal unt (000) 500 816 1,316	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc.	20.5% (14.4% Supplies 0. 11.250% 9.500% White of Total Inv 11.500%	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15 estments) 7/15/20	(3) estments) Fotal Investme CCC B	Value Pents) \$ 502,500 818,040 1,320,540 1,185,000
Pri Amo	incipal unt (000) 500 816 1,316	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer \$	20.5% (14.4% Supplies 0. 11.250% 9.500% White of Total Inv 11.500%	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15 estments) 7/15/20	(3) estments) Fotal Investme CCC B	Value Pents) \$ 502,500 818,040 1,320,540 1,185,000
Pri Mo	incipal unt (000) 500 816 1,316 1,000	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings	20.5% (14.4% Supplies 0. 11.250% 9.500% 9.500% 1% of Total Inv 11.500% Services 0.9%	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15 estments) 7/15/20 % (0.6% of To	(3) estments) Fotal Investme CCC B CCC+ tal Investmen	Value ents) \$ 502,500 818,040 1,320,540 1,185,000 ts)
Pri mo	incipal unt (000) 500 816 1,316	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A	20.5% (14.4% Supplies 0. 11.250% 9.500% 9.500% 11.500% Services 0.9% 7.875%	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15 estments) 7/15/20 % (0.6% of To 5/01/18	(3) estments) Fotal Investme CCC B CCC+ tal Investment CCC+	Value ents) \$ 502,500 818,040 1,320,540 1,185,000 ts) 1,732,500
Pri Amo	incipal unt (000) 500 816 1,316 1,000 1,650	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu	20.5% (14.4% Supplies 0. 11.250% 9.500% 9.500% For total Inv 11.500% Services 0.9% 7.875% nication Service	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15 estments) 7/15/20 % (0.6% of To 5/01/18 ces 0.8% (0	(3) estments) Fotal Investme CCC B CCC+ tal Investmen CCC+ CCC+	Value ents) \$ 502,500 818,040 1,320,540 1,185,000 ts) 1,732,500 nvestments)
Pri Mo	incipal unt (000) 500 816 1,316 1,000 1,650 750	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A	20.5% (14.4% Supplies 0. 11.250% 9.500% 9.500% 11.500% Services 0.9% 7.875% nication Servic 7.750%	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15 estments) 7/15/20 % (0.6% of To 5/01/18 ces 0.8% (0 6/01/21	(3) estments) Fotal Investme CCC B CCC+ tal Investment CCC+ .6% of Total In B	Value ents) \$ 502,500 818,040 1,320,540 1,185,000 ts) 1,732,500 nvestments) 804,375
Pri Mo	incipal unt (000) 500 816 1,316 1,000 1,650	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A IntelSat Limited	20.5% (14.4% Supplies 0. 11.250% 9.500% 9.500% For total Inv 11.500% Services 0.9% 7.875% nication Service	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15 estments) 7/15/20 % (0.6% of To 5/01/18 ces 0.8% (0	(3) estments) Fotal Investme CCC B CCC+ tal Investmen CCC+ CCC+	Value ents) \$ 502,500 818,040 1,320,540 1,185,000 ts) 1,732,500 nvestments)
Pri	incipal unt (000) 500 816 1,316 1,000 1,650 750 300	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A IntelSat Limited Level 3	20.5% (14.4% Supplies 0. 11.250% 9.500% 9.500% For total Inv 11.500% Services 0.9% 7.875% nication Servic 7.750% 8.125%	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15 estments) 7/15/20 % (0.6% of To 5/01/18 ces 0.8% (0 6/01/21 6/01/23	(3) estments) Fotal Investme CCC B CCC+ tal Investment CCC+ CCC+ 6% of Total In B B	Value ents) \$ 502,500 818,040 1,320,540 1,185,000 ts) 1,732,500 nvestments) 804,375 324,750
Pri Mo	incipal unt (000) 500 816 1,316 1,000 1,650 750	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A IntelSat Limited Level 3 Communications Inc.	20.5% (14.4% Supplies 0. 11.250% 9.500% 9.500% 11.500% Services 0.9% 7.875% nication Servic 7.750%	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15 estments) 7/15/20 % (0.6% of To 5/01/18 ces 0.8% (0 6/01/21	(3) estments) Fotal Investme CCC B CCC+ tal Investment CCC+ .6% of Total In B	Value ents) \$ 502,500 818,040 1,320,540 1,185,000 ts) 1,732,500 nvestments) 804,375
Pri Mo	incipal unt (000) 500 816 1,316 1,000 1,650 750 300	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A IntelSat Limited Level 3 Communications Inc. Total Diversified	20.5% (14.4% Supplies 0. 11.250% 9.500% 9.500% For total Inv 11.500% Services 0.9% 7.875% nication Servic 7.750% 8.125%	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15 estments) 7/15/20 % (0.6% of To 5/01/18 ces 0.8% (0 6/01/21 6/01/23	(3) estments) Fotal Investme CCC B CCC+ tal Investment CCC+ CCC+ 6% of Total In B B	Value ents) \$ 502,500 818,040 1,320,540 1,185,000 ts) 1,732,500 nvestments) 804,375 324,750
Pri mo	incipal unt (000) 500 816 1,316 1,000 1,650 750 300 500	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer \$ NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A IntelSat Limited Level 3 Communications Inc. Total Diversified Telecommunication	20.5% (14.4% Supplies 0. 11.250% 9.500% 9.500% For total Inv 11.500% Services 0.9% 7.875% nication Servic 7.750% 8.125%	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15 estments) 7/15/20 % (0.6% of To 5/01/18 ces 0.8% (0 6/01/21 6/01/23	(3) estments) Fotal Investme CCC B CCC+ tal Investment CCC+ CCC+ 6% of Total In B B	Value ents) \$ 502,500 818,040 1,320,540 1,185,000 ts) 1,732,500 Nvestments) 804,375 324,750 575,000
Pri Mo	incipal unt (000) 500 816 1,316 1,000 1,650 750 300	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A IntelSat Limited, 144A IntelSat Limited Level 3 Communications Inc. Total Diversified Telecommunication Services	20.5% (14.4% Supplies 0. 11.250% 9.500% 9.500% 9.500% For total Inv 11.500% Services 0.9% 7.875% nication Servic 7.750% 8.125% 11.875%	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15 estments) 7/15/20 % (0.6% of To 5/01/18 ces 0.8% (0 6/01/21 6/01/23 2/01/19	(3) estments) Fotal Investme CCC B CCC+ tal Investment CCC+ CCC+ 6% of Total In B B B	Value sents) \$ 502,500 818,040 1,320,540 1,185,000 ts) 1,732,500 Nvestments) 804,375 324,750 575,000 1,704,125
Pri Amo	incipal unt (000) 500 816 1,316 1,000 1,650 750 300 500 1,550	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A IntelSat Limited, 144A IntelSat Limited Level 3 Communications Inc. Total Diversified Telecommunication Services Health Care Equipment	20.5% (14.4% Supplies 0. 11.250% 9.500% 9.500% Forvices 0.9% 7.875% nication Servic 7.750% 8.125% 11.875%	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15 estments) 7/15/20 % (0.6% of To 5/01/18 ces 0.8% (0 6/01/21 6/01/23 2/01/19	(3) estments) Fotal Investme CCC B CCC+ tal Investment CCC+ CCC+ CCC+ B B B B B B	Value Pents) \$ 502,500 818,040 1,320,540 1,185,000 ts) 1,732,500 Nvestments) 804,375 324,750 575,000 1,704,125 ments)
Pri mo	incipal unt (000) 500 816 1,316 1,000 1,650 750 300 500	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A IntelSat Limited, 144A IntelSat Limited Level 3 Communications Inc. Total Diversified Telecommunication Services	20.5% (14.4% Supplies 0. 11.250% 9.500% 9.500% 9.500% For total Inv 11.500% Services 0.9% 7.875% nication Servic 7.750% 8.125% 11.875%	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15 estments) 7/15/20 % (0.6% of To 5/01/18 ces 0.8% (0 6/01/21 6/01/23 2/01/19	(3) estments) Fotal Investme CCC B CCC+ tal Investment CCC+ CCC+ 6% of Total In B B B	Value (sents) \$ 502,500 818,040 1,320,540 1,185,000 ts) 1,732,500 Nvestments) 804,375 324,750 575,000 1,704,125

Nuveen Investments 58

cipal ount (000)		Coupon	Maturity	Ratings (3)		Value
	Health Care Providers 8	& Services 2	2.3% (1.7% of [*]	Total Investmen	ts)	
\$ 2,000	HCA Inc.	8.500%	4/15/19	BB+	\$	2,109,000
	IASIS Healthcare					
1,350	Capital Corporation	8.375%	5/15/19	CCC+		1,441,125
	Truven Health					
1,000	Analytics Inc.	10.625%	6/01/20	CCC+		1,132,500
	Total Health Care					
4,350	Providers & Services					4,682,625
	Hotels, Restaurants & L	-eisure 0.5%	% (0.4% of 10t	al Investments)		
1 000	Harrah's Operating		0/04/47	P		1 017 500
1,000	Company, Inc.	11.250%	6/01/17	B		1,017,500
700	Household Products					770 500
700	Reynolds Group	9.875%	8/15/19	CCC+		773,500
500	Media 4.2% (2.9% of T AMC Networks Inc.	7.750%	7/15/21	BB		561 250
500	Clear Channel	7.750%	7/13/21	DD		561,250
	Communications,					
2,048	Inc., 144A	14.000%	2/01/21	CCC		1,904,519
2,040	Clear Channel	14.00078	2/01/21	000		1,304,313
3,585	Communications, Inc.	9.000%	12/15/19	CCC+		3,656,700
0,000	Clear Channel	0.00070	12/10/10	000+		0,000,700
1,000	Communications, Inc.	9.000%	3/01/21	CCC+		1,010,000
1,000	Expo Event Transco	0.00070	0/01/21	0001		1,010,000
600	Inc., 144A	9.000%	6/15/21	В		613,500
	McGraw-Hill Global					,
	Education Holdings,					
500	144A	9.750%	4/01/21	BB		543,750
8,233	Total Media					8,289,719
	Oil, Gas & Consumable	Fuels 1.1%	(0.8% of Tota	I Investments)		
2,000	Chaparral Energy Inc.	9.875%	10/01/20	В		2,250,000
	Pharmaceuticals 2.4%	6 (1.7% of Tot	al Investment	s)		
	Jaguar Holding					
1,000	Company I, 144A	9.375%	10/15/17	CCC+		1,055,000
	Valeant					
	Pharmaceuticals					
2,000	International, 144A	7.000%	10/01/20	B1		2,155,000
	Valeant					
500	Pharmaceuticals	7.0500/	74500	D4		E 4 E 000
500	International, 144A	7.250%	7/15/22	B1		545,000
1 000	VPII Escrow	7 5000/	7/4 5/04	D4		1 1 1 0 7 5 0
1,000	Corporation, 144A	7.500%	7/15/21	B1		1,113,750
4 500	Total Pharmaceuticals					1 060 750
4,500	Semiconductors & Equ	inmont 0.20	(0 1% of Tot	al Invoctmonto)		4,868,750
	Advanced Micro			ai investinents)		
250	Devices, Inc.	7.750%	8/01/20	В		248,750
200	Advanced Micro	1.100%	0/01/20	D		240,700
166	Devices, Inc.	7.500%	8/15/22	В		160,190
100		1.500 /0	0/10/22			100,190

	Total Semiconductors				
410					400.040
416	& Equipment	T			408,940
	Software 1.9% (1.3% of		•	_	
2,550	Infor Us Inc.	11.500%	7/15/18	В	2,945,250
750	Infor Us Inc.	9.375%	4/01/19	В	843,750
3,300	Total Software				3,789,000
	Specialty Retail 0.3% (0	0.2% of Total II	nvestments)		
500	99 Cents Only Stores	11.000%	12/15/19	CCC+	565,000
	Wireless Telecommunica	ation Services	2.6% (1.8%	of Total Inv	vestments)
	FairPoint		•		•
	Communications Inc.,				
500	144A	8.750%	8/15/19	В	533,750
	MetroPCS Wireless				,
1,250	Inc., 144A	6.250%	4/01/21	BB	1,298,438
.,	Sprint Corporation,	0.20070	., • ., = .		.,,
3,000	144A	7.875%	9/15/23	BB	3,202,500
75	T-Mobile USA Inc.	6.731%	4/28/22	BB	78,750
75	T-Mobile USA Inc.	6.836%	4/28/23	BB	78,281
10	Total Wireless	0.00070	1/20/20	20	, 0,201
	Telecommunication				
4,900	Services				5,191,719
4,900	Total Corporate				5,191,719
	•				
Φ 00 11F	Bonds (cost				40,000,010
\$ 38,115	\$37,806,273)				40,883,918
	Total Long-Term Investm	•			277,363,590
		Nuveen Investi 59	ments		
		59			

JSD Nuveen Short Duration Credit Opportunities Fund

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

Pr	rincipal				
Amo	ount (000)	Description (1) Cou	upon M	/ aturity	Value
		SHORT-TERM INVESTMENTS	3.8% (2.6%	of Total Investments)	
\$	7,543	Repurchase0.Agreement with StateStreet Bank, dated1/31/14, repurchaseprice \$7,542,922,collateralized by\$7,695,000 U.S.Treasury Notes,0.125%, due 7/31/14,value \$7,695,000	000%	2/03/14	\$ 7,542,922
		.,,,		000)	7 5 40 000
		Total Short-Term Investments		•	7,542,922
		Total Investments (cost \$277,	628,794) 143	3.0%	284,906,512
		Borrowings (42.7)% (6), (7)			(85,000,000)
		Other Assets Less Liabilities	(0.3)% (8)		(729,021)
		Net Assets Applicable to Com	mon Shares	100%	\$199,177,491
Inves	stments in	Derivatives as of January 31, 20	14		

Interest Rate Swaps outstanding:

Counterpa	Notional arty Amount	Fund Pay/Receiv Floating Rate	Rate	Fixed Rate (Annualized)	Fixed Rate Paymefferminatic Frequency Date	Unrealized on Appreciation (Depreciation) (8)
Barclays	-		1-Month			
PLC	\$17,500,000	Receive	USD-LIBO	R 1.143%	Monthly 9/15/16	\$ (255,914)
Morgan			1-Month			
Stanley	17,500,000	Receive	USD-LIBOI	R 0.588	Monthly 9/15/14	(46,868)
Morgan			1-Month			
Stanley	17,500,000	Receive	USD-LIBOI	R 1.659	Monthly 9/15/18	(211,036)
	\$52,500,000				-	\$ (513,818)
Credit Def	ault Swana aut					

Credit Default Swaps outstanding:

Buy/Sell Refere Rcetd ectio C i Counte Eptitty (9)	Current redit Spread (10)	Notional Amount	Fixed Ratere (Annualized)		alue	Арр	realized preciation preciation) (8)
MorganKohl's							
StanleyCorpor Bitingn	1.75%	\$3,000,000	1.000%	3/20/19 \$102	2,600	\$	43,893
		Nuveen	Investments 60				

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

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

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

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

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

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

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

(6) Borrowings as a percentage of Total Investments is 29.8%.

(7) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

(8) 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.

(9) The Fund entered into the credit default swap to gain investment exposure to the referenced entity. Selling protection has a similar credit risk position to owning that referenced entity. Buying protection has a similar credit risk position to selling the referenced entity short.

(10) The credit spread generally serves as an indication of the current status of the payment/performance risk and therefore the likelihood of default of the credit derivative. The credit spread also reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into a credit default swap contract. Higher credit spreads are indicative of a higher likelihood of performance by the seller of protection.

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

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

See accompanying notes to financial statements.

Nuveen Investments 61

JQC

Nuveen Credit Strategies Income Fund

Portfolio of Investments January 31, 2014 (Unaudited)

	Principal nount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		LONG-TERM INVESTMEN				
		VARIABLE RATE SENIOF (4)	R LOAN INTE	RESIS 97.6	% (70.2% of 1	otal investments)
			1% (0 1% of	Total Investm	ents)	
		Hamilton Sundstrand,			iente)	
\$	1,482	Term Loan, First Lien	4.000%	12/13/19	B+	\$ 1,491,887
Ŧ	.,	Airlines 3.7% (2.7% of T				¢ .,
		American Airlines, Inc.,		,		
	7,463	Term Loan	3.750%	6/27/19	Ba2	7,534,797
	,	Delta Air Lines, Inc.,				, ,
	16,830	Term Loan B1	4.000%	10/18/18	Ba1	16,941,145
		Delta Air Lines, Inc.,				, ,
	27,393	Term Loan B	3.500%	4/20/17	BB+	27,643,579
	51,686	Total Airlines				52,119,521
		Auto Components 1.5%	6 (1.1% of Tot	al Investment	s)	
		Federal-Mogul				
		Corporation, Tranche				
	4,449	B, Term Loan	2.108%	12/29/14	B1	4,426,761
		Federal-Mogul				
		Corporation, Tranche				
	3,070	C, Term Loan	2.108%	12/28/15	B1	3,054,716
		Schaeffler AG, Term				
	12,841	Loan C	4.250%	1/27/17	Ba2	12,966,688
		Tomkins, LLC /				
		Tomkins, Inc., Term				
	107	Loan B2	3.750%	9/29/16	BB	107,414
		Total Auto				
	20,467	Components				20,555,579
			6 of Total Inv	estments)		
		Chrysler Group LLC,				
	25,764	Term Loan B	3.500%	5/24/17	Ba1	25,938,599
		Biotechnology 0.4% (0.1	3% of Total I	nvestments)		
	F 0 10	Grifols, Inc., Term	4.0500/	0/04/17		E 007 000
	5,646	Loan	4.250%	6/01/17	Ba1	5,697,299
		Capital Markets 0.3% (0	.2% of lotal	investments)		
		Walter Investment				
		Management				
		Corporation, Tranche				
	1 200	B, Term Loan, First	1 7500/	10/10/00	D.	1 100 706
	4,383	Lien Chemicals 3.4% (2.4% of	4.750% of Total Inves	12/18/20	B+	4,422,726
	13,628		4.000%	5/04/18	BB	13,719,444
	10,020		4.000 /0	5/04/10		10,710,444

	5 5				
	Ineos US Finance				
	LLC, Term Loan, First				
	Lien				
	Univar, Inc., Term				
25,294	Loan	5.000%	6/30/17	B+	25,187,868
	US Coatings				
	Acquisition, Term Loan				
7,928	B	4.000%	2/01/20	B+	8,008,487
46,850	Total Chemicals				46,915,799
,	Commercial Services & Su	3.0 seilaa	3% (0.6% of T	otal Investments	
	Aramark Corporation,				-)
9,583	Term Loan, Tranche D	4.000%	9/09/19	BBB	9,655,160
0,000	CCS Income Trust,	1100070	0,00,10	555	0,000,100
1,721	Term Loan, First Lien	6.250%	5/12/18	В	1,737,615
·,, <u> </u>	Total Commercial	0.20070	0,12,10	U	1,707,010
11,304	Services & Supplies				11,392,775
11,001	Communications Equipme	nt 14% (1	0% of Total	Investments)	11,002,770
	Alcatel-Lucent, Inc.,				
3,960	Term Loan C	5.750%	1/30/19	B+	4,004,550
0,000	Telesat Canada Inc.,	0.70070	1/00/10	BT	1,001,000
15,047	Term Loan B	3.500%	3/28/19	BB	15,138,520
10,017	Total Communications	0.00070	0/20/10	00	10,100,020
19,007	Equipment				19,143,070
10,001	Computers & Peripherals	1 9% (1 3%	6 of Total Inv	estments)	10,110,070
25,935	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	25,855,302
20,000	Distributors 1.5% (1.1% c			551	20,000,002
	HD Supply, Inc., Term		,		
20,685	Loan B	4.500%	10/12/17	B+	20,864,504
20,000	Diversified Consumer Serv				20,001,001
	Cengage Learning				
	Acquisitions, Inc.,				
15,777	Term Loan, (5)	4.750%	7/03/14	D	14,488,567
	Ceridian Corporation,		.,	-	,,
	New Replacement				
9,978	Term Loan	4.408%	8/14/15	B1	10,047,597
0,070	Hilton Hotels	1.10070	0/11/10		10,017,007
	Corporation, Term				
31,579	Loan B2	3.750%	10/25/20	BB	31,840,832
01,010	Laureate Education,	00070			0.,0.0,002
27,725	Inc., Term Loan B	5.000%	6/15/18	B1	27,656,152
	Total Diversified	0.00070	0,10,10	-	2,,000,102
85,059	Consumer Services				84,033,148
20,000		Nuveen Invest	ments		,,
		62			

rincipal ount (000)		Coupon	Maturity (2)	Ratings (3)	Value
	Diversified Financial Serv	vices 2.4%	(1.8% of Total	Investments)	
	Ocwen Financial				
	Corporation, Term	/		_	• • • • • • • • •
\$ 3,970	Loan B	5.000%	2/15/18	B+	\$ 4,018,386
0 4 0 5	RPI Finance Trust,	0.0500/	11/00/10	D0	0 000 700
9,135	Term Loan B3	3.250%	11/09/18	Baa2	9,203,793
	WideOpenWest				
20,843	Finance LLC, Term Loan B	4.750%	4/01/19	B1	21,036,398
20,043	Total Diversified	4.750%	4/01/19	Ы	21,030,390
33,948	Financial Services				34,258,577
55,540		(0.3% of Tota	I Investments)	54,250,577
	Rexnord LLC, Term		in investments	/	
5,985	Loan B	4.000%	8/21/20	B+	6,026,560
0,000	Diversified Telecommuni				
	Intelsat Jackson				
	Holdings, S.A.,				
	Tranche B2, Term				
20,440	Loan	3.750%	6/30/19	BB	20,626,507
,	Food & Staples Retailing	2.6% (1.9%	of Total Inve	stments)	, ,
	Albertson's LLC, Term	•			
8,129	Loan B1	4.250%	3/21/16	BB	8,203,978
	Albertson's LLC, Term				
5,304	Loan B2	4.750%	3/21/19	BB	5,367,757
	BJ's Wholesale Club,				
	Inc., Replacement				
13,000	Loan, First Lien	4.500%	9/26/19	В	13,141,349
	BJ's Wholesale Club,				
	Inc., Replacement				
7,500	Loan, Second Lien	8.500%	3/31/20	CCC	7,725,780
4 070	Supervalu, Inc., New	F 0000/		_	4 004 004
1,978	Term Loan B	5.000%	3/21/19	B+	1,991,024
05 01 1	Total Food & Staples				00 400 000
35,911	Retailing	2º/ of Total I	nucotmonto)		36,429,888
	Food Products 4.6% (3 . AdvancePierre Foods,		nvestillents)		
	Inc., Term Loan, First				
990	Lien	5.750%	7/10/17	B1	992,888
330	AdvancePierre Foods,	5.75076	7710/17		332,000
	Inc., Term Loan,				
3,116	Second Lien	9.500%	10/10/17	CCC+	3,045,890
0,110	Del Monte Foods	0.00070			0,010,000
	Company, Term Loan				
1,986	B	4.000%	3/01/18	B1	1,999,018
,	H.J Heinz Company,				,,
33,134	Term Loan B2	3.500%	6/05/20	BB	33,511,815
,	NPC International,				, , _ . _
1,374	Inc., Term Loan B	4.000%	12/28/18	Ba3	1,390,654
1,074		7.00070		Duo	1,000,004

	US Foods, Inc.,				
22,846	Incremental Term Loan	4.500%	3/31/19	B2	23,099,231
63,446	Total Food Products	4.500 /8	5/51/13	02	64,039,496
00,440	Health Care Equipmen	t & Supplies !	5.4% (3.9% of	Total Inves	
	Hologic, Inc.,				
	Refinancing Term				
11,498	Loan, Tranche B	3.750%	8/01/19	BBB	11,602,465
	Kinetic Concepts, Inc.,				
10,816	Term Loan D1	4.000%	5/04/18	BB	10,927,999
	Onex Carestream				
7 000	Finance LP, Term	E 0000/	0/07/40	5	7 000 700
7,800	Loan, First Lien	5.000%	6/07/19	B+	7,930,783
	Onex Carestream Finance LP, Term				
12,000	Loan, Second Lien	9.500%	12/07/19	В	12,279,996
12,000	United Surgical	0.00070	12/07/10	U	12,270,000
	Partners International,				
	Inc., Incremental Term				
32,671	Loan	4.750%	4/03/19	B1	32,967,545
	Total Health Care				
74,785	Equipment & Supplies				75,708,788
	Health Care Providers	& Services 4.	4% (3.1% of ⁻	Total Investr	ments)
	Community Health				
11,184	Systems, Inc., Term Loan D, DD1	4.250%	1/27/21	BB	11,313,404
11,104	Community Health	7.20070	1/21/21	00	11,010,404
	Systems, Inc., Term				
444	Loan E	3.487%	1/25/17	BB	447,329
	DaVita, Inc., New				
13,860	Term Loan B2	4.000%	11/01/19	Ba2	13,992,765
	Golden Living, Term			_	
24,614	Loan	5.000%	5/04/18	В	24,250,965
370	HCA, Inc., Tranche B5, Term Loan	2.910%	3/31/17	BB	371,314
370	National Mentor	2.910/0	3/31/17	DD	371,314
	Holdings, Inc., Term				
7,611	Loan B, WI/DD	TBD	TBD	B1	7,682,200
, 	Select Medical				
	Corporation, Term				
2,671	Loan B	4.003%	6/01/18	Ba2	2,690,102
00 75 4	Total Health Care				00 7/0 070
60,754	Providers & Services		(1 0% of Tat	llnvootmon	60,748,079
	Hotels, Restaurants & 24 Hour Fitness	Leisure 5.0%	(4.0% of Tota	ai mvestmen	115)
	Worldwide, Inc., Term				
2,939	Loan B	5.250%	4/22/16	Ba3	2,975,884
,	Caesars Entertainment				,,
	Operating Company,				
33,499	Inc., Term Loan B6	5.489%	1/28/18	В	32,284,820
1,893		5.000%	3/01/17	B+	1,916,775

	CCM Merger, Inc., Term Loan				
9,824	Landry's Restaurants, Inc., Term Loan B	4.000%	4/24/18	BB	9,934,260
3,024	MGM Resorts International, Term	4.000 /8	4/24/10		3,334,200
3,450	Loan B	3.500%	12/20/19	BB	3,458,083
	Scientific Games Corporation, Term				
9,000	Loan B	4.250%	10/18/20	Ba2	9,055,449
17,865	Station Casino LLC, Term Loan B	5.000%	3/02/20	В	18,079,380
78,470	Total Hotels, Restaurants & Leisure				77,704,651
	Household Durables	2.6% (1.9% of T	otal Investm	ents)	
	Reynolds Group Holdings, Inc., Incremental US Term				
22,599	Loan, First Lien	4.000%	12/01/18	B+	22,892,486
	Serta Simmons Holdings LLC, Term				
13,090	Loan	4.250%	10/01/19	B+	13,218,444
35,689	Total Household Durables				36,110,930
		Nuveen Invest 63	ments		

JQC Nuveen Credit Strategies Income Fund

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

	rincipal	Decovirations (1)	0.000	Maturity	Ratings	Value
Am	ount (000)	Description (1)	Coupon of Total Invoc	(2)	(3)	Value
		Insurance 1.4% (1.0% Hub International	or rotal inves	siments)		
		Holdings, Inc., Term				
\$	10,973	Loan B	4.750%	10/02/20	B1	\$ 11,123,319
φ	10,975	USI Holdings	4.750%	10/02/20	DI	φ 11,123,319
		Corporation, Initial				
	7,920	Term Loan	4.250%	12/27/19	B1	7,979,551
	18,893	Total Insurance	4.20070	12/27/10		19,102,870
	10,000	Internet & Catalog Reta	il 0.6% (0.4%	6 of Total Inve	estments)	10,102,070
		Burlington Coat	1 0.078 (0.47		-stillents/	
		Factory Warehouse				
		Corporation, Term				
	7,971	Loan B2	4.250%	2/16/17	BB	8,057,210
	7,071	Internet Software & Ser				
		Sabre, Inc., Term				
	26,730	Loan B	5.250%	2/19/19	B1	26,958,328
	_0,: 00	IT Services 1.4% (1.0%				,
		First Data		,		
		Corporation,				
	3,500	Extended Term Loan	4.158%	3/23/18	B+	3,516,188
	,	SRA International,				, ,
	5,091	Term Loan	6.500%	7/20/18	B1	5,075,941
		SunGard Data				
		Systems, Inc., Term				
	5,459	Loan E	4.000%	3/08/20	BB	5,492,840
		Zayo Group LLC,				
	5,836	Term Loan B	4.000%	7/02/19	B1	5,879,471
	19,886	Total IT Services				19,964,440
		Leisure Equipment & Pi	roducts 0.5%	% (0.4% of To	tal Investmen	ts)
		Bombardier				
		Recreational				
		Products, Inc., Term				
	7,543	Loan	4.000%	1/30/19	B+	7,599,429
		Machinery 0.1% (0.0%	of Total Inve	stments)		
		Gardner Denver, Inc.,			_	
	848	Term Loan	4.250%	7/30/20	B1	847,972
		Media 9.2% (6.6% of T	otal Investme	ents)		
		Acquisitions Cogeco				
		Cable II L.P., Term				
	8,288	Loan B	3.250%	11/30/19	BB	8,305,390
		Cengage Learning				
		Acquisitions, Inc.,				
	10.00-	Tranche B, Extended		7/0 / / / -	5	
	10,985	Term Loan, (5)	7.750%	7/04/17	D	10,072,095
	567		3.000%	12/31/20	Baa3	565,417

	6 6				
	Charter				
	Communications				
	Operating Holdings				
	LLC, Term Loan F				
	Clear Channel				
	Communications, Inc.,				
	Tranche D, Term				
3,535	Loan	6.910%	1/30/19	CCC+	3,437,843
5,555	Clear Channel	0.91076	1/30/13	000+	0,407,040
1 050	Communications,	7 0000/	7/00/10	000	
1,358	Inc.,Term Loan E	7.660%	7/30/19	CCC+	1,353,544
	Cumulus Media, Inc.,			_	
36,000	Term Loan B	4.250%	12/23/20	B+	36,422,819
	EMI Music Publishing				
32,860	LLC, Term Loan B	4.250%	6/29/18	BB	33,105,973
	Springer Science &				
	Business Media, Inc.,				
5,985	Term Loan	5.000%	8/14/20	В	6,024,280
	Tribune Company,				
18,858	Term Loan B	4.000%	12/27/20	BB	18,869,285
	Univision				
	Communications, Inc.,				
	Replacement Term				
4,346	Loan, First Lien	4.000%	3/01/20	B+	4,374,947
1,010	UPC Broadband	1.00070	0/01/20	DI	1,071,017
	Holding BV, Term				
6,000	Loan AF	4.000%	1/31/21	BB	6,043,752
128,782	Total Media	4.00078	1/01/21	00	128,575,345
120,702		0% of Total	Investments)		120,070,040
	Hudson's Bay		investments)		
	-				
10.000	Company, Term Loan	4.750%	11/04/00	חח	10,000,440
18,000	B, First Lien		11/04/20	BB	18,292,446
	•	5% of Total In	vestments)		
	ADS Waste Holdings,	4.0500/	0/05/40	_	0 000 005
9,900	Inc., Term Loan B	4.250%	8/05/19	B+	9,968,835
	Oil, Gas & Consumable	rueis 3.5%	(2.5% of 10ta	ii investments)
4 5 4 0	Crestwood Holdings	7 0000/	0/10/10	P	4 0 40 007
4,519	LLC, Term Loan B	7.000%	6/19/19	В	4,646,087
	Drill Rigs Holdings,				
	Inc., Tranche B1,			_	
9,950	Term Loan	6.000%	3/31/21	B+	10,198,750
	Fieldwood Energy				
	LLC, Term Loan, First				
3,741	Lien	3.875%	9/28/18	Ba2	3,767,513
	Fieldwood Energy				
	LLC, Term Loan,				
10,000	Second Lien	8.375%	9/30/20	B2	10,292,860
	Offshore Group				, ,
	Investment Limited,				
4,672	Term Loan B	5.000%	10/25/17	В	4,708,336
2,917	Louis D	5.000%	9/25/18	B1	2,950,208
2,017		0.000 /0	0, 20, 10		2,000,200

	Samson Investment Company, Tranche 1, Term Loan, Second Lien				
	Vantage Drilling Company, Term Loan	E 7500/	0/00/40	P	40,440,405
11,910	B	5.750%	3/28/19	В	12,118,425
47,709	Total Oil, Gas & Consumable Fuels				48,682,179
	Personal Products 0.0	0% (0.0% of To	otal Investme	ents)	
732	Prestige Brands, Inc., Term Loan B1	3.792%	1/31/19	BB	738,356
	Pharmaceuticals 6.5%	6 (4.7% of Tota	al Investmen	ts)	
	Pharmaceutical Product Development, Inc., Term Loan B,				
34,798	First Lien	4.000%	12/01/18	Ba3	35,074,262
	Quintiles Transnational Corp.,				
12,810	Term Loan B3	3.750%	6/08/18	BB	12,862,411
		Nuveen Invest 64	tments		

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)		Value
		Pharmaceuticals (cont	inued)				
		Salix					
\$	11 500	Pharmaceuticals,	4 0500/	1/02/20	Pat	Φ	11 650 560
Ф	11,500	LTD., Term Loan Valeant	4.250%	1/02/20	Ba1	\$	11,659,562
		Pharmaceuticals					
		International, Inc.,					
		Tranche B, Term					
	9,875	Loan C2	3.750%	12/11/19	BBB		9,955,195
	0,070	Valeant	011 00 /0	,,	222		0,000,100
		Pharmaceuticals					
		International, Inc.,					
		Tranche B, Term					
	1,481	Loan D2	3.750%	2/13/19	BBB		1,493,413
		Valeant					
		Pharmaceuticals					
		International, Inc.,					
	19,336	Term Loan E	3.750%	8/05/20	Ba1		19,541,742
		Total					
	89,800	Pharmaceuticals					90,586,585
		Real Estate Investmen	nt Trust 2.9%	(2.1% of Tot	al Investmen	its)	
		iStar Financial, Inc.,					
	01 000	Term Loan, Tranche	7 0000/	0/10/17	חח		00 007 500
	31,832	A2, First Lien iStar Financial, Inc.,	7.000%	3/19/17	BB		32,927,582
	7,532	Term Loan	4.500%	10/15/17	BB		7,579,830
	7,552	Total Real Estate	4.000 /8	10/13/17	66		7,579,000
	39,364	Investment Trust					40,507,412
	00,001	Real Estate Managem	ent & Developr	ment 2.6%	(1.9% of Tota	al Inves	, ,
		Capital Automotive			(,
		LP, Term Loan,					
	22,263	Tranche B1	4.000%	4/10/19	Ba2		22,501,486
		Realogy					
		Corporation, Term					
	13,399	Loan B	4.500%	3/05/20	BB		13,521,014
		Total Real Estate					
		Management &					
	35,662	Development					36,022,500
		Semiconductors & Eq	upment 1.6%	% (1.1% of To	otal Investme	nts)	
		Freescale					
		Semiconductor, Inc.,					
	20,843	Term Loan, Tranche B4	5.000%	2/28/20	B1		21,070,475
	20,043	NXP Semiconductor	5.000 /8	2120120			21,070,475
	973	LLC, Term Loan	4.500%	3/03/17	Ba3		987,239
	0/0	Total	1.00070	0,00,11	Duo		007,200
		Semiconductors &					
	21,816	Equipment					22,057,714
	,	1-1					, - - · , · · ·

	5 5				
	Software 9.7% (7.0%	of Total Inves	stments)		
4 400	Activision Blizzard,		10/10/00		4 500 000
4,489	Inc., Term Loan B Blackboard, Inc.,	3.250%	10/12/20	BBB	4,533,938
5,856	Term Loan B3	4.750%	10/04/18	B+	5,925,847
5,050	BMC Software, Inc.,	4.75078	10/04/10	D+	5,525,047
4,000	Initial Term Loan	5.000%	9/10/20	BB	4,011,388
.,	Datatel Parent Corp,	0100070	0, 10, 20		.,,
29,891	Term Loan B	4.500%	7/19/18	B+	30,235,258
	Emdeon Business				
	Services LLC, Term				
17,322	Loan B2	3.750%	11/02/18	BB	17,405,136
	Infor Global				
	Solutions Intermediate				
	Holdings, Ltd., Term				
20,434	Loan B5	3.750%	6/03/20	Ba3	20,533,775
,	IPC Systems, Inc.,				
	Extended Term				
	Loan, Tranche B1,				
790	First Lien	7.750%	7/31/17	B1	795,666
	IPC Systems, Inc.,				
6,365	Term Loan, Second Lien	5.410%	6/01/15	CCC	5,824,235
0,305	Kronos Incorporated,	5.410%	0/01/15		5,024,255
	Initial Term Loan,				
15,125	Second Lien	9.750%	4/30/20	CCC+	15,679,495
	Misys PLC, Term				
15,000	Loan, Second Lien	12.000%	6/12/19	Caa1	17,312,505
	RedPrairie				
	Corporation, New Term Loan, First				
2,382	Lien	6.000%	12/21/18	B+	2,407,804
2,002	Vertafore, Inc., Term	0.00070	12/21/10	81	2,107,001
10,000	Loan, Second Lien	9.750%	10/29/17	CCC+	10,200,000
131,654	Total Software				134,865,047
		6 (0.2% of Tota	al Investmen	ts)	
	Jo-Ann Stores, Inc.,				
1,746	Term Loan, First Lien	4.000%	3/16/18	B+	1,755,671
1,740	Michaels Stores, Inc.	+.000 /0	0/10/10	D+	1,733,071
	Term Loan, First				
2,899	Lien	3.750%	1/28/20	BB	2,917,599
4,645	Total Specialty Retail				4,673,270
	Wireless Telecommun	ication Servic	es 1.0% (0	.7% of Total	Investments)
	Clear Channel				
	Communications,				
1,505	Inc., Tranche B, Term Loan	3.810%	1/29/16	CCC+	1,470,304
10,448	Cricket	4.750%	3/08/20	Ba3	10,482,020
,	Communications,		0,00,20	-40	.0,.02,020
	- ,				

	Inc., Term Loan C					
	IPC Systems, Inc.,					
	Term Loan, Tranche					
1,481	C, First Lien	7.750%	7/31/17	B1	-	1,492,359
	Total Wireless					
	Telecommunication					
13,434	Services				13	3,444,683
	Total Variable Rate					
	Senior Loan					
* • • • • • • •	Interests (cost					
\$1,351,065	\$1,338,816,455)					1,028,306
Shares	Description (1)					/alue
		8.2% (5.9% of 1				
	Aerospace & Defense	e 0.2% (0.2% c	of Total Inve	stments)		
	BE Aerospace Inc.,					
5,830	(6)				\$	463,310
6,870	Boeing Company					860,535
6,023	GenCorp Inc., (6)					102,511
	Honeywell					
6,570	International Inc.					599,381
	United Technologies					
6,940	Corporation					791,299
	Total Aerospace &					
	Defense				2	2,817,036
		Nuveen Inves	tments			
		65				

Shares	Description (1)	Value
	Air Freight & Logistics 0.0% (0.0% of Total Investments)	
	United Parcel Service,	
2,860	Inc., Class B	\$ 272,358
	Airlines 0.0% (0.0% of Total Investments)	
	Ryanair Holdings PLC,	
13,170	Sponsored ADR, (6)	622,283
	Auto Components 0.0% (0.0% of Total Investments)	
8,820	Delphi Automotive PLC	537,050
	Automobiles 0.2% (0.1% of Total Investments)	
	BMW, Bayerische	
	Motoren Werke AG,	
13,770	Unsponsored ADR, (8)	498,887
	General Motors	
16,150	Company, (6)	582,692
	Honda Motor Company	
47.440	Limited, Sponsored	054 474
17,440	ADR	654,174
	Toyota Motor	
	Corporation, Sponsored	050 070
5,750	ADR Mismahanna hadradaine	659,870
1 074	Winnebago Industries	40,100
1,674	Inc., (6) Total Automobiles	40,109 2,435,732
	Beverages 0.2% (0.2% of Total Investments)	2,400,702
	Coca Cola Enterprises	
11,780	Inc.	509,956
11,700	Coca Cola Femsa SAB	000,000
1,620	de CV, Sponsored ADR	172,109
15,290	Coca-Cola Company	578,268
10,200	Crimson Wine Group	0,0,200
2,798	Limited, (6)	22,972
,	Diageo PLC, Sponsored	<u> </u>
2,590	ADR	310,930
12,630	PepsiCo, Inc.	1,014,947
	Treasury Wine Estates	. ,
20,550	Limited, ADR, (8)	66,171
	Total Beverages	2,675,353
	Biotechnology 0.3% (0.2% of Total Investments)	
	Alexion	
	Pharmaceuticals Inc.,	
2,120	(6)	336,508
8,140	Amgen Inc.	968,253
2,680	Biogen Idec Inc., (6)	837,875
	Celgene Corporation,	
3,590	(6)	545,429
643		23,521

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	Enanta Pharmaceuticals Inc., (6)	
	Gilead Sciences, Inc.,	
12,690	(6)	1,023,448
	Vertex Pharmaceuticals	
2,050	Inc., (6)	162,032
	Total Biotechnology	3,897,066
C 400	Building Products 0.1% (0.1% of Total Investments)	015 040
6,400	Allegion PLC, (6) Masonite International	315,840
15,227		007 405
1,338	Corporation, (6) Trex Company Inc., (6)	837,485 94,102
1,000	Total Building Products	1,247,427
	Capital Markets 0.2% (0.1% of Total Investments)	1,217,127
	Affiliated Managers	
3,760	Group Inc., (6)	749,142
_ ,	Ameriprise Financial,	- ,
3,370	Inc.	356,007
	Charles Schwab	
10,380	Corporation	257,632
	Credit Suisse Group,	
6,180	Sponsored ADR	186,327
6,380	Deutsche Bank AG	307,387
1,357	Greenhill & Co Inc.	70,496
3,623	Manning & Napier Inc.	60,685
0.000	RCS Capital	50.044
2,368	Corporation	50,344
14,560	UBS AG	289,306
470	Virtus Investment	
470	Partners Inc., (6)	85,662
	Total Capital Markets Chemicals 0.3% (0.2% of Total Investments)	2,412,988
	BASF AG, Sponsored	
1,600	ADR, (8)	171,728
1,000	LyondellBasell	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
19,800	Industries NV	1,559,447
	Nuveen Investments	, ,
	66	

Shares	Description (1)	Value
	Chemicals (continued)	
7,280	Methanex Corporation	\$ 436,218
-,	Minerals Technologies	• · · · · · · · · · · · · · · · · · · ·
1,909	Inc.	98,657
3,300	Monsanto Company	351,615
3,150	PPG Industries, Inc.	574,434
3,390	Syngenta AG, ADR	240,114
0,000	Westlake Chemical	,
5,259	Corporation	639,179
0,200	WR Grace & Company,	
3,270	(6)	308,426
0,210	Total Chemicals	4,379,818
	Commercial Banks 0.3% (0.2% of Total Investments)	1,010,010
	Australia and New	
	Zealand Banking Group	
	Limited, Sponsored	
9,780	ADR, (8)	257,410
0,700	Banco Itau Holdings	207,110
	Financeira, S.A.,	
16,460	Sponsored ADR	201,470
4,390	Bank of Montreal	268,141
2,848	Banner Corporation	104,892
5,063	BBCN Bancorp Inc.	76,198
0,000	BNP Paribas SA, ADR,	,
13,960	(8)	542,625
- ,	HSBC Holdings PLC,	_ ,
7,780	Sponsored ADR	400,591
,	Mitsubishi UFJ Financial	
35,510	Group, Inc., ADR	214,480
	Mizuho Financial Group,	
28,730	ADR	122,102
	National Australia Bank	
	Limited, Sponsored	
14,760	ADR, (8)	212,692
3,869	Pacwest Bancorp.	155,186
	Societe Generale,	
17,160	Sponsored ADR, (8)	194,594
	Sumitomo Mitsui	
	Financial Group,	
45,780	Sponsored ADR	426,670
2,010	Toronto-Dominion Bank	173,765
1,735	Trico Bancshares	42,959
	United Community	
5,666	Banks, Inc., (6)	94,509
	Wintrust Financial	
1,471	Corporation	64,474
	Total Commercial Banks	3,552,758
	Commercial Services & Supplies 0.0% (0.0% of Total Inve	-
6,095		94,716

	CECO Environmental Corporation	
6,540	Clean Harbors, Inc., (6)	366,763
1,990	G&K Services, Inc.	111,221
1,000	Total Commercial	111,661
	Services & Supplies	572,700
	Communications Equipment 0.1% (0.1% of Total Investments)	0.2,.00
	CommScope Holding	
3,818	Company Inc., (6)	68,457
3,210	F5 Networks, Inc., (6)	343,470
12,400	QUALCOMM, Inc.	920,328
,	Total Communications	,
	Equipment	1,332,255
	Computers & Peripherals 0.2% (0.2% of Total Investments)	
5,790	Apple, Inc.	2,898,474
3,110	SanDisk Corporation	216,301
	Total Computers &	
	Peripherals	3,114,775
	Consumer Finance 0.0% (0.0% of Total Investments)	
	Discover Financial	
12,520	Services	671,698
	Containers & Packaging 0.0% (0.0% of Total Investments)	
2,786	Myers Industries, Inc.	53,352
10,870	Owens-Illinois, Inc., (6)	348,275
	Packaging Corp. of	
3,830	America	247,418
	Total Containers &	
	Packaging	649,045
	Diversified Consumer Services 0.0% (0.0% of Total Investments)	
	Ascent Media	
1,063	Corporation, (6)	76,058
	Nuveen Investments 67	
	07	

Shares	Description (1)	Value
	Diversified Financial Services 0.1% (0.1% of Total Investments)	
	ING Groep N.V,	
33,910	Sponsored ADR, (6)	\$ 447,951
	IntercontinentalExchange	
3,010	Group Inc.	628,458
7,320	Moody's Corporation	545,926
	Total Diversified	
	Financial Services	1,622,335
	Diversified Telecommunication Services 0.1% (0.1% of Total Investor	stments)
7 1 9 0	BT Group PLC, Sponsored ADR	452 600
7,180	Chorus Limited, ADR,	452,699
4,750	(8)	26,891
4,750	Telecom Corporation of	20,001
	New Zealand Ltd,	
23,740	Sponsored ADR, (8)	223,868
_0,0	Telefonica Brasil SA,	,
4,010	ADR	76,190
	Verizon	
17,300	Communications Inc.	830,746
	Total Diversified	
	Telecommunication	
	Services	1,610,394
	Electric Utilities 0.0% (0.0% of Total Investments)	
	El Paso Electric	
2,052	Company	74,754
0.454	Portland General	
3,451	Electric Company	104,151
	Total Electric Utilities	178,905
	Electrical Equipment 0.2% (0.2% of Total Investments) ABB Limited, Sponsored	
24,940	ADR	619,510
9,690	Ametek Inc.	478,880
2,358	Generac Holdings Inc.	113,491
19,550	Nidec Corporation, ADR	544,077
_ ,	Rockwell Automation,	,
5,370	Inc.	616,691
	Sensata Technologies	
15,160	Holdings, (6)	567,590
	Thermon Group	
2,695	Holdings Inc., (6)	72,981
	Total Electrical	
	Equipment	3,013,220
	Electronic Equipment & Instruments 0.0% (0.0% of Total Investme	ents)
0.004	Newport Corporation,	47 704
2,634	(6)	47,781

1,532	SYNNEX Corporation, (6)	86,022
2,664	Vishay Precision Group Inc., (6)	37,935
	Total Electronic Equipment &	171 700
	Instruments Energy Equipment & Services 0.2% (0.1% of Total Investment	171,738
	ERA Group	.5/
1,827	Incorporated, (6)	53,513
9,390	Halliburton Company	460,204
0,000	Oceaneering	100,201
2,520	International Inc.	171,738
12,970	RPC Inc.	220,879
12,290	Schlumberger Limited	1,076,235
,	Subsea 7 SA,	.,,
16,160	Sponsored ADR, (8)	278,760
,	Total Energy Equipment	,
	& Services	2,261,329
	Food & Staples Retailing 0.2% (0.1% of Total Investments)	, ,
	Costco Wholesale	
9,290	Corporation	1,043,824
	Koninklijke Ahold NV,	
9,180	Sponsored ADR, (8)	153,122
5,630	Walgreen Co.	322,881
4,010	Wal-Mart Stores, Inc.	299,467
	Whole Foods Market,	
9,560	Inc.	499,606
	Total Food & Staples	
	Retailing	2,318,900
	Food Products 0.3% (0.2% of Total Investments)	
	Dean Foods Company,	
3,389	(6)	53,546
7,610	General Mills, Inc.	365,432
	Hershey Foods	
6,610	Corporation	657,034
7,700	Kraft Foods Inc.	403,095
	Mead Johnson Nutrition	
	Company, Class A	
3,830	Shares	294,489
	Nestle S.A., Sponsored	
9,970	ADR, (8)	724,321
	Nuveen Investments 68	
	00	

Shares	Description (1)	Value
	Food Products (continued)	
	Unilever PLC,	
13,170	Sponsored ADR S	508,494
	WhiteWave Foods	
25,731	Company, (6)	622,948
	Total Food Products	3,629,359
	Health Care Equipment & Supplies 0.1% (0.1% of Total Investments)	
14,520	Baxter International, Inc.	991,716
	Becton, Dickinson and	
2,850	Company	308,142
2,400	DexCom, Inc., (6)	97,104
2,725	Veracyte Inc., (6)	39,921
	Total Health Care	
	Equipment & Supplies	1,436,883
	Health Care Providers & Services 0.2% (0.2% of Total Investments)	
1,306	AmSurg Corporation, (6)	54,526
7,371	Bioscrip, Inc., (6)	62,727
	Capital Senior Living	
1,868	Corporation, (6)	41,974
	Express Scripts, Holding	
6,120	Company, (6)	457,103
	Fresenius Medical Care	
12,290	AG, ADR	433,714
9,400	HCA Holdings Inc., (6)	472,538
6,720	McKesson HBOC Inc.	1,172,035
1,448	Owens and Minor Inc.	50,159
10 700	Select Medical	110 000
10,760	Corporation	116,208
2,970	Surgical Care Affiliates Inc., (6)	95,307
2,970	Team Health Holdings	95,507
2,195	Inc., (6)	94,736
2,135	Universal American	34,750
11,627	Corporation	81,970
11,027	Wellcare Health Plans	01,070
1,562	Inc., (6)	101,702
1,002	Total Health Care	101,702
	Providers & Services	3,234,699
	Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments)	2,201,000
	Cheesecake Factory	
2,072	Inc.	92,287
,	Dunkin Brands Group	, -
8,070	Inc.	375,497
<i>.</i>	Marriott International,	·
10,200	Inc., Class A	502,860
	Penn National Gaming,	
4,431	Inc., (6)	51,976
11,960	Starbucks Corporation	850,595
6,820		483,811

	Wyndham Worldwide	
	Corporation	
	Total Hotels,	
	Restaurants & Leisure	2,357,026
	Household Durables 0.1% (0.1% of Total Investments)	
14,000	Brookfield Residential	007.000
14,938	Properties Inc., (6)	337,898
22,740	Sekisui House, Ltd., Sponsored ADR, (8)	212 012
4,660	Whirlpool Corporation	313,812 621,178
4,000	Total Household	021,170
	Durables	1,272,888
	Household Products 0.1% (0.1% of Total Investments)	1,272,000
	Colgate-Palmolive	
12,950	Company	792,929
,	Industrial Conglomerates 0.0% (0.0% of Total Investments)	,
6,250	Carlisle Companies Inc.	465,813
	Insurance 0.3% (0.2% of Total Investments)	
13,570	Allianz S.E., ADR, (8)	226,076
	American Equity	
	Investment Life Holding	
6,084	Company	133,544
	Argo Group	
	International Holdings	
1,950	Inc.	87,731
	AXA-UAP, Sponsored	
24,540	ADR, (8)	645,646
0 7 4 7	Fidelity & Guaranty Life,	70.001
3,747		73,891
10 120	Hanover Insurance	EC0 E10
10,130 4,654	Group Inc. Hilltop Holdings Inc., (6)	562,519 110,719
4,004	Muenchener	110,719
	Ruekversicherung-Gesellschaft	
	AG (MunichRe),	
14,160	Unsponsored ADR, (8)	293,112
2,798	Primerica Inc.	117,880
_,	Nuveen Investments	,
	69	

Shares	Description (1)	Value
Charles	Insurance (continued)	TUIUC
	Prudential Corporation	
14,960	PLC, ADR	\$ 603,786
,	Prudential Financial,	Ţ J
5,190	Inc.	437,984
9,780	XL Capital Ltd, Class A	281,077
	Total Insurance	3,573,965
	Internet & Catalog Retail 0.2% (0.1% of Total Investments)	
4,040	Amazon.com, Inc., (6)	1,449,108
050	priceline.com	070 4 57
850	Incorporated, (6)	973,157
	Total Internet & Catalog Retail	2,422,265
	Internet Software & Services 0.4% (0.3% of Total Investments)	2,422,200
1,780	Equinix Inc., (6)	329,656
1,700	Facebook Inc., Class A	020,000
15,380	Shares, (6)	962,327
2,740	Google Inc., Class A, (6)	3,235,858
	LinkedIn Corporation,	
1,820	Class A Shares, (6)	391,682
	Tencent Holdings	
4 500	Limited, Unsponsored	017.000
4,590	ADR, (8) Yandex NV, Class A	317,399
5,190	Shares, (6)	190,733
5,150	Total Internet Software	150,755
	& Services	5,427,655
	IT Services 0.3% (0.2% of Total Investments)	
	Alliance Data Systems	
2,500	Corporation, (6)	599,150
2,552	Cardtronics Inc., (6)	98,303
	Cognizant Technology	
1.000	Solutions Corporation,	101.000
1,980	Class A, (6) CSG Systems	191,902
2,338	International Inc.	70,046
4,584	Evertec Inc.	110,612
4,290	Gartner Inc., (6)	301,716
.,	International Business	,
	Machines Corporation	
4,280	(IBM)	756,190
14,200	MasterCard, Inc.	1,074,656
	VeriFone Holdings Inc.,	
3,174	(6)	92,078
5,060	Visa Inc.	1,090,076
612	WEX Inc., (6)	50,404

990 Brunswick Corporation 41,045 Life Sciences Tools & Services 0.0% (0.0% of Total Investments) WuXi PharmaTech Inc., 271,522 Machinery 0.2% (0.2% of Total Investments) 2,276 Actuant Corporation 77,885 3,563 Barnes Group Inc. 133,399 Donaldson Company, 1 11,180 Inc. 461,287 Fanuc Limited, 233,312 Ingersoll Rand 233,312 Ingersoll Rand 233,312 Ophan Bean 75,662 Komatsu, Ltd., 368,613 John Bean 75,662 Komatsu, Ltd., 210,866 Lincoln Electric Holdings 210,866 Lincoln Electric Holdings 475,404 8,770 Meritor Inc., (6) 96,295 Mueller Water Products 32,12,557 Media 0.5% (0.4% of Total Investments) 32,12,557 Media 0.5% (0.4% of Total Investments) 32,12,557		Total IT Services Leisure Equipment & Products	0.0% (0.0% of Total Investments)	4,435,133
Life Sciences Tools & Services 0.0% (0.0% of Total Investments) WUXi PharmaTech Inc., 7,780 ADR, (6) 271,522 Machinery 0.2% (0.2% of Total Investments) 133,399 2,276 Actuant Corporation 77,885 3,563 Barnes Group Inc. 133,399 Donaldson Company, 461,287 Fanuc Limited, 461,287 Fanuc Limited, 385,560 3,240 IDEX Corporation 233,312 Ingersoll Rand Company Limited, Class 368,613 John Bean Technologies 75,662 Komatsu, Ltd., 400,866 10,866 Lincoln Electric Holdings 475,404 6,870 Inc. 475,404 8,799 Inc. 475,404 8,799 Inc. 76,375 Sun Hydraulics 76,134 2,083 Corporation 541,765 Total Machinery 3,212,557 Media 0.5% (0.4% of Total Investments) 32,212,557 Media 0.5% (0.4% of Total Investments) 369,013 Corporat	990			41.045
WuXi PharmaTech Inc., 271,522 Machinery 0.2% (0.2% of Total Investments) 271,522 1 Machinery 0.2% (0.2% of Total Investments) 77,885 3,563 Barnes Group Inc. 133,399 Donaldson Company, 11,180 Inc. 11,180 Inc. 461,287 Fanuc Limited, 385,560 3,240 IDEX Corporation 233,312 Ingersoll Rand Company Limited, Class 6,270 A 368,613 John Bean Technologies 75,662 Komatsu, Ltd., 9,970 Sponsored ADR, (8) 210,866 Lincoln Electric Holdings 475,404 8,770 Meritor Inc., (6) 96,295 Mueller Water Products 8,799 Inc. 76,375 50 Media 0.5% (0.4% of Total Investments) 32,12,557 Media 0.5% (0.4% of Total Investments) 32,12,557 12,590 Cinemark Holdings Inc. 369,013 Corncast Corporation, 369,013 Corncast Corporation, 22,940 Clas	000		0.0% (0.0% of Total Investments)	11,010
7,780 ADR, (6) 271,522 Machinery 0.2% (0.2% of Total Investments) 77,885 2,276 Actuant Corporation 77,885 3,563 Barnes Group Inc. 133,399 Donaldson Company, 133,399 11,180 Inc. 461,287 Fanuc Limited, 385,560 3,240 IDEX Corporation 233,312 Ingersoll Rand Company Limited, Class 368,613 6,270 A 368,613 John Bean Technologies 75,662 Komatsu, Ltd., 210,866 10,866 Lincoln Electric Holdings 475,404 8,770 Meritor Inc., (6) 96,295 Mueller Water Products 76,375 8,799 Inc. 76,375 541,765 7,340 Wabte Corporation 541,765 7,340 Wabte Corporation 541,765 Total Machinery 3,212,557 369,013 Comcast Corporation, 369,013 20,249,083 Concast Corporation, 369,013 20,249,083 Concast Corporation, 369,013 22,940				
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3,563 Barnes Group Inc. 133,399 Donaldson Company, 11,180 Inc. 461,287 Fanuc Limited, 385,560 3,240 IDEX Corporation 233,312 Ingersoll Rand 233,312 Company Limited, Class 368,613 John Bean 75,662 Komatsu, Ltd., 210,866 Lincoln Electric Holdings 475,404 K,770 Meritor Inc., (6) 96,295 Mueller Water Products 76,375 Sun Hydraulics 76,134 Z,083 Corporation 541,765 Total Machinery 3,212,557 Media 0.5% (0.4% of Total Investments) 369,013 Corncast Corporation, 22,940 Class A 1,249,083			nvestments)	
Donaldson Company,11,180Inc.461,287Fanuc Limited,	2,276	Actuant Corporation		77,885
11,180Inc.461,287Fanuc Limited,385,56013,770Unsponsored ADR, (8)3,240IDEX CorporationIngersoll Rand233,312Company Limited, Class368,613John Bean368,613Technologies75,662Komatsu, Ltd.,210,866Lincoln Electric Holdings210,866Lincoln Electric Holdings9,970Sponsored ADR, (8)210,866Lincoln Electric Holdings96,295Mueller Water Products76,375Sun Hydraulics76,375Sun Hydraulics76,1347,340Wabtec Corporation7,340Mueller Vater Products12,590Cinemark Holdings Inc.Comporation,369,013Comcast Corporation,369,013Comcast Corporation,1,249,083Nuveen Investments	3,563	Barnes Group Inc.		133,399
Fanuc Limited,13,770Unsponsored ADR, (8)385,5603,240IDEX Corporation233,312Ingersoll Rand233,312Company Limited, Class368,6136,270A368,613John BeanTechnologies2,451Corporation75,662Komatsu, Ltd.,9,970Sponsored ADR, (8)210,866Lincoln Electric Holdings475,4048,770Meritor Inc., (6)96,295Mueller Water Products88,799Inc.76,375Sun Hydraulics76,1347,340Wabtec Corporation541,765Total Machinery3,212,557Media0.5% (0.4% of Total Investments)12,590Cinemark Holdings Inc.369,013Comcast Corporation,22,940Class ANuveen Investments1,249,083		• •		
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Ingersoll Rand Company Limited, Class 6,270 A 368,613 John Bean Technologies 2,451 Corporation 75,662 Komatsu, Ltd., 9,970 Sponsored ADR, (8) 210,866 Lincoln Electric Holdings 6,870 Inc. 475,404 8,770 Meritor Inc., (6) 96,295 Mueller Water Products 8,799 Inc. 76,375 Sun Hydraulics 2,083 Corporation 76,134 7,340 Wabtec Corporation 541,765 Total Machinery 3,212,557 Media 0.5% (0.4% of Total Investments) 12,590 Cinemark Holdings Inc. 369,013 Comcast Corporation, 22,940 Class A 1,249,083	•			
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6,270A368,613John Bean TechnologiesTechnologies2,451Corporation75,662Komatsu, Ltd.,210,866Lincoln Electric Holdings210,866Lincoln Electric Holdings9,9706,870Inc.4,75,40496,295Mueller Water Products96,295Sun Hydraulics76,3752,083Corporation2,083Corporation7,340Wabtec Corporation541,765541,765Total Machinery3,212,557Media0.5% (0.4% of Total Investments)12,590Cinemark Holdings Inc.22,940Class ANuveen Investments1,249,083				
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Lincoln Electric Holdings 6,870 Inc. 475,404 8,770 Meritor Inc., (6) 96,295 Mueller Water Products 8,799 Inc. 76,375 Sun Hydraulics 2,083 Corporation 76,134 7,340 Wabtec Corporation 76,134 7,340 Wabtec Corporation 541,765 Total Machinery 3,212,557 Media 0.5% (0.4% of Total Investments) 12,590 Cinemark Holdings Inc. 369,013 Comcast Corporation, 22,940 Class A 1,249,083	9,970			210 866
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7,340Wabtec Corporation541,765Total Machinery3,212,557Media0.5% (0.4% of Total Investments)12,590Cinemark Holdings Inc. Comcast Corporation, 22,940369,01322,940Class A1,249,083Nuveen Investments		•		
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Comcast Corporation, 22,940 Class A 1,249,083 Nuveen Investments		•	tments)	
22,940 Class A 1,249,083 Nuveen Investments	12,590	, , , , , , , , , , , , , , , , , , ,		369,013
Nuveen Investments	00.040			1 0 10 000
	22,940		Investments	1,249,083
		Nuveen	70	

Shares	Description (1)	Value
	Media (continued)	
12,393	Cumulus Media, Inc., (6)	\$ 82,909
4,000	DirecTV, (6)	277,720
,	Scripps Networks	,
	Interactive, Class A	
5,570	Shares	403,936
3,920	Starz, Class A, (6)	109,682
	Time Warner Cable,	
4,040	Class A	538,411
22,352	Tribune Company, (6)	1,665,224
	Tribune Company, (6),	
17,987	(7)	
10,320	Viacom Inc., Class B	847,272
10,990	Walt Disney Company	797,984
	WPP Group PLC,	
6,780	Sponsored ADR	711,019
	Total Media	7,052,253
	Metals & Mining 0.1% (0.1% of Total Investments)	
800	BHP Billiton PLC, ADR	47,168
4,390	BHP Billiton PLC, ADR	280,741
	Rio Tinto PLC,	
7,380	Sponsored ADR	392,247
11,010	Sesa Goa Limited, ADR	133,001
	SunCoke Energy Inc.,	
4,386	(6)	97,281
	Total Metals & Mining	950,438
10.070	Multiline Retail 0.0% (0.0% of Total Investments)	
10,370	Macy's, Inc.	551,684
	Multi-Utilities 0.0% (0.0% of Total Investments)	
E 090	E.ON A.G, Sponsored	108,716
5,980	ADR, (8) Veolia Environment	100,710
7,580	S.A., ADR	110 770
7,560	Total Multi-Utilities	118,779 227,495
	Oil, Gas & Consumable Fuels 0.3% (0.2% of Total Investments)	221,430
	BG PLC., Sponsored	
12,370	ADR, (8)	207,940
12,070	BP PLC, Sponsored	201,040
3,590	ADR	168,335
0,000	Carrizo Oil & Gas, Inc.,	100,000
1,664	(6)	68,390
2,613	Crosstex Energy, Inc.	97,988
3,840	DHT Maritime Inc.	31,526
-,3	Energy XXI Limited	,
2,674	Bermuda	61,368
1,890	EOG Resources, Inc.	312,304
4,280	EQT Corporation	397,227
,	Oasis Petroleum Inc.,	,
1,960	(6)	81,948
,		,

1 050	Par Petroleum	00 500
1,053	Corporation, (6) Pioneer Natural	23,598
2,000	Resources Company	338,640
2,000	Repsol SA, Sponsored	000,040
11,230	ADR, (8)	263,568
,	Royal Dutch Shell PLC,	,
7,980	Class B, ADR	581,183
	SemGroup Corporation,	
1,592	A Shares	98,322
6,250	SM Energy Company	517,250
	StatoilHydro ASA,	
6,980	Sponsored ADR	165,496
1 000	Targa Resources	00 5 40
1,036	Corporation	93,540
6,900	Total SA, Sponsored ADR	394,473
0,300	Total Oil, Gas &	004,470
	Consumable Fuels	3,903,096
	Paper & Forest Products 0.0% (0.0% of Total Investments)	0,000,000
	Clearwater Paper	
1,000	Corporation, (6)	56,950
	KapStone Paper and	
4,012	Packaging Corp., (6)	112,216
	Total Paper & Forest	
	Products	169,166
	Personal Products 0.0% (0.0% of Total Investments)	
0.000	L'Oreal, Unsponsored	000 001
6,980	ADR, (8) Nuveen Investments	229,921
	71	

Shares	Description (1)	Value
	Pharmaceuticals 0.5% (0.3% of Total Investments)	
13,530	AbbVie Inc.	\$ 666,082
6,170	Actavis Inc., (6)	1,166,007
6,129	Allergan, Inc.	702,383
	AstraZeneca PLC,	
6,920	Sponsored ADR	439,420
	Bayer AG, Sponsored	
2,990	ADR, (8)	394,677
	Bristol-Myers Squibb	
11,950	Company	597,142
	Jazz Pharmaceuticals,	
306		46,408
934	Mallinckrodt PLC, (6)	54,013
1,657	Medicines Company, (6)	57,597
0 100	Novartis AG, Sponsored	400.050
6,180	ADR Novo-Nordisk A/S,	488,653
11,350	Sponsored ADR	450,255
11,550	Prestige Brands	430,233
4,126	Holdings Inc., (6)	124,853
10,270	Sanofi-Aventis, ADR	502,203
2,590	Shire plc, ADR	387,516
_,	Teva Pharmaceutical	
	Industries Limited,	
5,590	Sponsored ADR	249,482
	Total Pharmaceuticals	6,326,691
	Real Estate Investment Trust 0.1% (0.0% of Total Investments)
	Chesapeake Lodging	
3,430	Trust	83,521
	Corrections Corporation	
10,560	of America	354,499
2,817	CyrusOne Inc.	60,875
F 0 / 0	DiamondRock	50.040
5,010	Hospitality Company	58,016
6,115	iStar Financial Inc., (6)	94,293
15 714	New Residential	00 705
15,711	Investment	99,765
	Total Real Estate Investment Trust	750,969
	Real Estate Management & Development 0.0% (0.0% of Total	-
	Altisource Portfolio	
4,149	Solutions SA, (6)	542,440
.,	Forestar Real Estate	012,110
3,288	Group Inc., (6)	65,760
-,	Total Real Estate	608,200
	Management &	,

	Development	
	Road & Rail 0.1% (0.1% of Total Investments)	
	East Japan Railway	
	Company, Unsponsored	
20,950	ADR, (8)	261,297
20,000	Genesee & Wyoming	201,207
897	Inc., (6)	81,035
007	Kansas City Southern	01,000
3,110	Industries	328,385
5,110	Union Pacific	520,505
7,420	Corporation	1,292,861
7,420	Total Road & Rail	1,963,578
	Semiconductors & Equipment 0.2% (0.1% of Total Investments)	1,000,070
6,600	ASML Holding NV	558,557
0,000	Avago Technologies	550,557
9,130	Limited	498,862
15,360	Intel Corporation	376,934
10,000	NXP Semiconductors	070,004
8,380	NV, (6)	405,173
0,000	Rudolph Technologies,	405,175
4,889	(6)	53,730
10,372	Silicon Image, Inc., (6)	57,979
10,072	Spansion Inc., Class A,	07,070
6,452	(6)	96,780
9,150	Xilinx, Inc.	424,743
0,100	Total Semiconductors &	121,710
	Equipment	2,472,758
	Software 0.5% (0.3% of Total Investments)	2,112,100
	Allot Communications,	
2,726	Limited, (6)	43,671
_,/ _0	Cadence Design	10,071
32,530	Systems, Inc., (6)	459,324
02,000	Check Point Software	100,021
5,790	Technology Limited, (6)	378,840
0,100	Comverse Incorporated,	0.0,0.0
2,062	(6)	74,314
_,••=	Giant Interactive Group,	,•
33,520	Inc., ADR	369,055
	Manhattan Associates	,
4,584	Inc., (6)	154,572
.,	Mentor Graphics	,
2,613	Corporation	54,350
66,560	Microsoft Corporation	2,519,296
32,050	Oracle Corporation	1,182,645
, ,	Nuveen Investments	, ,
	72	

Shares	Description (1)	Value
	Software (continued)	
	Parametric Technology	
3,072	Corporation, (6) \$	109,609
	Salesforce.com, Inc.,	
11,310	(6)	684,594
4,080	VMware Inc., (6)	367,771
	Workday Inc., Class A,	
1,740	(6)	155,800
	Total Software	6,553,841
	Specialty Retail 0.2% (0.1% of Total Investments)	
2,664	CST Brands Inc.	85,062
16,070	Home Depot, Inc.	1,234,980
2,032	Kirkland's, Inc., (6)	38,263
2,072	Lithia Motors Inc.	116,633
4 7 4 0	O'Reilly Automotive	000.045
4,740	Inc., (6)	620,845
3,859	Zale Corporation, (6)	58,348
	Total Specialty Retail	2,154,131
	Textiles, Apparel & Luxury Goods 0.2% (0.1% of Total Investments) Fifth & Pacific	
2,093	Companies Inc., (6)	60,069
2,093	LVMH Moet Hennessy,	00,009
6,180	Unsponsored ADR, (8)	219,699
0,100	Michael Kors Holdings	213,033
6,800	Limited, (6)	543,522
1,817	Movado Group Inc.	68,592
8,560	Nike, Inc., Class B	623,596
0,000	Ralph Lauren	0_0,000
2,470	Corporation	387,518
8,930	VF Corporation	521,959
	Wolverine World Wide	
2,757	Inc.	76,920
	Total Textiles Apparel	
	& Luxury Goods	2,501,875
	Thrifts & Mortgage Finance 0.0% (0.0% of Total Investments)	
	First Defiance Financial	
2,307	Corporation	59,336
	Ocwen Financial	
1,817	Corporation, (6)	80,202
0.044	Oritani Financial	
3,644	Corporation	57,357
F 000	PennyMac Financial	100 100
5,900	Services Inc., (6)	100,182
	Total Thrifts & Modeses Finance	207 077
	Mortgage Finance	297,077
	Tobacco 0.1% (0.1% of Total Investments) British American	
	Tobacco PLC,	
2,130	Sponsored ADR	204,459
2,130		204,409

Philip Morris	045 740
	615,743
•	96,943
	917,145
)
CAI International Inc.,	
(6)	58,284
H&E Equipment	
Services, Inc., (6)	99,228
MRC Global Inc., (6)	367,704
Watsco Inc.	100,581
Total Trading	
•	
Distributors	625,797
Wireless Telecommunication Services 0.1% (0.1% of Total Investme	-
	/
	313,811
	,
	146,880
	,
•	325,387
	020,007
	786,078
	100,010
	114,059,153
Nuveen Investments	111,000,100
	International Universal Corporation Total Tobacco Trading Companies & Distributors 0.0% (0.0% of Total Investments CAI International Inc., (6) H&E Equipment Services, Inc., (6) MRC Global Inc., (6) Watsco Inc. Total Trading Companies & Distributors Wireless Telecommunication Services 0.1% (0.1% of Total Investment KDDI Corporation, Unsponsored ADR, (8) NTT DoCoMo Inc., Sponsored ADR Vodafone Group PLC, Sponsored ADR Total Wireless Telecommunication Services Total Common Stocks (cost \$114,926,775)

Principal Amount (00		Coupon	Maturity	Ratings (3)	Value
Amount (ot	CONVERTIBLE BONDS				Value
	Internet Software & Serv				
	Yahoo! Inc.,			investments/	
	Convertible Bond,				
\$ 15,000		0.000%	12/01/18	BB+	\$15,093,750
φ 15,000	Total Convertible	0.000 /0	12/01/10	DD+	\$15,085,750
¢ 15.000	Bonds (cost				15 000 750
\$ 15,000	,			Dotingo	15,093,750
Principal		Courses	Maturity	Ratings	Value
Amount (00		Coupon	Maturity	(3)	Value
	CORPORATE BONDS			suments)	
ф Т Г С С	Chemicals 0.6% (0.4%				
\$ 7,500		6.625%	4/15/20	Ba3	\$ 7,781,250
	Commercial Services &	Supplies 1.1	% (0.8% of To	otal Investmen	
6,000		6.375%			6,030,000
1,078	•		11/15/15		1,083,390
8,500		11.250%	11/15/15	CCC	8,542,500
	Total Commercial				
15,578					15,655,890
	Communications Equip				
5,000		7.000%	4/01/19	B1	4,937,500
	Distributors 1.2% (0.99	% of Total Inve	estments)		
14,650	HD Supply Inc.	11.500%	7/15/20	CCC+	17,360,250
	Diversified Consumer S	ervices 0.3%	6 (0.2% of Tot	al Investments	5)
	NES Rental Holdings				
3,900		7.875%	5/01/18	CCC+	4,095,000
	Diversified Telecommur	nication Servic	es 1.8% (1.3	3% of Total Inv	vestments)
	Level 3				
21,352	Communications Inc.	11.875%	2/01/19	В	24,554,800
	Electronic Equipment &	Instruments	0.1% (0.1% c	of Total Investr	ments)
1,200	Kemet Corporation	10.500%	5/01/18	В	1,245,000
	Food & Staples Retailing	g 0.3% (0.2%	of Total Inve	stments)	
4,000		8.500%	6/30/19	CCC+	4,340,000
	Health Care Equipment	& Supplies 5			
	Apria Healthcare				
2,232	•	12.375%	11/01/14	В	2,237,580
, -	Convatec Finance				
1,000		8.250%	1/15/19	В	1,027,500
18,300		10.500%	11/01/18	B	21,045,000
19,000	•	12.500%	11/01/19	CCC+	21,470,000
,	Tenet Healthcare				.,,
25,460		8.125%	4/01/22	B3	27,783,225
_0,100	Total Health Care	0112070			_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
65,992					73,563,305
00,002	Health Care Providers &	Services 1	1% (0.8% of T	otal Investmer	

450	Capella Healthcare Inc.	9.250%	7/01/17	В	481,500
	FWCT-2 Escrow Corporation for Community Health				
12,000	Systems, 144A	6.875%	2/01/22	В	12,300,000
2,500	HCA Inc.	8.500%	4/15/19	BB+	2,636,250
14,950	Total Health Care Providers & Services				15,417,750
	Hotels, Restaurants & L	eisure 0.3% ((0.2% of Tota	al Investment	s)
	Harrah's Operating			_	
2,250	Company, Inc.	11.250%	6/01/17	В	2,289,375
2,000	MGM Resorts International Inc. Total Hotels,	7.750%	3/15/22	B+	2,250,000
4,250	Restaurants & Leisure				4,539,375
	Insurance 0.7% (0.5%	of Total Invest	ments)		
10,000	Hockey Merger Sub 2 Inc., 144A	7.875% Nuveen Investr 74	10/01/21 ments	CCC+	10,400,000

Princ Amoun	-		Coupon	Maturity	Ratings (3)	Value
		Media 6.8% (4.99	% of Total Invest	ments)		
		Clear Channel				
		Communications,				
\$ 35	,697	Inc., 144A	14.000%	2/01/21	CCC	\$ 30,570,432
		Clear Channel				
		Communications,				
10	,609	Inc.	9.000%	12/15/19	CCC+	10,821,180
		Clear Channel				
	000	Communications,	0.0000/	0/01/01	000	000 000
	300	Inc.	9.000%	3/01/21	CCC+	303,000
		McGraw-Hill				
10	,000	Global Education Holdings, 144A	9.750%	4/01/21	BB	10 975 000
10	,000	WideOpenWest	9.750%	4/01/21	DD	10,875,000
		Finance Capital				
22	,750	Corporation	10.250%	7/15/19	CCC+	25,366,250
22	,750	WMG Acquisition	10.230 /8	7/13/19	000+	23,300,230
14	,950	Group	11.500%	10/01/18	В	17,005,625
	,306	Total Media	11.00070	10/01/10	D	94,941,487
01	,000	Oil, Gas & Consur	nable Fuels 1.8	3% (1.3% of To	otal Investments)	01,011,107
		Oasis Petroleum			, , , , , , , , , , , , , , , , , , , ,	
5	,000	Inc., 144A	6.875%	3/15/22	В	5,300,000
	,	Oasis Petroleum				-))
2	,000	Inc.	6.875%	1/15/23	В	2,140,000
		Sandridge Energy				
17	,000	Inc.	7.500%	2/15/23	B2	17,318,750
		Total Oil, Gas &				
24	,000	Consumable Fuels				24,758,750
		Pharmaceuticals	1.2% (0.9% of T	otal Investme	nts)	
		Jaguar Holding				
9	,000	Company I, 144A	9.375%	10/15/17	CCC+	9,495,000
		Salix				
		Pharmaceuticals			_	
2	,100	Limited, 144A	6.000%	1/15/21	В	2,189,250
-	000	VPII Escrow	7 5000/	7/1 5/01	D4	
5	,000	Corporation, 144A	7.500%	7/15/21	B1	5,568,750
10	100	Total				17 050 000
10	,100	Pharmaceuticals Software 0.7% (0).5% of Total Inv	estmente)		17,253,000
0	,000	Emdeon Inc.	11.000%	12/31/19	CCC+	2,302,500
	,000	Infor Us Inc.	11.500%	7/15/18	B	3,465,000
	,375	Infor Us Inc.	9.375%	4/01/19	B	3,796,875
	,375	Total Software	0.07070	1/01/10	5	9,564,375
0	,		1.4% (1.0% of To	tal Investmen	its)	0,001,010
		99 Cents Only			,	
7	,000	Stores	11.000%	12/15/19	CCC+	7,910,000
	, -	Claires Stores,				,,
9	,500	Inc., 144A	9.000%	3/15/19	B2	9,951,250

1,200	Claires Stores, Inc.	10.500%	6/01/17	CCC	1,218,000
	Total Specialty				
17,700	Retail				19,079,250
	Wireless Telecommu	unication Serv	rices 4.1% (3.	0% of Total Inv	vestments)
	MetroPCS				
	Wireless Inc.,	0.0500/			
5,000	144A	6.250%	4/01/21	BB	5,193,750
	MetroPCS				
15,000	Wireless Inc., 144A	6.625%	4/01/23	BB	15,562,500
15,000	Sprint Corporation,	0.025 /6	4/01/23	DD	15,502,500
2,500	144A	7.250%	9/15/21	BB	2,693,750
2,000	Sprint Corporation,	7.20070	0/10/21	88	2,000,700
32,000	144A	7.875%	9/15/23	BB	34,160,000
,	Total Wireless				, ,
	Telecommunication				
54,500	Services				57,610,000
	Total Corporate				
• • • • • • • •	Bonds (cost				
\$ 383,353	\$387,492,573)				407,096,982
	Total Long-Term				
	Investments (cost \$1,856,752,558)				1,897,278,191
Principal	φ1,030,732,330)				1,037,270,191
i i iiioipui					
mount (000) Description (1)	Coupon	Maturity		Value
mount (000		Coupon STMENTS 2.	Maturity 9% (2.1% of To	otal Investment	Value s)
•) Description (1) SHORT-TERM INVES Repurchase			otal Investment	
•	SHORT-TERM INVES	STMENTS 2.	9% (2.1% of To	otal Investment	s)
•	SHORT-TERM INVES Repurchase	STMENTS 2.	9% (2.1% of To	otal Investment	s)
•	SHORT-TERM INVES Repurchase Agreement with	STMENTS 2.	9% (2.1% of To	otal Investment	s)
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income	STMENTS 2.	9% (2.1% of To	otal Investment	s)
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing	STMENTS 2.	9% (2.1% of To	otal Investment	s)
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14,	STMENTS 2.	9% (2.1% of To	otal Investment	s)
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price	STMENTS 2.	9% (2.1% of To	otal Investment	s)
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209,	STMENTS 2.	9% (2.1% of To	otal Investment	s)
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by	STMENTS 2.	9% (2.1% of To	otal Investment	s)
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S.	STMENTS 2.	9% (2.1% of To	otal Investment	s)
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes,	STMENTS 2.	9% (2.1% of To	otal Investment	s)
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due	STMENTS 2.	9% (2.1% of To	otal Investment	s)
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value	STMENTS 2.	9% (2.1% of To	otal Investment	s)
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438	STMENTS 2. 0.000%	9% (2.1% of To 2/03/14		s) \$ 40,393,209
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438 Total Short-Term Inv	estments (cos	9% (2.1% of To 2/03/14 st \$40,393,209)		s) \$ 40,393,209 40,393,209
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438 Total Short-Term Inv Total Investments (c	estments (cost \$1,897,14	9% (2.1% of To 2/03/14 st \$40,393,209)		s) \$ 40,393,209 \$ 40,393,209 1,937,671,400
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438 Total Short-Term Inv Total Investments (c Borrowings (40.2)%	estments (cos ost \$1,897,14 % (9), (10)	9% (2.1% of To 2/03/14 st \$40,393,209) 5,767) 139.0%		s) \$ 40,393,209 \$ 40,393,209 1,937,671,400 (561,000,000)
mount (000 \$ 40,393	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438 Total Short-Term Inv Total Investments (c Borrowings (40.2)?	vestments (cos ost \$1,897,14 % (9), (10) iabilities 1.2	9% (2.1% of To 2/03/14 st \$40,393,209) 5,767) 139.0%	6	s) \$ 40,393,209 \$ 40,393,209 1,937,671,400 (561,000,000) 17,383,933
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438 Total Short-Term Inv Total Investments (c Borrowings (40.2)%	restments (cos ost \$1,897,14 % (9), (10) iabilities 1.2 le to Commor	9% (2.1% of To 2/03/14 st \$40,393,209) 5,767) 139.0%	6	s) \$ 40,393,209 \$ 40,393,209 1,937,671,400 (561,000,000)
•	SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438 Total Short-Term Inv Total Investments (c Borrowings (40.2)?	restments (cos ost \$1,897,14 % (9), (10) iabilities 1.2 le to Commor	9% (2.1% of To 2/03/14 st \$40,393,209) 5,767) 139.0% % (11) a Shares 100%	6	s) \$ 40,393,209 \$ 40,393,209 1,937,671,400 (561,000,000) 17,383,933

JQC Nuveen Credit Strategies Income Fund Portfolio of Investments (continued) January 31, 2014 (Unaudited)

Investments in Derivatives as of January 31, 2014

Interest Rate Swaps outstanding:

		Fund Pay/Receiv	/Eloating		Fixed Rate	Unrealized
	Notional	Floating	Rate	Fixed Rate	Payme The rminatio	n Appreciation
Counterpa	rty Amount	Rate	Index	(Annualized)	Frequency Date	(Depreciation) (11)
			1-Month			
JPMorgan	\$103,075,000	Receive	USD-LIBO	R 1.193%	Monthly 3/21/14	\$ (177,790)
Morgan			1-Month			
Stanley	103,075,000	Receive	USD-LIBO	R 2.064	Monthly 3/21/16	(3,655,204)
	\$206,150,000					\$ (3,832,994)

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

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

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

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

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

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

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

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

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

(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) Borrowings as a percentage of Total Investments is 29.0%.

(10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

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

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

ADR American Depositary Receipt.

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

See accompanying notes to financial statements.

Nuveen Investments 76

Statement of

Assets and Liabilities January 31, 2014 (Unaudited)

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)	Credit Strategies Income (JQC)
Assets Long-term investments, at value (cost \$424,957,86 \$1,025,402,4 \$719,268,51 \$270,085,87 and	2, 115, 1, 2				
\$1,856,752,5 respectivel\$)		\$1,043,739,575	\$734,796,053	\$277,363,590	\$1,897,278,191
Short-term investments, at value (cost					
approximate: value)	s 29,573,070	73,328,558	46,070,473	7,542,922	40,393,209
Cash Cash collateral at					1,318
brokers ⁽¹⁾ Credit default swaps premiums paid	974,350	2,052,916	1,295,000	530,000 58,707	4,041,000
Unrealized appreciation on credit default				56,707	
swaps	0.41			43,893	
Receivable for Dividends	01.				32,670
Interest	2,776,415	6,510,278	4,965,130	2,043,893	16,386,477
Investments sold Reclaims	10,160,670	21,195,180	17,327,780	4,571,095	66,313,980 46,376
-		31,001			,

Shares						
sold						
through						
shelf						
offering						
Deferred						
offering						
costs	698,975		1,359,117	1,014,484		
Other						
assets	358,275		705,208	458,861	210,689	453,557
Total						
assets	475,955,013	1	1,148,921,833	805,927,781	292,364,789	2,024,946,778
Liabilities						
Borrowing	s 99,000,000		237,200,000	163,900,000	85,000,000	561,000,000
Unrealize			, ,	, ,	, ,	, ,
depreciati	on					
on						
interest						
rate						
swaps	778,582		2,081,904	1,234,676	513,818	3,832,994
Payable for	•		_,,	- ,,	,	-,,
Common	-					
share						
dividends	1,362,164		3,348,134	2,451,054	1,102,232	7,330,003
Investmer			-,,	_,,	.,,	.,,
purchased			64,635,618	48,054,027	6,135,072	56,328,062
Offering	0,000,000		01,000,010	,	0,100,01	
costs	219,620		259,221	228,344		
Variable	- ,		,	- , -		
Rate						
Term						
Preferred						
(VRTP)						
Shares						
, at						
liquidation	1					
value	58,000,000		139,000,000	98,000,000		
Accrued e			,,	,,		
Interest	107,190		254,301	180,099	54,930	259,159
Managem			,	,	0.,000	,
fees	307,195		723,922	508,497	197,446	1,351,094
Trustees	,		,		,	.,
fees	50,677		93,055	57,697	6,501	273,360
Shelf			30,000	.,	0,001	,
offering						
costs	99,857		46,620	93,295	62,419	
Other	140,265		267,418	197,954	114,880	516,773
Total			207,110	107,001	111,000	510,775
liabilities	183,963,956		447,910,193	314,905,643	93,187,298	630,891,445
Net	\$291,991,057	\$	701,011,640	\$491,022,138		\$1,394,055,333
assets	φ <u>_</u> 01,001,007	Ψ		Ψ·01,022,100	ψ ,	φ1,001,000,000
000010						

applicable to									
common shares									
Common shares									
outstanding	38,626,872		55,169,216	3	8,478,782	1	0,095,286		136,256,398
Net asset									
value									
("NAV")									
per common									
share									
outstanding (net									
assets									
applicable to									
common									
shares, divided									
by									
common shares									
outstandin		\$	12.71	\$	12.76	\$	19.73	\$	10.23
Net assets Common	applicable to c	omn	non shares con	sist of	i:				
shares,									
\$.01									
par value									
per									
share \$ Paid-in	386,269	\$	551,692	\$	384,788	\$	100,953	\$	1,362,564
surplus	325,105,590		767,013,258	52	7,319,104	19	2,369,788	1,8	844,109,285
Undistribute (Over-distrib									
of) net									
investment income	(894,451)		(1,761,249)	(1,210,540)		(362,355)		(8,562,222)
Accumulate			(1,701,243)	(1,210,040)		(002,000)		(0,002,222)
net realized									
gain									
(loss)	(38,283,165)		(81,047,317)	(4	9,764,080)		261,312	(4	479,548,637)
Net unrealized									
appreciation					4 000 000		0 007 700		00.004.040
	n) 5,676,814 291,991,057	\$	16,255,256 701,011,640		4,292,866 1,022,138		6,807,793 9,177,491	\$1.	36,694,343 394,055,333
Ŷ	,,	Ŧ	- ,,		,- ,		, ,	÷ · ,	, ,

Net					
assets					
applicable					
to					
common					
shares					
Authorized sh	nares:				
Common	Unlimited	Unlimited	Unlimited	Unlimited	Unlimited
Preferred	Unlimited	Unlimited	Unlimited	Unlimited	Unlimited
(1) Cash plee	dged to collatera	lize the net payment o	bligations for inve	stments in derivative	s.

See accompanying notes to financial statements.

Nuveen Investments 77

Statement of

Operations Six Months Ended January 31, 2014 (Unaudited)

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)	Credit Strategies Income (JQC)
Investment In	icome				
Interest and dividends (net of foreign tax withheld of \$18,436, \$18,918, \$18,918, \$0 and \$707,					
respectively)	\$11,256,014	\$26,967,175	\$19,275,655	\$ 8,590,473	\$55,531,231
Fees	444,229	865,466	749,493	320,588	1,911,714
Total investment income	11,700,243	27,832,641	20,025,148	8,911,061	57,442,945
Expenses	11,700,210	27,002,011	20,020,110	0,011,001	07,112,010
Management					
fees	1,717,294	4,057,806	2,840,924	1,176,554	7,955,104
Shareholder servicing agent fees and					
expenses	1,627	554	231	117	3,607
Interest expense and amortization of offering	700.040	1 000 001			0 7// 700
costs	798,610	1,892,264	1,302,092	504,299	3,711,793
Custodian fees and expenses	87,916	174,198	125,266	63,139	293,949
Trustees fees and					
expenses	7,134	17,246	11,827	5,094	34,581
Professional fees	70,852	77,074	77,562	25,425	62,496
Shareholder reporting	20.050	E1 705	40 150	16 965	106.040
expenses	30,959	51,725	42,152	16,865	106,940
Stock exchange	9,480	12,348	5,415	4,377	21,925

licting food					
listing fees					
Investor					
relations	01 010	40.000	00.040	14 540	
expenses	21,213	49,360	32,340	14,542	35,658
Other	10.007	17.004	10.007	7 070	00.404
expenses	10,967	17,364	12,837	7,372	29,484
Total		C 040 000	4 450 040	1 017 704	10 055 507
expenses	2,756,052	6,349,939	4,450,646	1,817,784	12,255,537
Net					
investment					
income	0.044.101	01 400 700		7 000 077	45 107 400
(loss)	8,944,191	21,482,702	15,574,502	7,093,277	45,187,408
	Unrealized Gain (I	LOSS)			
Net realized ga	ain (Ioss) from:				
Investments					
and foreign	1 050 040	0.000.000	1 000 000		00.070.450
currency	1,852,049	2,389,932	1,920,282	1,215,892	23,273,459
Swaps	(288,579)	(771,650)	(457,628)	(387,468)	(1,484,122)
	unrealized appreci	ation (depreciation) 01:		
Investments					
and foreign					(_ ,)
currency	2,121,538	7,476,625	6,601,850	752,089	(7,170,355)
Swaps	195,143	521,808	309,459	46,766	996,388
Net realized					
and					
unrealized					
gain (loss)	3,880,151	9,616,715	8,373,963	1,627,279	15,615,370
Net increase					
(decrease)					
in net assets					
applicable to					
common					
shares from					
operations	\$12,824,342	\$31,099,417	\$23,948,465	\$ 8,720,556	\$60,802,778
See accompar	nying notes to finan	cial statements.			

Nuveen Investments 78

Statement of

Changes in Net Assets (Unaudited)

	Senior Inco Six Months Ended 1/31/14	ome (NSL) Year Ended 7/31/13	Floating Rate Six Months Ended 1/31/14	Income (JFR) Year Ended 7/31/13
Operations				
Net investment				
income (loss)	\$ 8,944,191	\$ 19,032,240	\$ 21,482,702	\$ 46,679,908
Net realized gain (los	s) from:			
Investments and				
foreign currency	1,852,049	(1,360,386)	2,389,932	9,001,577
Securities sold				
short				
Options written				
Options				
purchased				
Swaps	(288,579)	(571,402)	(771,650)	(1,527,913)
Change in net unreal	ized appreciation (de	preciation) of:		
Investments and				
foreign currency	2,121,538	13,813,567	7,476,625	25,426,205
Securities sold				
short				
Options written				
Options				
purchased				
Swaps	195,143	559,590	521,808	1,496,326
Net increase				
(decrease) in net				
assets applicable				
to common				
shares from				
operations	12,824,342	31,473,609	31,099,417	81,076,103
Distributions to Co	mmon Shareholders	6		
From net				
investment				
income	(8,884,181)	(19,858,581)	(21,736,671)	(49,952,877)
From				
accumulated net				
realized gains				
Decrease in net				
assets applicable				
to common				
shares from				
distributions to				
common				
shareholders	(8,884,181)	(19,858,581)	(21,736,671)	(49,952,877)
Capital Share Trans	actions			

Common shares:				
Proceeds from				
shelf offering, net				
of offering costs			004405	
and adjustments		44,273,857	284,185	87,398,181
Net proceeds				
from shares				
issued to				
shareholders				
due to				
reinvestment of				
distributions	25,528	270,527	52,666	672,744
Net increase				
(decrease) in net				
assets applicable				
to				
common shares				
from capital				
share				
transactions	25,528	44,544,384	336,851	88,070,925
Net increase	20,020	++,0++,00+	000,001	00,070,020
(decrease) in net				
assets applicable				
• •				
to common shares	2 065 690	56 150 /10	0 600 507	110 104 151
	3,965,689	56,159,412	9,699,597	119,194,151
Net assets				
applicable to				
common shares				
at the				
beginning of	000 005 000	004 005 050		570 447 000
period	288,025,368	231,865,956	691,312,043	572,117,892
Net assets				
applicable to				
common shares				
at				
the end of period	\$291,991,057	\$288,025,368	\$701,011,640	\$691,312,043
Undistributed				
(Over-distribution				
of) net				
investment				
income at the				
end of period	\$ (894,451)	\$ (954,461)	\$ (1,761,249)	\$ (1,507,280)
See accompanying	notes to financial stat	tements.		
		Nuveen Investments 79		
		19		

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

		ng Rate ortunity (JRO)	Short Duration Credit Opportunities (JSD)		
	Six Months Ended 1/31/14	Year Ended 7/31/13	Six Months Ended 1/31/14	Year Ended 7/31/13	
Operations					
Net investment					
income (loss)	\$15,574,502	\$32,619,976	\$7,093,277	\$16,155,471	
Net realized gain (loss)	from:				
Investments and					
foreign currency	1,920,282	6,496,242	1,215,892	4,230,472	
Securities sold short					