Nuveen Short Duration Credit Opportunities 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

811-22518

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

Nuveen Investments

333 West Wacker Drive

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

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

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

Registrant s telephone number, including area code:

(312) 917-7700

Date of fiscal year July 31 end:

Date of reporting period: January 31, 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,

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inspection, and policymaking roles.

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

ITEM 1. REPORTS TO STOCKHOLDERS.

Closed-End Funds

Nuveen Investments

Closed-End Funds

Semi-Annual Report January 31, 2014

NSL

Nuveen Senior Income Fund

JFR

Nuveen Floating Rate Income Fund

JRO

Nuveen Floating Rate Income Opportunity Fund

JSD

Nuveen Short Duration Credit Opportunities Fund

JQC

Nuveen Credit Strategies Income Fund

Life is Complex

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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 effec	tive economic	leverage, and i	ncludes both re	gulatory lever	age and the
leverage effects of cert	ain derivative a	and other inve	stments in a Fu	nd's portfolio th	at increase the	e Fund's
investment exposure. F	Regulatory leve	erage consists	of preferred sh	ares issued or b	borrowings of	a Fund.
Both of these are part of	of a Fund's cap	bital structure.	Regulatory leve	erage is subject	to asset cove	rage limits
set forth in the Investme	ent Company	Act of 1940.				

THE FUNDS' REGULATORY LEVERAGE

Bank Borrowings

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

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

Variable Rate Term Preferred Shares

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

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

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

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.

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

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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 During the current repo	3,865,000 orting period, the	5,515,000 Funds did not re	3,850,000 purchase any of	1,010,000 their outstanding	13,625,000 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.

	JFR	JRO	
Common Shares Sold through Equity Shelf Program	22,610	43,186	
Weighted Average Premium to NAV per Common			
Share Sold	1.46%	1.38%	
As of November 30, 2013, NSL, JFR and JRO's shelf offe	ering registration	statement is no	longer effe
Therefore, the Funds may not issue additional common s	shares under thei	r equity shelf pro	ograms unti
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)%	(3.24)%	(4.82)%	(6.13)%
		Nuveen Investments			
		10			

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

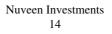
Performance Overview and Holding Summaries as of January 31, 2014

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 Price	(0.76)%	(1.72)%	24.13%	5.31%
Barclays U.S. Aggregate Bond Index	1.78%	0.12%	4.93%	4.62%
CSFB Leveraged Loan Index	2.88%	5.72%	12.40%	5.03%

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

Common Share Price Performance Weekly Closing Price



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%
Defer to the Classery of Terms I lead in this Depart for further	" definition of th

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

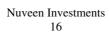
Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

Cumulative		Average Annual	
6-Month	1-Year	5-Year	Since Inception ¹
4.58%	9.31%	21.89%	6.06%
(2.05)%	0.76%	20.46%	5.38%
1.78%	0.12%	4.93%	4.46%
2 88%	5 72%	12 40%	5.07%
	6-Month 4.58% (2.05)%	6-Month 1-Year 4.58% 9.31% (2.05)% 0.76% 1.78% 0.12%	6-Month 1-Year 5-Year 4.58% 9.31% 21.89% (2.05)% 0.76% 20.46% 1.78% 0.12% 4.93%

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.

3 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.

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%
	<i>.</i> –	 	-	 1 6 11 6 11

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JSD

Nuveen Short Duration Credit Opportunities Fund

Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

	Cumulative	Average Annual	
	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

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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%

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
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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1 Excluding investments in derivatives.

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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 Shares Shares Shares Shares Shares								
as follows:									
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. Stockdale									
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. Stringer									
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 Inve	stments						
24									

NSL

Nuveen Senior Income Fund

Portfolio of Investments January 31, 2014 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		LONG-TERM INVESTME	•			
		VARIABLE RATE SENIO (4)	R LOAN INTER	RESTS 126.3	3% (80.0% of 1	
		Aerospace & Defense	0.5% (0.3% of T	Fotal Investm	ents)	
•	4 405	Sequa Corporation,		0/10/17	5	• • • • • • • • • • • • • • • • • • •
\$	1,485	Term Loan B	5.250%	6/19/17	В	\$ 1,466,066
		Airlines 3.4% (2.2% of	i otal investme	ents)		
	2,488	American Airlines, Inc., Term Loan	3.750%	6/27/19	Ba2	2 511 500
	2,400	Delta Air Lines, Inc.,	3.750%	0/27/19	Daz	2,511,599
	3,955	Term Loan B1	4.000%	10/18/18	Ba1	3,981,144
	0,000	Delta Air Lines, Inc.,	4.00078	10/10/10	Dai	0,001,144
	990	Term Loan B2	3.250%	4/18/16	Ba1	996,085
		US Airways, Inc., Term	0.20070	.,	241	000,000
	2,500	Loan B1	3.500%	5/23/19	Ba2	2,516,875
	9,933	Total Airlines			_ 0	10,005,703
			6 (1.8% of Tota	al Investments	s)	. ,
		Federal-Mogul			-	
		Corporation, Tranche				
	5,433	B, Term Loan, DD1	2.108%	12/29/14	B1	5,405,468
		Federal-Mogul				
		Corporation, Tranche				
	2,756	C, Term Loan, DD1	2.108%	12/28/15	B1	2,742,322
		Total Auto				
	8,189	Components				8,147,790
		.	.4% of Total In	vestments)		
	1 745	Grifols, Inc., Term	4.0500/	0/01/17	Det	1 700 040
	1,745	Loan	4.250%	6/01/17	Ba1	1,760,343
		Building Products 0.5% Quikrete Holdings,	o (U.3% OF TOTA	in investments	>)	
		Inc., Term Loan, First				
	1,496	Lien	4.000%	9/28/20	B+	1,511,362
	1,700	Capital Markets 1.6% (DT	1,011,002
		American Capital,				
		LTD., Term Loan, First				
	661	Lien	4.000%	8/22/16	BB	665,648
	-	Guggenheim Partners		-		,
	1,496	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,516,349
	2,468	Walter Investment	4.750%	12/18/20	B+	2,489,734
		Management				
		Corporation, Tranche				

	B, Term Loan, First Lien				
4,625	Total Capital Markets				4,671,731
1,020	Chemicals 1.7% (1.1%	6 of Total Invest	tments)		1,071,701
	Ineos US Finance		,		
	LLC, Term Loan, First				
1,886	Lien	4.000%	5/04/18	BB	1,898,839
	PQ Corporation, Term		- / /	_	
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
1,400	W.R Grace & Co.,	5.000 /8	0/00/17	DŦ	1,423,407
	Delayed Draw, Term				
197	Loan, WI/DD	TBD	TBD	BBB	198,438
	W.R Grace & Co., Exit				
553	Term Loan, WI/DD	TBD	TBD	BBB	555,625
5,061	Total Chemicals				5,082,474
	Commercial Services 8	k Supplies 2.7	% (1.7% of To	otal Investments)
2,500	Aramark Corporation, Term Loan, Tranche D	4.000%	9/09/19	BBB	0 510 700
2,500	CCS Income Trust,	4.000 /0	9/09/19	DDD	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
	Harland Clarke	100		2	. 20,700
	Holdings Corporation,				
3,016	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
	Total Commercial				- ,
7,786	Services & Supplies				7,830,272
	Communications Equip	oment 2.3% (1	.4% of Total I	nvestments)	
4 700	Alcatel-Lucent, Inc.,		4/00/110	5	
1,733	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
0,240	Level 3 Financing, Inc.,	7.70070	10/20/17		0,177,200
	Term Loan, Tranche				
1,667	B3	4.000%	8/01/19	BB	1,679,688
	Total Communications				
6,643	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	3.5% (2.2%	of Total Inve	estments)	
	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
10 166	Total Computers &				10 145 005
10,166	Peripherals Containers & Packaging	0 7% (0 1%	of Total Inves	stmonte)	10,145,335
	Berry Plastics Holding	0.7 /0 (0.4 /0		sinenis)	
	Corporation, Term				
2,000	Loan E	3.750%	1/06/21	B+	2,003,036
2,000	Distributors 1.5% (1.0%			21	2,000,000
	HD Supply, Inc., Term		······,		
4,476	Loan B	4.500%	10/12/17	B+	4,515,236
	Diversified Consumer Ser	vices 5.7%	(3.6% of Tota	al Investments)
	Cengage Learning				
	Acquisitions, Inc.,				
2,680	Term Loan, (5)	4.750%	7/03/14	D	2,461,132
	Ceridian Corporation,				
	New Replacement	4 40004	0/1 1/1 5	D (
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	7,164,187
7,105	Laureate Education,	3.75078	10/23/20	DD	7,104,107
2,441	Inc., Term Loan B	5.000%	6/15/18	B1	2,435,220
_ ,	Pinnacle	0.00070	0,10,10	5.	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 Servi	ices 3.4% (2.1% of Total	Investments)	
	Home Loan Servicing				
1,990	Solutions, Ltd., Term Loan B	4.500%	6/26/20	BB	2,023,581
1,990	Ocwen Financial	4.000%	0/20/20	DD	2,023,301
	Corporation, Term				
1,985	Loan B	5.000%	2/15/18	B+	2,009,193
.,	RPI Finance Trust,	0.000,0	_,,.		_,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

•				
-				
-				
				9,840,625
	0.1% of Tota	I Investments	s)	
			_	
				509,162
	struments	0.6% (0.4% (of Total Inve	stments)
U	/		_	
				1,712,250
	4.2% (2.7%	of Total Inve	estments)	
	4.250%	3/21/16	BB	911,553
	. ==			
	4.750%	3/21/19	BB	1,608,500
•	4 5000/	0/00/40	P	0 447 044
	4.500%	9/26/19	В	2,417,014
•	0 5000/	0/01/00	000	0 0 0 0 0 0 0
	8.500%	3/31/20		2,060,208
•				
	4 0750/	6/01/01	Р	765 000
	4.075%	0/21/21	D	765,000
•	5 000%	2/21/10	B,	995,512
	5.000 /8	5/21/13	DŦ	333,512
	7 500%	8/30/18	B	3,581,250
	7.00070	0/00/10	D	0,001,200
•				12,339,037
	% of Total I	nvestments)		12,000,007
•				
	5.750%	7/10/17	B1	1,985,776
				.,,
Inc., Term Loan,				
Second Lien	9.500%	10/10/17	CCC+	668,610
Term Loan B2	3.500%	6/05/20	BB	8,104,998
Michael Foods Group,				
Inc., Term Loan	4.250%	2/25/18	Ba3	1,587,248
Pinnacle Foods				
Finance LLC, Term				
Loan G	3.250%	4/29/20	BB	994,981
US Foods, Inc.,				
Incremental Term				
Loan	4.500%	3/31/19	B2	5,910,275
		3/31/19 3.0% (1.9% of		19,251,888
	Rexnord LLC, Term Loan B Electronic Equipment & In SMART Modular Technologies, Inc., Term Loan B Food & Staples Retailing Albertson's LLC, Term Loan B1 Albertson's LLC, Term Loan B2 BJ's Wholesale Club, Inc., Replacement Loan, First Lien BJ's Wholesale Club, Inc., Replacement Loan, Second Lien Rite Aid Corporation, Tranche 2, Term Loan, Second Lien Supervalu, Inc., New Term Loan B Wilton Products, Inc., Tranche B, Term Loan Total Food & Staples Retailing Food Products 6.6% (4.2 AdvancePierre Foods, Inc., Term Loan, First Lien AdvancePierre Foods, Inc., Term Loan, First Lien H.J Heinz Company, Term Loan B2 Michael Foods Group, Inc., Term Loan Pinnacle Foods Finance LLC, Term Loan G US Foods, Inc.,	Finance LLC, TermLoan B, DD1Total DiversifiedFinancial ServicesDiversified Other0.2% (0.1% of TotalRexnord LLC, TermLoan B4.000%Electronic Equipment & InstrumentsSMART ModularTechnologies, Inc.,Term Loan B8.250%Food & Staples Retailing4.2% (2.7%Albertson's LLC, TermLoan B14.250%Albertson's LLC, TermLoan B24.750%BJ's Wholesale Club,Inc., ReplacementLoan, First Lien4.500%BJ's Wholesale Club,Inc., ReplacementLoan, Second Lien8.500%Rite Aid Corporation,Tranche 2, Term Loan,Second Lien4.875%Supervalu, Inc., NewTerm Loan B5.000%Wilton Products, Inc.,Tranche B, Term Loan7.500%Total Food & StaplesRetailingFood Products6.6% (4.2% of Total IAdvancePierre Foods,Inc., Term Loan, FirstLien5.750%AdvancePierre Foods,Inc., Term Loan, FirstLien9.500%H.J Heinz Company,Term Loan B23.500%Michael Foods Group,Inc., Term Loan4.250%Pinnacle FoodsFinance LLC, TermLoan G3.250%	Finance LLC, Term Loan B, DD1 Total Diversified 0.2% (0.1% of Total Investments Rexnord LLC, Term Loan B Loan B 4.000% 8/21/20 Electronic Equipment & Instruments 0.6% (0.4% of SMART Modular Technologies, Inc., 1 Term Loan B 8.250% 8/26/17 Food & Staples Retailing 4.2% (2.7% of Total Investments) Albertson's LLC, Term 1 4.250% 3/21/16 Albertson's LLC, Term 1 1 1 1 Loan B2 4.750% 3/21/19 1	Finance LLC, Term Loan B, DD1 Total Diversified Other 0.2% (0.1% of Total Investments) Rexnord LLC, Term Loan B 4.000% 8/21/20 B+ Electronic Equipment & Instruments 0.6% (0.4% of Total Investments) SMART Modular 8 8/26/17 B Technologies, Inc., 7 B Food & Staples Retailing 4.2% (2.7% of Total Investments) Albertson's LLC, Term 3/21/16 BB Loan B1 4.250% 3/21/16 BB Albertson's LLC, Term 100% 9/26/19 B Da's Wholesale Club, 1nc., Replacement 100% 9/26/19 B D's Wholesale Club, 1nc., Replacement 100% 3/31/20 CCC Rite Aid Corporation, 7 1 B Supervalu, Inc., New 1 Cran Lean 5.000% 3/21/19 B+ B Supervalu, Inc., New 1 1 1 1 Caan, Second Lien 4.875% 6/21/21 B 1 Supervalu, Inc., New 1 1 1 <t< td=""></t<>

	Ardent Medical				
1,000	Services, Inc., Term Loan, Second Lien	11.000%	1/02/19	CCC+	1,015,000
1 000	Kinetic Concepts, Inc.,	4.0000/	E /0 4 /1 0		1 007 000
1,908	Term Loan D1 Kinetic Concepts, Inc.,	4.000%	5/04/18	BB	1,927,860
750	Term Loan D1, WI/DD	TBD	TBD	BB	756,090
	Onex Carestream				
3,900	Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	3,965,391
	Onex Carestream				
1,000	Finance LP, Term Loan, Second Lien	9.500%	12/07/19	В	1,023,333
	Total Health Care				
8,558	Equipment & Supplies				8,687,674
		Nuveen Invest 26	ments		
		20			

rincipal ount (000)	• • • •	Coupon	Maturity (2)	Ratings (3)	Value
	Health Care Providers	& Services	8.8% (5.5% of 1	otal Investme	nts)
\$ 1,399	Ardent Medical Services, Inc., Term Loan, First Lien	6.750%	7/02/18	B+	\$ 1,410,651
926	BioScrip, Inc., Delayed Draw, Term Loan	6.500%		В	921,152
1,515	Community Health Systems, Inc., Term Loan D, DD1 Community Health	4.250%	1/27/21	BB	1,532,926
6	Systems, Inc., Term Loan E	3.487%	1/25/17	BB	5,797
3,960	DaVita, Inc., New 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
4,207	Golden Living, Term Loan	5.000%	5/04/18	В	4,144,615
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
1,299	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	1,311,408
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
2,500	One Call Care Management, Inc., Term Loan B	5.000%	11/27/20	B1	2,518,750
226	Sheridan Holdings, Inc., Delayed Draw, Term Loan, WI/DD	TBD	TBD	B1	226,371
3,994	Sheridan Holdings, Inc., Term Loan, First Lien, DD1	4.500%	6/29/18	B1	4,032,298
1,400	Sheridan Holdings, Inc., Term Loan, Second Lien	8.250%	12/20/21	B+	1,435,000
493	Skilled Healthcare Group, Inc., Term Loan	6.750%	4/09/16	В	495,260
25,480	Total Health Care Providers & Services	0.70076		D	25,595,762
20,400					20,000,702

Hotels, Restaurants & Leisure 7.7% (4.9% of Total Investments) 24 Hour, Fitness Worldwide, Inc., Term 1,930 Loan B 5.250% 4/22/16 Ba3 1,954,164 BLB Management Services, Inc., Term 1 Services, Inc., Term 1 1 Services, Inc., Term 1 1,415 Caesars Entertainment 0 0 0 1 0 0 1 0		Hotolo Postauranta 8	Loiouro 77%	(1.0% of Tota	linvootmo	ata)
Worldwide, Inc., Term 1.930 Loan B 5.250% 4/22/16 Ba3 1,954,164 BLB Management Services, Inc., Term			Leisure 1.1%	(4.9% 01 10la	i investinei	115)
1,930 Loan B 5.250% 4/22/16 Ba3 1,954,164 BLB Management Services, Inc., Term 5.250% 11/10/18 BB 1,427,615 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 B 3,030,293 3,690 Term Loan B6 5.489% 1/28/18 B 3,030,293 CM Merger, Inc., 5.000% 3/01/17 B+ 3,736,487 CityCenter Holdings LLC, Term Loan B, 3,294,350 Intrawest Resorts Holdings, Inc., Initial Term Loan 5.500% 12/09/20 B+ 1,505,625 Landry's Restaurants, 943,665 MGM Resorts International, Term 1,402 BB 943,665 MGM Resorts International, Term 2,000 Loan B 3,500% 12/20/19 BB 1,488,447 Scientific Games Corporation, Term 2 2,000 Loan B 4,250% 10/18/20 Ba2 2,012,322 Seavorid Parks and Entertainment,						
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3,690 Term Loan, DD1 5.000% 3/01/17 B+ 3,736,487 CityCenter Holdings LLC, Term Loan B, 5.000% 10/16/20 B+ 3,294,350 Intrawest Resorts Holdings, Inc., Initial 5.000% 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 International, Term 1 1 1 1 5.000% 12/20/19 BB 1,488,447 Scientific Games Corporation, Term 3.500% 12/20/19 BB 1,488,447 Scientific Games Corporation, Term 2.000 Loan B 4.250% 10/18/20 Ba2 2,012,322 Seaworld Parks and Entertainment, Inc., 947 Term Loan B2 3.000% 5/14/20 BB+ 944,250 Station Casino LLC, Term Loan B 5.000% 3/02/20 B 2,008,820 Total Hotels, 22,619,038 Household Durables 0.2% (0.1% of Total Investments) 22,619,038 Sectard Simpons Holdings LLC, Term 4.250% 10/01/19	3,428		5.489%	1/28/18	В	3,303,293
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MGM Resorts International, Term 1,485 Loan B 3.500% 12/20/19 BB 1,488,447 Scientific Games Corporation, Term	000	-	4.0000/	4/04/40		0.40.005
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947 Term Loan B2 3.000% 5/14/20 BB+ 944,250 1,985 Term Loan B 5.000% 3/02/20 B 2,008,820 Total Hotels, 22,563 Restaurants & Leisure 22,619,038 Household Durables 0.2% (0.1% of Total Investments) 22,619,038 Serta Simmons Holdings LLC, Term 3.000% 10/01/19 B+ 489,572 485 Loan 4.250% 10/01/19 B+ 489,572 Household Products 0.6% (0.4% of Total Investments) Spectrum Brands, Inc., 1,472 1,472 Term Loan A 3.000% 9/04/17 BB 1,478,709 Spectrum Brands, Inc., Spectrum Brands, Inc., 1,658 1,666,220 1,658 Products 1,666,220 1,666,220 1,658 Products 1,666,220 1,666,220 Insurance 2.7% (1.7% of Total Investments) 1,666,220 Insurance 2.7% (1.7% of Total Investments) 1,666,220 Spectrum Brands, Inc., 1,666,220 1,666,220 Insurance 2.7% (1.7% of Total Investments) 2,785,625		Seaworld Parks and				
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1,985 Term Loan B 5.000% 3/02/20 B 2,008,820 Total Hotels, 22,563 Restaurants & Leisure 22,619,038 Household Durables 0.2% (0.1% of Total Investments) 22,619,038 Serta Simmons Serta Simmons 485 Loan 4.250% 10/01/19 B+ 489,572 Household Products 0.6% (0.4% of Total Investments) Spectrum Brands, Inc., 1,472 Term Loan A 3.000% 9/04/17 BB 1,478,709 Spectrum Brands, Inc., Term Loan C 3.500% 9/04/19 BB 187,511 1,472 Term Loan C 3.500% 9/04/19 BB 187,511 Total Household Total Household 1,666,220 1,666,220 Insurance 2.7% (1.7% of Total Investments) 1,666,220 Insurance 2.7% (1.7% of Total Investments) 1,666,220 Alliant Holdings I LLC, Initial Term Loan B, 7550 750 First Lien, WI/DD TBD TBD B1 755,625 2,745 Hub International 4.750% 10/02/20 B1 2,782,730	947		3.000%	5/14/20	BB+	944,250
Total Hotels, 22,563 Restaurants & Leisure 22,619,038 Household Durables 0.2% (0.1% of Total Investments) 22,619,038 Serta Simmons Holdings LLC, Term 485 Loan 4.250% 10/01/19 B+ 489,572 Household Products 0.6% (0.4% of Total Investments) Spectrum Brands, Inc., 1,472 Term Loan A 3.000% 9/04/17 BB 1,478,709 Spectrum Brands, Inc., 1 Term Loan C 3.500% 9/04/19 BB 187,511 Total Household 1 Term Loan C 3.500% 9/04/19 BB 187,511 Total Household 1 Term Loan C 3.500% 9/04/19 BB 187,511 Total Household 1 1,666,220 1,666,220 1,666,220 Insurance 2.7% (1.7% of Total Investments) 1,666,220 1,666,220 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	1.005		F 0000/	0/00/00	-	0 000 000
22,563 Restaurants & Leisure 22,619,038 Household Durables 0.2% (0.1% of Total Investments) 22,619,038 Serta Simmons Serta Simmons 485 Holdings LLC, Term 10/01/19 B+ 489,572 Household Products 0.6% (0.4% of Total Investments) 489,572 Spectrum Brands, Inc., Spectrum Brands, Inc., 1,472 Term Loan A 3.000% 9/04/17 BB 1,478,709 Spectrum Brands, Inc., Spectrum Brands, Inc., 186 187,511 Total Household 3.500% 9/04/19 BB 187,511 Total Household 1,666,220 1,666,220 1,666,220 Insurance 2.7% (1.7% of Total Investments) 1,666,220 1,666,220 Insurance 2.7% (1.7% of Total Investments) 1,666,220 1,666,220 Insurance 2.7% (1.7% of Total Investments) 1,666,220 1,666,220 Initial Term Loan B, TED B1 755,625 2,745 Hub International 4.750% 10/02/20 B1 2,782,730	1,985		5.000%	3/02/20	В	2,008,820
Household Durables 0.2% (0.1% of Total Investments) Serta Simmons Holdings LLC, Term Serta Simmons Holdings LLC, Term 485 Loan 4.250% 10/01/19 B+ 489,572 Household Products 0.6% (0.4% of Total Investments) Spectrum Brands, Inc., 1,472 1,472 Term Loan A 3.000% 9/04/17 BB 1,478,709 Spectrum Brands, Inc., Term Loan C 3.500% 9/04/19 BB 187,511 186 Term Loan C 3.500% 9/04/19 BB 187,511 1,658 Products 0.6 Total Investments) 1,666,220 1,666,220 1,658 Products LLC, Initial Term Loan B, 1,666,220 1,666,220 750 First Lien, WI/DD TBD TBD B1 755,625 2,745 Hub International 4.750% 10/02/20 B1 2,782,730	22 563					22 619 038
Serta Simmons Holdings LLC, Term 4.250% 10/01/19 B+ 489,572 485 Loan 4.250% of Total Investments) Spectrum Brands, Inc., 10/01/19 B+ 489,572 1,472 Term Loan A 3.000% 9/04/17 BB 1,478,709 Spectrum Brands, Inc., 1 Term Loan A 3.000% 9/04/17 BB 1,478,709 Spectrum Brands, Inc., 1 Term Loan C 3.500% 9/04/19 BB 187,511 186 Term Loan C 3.500% 9/04/19 BB 187,511 1,658 Products 1,666,220 1,666,220 1,666,220 Insurance 2.7% (1.7% of Total Investments) 1,666,220 1,666,220 Insurance 2.7% (1.7% of Total Investments) 1,666,220 1,666,220 Insurance 2.7% (1.7% of Total Investments) 1,666,220 1,666,220 Initial Term Loan B, Term Loan B, 750 First Lien, WI/DD TBD B1 755,625 2,745 Hub International 4.750% 10/02/20 B1	22,000		0.2% (0.1% of T	otal Investm	ents)	22,013,000
Holdings LLC, Term 4.250% 10/01/19 B+ 489,572 Household Products 0.6% (0.4% of Total Investments) 5 Spectrum Brands, Inc., Spectrum Brands, Inc., 1,472 1,472 Term Loan A 3.000% 9/04/17 BB 1,478,709 Spectrum Brands, Inc., Spectrum Brands, Inc., 186 1,478,709 186 Term Loan C 3.500% 9/04/19 BB 187,511 Total Household Total Household 1,658 187,511 1,666,220 Insurance 2.7% (1.7% of Total Investments) 1,666,220 1,666,220 Alliant Holdings I LLC, Initial Term Loan B, TBD B1 755,625 750 First Lien, WI/DD TBD TBD B1 755,625 2,745 Hub International 4.750% 10/02/20 B1 2,782,730						
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Spectrum Brands, Inc., 1,472 Term Loan A 3.000% 9/04/17 BB 1,478,709 Spectrum Brands, Inc., Spectrum Brands, Inc., 186 Term Loan C 3.500% 9/04/19 BB 187,511 186 Term Loan C 3.500% 9/04/19 BB 187,511 1,658 Products 1,666,220 1,666,220 Insurance 2.7% (1.7% of Total Investments) 1,666,220 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	485	Loan	4.250%	10/01/19	B+	489,572
1,472 Term Loan A 3.000% 9/04/17 BB 1,478,709 Spectrum Brands, Inc., Spectrum Brands, Inc., 186 Term Loan C 3.500% 9/04/19 BB 187,511 186 Term Loan C 3.500% 9/04/19 BB 187,511 Total Household Total Household 1,666,220 1,666,220 1,658 Products 1,666,220 1,666,220 Insurance 2.7% (1.7% of Total Investments) 1,666,220 Alliant Holdings I LLC, Initial Term Loan B, TBD TBD TB1 755,625 750 First Lien, WI/DD TBD TBD B1 755,625 2,745 Hub International 4.750% 10/02/20 B1 2,782,730			0.6% (0.4% of T	otal Investm	ents)	
Spectrum Brands, Inc., Spectrum Brands, Inc., Spectrum Brands, Inc., Spectrum Brands, Inc., Spectrum Loan C 3.500% 9/04/19 BB 187,511 186 Term Loan C 3.500% 9/04/19 BB 187,511 Total Household Total Household 1,666,220 1,666,220 Insurance 2.7% (1.7% of Total Investments) Alliant Holdings I LLC, Initial Term Loan B, TBD B1 755,625 2,745 Hub International 4.750% 10/02/20 B1 2,782,730	=-	•	0.0000		DD	
186 Term Loan C 3.500% 9/04/19 BB 187,511 Total Household Total Household 1,666,220 1,666,220 Insurance 2.7% (1.7% of Total Investments) Initial Term Loan B, 750 First Lien, WI/DD TBD B1 755,625 2,745 Hub International 4.750% 10/02/20 B1 2,782,730	1,472		3.000%	9/04/17	BB	1,478,709
Total Household1,6581,658Products1,666,220Insurance2.7% (1.7% of Total Investments)Alliant Holdings I LLC, Initial Term Loan B,750750First Lien, WI/DDTBDTBD751Hub International4.750%10/02/202,745Hub International4.750%10/02/20	196		3 500%	9/04/10	BB	107 511
1,658 Products 1,666,220 Insurance 2.7% (1.7% of Total Investments) 1 Alliant Holdings I LLC, Initial Term Loan B, 750 First Lien, WI/DD TBD B1 755,625 2,745 Hub International 4.750% 10/02/20 B1 2,782,730	100		3.300%	5/04/19	DD	107,311
Insurance2.7% (1.7% of Total Investments)Alliant Holdings I LLC, Initial Term Loan B,750750First Lien, WI/DDTBD755First Lien, WI/DD2,745Hub International4.750%10/02/20812,782,730	1.658					1.666 220
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	.,		% of Total Invest	ments)		.,,
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2,745 Hub International 4.750% 10/02/20 B1 2,782,730		Alliant Holdings I LLC,				
		Initial Term Loan B,				
Holdings, Inc., Term		Initial Term Loan B, First Lien, WI/DD				
		Initial Term Loan B, First Lien, WI/DD Hub International				

	Loan B, DD1				
	-				
	Sedgwick Holdings,				
1 405	Inc., Term Loan, First	4.0500/	0/10/10	Р	
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 & Servi	ces 3.4% (2	.2% of Total	Investment	ts)
	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 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)				
\$ 993	SunGard Data Systems, Inc., Term Loan E	4.000%	3/08/20	BB	\$ 998,698
1,112	Zayo Group LLC, Term Loan B	4.000%	7/02/19	B1	1,119,933
3,372	Total IT Services		(0.00/		3,385,764
	Leisure Equipment & Pro Bombardier	Daucis 1.3%	(0.8% of 10ta	i investments)	
2,017	Recreational Products, Inc., Term Loan	4.000%	1/30/19	B+	2,032,271
1,191	Equinox Holdings, Inc., New Initial Term Loan B	4.501%	1/31/20	B1	1,203,654
500	Four Seasons Holdings, Inc., Term Loan, Second Lien	6.250%	12/27/20	В	513,750
3,708	Total Leisure Equipment & Products	- (T -) -)			3,749,675
	Machinery 0.9% (0.6%	of Lotal Invest	ments)		
2,580	Gardner Denver, Inc., Term Loan, DD1	4.250%	7/30/20	B1	2,580,707
	Media 16.1% (10.2% of	Total Investm	ents)		
900	Affinion Group Holdings, Inc., Term Loan B, DD1	6.750%	10/09/16	B1	894,886
873	Cengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan, (5)	7.750%	7/04/17	D	800,281
1,363	Clear Channel Communications, Inc., Tranche D, Term Loan	6.910%	1/30/19	CCC+	1,325,540
2,611	Clear Channel Communications, 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
1,427	Emerald Expositions Holdings, Inc., Term Loan, First Lien	5.500%	6/17/20	BB	1,438,543
	EMI Music Publishing				
750 569	LLC, Term Loan B Interactive Data	4.250% 3.750%	6/29/18 1/31/18	BB Ba3	755,625 572,168
	Corporation, Term				

Loan Internet Brands, Inc., 993 Term Loan B 6.250% 3/18/19 B+ 998,289 McGraw-Hill Education Holdings LLC, Term 1,785 Loan 9.000% 3/22/19 B2 1,821,816 Media General, Inc., Delayed Draw, Term 1,000 Loan 4.250% 7/31/20 BB 1,010.619 Mediacom Broadband LLC, Tranche G, Term 1,852 Loan B, First Lien 7,500% 2/14/17 B+ 1,902,898 Springer Science & Business Media, Inc., 1,496 Term Loan 5.000% 8/14/20 B 1,506,070 Tribune Company, 15,809 Term Loan B, DD1 4.000% 1/27/20 BB 15,819,043 Urbivision Communications, Inc., Replacement Term 3,880 Loan, First Lien 4.000% 3/01/20 B+ 3,906,202 UPC Broadband Holding BV, Term 1,714 Loan AF 4.000% 1/31/21 BB 1,726,787 Weather Channel Corporation, Tranche B, Refinancing Term 1,324 Loan AF, T 4.000% 7/31/14 N/R 399,303 48,227 Total Media 9.% (0.6% of Total Investments) Hudson's Bay Company, Term Loan 1,798 Loan, B D 4,097% 7/31/14 N/R 399,303 48,227 Total Media 4,750% 11/20/ BB 1,010,625 Brand Energ & Hudson's Bay Company, Term Loan 2,750 B, First Lien 4,750% 11/20/ BB 2,794,679 OI, Gas & Consumable Fuels 8.2% (5.2% of Total Investments) Hudson's Bay Company, Term Loan 2,750 B, First Lien 4,750% 11/20/ BB 1,010,625 Brand Energ & Hudson's Bay Company, Term Loan 2,750 B, First Lien 4,750% 11/26/20 B1 1,010,625 Brand Energ & Hudson's Bay Company, Term Loan 2,750 B, First Lien 4,750% 11/26/20 B1 1,010,625 Brand Energ & Hudson's Bay Company, Term Loan 2,750 B, First Lien 4,750% 11/26/20 B1 1,508,187 Company, Term Loan 1,244 Loan AB 4,250% 11/26/20 B1 1,508,187 Brand Energ & Hudson's Bay Company, Term Loan 2,750 B, First Lien 4,750% 11/26/20 B1 1,508,187 Protection Holdings
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McGraw-Hill Education Holdings LLC, Term 9.000% 3/22/19 B2 1,821,816 Media General, Inc., Delayed Draw, Term .
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Mediacom Broadband LLC, Tranche G, Term 4.000% 1/20/20 BB 988,734 Radio One, Inc., Term 1,852 Loan B, First Lien 7.500% 2/14/17 B+ 1,902,898 Springer Science & Business Media, Inc., 1,496 Term Loan 5.000% 8/14/20 B 1,506,070 Tribune Company, 15,809 Term Loan B, DD1 4.000% 12/27/20 BB 15,819,043 Univision 2,880 Loan, First Lien 4.000% 3/01/20 B+ 3,906,202 UPC Broadband 1,714 Loan AF 4.000% 1/31/21 BB 1,726,787 . . Weather Channel
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988 Loan 4.000% 1/20/20 BB 988,734 Radio One, Inc., Term
1,852 Loan B, First Lien 7.500% 2/14/17 B+ 1,902,898 Springer Science & Business Media, Inc., 5.000% 8/14/20 B 1,506,070 Tribune Company, 1 1,906 Term Loan 5.000% 8/14/20 B 1,506,070 Tribune Company, 1 12/27/20 BB 15,819,043 Univision Communications, Inc., Replacement Term 3.000% 3/01/20 B+ 3,906,202 UPC Broadband Holding BV, Term 1.714 Loan AF 4.000% 1/31/21 BB 1,726,787 Weather Channel Corporation, Term 500 Loan, Second Lien 7.000% 6/26/20 B3 505,625 WMG Acquisition Corporation, Tranche B Refinancing Term 1,324 Loan 50 4.097% 7/01/20 BB 1,329,854 Yell Group PLC, Term 1,731/14 N/R 399,303 48,227 Total Media 46,983,014 Multiline Retail 0.9% (0.6% of Total Investments) Hudson's Bay 2,794,679 01, Gas & Consumable Fuels 8.2% (5.2% of Total Investments)
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Business Media, Inc., 1,496 Term Loan 5.000% 8/14/20 B 1,506,070 Tribune Company, Tribune Company, 1 1 1 1 15,809 Term Loan B, DD1 4.000% 12/27/20 BB 15,819,043 Univision Communications, Inc., Replacement Term 3 3 No 15,809 B+ 3,906,202 UPC Broadband Holding BV, Term 1 1 A 0.00% 1/31/21 BB 1,726,787 1,714 Loan AF 4.000% 1/31/21 BB 1,726,787 Weather Channel Corporation, Term 500 Loan, Second Lien 7.000% 6/26/20 B3 505,625 WMG Acquisition Corporation, Tranche B 1,329,854 Yell Group PLC, Term 46,983,014 1,793 Loan, (5) 4.097% 7/31/14 N/R 399,303 48,227 Total Media 0.9% (0.6% of Total Investments) 46,983,014 Multiline Retail 0.9% (0.6% of Total Investmen
1,496 Term Loan 5.000% 8/14/20 B 1,506,070 Tribune Company, 1 11,202,720 BB 15,819,043 15,809 Term Loan B, DD1 4.000% 12/27/20 BB 15,819,043 Univision Communications, Inc., Replacement Term Replacement Term 3,880 Loan, First Lien 4.000% 3/01/20 B+ 3,906,202 UPC Broadband UPC Broadband UPC Broadband 1,726,787 Weather Channel Corporation, Term 500 Loan AF 4.000% 1/31/21 BB 1,726,787 Weather Channel Corporation, Term 500 Loan, Second Lien 7.000% 6/26/20 B3 505,625 WMG Acquisition Corporation, Tranche Second Lien 7.000% 6/26/20 BB 1,329,854 1,224 Loan 3.750% 7/01/20 BB 1,329,854 Yell Group PLC, Term 1,793 Loan, (5) 4.097% 7/31/14 N/R 399,303 48,227 Total Media 0.9% (0.6% of Total Investments) Second Lien 2,794,679 2,750
Tribune Company, 15,809 Term Loan B, DD1 4.000% 12/27/20 BB 15,819,043 Univision Communications, Inc., Replacement Term Replacement Term 3,906,202 UPC Broadband Holding BV, Term 3,906,202 1,714 Loan AF 4.000% 3/01/20 B+ 3,906,202 UPC Broadband Holding BV, Term 1,714 BB 1,726,787 Weather Channel Corporation, Term 500 Loan, Second Lien 7.000% 6/26/20 B3 505,625 WMG Acquisition Corporation, Tranche B, Refinancing Term 500 Loan, (5) 4.097% 7/01/20 BB 1,329,854 Yell Group PLC, Term 1,324 Loan, (5) 4.097% 7/31/14 N/R 399,303 48,227 Total Media 46,983,014 46,983,014 46,983,014 Multiline Retail 0.9% (0.6% of Total Investments) 46,983,014 Hudson's Bay Company, Term Loan Company, Term Loan 2,750% 51,750% 11/04/20 BB 2,794,679 Oil, Gas & Consumable Fuels 8.2% (5.2% of Total Investments) 1,010,625
15,809 Term Loan B, DD1 4.000% 12/27/20 BB 15,819,043 Univision Communications, Inc., Replacement Term . . . 3,880 Loan, First Lien 4.000% 3/01/20 B+ 3,906,202 UPC Broadband Holding BV, Term . . . 1,714 Loan AF 4.000% 1/31/21 BB 1,726,787 Weather Channel Corporation, Term 500 Loan, Second Lien 7.00% 6/26/20 B3 505,625 WMG Acquisition 1,324 Loan 3.750% 7/01/20 BB 1,329,854 Yell Group PLC, Term 1,731 Loan, (5) 4.097% 7/31/14 N/R . . 1,793 Loan, (5) 4.097% 1/31/20 BB 2,794,679 Multiline Retail 0.9% (0.6% of Total Investments) . . . Hudson's Bay Company, Term Lo
15,809 Term Loan B, DD1 4.000% 12/27/20 BB 15,819,043 Univision Communications, Inc., Replacement Term . . . 3,880 Loan, First Lien 4.000% 3/01/20 B+ 3,906,202 UPC Broadband Holding BV, Term . . . 1,714 Loan AF 4.000% 1/31/21 BB 1,726,787 Weather Channel Corporation, Term 500 Loan, Second Lien 7.00% 6/26/20 B3 505,625 WMG Acquisition 1,324 Loan 3.750% 7/01/20 BB 1,329,854 Yell Group PLC, Term 1,731 Loan, (5) 4.097% 7/31/14 N/R . . 1,793 Loan, (5) 4.097% 1/31/20 BB 2,794,679 Multiline Retail 0.9% (0.6% of Total Investments) . . . Hudson's Bay Company, Term Lo
Communications, Inc., Replacement Term
Replacement Term 3,880 Loan, First Lien 4.000% 3/01/20 B+ 3,906,202 UPC Broadband Holding BV, Term 1714 Loan AF 4.000% 1/31/21 BB 1,726,787 1,714 Loan AF 4.000% 1/31/21 BB 1,726,787 Weather Channel Corporation, Term 500 Loan, Second Lien 7.000% 6/26/20 B3 505,625 WMG Acquisition Corporation, Tranche 505 505,625 505,625 I,324 Loan 3.750% 7/01/20 BB 1,329,854 Yell Group PLC, Term 1,324 Loan 3.750% 7/01/20 BB 1,329,854 Yell Group PLC, Term 1,793 Loan, (5) 4.097% 7/31/14 N/R 399,303 48,227 Total Media 0.9% (0.6% of Total Investments) 46,983,014 46,983,014 Multiline Retail 0.9% (0.6% of Total Investments) 46,983,014 46,983,014 2,750 B, First Lien 4.750% (11/04/20 BB 2,794
3,880 Loan, First Lien 4.000% 3/01/20 B+ 3,906,202 UPC Broadband Holding BV, Term
UPC Broadband Holding BV, Term 1,714 Loan AF 4.000% 1/31/21 BB 1,726,787 Weather Channel Corporation, Term
Holding BV, Term 1,714 Loan AF 4.000% 1/31/21 BB 1,726,787 Weather Channel Corporation, Term
1,714 Loan AF 4.000% 1/31/21 BB 1,726,787 Weather Channel Corporation, Term
Weather Channel Corporation, Term 500 Loan, Second Lien 7.000% 6/26/20 B3 505,625 WMG Acquisition Corporation, Tranche B Refinancing Term 1 1,324 Loan 3.750% 7/01/20 BB 1,329,854 Yell Group PLC, Term 1,329 Koan, (5) 4.097% 7/31/14 N/R 399,303 48,227 Total Media 46,983,014 46,983,014 46,983,014 Multiline Retail 0.9% (0.6% of Total Investments) 46,983,014 Hudson's Bay Company, Term Loan 2,750 B, First Lien 4.750% 11/04/20 BB 2,794,679 2,750 B, First Lien 4.750% 11/04/20 BB 2,794,679 Oil, Gas & Consumable Fuels 8.2% (5.2% of Total Investments) 1,010,625 Brand Energy & Infrastructure Brand Energy & Infrastructure 1,010,625 Brand Energy & Infrastructure Services, Inc., Initial 1,26/20 B1 1,508,187
Corporation, Term 500 Loan, Second Lien 7.000% 6/26/20 B3 505,625 WMG Acquisition Corporation, Tranche Second Lien 7.000% 6/26/20 B3 505,625 1,324 Corporation, Tranche Second Lien 7.000% 7/01/20 BB 1,329,854 1,324 Loan 3.750% 7/01/20 BB 1,329,854 Yell Group PLC, Term Yell Group PLC, Term 399,303 48,227 Total Media 46,983,014 Multiline Retail 0.9% (0.6% of Total Investments) 46,983,014 46,983,014 Multiline Retail 0.9% (0.6% of Total Investments) 46,983,014 46,983,014 1,020 B, First Lien 4.750% 11/04/20 BB 2,794,679 2,750 B, First Lien 4.750% 11/04/20 BB 2,794,679 2,750 B, First Lien 4.250% 11/12/20 BB 1,010,625 1,000 Term Loan B 4.250% 11/12/20 BB 1,010,625 Brand Energy & Infrastruc
500 Loan, Second Lien 7.00% 6/26/20 B3 505,625 WMG Acquisition Corporation, Tranche B, Refinancing Term
WMG Acquisition Corporation, Tranche B, Refinancing Term 1,324 Loan 1,324 Loan 1,793 Loan, (5) 4.097% 7/31/14 N/R 399,303 48,227 Total Media Multiline Retail 0.9% (0.6% of Total Investments) Hudson's Bay 46,983,014 Company, Term Loan 4750% 2,750 B, First Lien 4.750% 0il, Gas & Consumable Fuels 8.2% (5.2% of Total Investments) Western Refining, Inc., 11/12/20 BB 1,000 Term Loan B 4.250% 11/12/20 BB 1,495 Term Loan 4.750% 11/26/20 B1 1,508,187
Corporation, Tranche B, Refinancing Term 1,324 Loan 3.750% 7/01/20 BB 1,329,854 Yell Group PLC, Term Yell Group PLC, Term 399,303 48,227 Total Media 4.097% 7/31/14 N/R 399,303 48,227 Total Media 0.9% (0.6% of Total Investments) 46,983,014 Multiline Retail 0.9% (0.6% of Total Investments) 46,983,014 Hudson's Bay Company, Term Loan 2,750 B, First Lien 4.750% 11/04/20 BB 2,794,679 Oil, Gas & Consumable Fuels 8.2% (5.2% of Total Investments) 1,010,625 1,010,625 Brand Energy & Infrastructure Infrastructure Infrastructure 1,010,625 Brand Energy & Infrastructure Services, Inc., Initial 1,495 Term Loan 4.750% 11/26/20 B1 1,508,187
B, Refinancing Term 1,324 Loan 3.750% 7/01/20 BB 1,329,854 Yell Group PLC, Term Yell Group PLC, Term 399,303 1,793 Loan, (5) 4.097% 7/31/14 N/R 399,303 48,227 Total Media 46,983,014 46,983,014 Multiline Retail 0.9% (0.6% of Total Investments) 46,983,014 Hudson's Bay Company, Term Loan 2,750 B, First Lien 4.750% 11/04/20 BB 2,794,679 Oil, Gas & Consumable Fuels 8.2% (5.2% of Total Investments) 46,983,014 46,983,014 1,000 Term Loan B 4.250% 11/12/20 BB 2,794,679 0il, Gas & Consumable Fuels 8.2% (5.2% of Total Investments) 46,983,014 46,983,014 1,000 Term Loan B 4.250% 11/12/20 BB 1,010,625 Brand Energy & Infrastructure Services, Inc., Initial Infrastructure Services, Inc., Initial 1,495 Term Loan 4.750% 11/26/20 B1 1,508,187
1,324 Loan 3.750% 7/01/20 BB 1,329,854 Yell Group PLC, Term
Yell Group PLC, Term 1,793 Loan, (5) 4.097% 7/31/14 N/R 399,303 48,227 Total Media 46,983,014 Multiline Retail 0.9% (0.6% of Total Investments) 46,983,014 Hudson's Bay Company, Term Loan 5000000000000000000000000000000000000
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48,227 Total Media 46,983,014 Multiline Retail 0.9% (0.6% of Total Investments) 46,983,014 Hudson's Bay Company, Term Loan 2,750 2,750 B, First Lien 4.750% 11/04/20 BB 2,794,679 Oil, Gas & Consumable Fuels 8.2% (5.2% of Total Investments) 1,010,625 1,010,625 Western Refining, Inc., 11/12/20 BB 1,010,625 Brand Energy & Infrastructure Infrastructure 11/12/20 B1 1,508,187 1,495 Term Loan 4.750% 11/26/20 B1 1,508,187
Multiline Retail0.9% (0.6% of Total Investments)Hudson's Bay Company, Term Loan
Hudson's Bay Company, Term Loan4.750%11/04/20BB2,794,6792,750B, First Lien4.750%11/04/20BB2,794,679Oil, Gas & Consumable Fuels8.2% (5.2% of Total Investments)WesternRefining, Inc.,1,000Term Loan B4.250%11/12/20BB1,010,625Brand Energy & Infrastructure Services, Inc., Initial4.750%11/26/20B11,508,187
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2,750 B, First Lien 4.750% 11/04/20 BB 2,794,679 Oil, Gas & Consumable Fuels 8.2% (5.2% of Total Investments) Western Refining, Inc., 1,000 Term Loan B 4.250% 11/12/20 BB 1,010,625 Brand Energy & Infrastructure Services, Inc., Initial 4.750% 11/26/20 B1 1,508,187
Oil, Gas & Consumable Fuels8.2% (5.2% of Total Investments)Western Refining, Inc.,Western Refining, Inc.,1,000Term Loan B4.250%Brand Energy & Infrastructure Services, Inc., Initial1,010,6251,495Term Loan4.750%11/26/20B11,508,187
Western Refining, Inc., 1,000 Term Loan B 4.250% 11/12/20 BB 1,010,625 Brand Energy & Infrastructure Services, Inc., Initial 5 11/12/20 11/12/12/12/12 11/12/12/12 11/12/
1,000 Term Loan B 4.250% 11/12/20 BB 1,010,625 Brand Energy & Infrastructure Services, Inc., Initial 5 1,010,625 1,010,625 1,495 Term Loan 4.750% 11/26/20 B1 1,508,187
Brand Energy & Infrastructure Services, Inc., Initial 1,495 Term Loan 4.750% 11/26/20 B1 1,508,187
Infrastructure Services, Inc., Initial 1,495 Term Loan 4.750% 11/26/20 B1 1,508,187
Services, Inc., Initial 1,495 Term Loan 4.750% 11/26/20 B1 1,508,187
1,495 Term Loan 4.750% 11/26/20 B1 1,508,187
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Crestwood Holdings
1,343 LLC, Term Loan B 7.000% 6/19/19 B 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				
	LLC, Term Loan, First		- / / / -	-	
998	Lien	3.875%	9/28/18	Ba2	1,004,670
	Fieldwood Energy				
2 000	LLC, Term Loan, Second Lien	0.0750/	0/20/20	B2	2,058,572
2,000	Frac Tech	8.375%	9/30/20	D2	2,036,372
	International LLC,				
751	Term Loan	8.500%	5/06/16	B2	761,915
	Harvey Gulf	0100070	0,00,10		
	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
1 400	Pacific Drilling S.A.,	4 5000/	0/00/10	D	
1,493	Term Loan B	4.500%	6/03/18	B+	1,510,970
	Peabody Energy Corporation, Term				
1,496	Loan B	4.250%	9/24/20	BB+	1,509,104
1,100	Rice Drilling LLC.,	1.20070	0/2 1/20	001	1,000,101
	Term Loan, Second				
993	Lien	8.500%	10/25/18	N/R	1,013,591
	Samson Investment				
	Company, Tranche 1,				
	Term Loan, Second				
1,250	Lien	5.000%	9/25/18	B1	1,264,375
	Saxon Energy				
993	Services, Inc., Term Loan	5.500%	2/15/19	Ba3	1,004,079
330	Shelf Drilling Holdings	5.500 /8	2/13/13	Dao	1,004,073
750	LTD., Term Loan	10.000%	10/08/18	B+	764,062
	Total Oil, Gas &				,
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 Investr 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
0.000	Graceway Pharmaceuticals LLC, Second Lien Term	0.0000/	E/00/40		co 000
2,000	Loan, (5) Graceway Pharmaceuticals LLC,	6.928%	5/03/13	N/R	60,000
95	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	В+	1,824,041
1,010	Patheon, Inc., Term	1.20070	0/00/10	81	1,021,011
1,000	Loan B, WI/DD	TBD	TBD	В	1,000,089
3,688	Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.000%	12/01/18	Ba3	3,717,680
2,993	Pharmaceutical Research Associates, 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
	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan				
3,690	D2	3.750%	2/13/19	BBB	3,720,464
	Valeant Pharmaceuticals International, Inc.,				
5,950	Term Loan E, WI/DD	TBD	TBD	Ba1	6,013,231
29,190	Total Pharmaceuticals Real Estate Investmen	nt Trust 1 7% (1	1% of Total	Investments)	27,471,927
	Capital Automotive LP, Term Loan, Second			investments)	
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
1,020	Real Estate Management	t & Developm	ent 1.5% (1	.0% of Tota	
	Capital Automotive LP,	•	•		,
4.047	Term Loan, Tranche	4 00004			4 007 000
1,917	B1, DD1 Realogy Corporation,	4.000%	4/10/19	Ba2	1,937,862
2,481	Term Loan B	4.500%	3/05/20	BB	2,503,891
_,	Total Real Estate		0,00,20		_,,.
	Management &				
4,398	Development	/ / -			4,441,753
	Road & Rail 0.4% (0.2% Swift Transportation	6 of Total Inve	estments)		
	Company, Inc., Term				
1,123	Loan B2	4.000%	12/21/17	BB	1,133,777
, -	Semiconductors & Equip				
	Freescale				
	Semiconductor, Inc.,				
1,985	Term Loan, Tranche B4	5.000%	2/28/20	B1	2,006,711
1,905	Freescale	5.000 %	2/20/20	DI	2,000,711
	Semiconductor, Inc.,				
	Term Loan, Tranche				
1,496	B5	5.000%	1/15/21	B1	1,517,603
983	NXP Semiconductor LLC, Term Loan D	3.250%	1/11/20	BB+	985,756
903	NXP Semiconductor	3.250%	1/11/20	DD+	965,756
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 Attachmente	of Total Inves	tments)		
	Attachmate Corporation, Term				
2,390	Loan, First Lien	7.250%	11/22/17	BB	2,432,778
2,000	Blackboard, Inc., Term	/ 1200 / 0			2,102,170
1,126	Loan B3	4.750%	10/04/18	B+	1,139,015
	BMC Software, Inc.,	/	- /		
1,250	Initial Term Loan	5.000%	9/10/20	BB	1,253,559
3,065	Datatel Parent Corp, Term Loan B, DD1	4.500%	7/19/18	B+	3,101,035
0,000	Emdeon Business	7.000 /0	7/13/10	UT	5,101,055
	Services LLC, Term				
1,069	Loan B2	3.750%	11/02/18	BB	1,073,749
	Epicor Software				
044	Corporation, Term	4 0000/	EHOHO	D-0	
641	Loan, B2	4.000%	5/16/18	Ba3	646,512

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
071	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5,	1.000/0	2,00,20	5	010,101
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., Term Loan, Second				
2,500	Lien	5.410%	6/01/15	CCC	2,287,500
2,500	Misys PLC, Term Loan	5.41076	0/01/13	000	2,207,300
3,456	B, First Lien	5.000%	12/12/18	B+	3,492,982
	RedPrairie				
	Corporation, New			_	
1,191	Term Loan, First Lien	6.000%	12/21/18	B+	1,203,902
952	Vertafore, Inc., Term Loan, First Lien	4.250%	10/03/19	B+	960,676
29,444	Total Software	4.230 %	10/03/13	DŦ	29,455,228
20,111		0.7% of Total	Investments)		20,100,220
	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 ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)		Value
		Wireless Telecommunic	cation Services	2.3% (1.4%	6 of Total Inve	stmen	its)
		Asurion LLC, Term					
\$	1,809	Loan B1	4.500%	5/24/19	Ba2	\$	1,811,654
		Fairpoint					
	0.010	Communications, Inc.,	7 5000/	0/11/10	P		0.400.000
	3,019	Term Loan B	7.500%	2/11/19	В		3,129,869
		IPC Systems, Inc., Term Loan, Tranche					
	978	C, First Lien	7.750%	7/31/17	B1		984,857
	010	Presidio, Inc., New	1.1.0070		8.		001,007
	692	Term Loan	5.750%	3/31/17	Ba3		697,467
		Total Wireless					
		Telecommunication					
	6,498	Services					6,623,847
		Total Variable Rate					
.		Senior Loan Interests				-	
	70,371	(cost \$367,108,563)				3	68,813,101
5	hares	Description (1) COMMON STOCKS 2.	5% (1.5% of Tot	allavootmo	ata)		Value
			% (0.4% of Tota				
		Masonite International	/6 (0.4 /6 01 1018	ii iiivestiiieii	15)		
	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)			
		Metro-Goldwyn-Mayer,					
	37,137	(6), (7)					2,618,159
	18,422	Tribune Company, (6)					1,372,439
	14,825	Tribune Company, (6), (8)					
	14,025	Total Media					3,990,598
		Professional Services	0.0% (0.0% of	Total Investr	nents)		0,000,000
	47,152	Vertrue, Inc., (6), (7)			,		68,370
	, -	Total Common Stocks					,
		(cost \$5,321,359)					7,145,075
Pr	incipal				Ratings		
Amo	unt (000)	Description (1)	Coupon	Maturity	(3)		Value
		CONVERTIBLE BONDS			,		
		Communications Equip	ment 0.3% (0.	2% of Total	Investments)		
ተ	050	Nortel Networks		4/15/10		۴	040.005
\$	850	Corp., (5)	1.750%	4/15/12	N/R	\$	843,625
		Total Convertible					
\$	850	Bonds (cost \$710,500)					843,625
φ	000	φ/10,500)					043,023

Principal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	,	/alue
	CORPORATE BONDS	•				Value
	Commercial Services 8	-		-	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					,833,040
	Communications Equip	oment 0.4% (0.2% of Total	Investments)		
	Nortel Networks					
1,000	Limited, (5)	0.000%	7/15/11	N/R		,068,750
	Diversified Consumer S	Services 0.3%	% (0.2% of Tot	al Investmen	its)	
000	NES Rental Holdings		E/01/10	000		045 000
900	Inc., 144A	7.875%	5/01/18	CCC+		945,000
0.000	Diversified Telecommu					
2,000 450	IntelSat Limited, 144A IntelSat Limited	7.750% 8.125%	6/01/21 6/01/23	B B	2	,145,000
450	Level 3	0.123%	0/01/23	D		487,125
2,286	Communications Inc.	11.875%	2/01/19	В	2	,628,900
2,200	Total Diversified	11.07576	2/01/13	D	2	,020,300
	Telecommunication					
4,736	Services				5	,261,025
.,		Nuveen Inves	tments		Ū	,,
		30				

rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	Health Care Equipmen				-
\$ 2,025	Kinetic Concepts	10.500%		В	\$ 2,328,750
	Health Care Providers	& Services 3	3.7% (2.4% of 1	otal Investme	nts)
	FWCT-2 Escrow				
	Corporation for				
1,500	Community Health Systems, 144A	5.125%	8/01/21	BB+	1,509,375
1,500	FWCT-2 Escrow	5.12576	0/01/21	DD+	1,509,575
	Corporation for				
	Community Health				
2,400	Systems, 144A	6.875%	2/01/22	В	2,460,000
1,000	HCA Inc.	8.500%		BB+	1,054,500
325	HCA Inc.	7.250%	9/15/20	BB+	353,031
	IASIS Healthcare				
600	Capital Corporation	8.375%	5/15/19	CCC+	640,500
	Tenet Healthcare				
3,500	Corporation, 144A	6.000%	10/01/20	BB	3,683,750
	Truven Health				
1,000	Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
10.005	Total Health Care				
10,325	Providers & Services	1 00/ 10 00/ -5	T		10,833,656
0.600	Household Products	1.0% (0.6% of 9.875%	Total Investme 8/15/19	CCC+	0 070 000
2,600	Reynolds Group IT Services 0.4% (0.2			000+	2,873,000
	First Data Corporation,		esiments)		
1,000	144A	7.375%	6/15/19	BB	1,067,500
1,000	Leisure Equipment & F				
	Caesars		(,
	Entertainment				
	Operating Company				
2,250	Inc.	8.500%	2/15/20	В	2,126,250
	Machinery 0.4% (0.2%				
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,111,875
	Media 4.2% (2.6% of	Total Investme	ents)		
	Clear Channel				
2 004	Communications, Inc.,	14.0000/	0/01/01	000	0.010.000
3,024	144A Clear Channel	14.000%	2/01/21	CCC	2,812,260
3,200	Clear Channel Communications, Inc.	5.500%	12/15/16	CCC	2,880,000
3,200	Clear Channel	5.500 %	12/15/10		2,000,000
2,872	Communications, Inc.	9.000%	12/15/19	CCC+	2,929,440
L ,07 L	Clear Channel	0.00070	12/10/10		2,020,770
2,750	Communications, Inc.	9.000%	3/01/21	CCC+	2,777,500
,	McGraw-Hill Global				, ,
	Education Holdings,				
500	144A	9.750%	4/01/21	BB	543,750
	WMG Acquisition				
200	Group	11.500%	10/01/18	В	227,500

Offsho	as & Consumable F	uele 0.2%/(12,170,450
Offsho		// 0.2% alou			
	····		0.1% of Total	Investments)	
500 Investr	•				
	nent Limited	7.125%	4/01/23	В	500,000
Pharm	aceuticals 1.6% (1.0% of Total	Investments)	
Valear					
	aceuticals				
750 Interna	itional, 144A	6.750%	8/15/18	B1	822,188
Valear					
	aceuticals				
	itional, 144A	7.000%	10/01/20	B1	2,155,000
Valear					
	aceuticals			_	
	itional, 144A	7.250%	7/15/22	B1	545,000
VPII E					
•	ation, 144A	7.500%	7/15/21	B1	1,113,750
	harmaceuticals				4,635,938
	onductors & Equip	ment 0.8% ((0.6% of Tota	i investments)	
	ced Micro	7 7500/	0/01/00	P	4 000 005
1,075 Device		7.750%	8/01/20	В	1,069,625
	ced Micro	7 5000/	0/15/00	Р	1 447 500
1,500 Device	-	7.500%	8/15/22	В	1,447,500
	Semiconductors				0 517 105
2,575 & Equi		Total Investm	oonto)		2,517,125
850 Infor U	are 0.6% (0.4% of	11.500%	7/15/18	В	981,750
750 Infor U		9.375%	4/01/19	B	843,750
	Software	9.07 0 /0		D	1,825,500
	alty Retail 0.0% (0	0% of Total I	nvestmente)		1,020,000
	nsight Regatta		intestitients)		
	gs, (5), (8)	11.000%	12/01/17	D	5
	9-, (-), (-)	Nuveen Investr		-	Ŭ
		31			

NSL Nuveen Senior Income Fund

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

	rincipal	Deceription (1)	Courses	N/~+····!+	Ratings	
Ame	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Wireless Telecommun	lication Servi	ces 1.2% (0.8	% of Total Invest	(ments)
		FairPoint				
ው	500	Communications	0.7500/	0/15/10	D	¢ 500.750
\$	500	Inc., 144A MetroPCS Wireless	8.750%	8/15/19	В	\$ 533,750
	1,750		6.250%	4/01/21	BB	1 017 010
	1,750	Inc., 144A Sprint Corporation,	0.230%	4/01/21	DD	1,817,812
	1,000	144A	7.125%	6/15/24	BB	1,005,000
	75	T-Mobile USA Inc.	6.731%	4/28/22	BB	78,750
	75	T-Mobile USA Inc.	6.836%	4/28/23	BB	78,281
	75	Total Wireless	0.000 %	4/20/23	DD	70,201
		Telecommunication				
	3,400	Services				3,513,593
	5,400	Total Corporate				0,010,000
		Bonds (cost				
\$	53,003	\$51,817,440)				54,611,457
Ψ	00,000	Total Long-Term				01,011,107
		Investments (cost				
		\$424,957,862)				431,413,258
Р	rincipal	φ+L+,001,00L)				401,410,200
	ount (000)	Description (1)	Coupon	Maturity		Value
		SHORT-TERM INVEST			tal Investments)	
\$	29,573	Repurchase	0.000%	2/03/14	,	\$ 29,573,070
	,	Agreement with				
		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	stments (cos	t \$29.573.070)		29,573,070
		Total Investments (co				460,986,328
		Borrowings (33.9)%		,		(99,000,000)
		Variable Rate Term Pr		s. at Liquidatio	on Value	
		(19.9)% (11)				(58,000,000)
		Other Assets Less Lia	bilities (4.1)% (12)		(11,995,271)
		Net Assets Applicable	-			\$291,991,057

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

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

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

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

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

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

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

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

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

(7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value 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		•	Maturity	Ratings	
Am	ount (000)	Description (1)	Coupon	(2)	(3)	Value
		LONG-TERM INVESTMI VARIABLE RATE SENIO				
		(4)		12313 119.	5 % (75.0 % 01	rotai investinents)
		Aerospace & Defense	0.4% (0.3% of	Total Investm	ents)	
		Beechcraft Holdings			101110)	
\$	357	LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 358,594
Ŧ		Sequa Corporation,	0.1.00,0	_,		¢ 000,001
	2,475	Term Loan B	5.250%	6/19/17	В	2,443,444
		Total Aerospace &				
	2,832	Defense				2,802,038
		Airlines 3.0% (1.9% of	f Total Investme	ents)		
		American Airlines,				
	4,478	Inc., Term Loan	3.750%	6/27/19	Ba2	4,520,878
		Delta Air Lines, Inc.,				
	9,895	Term Loan B1	4.000%	10/18/18	Ba1	9,960,372
		Delta Air Lines, Inc.,				
	1,980	Term Loan B2	3.250%	4/18/16	Ba1	1,992,169
		US Airways, Inc.,				
	4,500	Term Loan B1	3.500%	5/23/19	Ba2	4,530,375
	20,853	Total Airlines				21,003,794
		•	5% (1.6% of Tota	al Investment	is)	
		Federal-Mogul				
	44 700	Corporation, Tranche	0.4000/	10/00/11		
	11,706	B, Term Loan, DD1	2.108%	12/29/14	B1	11,647,740
		Federal-Mogul				
	6,134	Corporation, Tranche C, Term Loan, DD1	2.108%	12/28/15	B1	6,102,873
	0,134	Total Auto	2.100/0	12/20/15	Ы	0,102,075
	17,840	Components				17,750,613
	17,040	•	0.4% of Total In	vestments)		17,700,010
		Grifols, Inc., Term				
	4,476	Loan	4.250%	6/01/17	Ba1	4,515,868
	.,	Building Products 0.4				.,,
		Quikrete Holdings,	· ·		,	
		Inc., Term Loan, First				
	2,992	Lien	4.000%	9/28/20	B+	3,022,724
		Capital Markets 1.9%	(1.2% of Total I	nvestments)		
		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% (1.2%	% of Total Invest	tments)		
	Ineos US Finance LLC, Term Loan, First				
3,362	Lien	4.000%	5/04/18	BB	3,384,390
0,002	PQ Corporation, Term	1.00070	0/01/10	88	0,001,000
2,475	Loan, First Lien	4.500%	8/07/17	B+	2,500,413
	Univar, Inc., Term				
4,323	Loan	5.000%	6/30/17	B+	4,305,157
	US Coatings				
1 505	Acquisition, Term	4.0000/	0/01/00	D.	1 000 000
1,585	Loan B W.R Grace & Co.,	4.000%	2/01/20	B+	1,600,932
	Delayed Draw, Term				
526	Loan, WI/DD	TBD	TBD	BBB	529,167
	W.R Grace & Co., Exit				0_0,:0:
1,474	Term Loan, WI/DD	TBD	TBD	BBB	1,481,667
13,745	Total Chemicals				13,801,726
	Commercial Services &	& Supplies 2.5	% (1.5% of T	otal Investm	nents)
0 700	Aramark Corporation,	4.0000/	0/00/10		
3,729	Term Loan, Tranche D	4.000%	9/09/19	BBB	3,757,117
2,618	CCS Income Trust, Term Loan, First Lien	6.250%	5/12/18	В	2,643,728
2,010	Education Management LLC, Tranche C2, Term	0.20070	0,12,10	2	2,010,720
4,992	Loan, DD1	4.250%	6/01/16	В	4,797,066
1,002	Harland Clarke	1.20070	0,01,10	5	1,707,000
	Holdings Corporation,				
3,434	Term Loan B3	7.000%	5/22/18	B+	3,480,920
	Harland Clarke				
4 500	Holdings Corporation,	TOO	TOD	P	
1,500	Term Loan B4, WI/DD HMH Holdings, Inc.,	TBD	TBD	B+	1,511,876
983	Term Loan, First Lien	4.250%	5/14/18	B1	989,869
000	Vertrue Inc., Term	1.20070	0,11,10		000,000
32	Loan, First Lien	15.000%	2/04/18	N/R	32,384
	Total Commercial				
17,288	Services & Supplies				17,212,960
	Communications Equi	pment 1.8% (1	.1% of Total	Investments	S)
0.010	Alcatel-Lucent, Inc.,		1/00/110	D	0.054.004
3,218	Term Loan C	5.750%	1/30/19	B+	3,254,324
	Avaya, Inc., Term				

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

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	2.9% (1.8%	6 of Total Inve	estments)	
\$ 17,955	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$17,899,824
	SunGard Data				
	Systems, Inc., Term				
2,376	Loan D	4.500%	1/31/20	BB	2,390,840
	Total Computers &				
20,331	Peripherals				20,290,664
	Containers & Packaging	0.9% (0.5%	of Total Inves	stments)	
	Berry Plastics Holding				
C 000	Corporation, Term	0 7500/	1/00/01	P	0.000.100
6,000	Loan E	3.750%	1/06/21	B+	6,009,108
	Distributors 1.2% (0.7%	or rotal inve	estments)		
8,155	HD Supply, Inc., Term Loan B	4.500%	10/12/17	B+	8,225,320
0,100	Diversified Consumer Ser				
	Cengage Learning	VICES 4.4/0			•)
	Acquisitions, Inc.,				
4,393	Term Loan, (5)	4.750%	7/03/14	D	4,034,583
1,000	Ceridian Corporation,	1.70070	1100/11	D	1,001,000
	New Replacement				
2,299	Term Loan	4.408%	8/14/15	B1	2,315,278
,	Hilton Hotels				, , -
	Corporation, Term				
14,211	Loan B2	3.750%	10/25/20	BB	14,328,374
	Laureate Education,				
4,908	Inc., Term Loan B	5.000%	6/15/18	B1	4,895,275
	Pinnacle				
	Entertainment, Term				
384	Loan B1	3.750%	8/15/16	BB+	387,434
	Pinnacle				
1 000	Entertainment, Term	0 7500/	0/10/00	55	0 000 400
1,990	Loan B2	3.750%	8/13/20	BB+	2,006,169
	Spotless Holdings,				
2,992	SAS, Term Loan, First Lien	5.000%	10/02/18	B1	3,041,128
2,992	Total Diversified	5.000 /8	10/02/10	ы	5,041,120
31,177	Consumer Services				31,008,241
01,177	Diversified Financial Servi	ices 3.9% (2.5% of Total	Investments)	
	Home Loan Servicing				
	Solutions, Ltd., Term				
3,483	Loan B	4.500%	6/26/20	BB	3,541,267
	Ocwen Financial				- , - · · , ·
	Corporation, Term				
5,211	Loan B	5.000%	2/15/18	B+	5,274,132
	RPI Finance Trust,				
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
		% (0.2% of Tota	l Investment	s)	
	Rexnord LLC, Term				
1,860	Loan B	4.000%	8/21/20	B+	1,873,264
	Diversified Telecommu	inication Servic	es 0.3% (0	.2% of Total	Investments)
	Intelsat Jackson				
	Holdings, S.A.,				
1,811	Tranche B2, Term Loan	3.750%	6/30/19	BB	1,827,348
1,011	Electronic Equipment 8			of Total Inve	
	SMART Modular	a moti amento	0.7 /0 (0.4 /0	orrotarinve	Stillents)
	Technologies, Inc.,				
5,232	Term Loan B	8.250%	8/26/17	В	4,708,688
,	Food & Staples Retaili	ng 3.6% (2.2%	of Total Inv	estments)	, ,
	Albertson's LLC, Term	•			
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,				
2 002	Inc., Replacement	4 5009/	9/26/19	В	0.010.000
3,283	Loan, First Lien BJ's Wholesale Club,	4.500%	9/20/19	D	3,318,989
	Inc., Replacement				
4,000	Loan, Second Lien	8.500%	3/31/20	CCC	4,120,416
1,000	Del Monte Foods	0.00070	0,01,20	000	1,120,110
	Company, Term Loan,				
750	First Lien, WI/DD	TBD	TBD	B+	752,227
	Rite Aid Corporation,				
	Tranche 1, Term Loan,			_	
1,500	Second Lien	5.750%	8/21/20	В	1,541,062
	Rite Aid Corporation,				
1,675	Tranche 2, Term Loan,	1 0750/	6/01/01	В	1,708,500
1,075	Second Lien Supervalu, Inc., New	4.875%	6/21/21	D	1,700,500
3,169	Term Loan B	5.000%	3/21/19	B+	3,189,581
5,	Wilton Products, Inc.,	2.000/0	0, _ 1, 10		2,100,001
5,625	Tranche B, Term Loan	7.500%	8/30/18	В	5,371,875
	Total Food & Staples				
24,987	Retailing				25,042,757
		(4.0% of Total I	nvestments)		
	AdvancePierre Foods,				
2 060	Inc., Term Loan, First		7/10/17	B1	0 071 551
3,960	Lien AdvancePierre Foods,	5.750%	7/10/17	Ы	3,971,551
	Inc., Term Loan,				
1,368	Second Lien	9.500%	10/10/17	CCC+	1,337,220
.,000	H.J Heinz Company,	0.000/0			.,,
14,338	Term Loan B2	3.500%	6/05/20	BB	14,501,711
4,353		4.250%	2/25/18	Ba3	4,388,273

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

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

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Health Care Equipment	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 T	otal Investme	nts)
	Ardent Medical Services, Inc., Term				
1,399	Loan, First Lien BioScrip, Inc., Delayed	6.750%	7/02/18	B+	1,410,651
2,006	Draw, Term Loan	6.500%	7/31/20	В	1,995,830
5,000	Community Health Systems, Inc., Term Loan D, WI/DD	TBD	TBD	BB	5,058,035
9,900	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	9,994,832
1,504	Genesis Healthcare LLC, Term Loan Golden Living, Term	10.001%	12/04/17	В	1,538,921
15,049	Loan	5.000%	5/04/18	В	14,826,584
1,322	HCA, Inc., Tranche B5, Term Loan	2.910%	3/31/17	BB	1,325,712
2,970	Heartland Dental 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				
	Management, Inc.,				
4,000	Term Loan B	5.000%	11/27/20	B1	4,030,000
	Select Medical				
	Corporation, Term				
309	Loan B	4.003%	6/01/18	Ba2	311,426
	Sheridan Holdings,				
	Inc., Delayed Draw,	-		54	000.074
226	Term Loan, WI/DD	TBD	TBD	B1	226,371
	Sheridan Holdings,				
0,600	Inc., Term Loan, First	4 5000/	6/29/18	D1	0 700 706
9,699	Lien, DD1 Shoridan Haldinga	4.500%	6/29/18	B1	9,792,726
	Sheridan Holdings, Inc., Term Loan,				
2,750	Second Lien	8.250%	12/20/21	B+	2,818,750
2,750	Skilled Healthcare	0.230 /0	12/20/21	D+	2,010,730
	Group, Inc., Term				
721	Loan	6.750%	4/09/16	В	723,543
721	Total Health Care	0.70070	1/00/10	D	720,010
65,449	Providers & Services				65,673,450
00,110	Hotels, Restaurants &	Leisure 5.8%	(3.7% of Tota	l Investmen	
	24 Hour Fitness		(
	Worldwide, Inc., Term				
4,825	Loan B	5.250%	4/22/16	Ba3	4,885,410
,	BLB Management				, ,
	Services, Inc., Term				
2,022	Loan	5.250%	11/10/18	BB	2,039,450
	Caesars				
	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				
	LLC, Term Loan B,	/		_	
5,750	DD1	5.000%	10/16/20	B+	5,828,464
	Intrawest Resorts				
0 500	Holdings, Inc., Initial	E E000/	10/00/00	P	0 500 075
2,500	Term Loan	5.500%	12/09/20	B+	2,509,375
0.001	Landry's Restaurants,	4 0000/	4/04/10	DD	0.050.000
2,821	Inc., Term Loan B MGM Resorts	4.000%	4/24/18	BB	2,853,228
	International, Term				
2,970	Loan B	3.500%	12/20/19	BB	2,976,893
2,370	Scientific Games	0.000 /0	12/20/13		2,370,030
	Corporation, Term				
4,000	Loan B	4.250%	10/18/20	Ba2	4,024,644
1,000	Seaworld Parks and	1.20070	10/10/20	Dur	1,027,077
	Entertainment, Inc.,				
3,410	Term Loan B2	3.000%	5/14/20	BB+	3,399,917
3,970		5.000%	3/02/20	B	4,017,640
-,					, , •

	Station Casino LLC,				
	Term Loan B				
	Total Hotels,				
40,786	Restaurants & Leisure				40,910,701
	Household Durables	1.1% (0.7% of T	otal Investm	ents)	
	Reynolds Group				
	Holdings, Inc.,				
0.000	Incremental US Term	4.0000/	10/01/10	P	0.007.004
2,929	Loan, First Lien Serta Simmons	4.000%	12/01/18	B+	2,967,234
	Holdings LLC, Term				
2,666	Loan	4.250%	10/01/19	B+	2,692,646
_,	Tempur-Pedic	00,0			_,,
	International, Inc.,				
2,108	New Term Loan B	3.500%	3/18/20	BB	2,117,244
	Total Household				
7,703	Durables	0.00% (0.00% / T			7,777,124
	Household Products	0.3% (0.2% of T	otal Investm	ents)	
1,472	Spectrum Brands, Inc., Term Loan A	3.000%	9/04/17	BB	1,478,709
1,472	Spectrum Brands, Inc.,	3.000%	9/04/17	DD	1,470,709
497	Term Loan C	3.500%	9/04/19	BB	500,082
	Total Household				;
1,969	Products				1,978,791
		6 of Total Invest	ments)		
	Alliant Holdings I LLC,				
0.000	Initial Term Loan B,	TOD	TOD	D4	0.015.000
2,000	First Lien, WI/DD Hub International	TBD	TBD	B1	2,015,000
	Holdings, Inc., Term				
5,990	Loan B, DD1	4.750%	10/02/20	B1	6,072,333
0,000	Sedgwick Holdings,		,		0,01 _,000
	Inc., Term Loan, First				
2,870	Lien	4.250%	6/12/18	B+	2,889,302
	USI Holdings				
0.005	Corporation, Initial	4.0500/	10/07/10	D4	
6,205 17,065	Term Loan, DD1 Total Insurance	4.250%	12/27/19	B1	6,251,623 17,228,258
17,005	I ULAI IIISUI AIILE	Nuveen Invest	ments		17,220,200
		36			

	ncipal Int (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Internet Software & Ser	vices 3.0% (1.9% of Total	Investments)	
\$	8,851	EIG Investors Corp., Term Loan, DD1	5.000%	11/09/19	В	\$ 8,946,745
	748	Sabre Inc., Term Loan B2	4.500%	2/19/19	B1	751,047
	2,125	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	2,134,866
	3,465	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	3,494,598
	3,552	SSI Investments II, Ltd., New Term Loan	5.000%	5/26/17	Ba3	3,582,636
	2,317	VFH Parent LLC, New Term Loan	5.750%	11/08/19	N/R	2,339,968
2	21,058	Total Internet Software & Services				21,249,860
		IT Services 1.1% (0.7%	6 of Total Inve	estments)		
	1,496	CompuCom Systems, Inc., Term Loan B	4.250%	5/09/20	B1	1,497,537
	918	SRA International, Term Loan	6.500%	7/20/18	B1	915,131
	51	SunGard Data Systems, Inc., Term Loan B	1.908%	2/28/14	BB	51,140
	0.077	SunGard Data Systems, Inc., Term	4.0000/	0.100.100	55	0 000 00 /
	2,977	Loan E Zayo Group LLC,	4.000%	3/08/20	BB	2,996,094
	2,462 7,904	Term Loan B Total IT Services	4.000%	7/02/19	B1	2,480,312 7,940,214
		Leisure Equipment & Pr	roducts 1.4%	% (0.9% of To	tal Investment	s)
		Bombardier Recreational Products, Inc., Term				
	5,539	Loan Equinox Holdings,	4.000%	1/30/19	B+	5,580,111
	3,226	Inc., New Initial Term Loan B	4.501%	1/31/20	B1	3,259,897
	0,220	Four Seasons Holdings, Inc., Term	4.00170	1/01/20	DT	0,200,007
	1,000	Loan, Second Lien Total Leisure	6.250%	12/27/20	В	1,027,500
	9,765	Equipment & Products		- t t -)		9,867,508
		Machinery 0.8% (0.5% Gardner Denver, Inc.,	of Total Inve	siments)		
	5,615	Term Loan, DD1	4.250%	7/30/20	B1	5,615,953
	2,067	Media 16.2% (10.2% o Affinion Group Holdings, Inc., Term	6.750%	10/09/16	B1	2,054,924

Cengage Learning Acquisitions, Inc., Tranche B, Extended 819 Term Loan, (5) 7.750% 7/04/17 D 751,022 Clear Channel Communications, Inc., Tranche D, Term 3,952 Loan 6.910% 1/30/19 CCC+ 3,843,229 Clear Channel Communications, 3,952 Loan 6.910% 1/30/19 CCC+ 3,843,229 Clear Channel Communications, 3,218 Inc., Term Loan E 7.660% 7/30/19 CCC+ 3,207,794 Cumulus Media, Inc., Cumulus Media, Inc., Term 13,600 Term Loan B, DD1 4.250% 12/23/20 B+ 13,759,732 Emerald Expositions Holdings, Inc., Term 2,462 LLC, Term Loan B 4.250% 6/29/18 BB 2,479,997 Interactive Data Coroporation, Term . .
Tranche B, Extended 819 Term Loan, (5) 7.750% 7/04/17 D 751,022 Clear Channel Communications, Inc., Tranche D, Term 3,952 Loan 6.910% 1/30/19 CCC+ 3,843,229 Clear Channel Communications, 3,218 Inc., Term Loan E 7.660% 7/30/19 CCC+ 3,207,794 Cumulus Media, Inc., Cumulus Media, Inc., 13,600 Term Loan B , DD1 4.250% 12/23/20 B+ 13,759,732 Emerald Expositions Holdings, Inc., Term 4,280 Loan, First Lien 5.500% 6/17/20 BB 4,315,629 EMI Music Publishing 2,462 LLC, Term Loan B 4.250% 6/29/18 BB 2,171,168 Interactive Data Corporation, Term 2,160 Loan 3.750% 1/31/18 Ba3 2,171,168
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 3,952 Loan 6.910% 1/30/19 CCC+ 3,843,229 Clear Channel Communications,
Clear Channel Communications, Inc., Tranche D, Term 6.910% 1/30/19 CCC+ 3,843,229 Clear Channel Communications, 6.910% 1/30/19 CCC+ 3,843,229 Clear Channel Communications, 7.660% 7/30/19 CCC+ 3,207,794 Cumulus Media, Inc., 13,600 Term Loan B DD1 4.250% 12/23/20 B+ 13,759,732 Emerald Expositions Holdings, Inc., Term 4.250% 6/17/20 BB 4,315,629 EMI Music Publishing 2,462 LLC, Term Loan B 4.250% 6/29/18 BB 2,479,997 Interactive Data Corporation, Term 3.750% 1/31/18 Ba3 2,171,168 Internet Brands, Inc., 2,977 Term Loan B 6.250% 3/18/19 B+ 2,994,868 McGraw-Hill Education Holdings 3,570 LLC, Term Loan 9.000% 3/22/19 B2 3,643,631 Media General, Inc., Delayed Draw, Term 3,000 Loan 4.250% 7/31/20 BB 3,031,857
Tranche D, Term 3,952 Loan 6.910% 1/30/19 CCC+ 3,843,229 Clear Channel Communications,
3,952 Loan 6.910% 1/30/19 CCC+ 3,843,229 Clear Channel Communications, 3,218 Inc., Term Loan E 7.660% 7/30/19 CCC+ 3,207,794 Cumulus Media, Inc., Cumulus Media, Inc., Cumulus Media, Inc., Emerald Expositions Holdings, Inc., Term 12/23/20 B+ 13,759,732 4,280 Loan, First Lien 5.500% 6/17/20 BB 4,315,629 EMI Music Publishing 2,462 LLC, Term Loan B 4.250% 6/29/18 BB 2,479,997 Interactive Data Corporation, Term 2,160 Loan 3.750% 1/31/18 Ba3 2,171,168 Internet Brands, Inc., 2,977 Term Loan B 6.250% 3/18/19 B+ 2,994,868 McGraw-Hill Education Holdings 3,570 LLC, Term Loan 9.000% 3/22/19 B2 3,643,631 Media General
Clear Channel Communications, 7.660% 7/30/19 CCC+ 3,207,794 3,218 Inc., Term Loan E 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 Holdings, Inc., Term 4.250% 12/23/20 B+ 13,759,732 Emerald Expositions Holdings, Inc., Term 4.280 Loan, First Lien 5.500% 6/17/20 BB 4,315,629 2,462 LLC, Term Loan B 4.250% 6/29/18 BB 2,479,997 Interactive Data Corporation, Term 2,160 Loan 3.750% 1/31/18 Ba3 2,171,168 Internet Brands, Inc., 2,977 Term Loan B 6.250% 3/18/19 B+ 2,994,868 McGraw-Hill Education Holdings 3,570 LLC, Term Loan 9.000% 3/22/19 B2 3,643,631 Media General, Inc., Delayed Draw, Term 3,000 Loan 4.250% 7/31/20 BB 3,031,857
3,218 Inc., Term Loan E 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 Holdings, Inc., Term 4,280 Loan, First Lien 5.500% 6/17/20 BB 4,315,629 EMI Music Publishing 2,462 LLC, Term Loan B 4.250% 6/29/18 BB 2,479,997 Interactive Data Corporation, Term 2,160 Loan 3.750% 1/31/18 Ba3 2,171,168 Internet Brands, Inc., 2,977 Term Loan B 6.250% 3/18/19 B+ 2,994,868 McGraw-Hill 2,977 Term Loan 9.000% 3/22/19 B2 3,643,631 Media General, Inc., 3,000 Loan 4.250% <t< td=""></t<>
Cumulus Media, Inc., 13,600 Term Loan B , DD1 4.250% 12/23/20 B+ 13,759,732 Emerald Expositions Holdings, Inc., Term 5.500% 6/17/20 BB 4,315,629 4,280 Loan, First Lien 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 Corporation, Term - - - - 2,160 Loan 3.750% 1/31/18 Ba3 2,171,168 Internet Brands, Inc., 2,977 Term Loan B 6.250% 3/18/19 B+ 2,994,868 McGraw-Hill Education Holdings - - - - 3,570 LLC, Term Loan 9.000% 3/22/19 B2 3,643,631 Media General, Inc., Delayed Draw, Term - - - - 3,000 Loan 4.250% 7/31/20 BB 3,031,857
13,600 Term Loan B , DD1 4.250% 12/23/20 B+ 13,759,732 Emerald Expositions Holdings, Inc., Term
Emerald Expositions Holdings, Inc., Term4,280Loan, First Lien5.500%6/17/20BB4,315,629EMI Music PublishingEMI Music Publishing2,462LLC, Term Loan B4.250%6/29/18BB2,479,997Interactive Data Corporation, TermCorporation, Term2,160Loan3.750%1/31/18Ba32,171,168Internet Brands, Inc., 2,977Term Loan B6.250%3/18/19B+2,994,868McGraw-Hill Education Holdings3,570LLC, Term Loan9.000%3/22/19B23,643,631Media General, Inc., Delayed Draw, Term3,000Loan4.250%7/31/20BB3,031,857
4,280 Loan, First Lien 5.500% 6/17/20 BB 4,315,629 EMI Music Publishing 2,462 LLC, Term Loan B 4.250% 6/29/18 BB 2,479,997 Interactive Data Corporation, Term 2,160 Loan 3.750% 1/31/18 Ba3 2,171,168 Internet Brands, Inc., 1/31/18 Ba3 2,171,168 1/31/18 Ba3 2,171,168 1nternet Brands, Inc., 6.250% 3/18/19 B+ 2,994,868 1/31/18 2,977 Term Loan B 6.250% 3/18/19 B+ 2,994,868 McGraw-Hill Education Holdings 3,570 LLC, Term Loan 9.000% 3/22/19 B2 3,643,631 Media General, Inc., Delayed Draw, Term 2,000% 3/22/19 BB 3,031,857 Mediacom Broadband 4.250% 7/31/20 BB 3,031,857
EMI Music Publishing 2,462 LLC, Term Loan B 1,100 Interactive Data Corporation, Term 2,160 Loan 1,100 Internet Brands, Inc., 2,977 Term Loan B McGraw-Hill Education Holdings 3,570 LLC, Term Loan 9,000% 3/22/19 B2 3,643,631 Media General, Inc., Delayed Draw, Term 3,000 Loan 4.250% 7/31/20 BB 3,031,857
2,462 LLC, Term Loan B 4.250% 6/29/18 BB 2,479,997 Interactive Data Corporation, Term
Interactive Data Corporation, Term 2,160 Loan 3.750% 1/31/18 Ba3 2,171,168 Internet Brands, Inc., 2,977 Term Loan B 6.250% 3/18/19 B+ 2,994,868 McGraw-Hill Education Holdings 3,570 LLC, Term Loan 9.000% 3/22/19 B2 3,643,631 Media General, Inc., Delayed Draw, Term 3,000 Loan 4.250% 7/31/20 BB 3,031,857 Mediacom Broadband
2,160 Loan 3.750% 1/31/18 Ba3 2,171,168 1nternet Brands, Inc., 6.250% 3/18/19 B+ 2,994,868 McGraw-Hill Education Holdings 3,570 LLC, Term Loan 9.000% 3/22/19 B2 3,643,631 Media General, Inc., Delayed Draw, Term 4.250% 7/31/20 BB 3,031,857 Mediacom Broadband Kediacom Broadband 1/31/18 Ba3 2,171,168
Internet Brands, Inc., 2,977 Term Loan B 6.250% 3/18/19 B+ 2,994,868 McGraw-Hill Education Holdings 3,570 LLC, Term Loan 9.000% 3/22/19 B2 3,643,631 Media General, Inc., Delayed Draw, Term 3,000 Loan 4.250% 7/31/20 BB 3,031,857 Mediacom Broadband
2,977 Term Loan B 6.250% 3/18/19 B+ 2,994,868 McGraw-Hill Education Holdings 500% 3/22/19 B2 3,643,631 3,570 LLC, Term Loan 9.000% 3/22/19 B2 3,643,631 Media General, Inc., Delayed Draw, Term 4.250% 7/31/20 BB 3,031,857 Mediacom Broadband Ketiacom Broadband Ketiacom Broadband Ketiacom Broadband Ketiacom Broadband Ketiacom Broadband
Education Holdings 3,570 LLC, Term Loan 9.000% 3/22/19 B2 3,643,631 Media General, Inc., Delayed Draw, Term 3,000 Loan 4.250% 7/31/20 BB 3,031,857 Mediacom Broadband
3,570 LLC, Term Loan 9.000% 3/22/19 B2 3,643,631 Media General, Inc., Delayed Draw, Term 3,000 Loan 4.250% 7/31/20 BB 3,031,857 Mediacom Broadband Mediacom Broadband Mediacom Broadband Mediacom Broadband BB 3,031,857
Media General, Inc., Delayed Draw, Term 3,000 Loan 4.250% 7/31/20 BB 3,031,857 Mediacom Broadband
3,000 Loan 4.250% 7/31/20 BB 3,031,857 Mediacom Broadband
Mediacom Broadband
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 B 3,012,140
Tribune Company, 34,671 Term Loan B, DD1 4.000% 12/27/20 BB 34,692,512
Univision
Communications, Inc.,
Replacement Term
17,848 Loan, First Lien 4.000% 3/01/20 B+ 17,968,531 UPC Broadband
Holding BV, Term
3,000 Loan AF 4.000% 1/31/21 BB 3,021,876
UPC Broadband Holding BV, Term
2,000 Loan AH 3.250% 6/30/21 BB 2,006,876
1,000 3.500% 6/08/20 BB 1,003,563

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

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				
	Drill Rigs Holdings, Inc., Tranche B1,				
\$ 6,965	Term Loan	6.000%	3/31/21	B+	\$ 7,139,125
1,667	EP Energy LLC, Term 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
2,002	Fieldwood Energy LLC, Term Loan,	0.07070	0/20/10	Due	0,011,010
5,000	Second Lien Frac Tech	8.375%	9/30/20	B2	5,146,430
1,341	International LLC, Term Loan Harvey Gulf	8.500%	5/06/16	B2	1,359,754
7,985	International Marine, Inc., Term Loan B	5.500%	6/18/20	B1	8,119,747
3,238	Offshore Group Investment Limited, Term Loan B	5.000%	10/25/17	В	3,262,795
2,985	Pacific Drilling S.A., 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 Saxon Energy	5.000%	9/25/18	B1	2,528,750
1,985	Services, Inc., Term Loan	5.500%	2/15/19	Ba3	2,008,159
2,000	Shelf Drilling Holdings 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	00/ /0 00/ · f T ·			52,917,353
		0% (0.0% of Tota	ai investmen	ts)	
287	Prestige Brands, Inc., Term Loan B1	3.792%	1/31/19	BB	289,089

	Pharmaceuticals 7.6	% (4.7% of Total	Investments	5)	
1,204	BioScrip, Inc., Term Loan B	6.500%	7/31/20	В	1,197,498
2,628	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	2,652,642
1,592	Generic Drug Holdings, Inc., Term Loan B	5.000%	8/16/20	B1	1,610,905
	Graceway Pharmaceuticals LLC, Second Lien Term				
5,625	Loan, (5) Graceway	6.928%	5/03/13	N/R	168,750
51	Pharmaceuticals LLC, 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
2,500	Patheon, Inc., Term Loan B, WI/DD	TBD	TBD	В	2,500,222
	Pharmaceutical Product Development, Inc., Term Loan B,				
7,377	First Lien Pharmaceutical	4.000%	12/01/18	Ba3	7,435,360
5,736	Research Associates, Inc., Term Loan B	5.000%	9/23/20	B1	5,767,268
3,925	Quintiles Transnational Corp., Term Loan B3	3.750%	6/08/18	BB	3,941,256
3,500	Salix Pharmaceuticals,	4.250%	1/02/20	Ba1	
	LTD., Term Loan Therakos, Inc., Term				3,548,562
3,465	Loan, First Lien Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan	7.500%	12/27/17	В	3,483,785
4,876	D2	3.750%	2/13/19	BBB	4,915,941
	Valeant Pharmaceuticals International, Inc.,				
11,900 58,000	Term Loan E Total Pharmaceuticals	3.750%	8/5/20	Ba1	12,026,462 52,952,667
	Real Estate Investmen Capital Automotive LP, Term Loan, Second	t Trust 2.0% (1	.2% of Total	Investments	
3,000	Lien, DD1 iStar Financial, Inc.,	6.000%	4/30/20	B1	3,116,250
4,729	Term Loan	4.500%	10/15/17	BB	4,759,524

	Edgar Filing: Nuveen Short D	Ouration Credit	Opportunities	s Fund - For	m N-CSRS
	Starwood Property Trust, Inc., Term Loan				
5,965	В	3.500%	4/17/20	BB+	5,978,647
	Total Real Estate				
13,694	Investment Trust			00/ (T)	13,854,421
	Real Estate Management Capital Automotive LP,	& Developme	ent 1.9% (1	.2% of 10ta	il 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				
13,336	Management & Development				12 470 557
13,330		of Total Inve	stments)		13,470,557
	Swift Transportation		Stillents)		
	Company, Inc., Term				
3,910	Loan B2	4.000%	12/21/17	BB	3,945,940
	Semiconductors & Equip	ment 2.3%	(1.4% of Tota	al Investme	nts)
	Freescale				
	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 NVD Somiconductor	5.000%	1/15/21	B1	3,035,206
2,950	NXP Semiconductor LLC, Term Loan D	3.250%	1/11/20	BB+	2,957,268
2,350	NXP Semiconductor	5.25078	1/11/20	DDT	2,957,200
5,830	LLC, Term Loan	4.500%	3/03/17	Ba3	5,918,487
	Total Semiconductors				
15,742	& Equipment	NT			15,924,384
		Nuveen Invest 38	ments		
		20			

Principal Amount (000	• • • • •	Coupon	Maturity (2)	Ratings (3)	Value
	Software 9.3% (5.9%	of Total Invest	tments)		
\$ 1,496	Activision Blizzard, Inc., Term Loan B	3.250%	10/12/20	BBB	\$ 1,511,313
5,766	Attachmate Corporation, Term Loan, First Lien	7.250%	11/22/17	BB	5,866,971
2,949	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	2,984,630
3,000	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	BB	3,008,541
5,178	Datatel Parent Corp, Term Loan B, DD1 Emdeon Business	4.500%	7/19/18	B+	5,237,788
4,790	Services LLC, Term Loan B2 Epicor Software	3.750%	11/02/18	BB	4,813,394
641	Corporation, Term Loan, B2	4.000%	5/16/18	Ba3	646,511
1,975	Explorer Holdings, Inc., Term Loan Greeneden U.S.	6.000%	5/02/18	B+	1,987,394
1,743	Holdings II LLC, Term Loan B Infor Global Solutions Intermediate	4.000%	2/08/20	В	1,740,202
15,673	Holdings, Ltd., Term Loan B5, DD1 IPC Systems, Inc., Extended Term Loan,	3.750%	6/03/20	Ba3	15,748,521
4,207	Tranche B1, First Lien IPC Systems, Inc.,	7.750%	7/31/17	B1	4,238,537
8,500	Term Loan, Second Lien Misys PLC, Term	5.410%	6/01/15	CCC	7,777,500
6,419	Loan B, First Lien	5.000%	12/12/18	B+	6,486,967
1,985	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
1,306 135	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		% (0.6% of Tota	l Investmente	-)	05,504,000
	Collective Brands,		i investmenta	•)	
2,873	Inc., Term Loan B	7.250%	10/09/19	В	2,900,643
2,075	J Crew Group, Term	7.23078	10/03/13	Б	2,300,043
413	Loan B1	4.000%	3/07/18	Ba3	417,336
410	Jo-Ann Stores, Inc.,	4.00070	0/07/10	Buo	+17,000
3,783	Term Loan, First Lien	4.000%	3/16/18	B+	3,804,045
7,069	Total Specialty Retail	4.00070	0/10/10	DŦ	7,122,024
7,000	Wireless Telecommur	nication Service	es 2.6% (1.6	% of Total I	
	Asurion LLC, Term				,
9,951	Loan B1	4.500%	5/24/19	Ba2	9,964,096
0,001	Clear Channel		0,, . 0		0,000,000
	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
		3.3% (2.1% of T			
	Building Products 1	.0% (0.6% of 10	otal Investme	nts)	
	Masonite				
107.055	International				¢ c 000 005
127,255	Corporation, (6)		(0 10/ of To	al Invactor	\$ 6,999,025
	Hotels, Restaurants &	Leisure 0.1%	6 (0.1% of Tot	ai investme	nu5)
10 011	BLB Worldwide				1 061 505
42,041	Holdings Inc., (6), (7)				1,061,535
2,670	Buffets Term Loan,				14,685
2,070	(6), (7) Total Hotels, Restaurar	nte & Laisura			1,076,220
	Media 2.2% (1.4% of		onte)		1,070,220
	Metro-Goldwyn-Mayer,		511(5)		
154,338	(6), (7)				10,880,830
57,088	Tribune Company, (6)				4,253,056
57,000	Tribune Company, (0)				4,200,000
45,942	(6), (8)				
+3,3+2	Total Media				15 133 886
+0,0+L	Total Media Professional Services	በ በ% (በ በ% ሰ	of Total Inves	tmente)	15,133,886

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)

incipal ount (000)	• • • •	Coupon	Maturity	Ratings (3)	Value
	CONVERTIBLE BONDS				
	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
incipal ount (000)	Description (1) CORPORATE BONDS	Coupon 18.2% (11.5% d	Maturity of Total Inves	Ratings (3) tments)	Value
	Commercial Services &			•	ts)
\$ 1,000	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 1,005,000
	Harland Clarke		_		. , , ,
1,631	Holdings	9.500%	5/15/15	В	1,635,078
	Tervita Corporation,				
1,000	144A	8.000%	11/15/18	В	1,025,000
	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 Service	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
	Level 3		- /- / /	_	
4,611	Communications Inc.	11.875%	2/01/19	В	5,302,650
	Total Diversified				
	Telecommunication				
11,161	Services				12,461,775
0.055	Health Care Equipment			Total Investme	
3,250	Kinetic Concepts	10.500%	11/01/18	В	3,737,500
	Health Care Providers 8	Services 3.1	1% (2.0% of T	otal Investme	its)
	FWCT-2 Escrow				
	Corporation for				
4.000	Community Health		0 10 1 10 1	22	
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	% of I otal Inves	stments)		
0.000	First Data Corporation,	7.0750/	0/15/10	DD	0.000 500
3,000	144A	7.375%	6/15/19	BB	3,202,500
	Leisure Equipment & F Caesars		(0.5% 01 100	al investmen	its)
	Entertainment				
	Operating Company				
6,000	Inc.	8.500%	2/15/20	В	5,670,000
0,000	Machinery 0.3% (0.2%			D	5,070,000
2,000	HD Supply Inc.	8.125%	4/15/19	B+	2,223,750
2,000	Media 3.9% (2.5% of			21	2,220,700
	Clear Channel		,		
	Communications, Inc.,				
5,804	144A	14.000%	2/01/21	CCC	5,397,583
	Clear Channel				. ,
3,700	Communications, Inc.	5.500%	12/15/16	CCC	3,330,000
	Clear Channel				
6,562	Communications, Inc.	9.000%	12/15/19	CCC+	6,693,240
		Nuveen Invest 40	ments		

Media (continued) Clear Channel \$ 9,500 Communications, Inc. 9.000% 3/01/21 CCC+ \$ 9,595,000 McGraw-Hill Global Education Holdings, .	rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
\$ 9,500 Communications, Inc. 9,000% 3/01/21 CCC+ \$ 9,595,000 MGCraw-Hill Global Education Holdings, 1 1 875 144A 9,750% 4/01/21 BB 2,039,063 WMG Acquisition 00 10/01/18 B 455,000 27,841 Total Media 27,509,886 27,509,886 Oli, Gas & Consumable Fuels 0.2% (0.1% of Total Investments) 7,125% 4/01/23 B 1,000,000 Pharmaceuticals 1.1% (0.7% of Total Investments) Valeant Valeant 2,192,500 Valeant Pharmaceuticals 1,000 10/01/20 B1 1,077,500 Valeant Pharmaceuticals 1,000 10/01/20 B1 1,077,500 Valeant Pharmaceuticals 7,701,252 B1 1,000,000 VPII Stood Corporation, 144A 7.500% 7/15/21 B1 3,341,250 7,000 Total Pharmaceuticals 7,701,250 Road & Rail 0.30% (0.2% of Total Investments) 3,41,250						
Education Holdings, 1.875 144A 9.750% 4/01/21 BB 2,039,063 WMG Acquisition 400 Group 11.500% 10/01/18 B 455,000 27,841 Total Media 0.2% (0.1% of Total Investments) Offshore Group 1,000 Investment Limited 7.125% 4/01/23 B 1,000,000 Pharmaceuticals 1.1% (0.7% of Total Investments) Valeant Pharmaceuticals 7.700 Valeant Pharmaceuticals 7.700 Valeant Pharmaceuticals 7.715/22 B1 1,090,000 VPII Escrow 3,000 Corporation, 144A 7.500% 7/15/21 B1 3,341,250 7,000 Total Pharmaceuticals 2,000 Holdings Inc. 10.000% 11/15/18 B+ 2,205,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) Swift Services 2,000 Holdings Inc. 7.50% 8/01/20 B 2,786,000 Advanced Micro Advanced Micro 3,168 Devices, Inc. 7.50% 8/01/20 B 2,786,000 Advanced Micro 4,072,875 3,575 Total Semiconductors 5,968 & Equipment 0.8% (0.5% of Total Investments) 1,700 Infor Us Inc. 11.500% 7/15/18 B 1,963,500 1,875 Total Semiconductors 5,968 & Equipment 5,843,120 Software 0.6% (0.3% of Total Investments) 1,700 Infor Us Inc. 11.500% 7/15/18 B 1,963,500 1,875 Total Software 4,072,875 Wireless Telecommunication Services 2.2% (1.4% of Total Investments) FairPoint Communications Inc., 750 144A 7,875% 9/15/23 BB 8,806,874	\$ 9,500	Communications, Inc.	9.000%	3/01/21	CCC+	\$ 9,595,000
WMG Acquisition 445,000 400 Group 11,500% 10/01/18 B 455,000 27,841 Total Media 27,599,886 OII, Gas & Consumable Fuels 0.2% (0.1% of Total Investments) 27,599,886 016, Gas & Consumable Fuels 0.2% (0.1% of Total Investments) 0000 Pharmaceuticals 1,000,000 1,000 Pharmaceuticals 1.1% (0.7% of Total Investments) Valeant Pharmaceuticals 1.1% (0.7% of Total Investments) Valeant Pharmaceuticals 1.000,000 Valeant Pharmaceuticals 1,000 / Valeant 1,0077,500 Valeant Pharmaceuticals 1,000,000 1,000 International, 144A 7.250% 7/15/22 B1 1,090,000 VPII Escrow 7,701,250 Road & Rail 0.3% (0.2% of Total Investments) 7,701,250 Swift Services 10,000% 11/15/18 B+ 2,205,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) 3,41,250 Advanced Micro 7.750% 8/01/20 B 2,786,000						
400 Group 11.50% 10/01/18 B 455,000 27,841 Total Media 27,509,886 27,509,886 27,509,886 Oll, Gas & Consumable Fuels 0.2% (0.1% of Total Investments) 1,000,000 Pharmaceuticals 1,000,000 1,000 Investment Limited 7.125% 4/01/23 B 1,000,000 Pharmaceuticals 1.1% (0.7% of Total Investments) Valeant Pharmaceuticals 1,000 2,000 International, 144A 6.750% 8/15/18 B1 2,192,500 Valeant Pharmaceuticals 1,007,500 Valeant 1,077,500 1,000 International, 144A 7.250% 7/15/22 B1 1,090,000 VPII Escrow 7,701,250 Road & Rail 0.3% (0.2% of Total Investments) 7,701,250 Swift Services 1,000 International, 144A 7.500% 7/15/21 B1 3,341,250 7,000 Total Pharmaceuticals 7,701,250 Sotial Services 7,001,250 B 2,205,000 Semiconductors & Equipment 0	1,875		9.750%	4/01/21	BB	2,039,063
Oil, Gas & Consumable Fuels 0.2% (0.1% of Total Investments) Offshore Group 1,000 1,000 Investment Limited 7.125% 4/01/23 B 1,000,000 Pharmaceuticals 1.1% (0.7% of Total Investments) Valeant Pharmaceuticals 2,000 International, 144A 6.750% 8/15/18 B1 2,192,500 Valeant Pharmaceuticals 1 1,000 International, 144A 7.000% 10/01/20 B1 1,077,500 Valeant Pharmaceuticals 7 715/22 B1 1,090,000 VPII Escrow 7 715/21 B1 3,341,250 7,000 Total Pharmaceuticals 7,701,250 Road & Rail 0.3% (0.2% of Total Investments) Swift Services Swift Services 2,2000 Bemiconductors & Equipment 0.8% (0.5% of Total Investments) Advanced Micro 7.50% 8/01/20 B 2,786,000 Advanced Micro 7.50% 8/01/20 B 2,800 Advanced Micro 7.50% 8/15/22 B		Group	11.500%	10/01/18	В	-
Offshore Group Investment Limited 7.125% 4/01/23 B 1,000,000 Pharmaceuticals 1.1% (0.7% of Total Investments) Valeant Pharmaceuticals 1.1% (0.7% of Total Investments) Valeant Pharmaceuticals 1.1% (0.7% of Total Investments) Valeant Pharmaceuticals 1.000,000 National, 144A 6.750% 8/15/18 B1 2,192,500 Valeant Pharmaceuticals 1,001/20 B1 1,077,500 Valeant Pharmaceuticals 1,009,000 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,090,000 VPII Escrow 3,000 Corporation, 144A 7.500% 7/15/21 B1 3,341,250 7,000 Total Pharmaceuticals 7,701,250 Road & Rail 0.3% (0.5% of Total Investments) Swift Services 2,000 Holdings Inc. 10.000% 11/15/18 B+ 2,205,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) Xdvanced Micro 2,880 Devices, Inc. 7.500%	27,841		Fuels 0.2%	0.1% of Tota	Investments)	· ·
1,000 Investment Limited 7.125% 4/01/23 B 1,000,000 Pharmaceuticals 2,000 International, 144A 6.750% 8/15/18 B1 2,192,500 Valeant Pharmaceuticals 1 1,077,500 Valeant Pharmaceuticals 1 1,000 International, 144A 7.000% 10/01/20 B1 1,077,500 Valeant Pharmaceuticals 1 1,000 International, 144A 7.250% 7/15/22 B1 1,009,000 VPII Escrow 7 7/15/21 B1 3,341,250 3,341,250 7,000 Total Pharmaceuticals 7,701,250 Road & Rail 0.3% (0.2% of Total Investments) Swift Services 8 7,701,250 Road & Rail 0.3% (0.2% of Total Investments) Swift Services 10.000% 11/15/18 B+ 2,205,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) 4/04/acced Micro 2,000 Pevices, Inc. 7.750% 8/01/20 B 2,786,000 Advanced Micro 5,843,120 Software 0.6% (0.3% of Total Investments)<		-			,,	
Pharmaceuticals 1.1% (0.7% of Total 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 1,000 International, 144A 7.250% 7/15/22 B1 1,090,000 VPII Escrow 7/15/21 B1 3,341,250 7,701,250 Road & Rail 0.3% (0.2% of Total Investments) 5wift Services 7,701,250 Swift Services 10.000% 11/15/18 B+ 2,205,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) Advanced Micro 2,800 Devices, Inc. 7.700% 8/01/20 B 2,786,000 Advanced Micro 7.500% 8/15/22 B 3,057,120 Total Semiconductors 5,843,120 Software 0.6% (0.3% of Total Investments) 5,843,120 Software 4,072,875 1,700 Infor Us	1.000	•	7.125%	4/01/23	В	1.000.000
Valeant Pharmaceuticals 2,000 International, 144A 6.750% 8/15/18 B1 2,192,500 Valeant Pharmaceuticals 1,000 International, 144A 7.00% 10/01/20 B1 1,077,500 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,090,000 VPII Escrow 5 7/15/21 B1 3,341,250 7,000 Total Pharmaceuticals 7,715/21 B1 3,341,250 7,000 Total Pharmaceuticals 7,701,250 Road & Rail 0.3% (0.2% of Total Investments) Swift Services 2,000 Holdings Inc. 10.000% 11/15/18 B+ 2,205,000 Swift Services 2,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) Advanced Micro 3,168 Devices, Inc. 7.750% 8/01/20 B 2,786,000 Advanced Micro 5,843 120 Software 0.6% (0.3% of Total Investments) 1,700 Infor Us Inc. 11.500% 7/15	.,					.,,
Pharmaceuticals Pharmaceuticals B1 2,192,500 Valeant Pharmaceuticals -					,	
2,000 International, 144A 6.750% 8/15/18 B1 2,192,500 Valeant Pharmaceuticals						
Valeant Valeant Valeant Pharmaceuticals 1,000 10/01/20 B1 1,077,500 Valeant Pharmaceuticals 1,000 10/01/20 B1 1,077,500 1,000 International, 144A 7.250% 7/15/22 B1 1,090,000 VPII Escrow 7,000 Total Pharmaceuticals 7,701,250 Road & Rail 0.3900 Corporation, 144A 7.500% 7/15/21 B1 3,341,250 7,000 Total Pharmaceuticals 7,701,250 Road & Rail 0.3% (0.2% of Total Investments) Swift Services 2,000 Holdings Inc. 10.000% 11/15/18 B+ 2,205,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) Advanced Micro Z 2,800 Devices, Inc. 7.50% 8/01/20 B 2,786,000 Advanced Micro 7.50% 8/01/20 B 2,786,000 Advanced Micro 7.50% 8/15/22 B 3,057,120 Total Semiconductors 5,843,120 Software 0.6% (0.3%	2,000		6.750%	8/15/18	B1	2 192 500
Pharmaceuticals International, 144A 7.000% 10/01/20 B1 1,077,500 Valeant Pharmaceuticals 7,701,250 Pharmaceuticals 7,701,250 7,000 Total Pharmaceuticals 7,701,250 7,750	_,			0, 10, 10		_,:•_,•••
1,000 International, 144A 7.000% 10/01/20 B1 1,077,500 Valeant Pharmaceuticals						
Valeant Pharmaceuticals Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,090,000 VPII Escrow 3,000 Corporation, 144A 7.500% 7/15/21 B1 3,341,250 7,000 Total Pharmaceuticals 7,701,250 Road & Rail 0.3% (0.2% of Total Investments) Swift Services 2,000 Holdings Inc. 10.000% 11/15/18 B+ 2,205,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,786,000 Advanced Micro 7.500% 8/15/22 B 3,057,120 Total Semiconductors 5,843,120 Software 5,843,120 Software 0.6% (0.3% of Total Investments) 1,700 Infor Us Inc. 11.500% 7/15/18 B 1,963,500 1,875 Infor Us Inc. 9.375% 4/01/19 B 2,109,375 3,575 Total Software 4,072,875	1.000		7.000%	10/01/20	B1	1.077.500
Pharmaceuticals Pharmaceuticals International, 144A 7.250% 7/15/22 B1 1,090,000 VPII Escrow 7 7/15/21 B1 1,090,000 3,000 Corporation, 144A 7.500% 7/15/21 B1 3,341,250 7,000 Total Pharmaceuticals 7,701,250 7,701,250 7,701,250 Road & Rail 0.3% (0.2% of Total Investments) Swift Services 2,000 Holdings Inc. 10.000% 11/15/18 B+ 2,205,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,786,000 Advanced Micro 7.500% 8/15/22 B 3,057,120 Total Semiconductors 5,968 & Equipment 5,843,120 Software 0.6% (0.3% of Total Investments) 1,700 Infor Us Inc. 11.500% 7/15/18 B 1,963,500 1,875 Infor Us Inc	.,					.,,
1,000 International, 144A 7.250% 7/15/22 B1 1,090,000 3,000 Corporation, 144A 7.500% 7/15/21 B1 3,341,250 7,000 Total Pharmaceuticals 7,701,250 Road & Rail 0.3% (0.2% of Total Investments) Swift Services 2,000 Holdings Inc. 10.000% 11/15/18 B+ 2,205,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,786,000 Advanced Micro 7.750% 8/15/22 B 3,057,120 Total Semiconductors 7.500% 8/15/22 B 3,057,120 Total Semiconductors 5,968 Equipment 5,843,120 Software 0.6% (0.3% of Total Investments) 5,843,120 Software 0.6% (0.3% of Total Investments) 4/01/19 B 2,109,375 1,700 Infor Us Inc. 11.500% 7/15/18 B 1,963,500 1,875 Infor Us Inc. 9.375% 4/01/19 B 2,109,375 5,575 Total Software 2.2% (1.4						
VPII Escrow 7.500% 7/15/21 B1 3,341,250 7,000 Total Pharmaceuticals 7,701,250 7,701,250 Road & Rail 0.3% (0.2% of Total Investments) Swift Services 2,000 Holdings Inc. 10.000% 11/15/18 B+ 2,205,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,786,000 Advanced Micro - - - - - 3,168 Devices, Inc. 7.500% 8/15/22 B 3,057,120 Total Semiconductors Software 0.6% (0.3% of Total Investments) 1,700 Infor Us Inc. 1.500% 7/15/18 B 1,963,500 1,875 Infor Us Inc. 9.375% 4/01/19 B 2,109,375 3,575 Total Software - 4,072,875 - 4,072,875 Wireless Telecommunication Services 2.2%	1.000		7 250%	7/15/22	B1	1.090.000
3,000 Corporation, 144A 7.500% 7/15/21 B1 3,341,250 7,000 Total Pharmaceuticals 7,701,250 Road & Rail 0.3% (0.2% of Total Investments) Swift Services 2,000 Holdings Inc. 10.000% 11/15/18 B+ 2,205,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,786,000 Advanced Micro	,					,,
7,000 Total Pharmaceuticals 7,701,250 Road & Rail 0.3% (0.2% of Total Investments) Swift Services 2,000 Holdings Inc. 10.000% 11/15/18 B+ 2,205,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,786,000 Advanced Micro	3.000		7.500%	7/15/21	B1	3.341.250
Road & Rail 0.3% (0.2% of Total Investments) Swift Services Swift Services 2,000 Holdings Inc. 10.000% 11/15/18 B+ 2,205,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) Advanced Micro Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,786,000 Advanced Micro		•				
Swift Services 2,000 Holdings Inc. 10.000% 11/15/18 B+ 2,205,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,786,000 Advanced Micro 7.750% 8/01/20 B 2,786,000 Advanced Micro 7.500% 8/15/22 B 3,057,120 Total Semiconductors 5,968 Equipment 5,843,120 Software 0.6% (0.3% of Total Investments) 5,843,120 1,700 Infor Us Inc. 11.500% 7/15/18 B 1,963,500 1,875 Infor Us Inc. 9.375% 4/01/19 B 2,109,375 3,575 Total Software 4,072,875 4,072,875 Wireless Telecommunication Services 2.2% (1.4% of Total Investments) FairPoint Communications Inc., 2.109,375 750 144A 8.750% 8/15/19 B 800,625 MetroPCS Wireless 3,750 Inc., 144A 6.250% 4/01/21	,		% of Total Inve	estments)		, ,
2,000 Holdings Inc. 10.000% 11/15/18 B+ 2,205,000 Semiconductors & Equipment 0.8% (0.5% of Total Investments) Advanced Micro		•		····,		
Semiconductors & Equipment 0.8% (0.5% of Total Investments) Advanced Micro - 2,800 Devices, Inc. 7.750% 8/01/20 B 2,786,000 Advanced Micro - - - - - - 3,168 Devices, Inc. 7.500% 8/15/22 B 3,057,120 Total Semiconductors -	2,000		10.000%	11/15/18	B+	2,205,000
Advanced Micro 7.750% 8/01/20 B 2,786,000 Advanced Micro 7.500% 8/15/22 B 3,057,120 3,168 Devices, Inc. 7.500% 8/15/22 B 3,057,120 Total Semiconductors 5,968 & Equipment 5,843,120 Software 0.6% (0.3% of Total Investments) 5,843,120 1,700 Infor Us Inc. 11.500% 7/15/18 B 1,963,500 1,875 Infor Us Inc. 9.375% 4/01/19 B 2,109,375 3,575 Total Software 4,072,875 4/072,875 Wireless Telecommunication Services 2.2% (1.4% of Total Investments) FairPoint Communications Inc., 750 144A 8.750% 8/15/19 B 800,625 MetroPCS Wireless 3,750 Inc., 144A 6.250% 4/01/21 BB 3,895,313 Sprint Corporation, 8,250 144A 7.875% 9/15/23 BB 8,806,874	_,					
Advanced Micro Advanced Micro 3,168 Devices, Inc. 7.500% 8/15/22 B 3,057,120 Total Semiconductors 5,968 & Equipment 5,843,120 Software 0.6% (0.3% of Total Investments) 5,843,120 1,700 Infor Us Inc. 11.500% 7/15/18 B 1,963,500 1,875 Infor Us Inc. 9.375% 4/01/19 B 2,109,375 3,575 Total Software 4,072,875 4,072,875 Wireless Telecommunication Services 2.2% (1.4% of Total Investments) FairPoint Communications Inc., 750 144A 8.750% 8/15/19 B 800,625 MetroPCS Wireless 3,750 Inc., 144A 6.250% 4/01/21 BB 3,895,313 Sprint Corporation, 8,250 144A 7.875% 9/15/23 BB 8,806,874			•	·		
Advanced Micro 3,168 Devices, Inc. 7.500% 8/15/22 B 3,057,120 Total Semiconductors 5,968 & Equipment 5,843,120 Software 0.6% (0.3% of Total Investments) 5,843,120 1,700 Infor Us Inc. 11.500% 7/15/18 B 1,963,500 1,875 Infor Us Inc. 9.375% 4/01/19 B 2,109,375 3,575 Total Software 4,072,875 4,072,875 Wireless Telecommunication Services 2.2% (1.4% of Total Investments) FairPoint Communications Inc., 750 144A 8.750% 8/15/19 B 800,625 MetroPCS Wireless 3,750 Inc., 144A 6.250% 4/01/21 BB 3,895,313 Sprint Corporation, 8,250 144A 7.875% 9/15/23 BB 8,806,874	2.800	Devices. Inc.	7.750%	8/01/20	В	2.786.000
3,168 Devices, Inc. 7.500% 8/15/22 B 3,057,120 Total Semiconductors 5,968 & Equipment 5,843,120 Software 0.6% (0.3% of Total Investments) 1,700 Infor Us Inc. 11.500% 7/15/18 B 1,963,500 1,875 Infor Us Inc. 9.375% 4/01/19 B 2,109,375 3,575 Total Software 4/072,875 4/072,875 Wireless Telecommunication Services 2.2% (1.4% of Total Investments) FairPoint Communications Inc., 750 144A 8.750% 8/15/19 B 800,625 MetroPCS Wireless 6.250% 4/01/21 BB 3,895,313 3,750 Inc., 144A 6.250% 4/01/21 BB 3,895,313 Sprint Corporation, 8,250 144A 7.875% 9/15/23 BB 8,806,874	_,					_,,,
Total Semiconductors 5,968 & Equipment 5,843,120 Software 0.6% (0.3% of Total Investments) 1,700 Infor Us Inc. 11.500% 7/15/18 B 1,963,500 1,875 Infor Us Inc. 9.375% 4/01/19 B 2,109,375 3,575 Total Software 4,072,875 4,072,875 Wireless Telecommunication Services 2.2% (1.4% of Total Investments) FairPoint Communications Inc., 750 144A 8.750% 8/15/19 B 800,625 MetroPCS Wireless 3,750 Inc., 144A 6.250% 4/01/21 BB 3,895,313 Sprint Corporation, 8,250 144A 7.875% 9/15/23 BB 8,806,874	3,168		7.500%	8/15/22	В	3,057,120
5,968 & Equipment 5,843,120 Software 0.6% (0.3% of Total Investments) 1,700 Infor Us Inc. 11.500% 7/15/18 B 1,963,500 1,875 Infor Us Inc. 9.375% 4/01/19 B 2,109,375 3,575 Total Software 4,072,875 4,072,875 Wireless Telecommunication Services 2.2% (1.4% of Total Investments) FairPoint Communications Inc., 750 144A 8.750% 8/15/19 B 800,625 MetroPCS Wireless 3,750 Inc., 144A 6.250% 4/01/21 BB 3,895,313 Sprint Corporation, 8,250 144A 7.875% 9/15/23 BB 8,806,874	,	-				, ,
Software 0.6% (0.3% of Total Investments) 1,700 Infor Us Inc. 11.500% 7/15/18 B 1,963,500 1,875 Infor Us Inc. 9.375% 4/01/19 B 2,109,375 3,575 Total Software 4,072,875 4,072,875 Wireless Telecommunication Services 2.2% (1.4% of Total Investments) FairPoint Communications Inc., 5 750 144A 8.750% 8/15/19 B 800,625 MetroPCS Wireless 5 5 5 5 5 3,750 Inc., 144A 6.250% 4/01/21 BB 3,895,313 Sprint Corporation, 5 8 5 5 5 8,250 144A 7.875% 9/15/23 BB 8,806,874	5.968					5.843.120
1,700 Infor Us Inc. 11.500% 7/15/18 B 1,963,500 1,875 Infor Us Inc. 9.375% 4/01/19 B 2,109,375 3,575 Total Software 4,072,875 4,072,875 2.2% (1.4% of Total Investments) FairPoint Communications Services 2.2% (1.4% of Total Investments) FairPoint Communications Inc., 750 144A 8.750% 8/15/19 B 800,625 MetroPCS Wireless 3,750 Inc., 144A 6.250% 4/01/21 BB 3,895,313 Sprint Corporation, 8,250 144A 7.875% 9/15/23 BB 8,806,874	, -		of Total Investi	ments)		, , -
1,875 Infor Us Inc. 9.375% 4/01/19 B 2,109,375 3,575 Total Software 4,072,875 Wireless Telecommunication Services 2.2% (1.4% of Total Investments) FairPoint Communications Inc., 750 144A 8.750% 8/15/19 B 800,625 MetroPCS Wireless 3,750 Inc., 144A 6.250% 4/01/21 BB 3,895,313 Sprint Corporation, 8,250 144A 7.875% 9/15/23 BB 8,806,874	1,700	•			В	1,963.500
3,575 Total Software 4,072,875 Wireless Telecommunication Services 2.2% (1.4% of Total Investments) FairPoint Communications Inc., 50% 750 144A 8.750% 8/15/19 B 800,625 MetroPCS Wireless 6.250% 4/01/21 BB 3,895,313 Sprint Corporation, 5 5 8 5 8,250 144A 7.875% 9/15/23 BB 8,806,874						
Wireless Telecommunication Services 2.2% (1.4% of Total Investments) FairPoint FairPoint Communications Inc., Communications Inc., 750 144A 8.750% 8/15/19 B 800,625 MetroPCS Wireless Attach 6.250% 4/01/21 BB 3,895,313 Sprint Corporation, 5 7.875% 9/15/23 BB 8,806,874				-		· · ·
FairPoint Communications Inc., 750 144A 8.750% 8/15/19 B 800,625 MetroPCS Wireless 6.250% 4/01/21 BB 3,895,313 Sprint Corporation, 7.875% 9/15/23 BB 8,806,874	, -		cation Services	s 2.2% (1.4%	6 of Total Inve	· ·
Communications Inc., 8.750% 8/15/19 B 800,625 750 144A 8.750% 8/15/19 B 800,625 MetroPCS Wireless 6.250% 4/01/21 BB 3,895,313 Sprint Corporation, 7.875% 9/15/23 BB 8,806,874						,
750 144A 8.750% 8/15/19 B 800,625 MetroPCS Wireless						
MetroPCS Wireless 6.250% 4/01/21 BB 3,895,313 3,750 Inc., 144A 6.250% 4/01/21 BB 3,895,313 Sprint Corporation, 7.875% 9/15/23 BB 8,806,874	750		8.750%	8/15/19	В	800.625
3,750 Inc., 144A 6.250% 4/01/21 BB 3,895,313 Sprint Corporation, 8,250 144A 7.875% 9/15/23 BB 8,806,874						
Sprint Corporation,8,250144A7.875%9/15/23BB8,806,874	3,750		6.250%	4/01/21	BB	3.895.313
8,250 144A 7.875% 9/15/23 BB 8,806,874	-,	•	3.20070			0,000,010
	8,250	•	7.875%	9/15/23	BB	8.806.874
	2,000		7.125%	6/15/24	BB	2,010,000

		Sprint Corporation, 144A				
		Total Wireless				
	14,750	Telecommunication Services				15,512,812
\$	122,701	Total Corporate Bonds (cost \$121,833,807)				128,119,702
	rincipal	Decemination (1)	0	Maturity .	Ratings	Malua
Amo	ount (000)	Description (1) ASSET-BACKED SEC	Coupon URITIES 5.8% (Maturity 3.5% of Tota	(3) Il Investments)	Value
		Bluemountain Collateralized Loan Obligation, Series			,	
\$	1,200	2012 2A E14	5.337%	11/20/24	BB	\$ 1,152,562
	2,500	Bluemountain Collateralized Loan Obligations Limited	5.737%	7/20/23	BB	2 446 200
	2,500	2012-1A, 144A Carlyle Global Market	5.737%	1/20/23	DD	2,446,200
	500	Strategies Collateralized Loan Obligations, Series	5 0070/	4/4.0/05		
	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	5.298%	12/24/23	BB	958,599
	1,500	Flatiron Collateralized Loan Obligation Limited, Series 2011-1A	4.639%	1/15/23	BB	1,387,674
		Fraser Sullivan Collateralized Loan Obligations Limited,	5 7000/			
	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	0.20070			
	3,000	Obligations, 144A	5.989%	4/15/22	BB	3,000,279
	1,500		5.387%	4/19/22	BB	1,437,807

	LCM Limited Partnership, Collateralized Loan Obligations				
2,700	LCM Limited Partnership, Collateralized Loan Obligation 2012A, 144A	5.987%	10/19/22	BB	2,681,051
	LCM Limited Partnership, Collateralized Loan Obligations 2015A,				
6,000	WI/DD	1.000%	2/25/17	BB	5,764,800
1 500	Madison Park Funding Limited, Series 2012-10A	5.487%	1/20/25	BB	1 472 590
1,500	Madison Park	5.487%	1/20/25	вв	1,472,580
	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 Corporation, Collateralized Loan				
750	Obligations 2012-9A Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series	5.337%	1/18/24	BB	718,116
3,000	2012-6A	5.741%	5/15/23	BB	3,012,630
3,360	Oak Hill Credit Partners, Series 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)

Principal Amount (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
	Race Point Collateralized Loan Obligations, Series				
3,000	2012-6A, 144A Race Point Collateralized Loan Obligations, Series	5.738%	5/24/23	BB	2,953,196
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
Charas	Description (1),				Value
Shares	(9) INVESTMENT COMP	ANIES 1 90/	/1 1% of Total	Invoctmonte)	Value
353,668	Eaton Vance Floating-Rate Income Trust Fund Eaton Vance Senior Income				5,464,171
968,586	Trust				6,838,217
	Total Investment Com	panies (cost \$	11,981,509)		12,302,388
	Total Long-Term Inve	estments (cos	st \$1,025,402,41	15)	1,043,739,575
Principal Amount (000)	Description (1) SHORT-TERM INVES	Coupon	Maturity		Value
\$ 73,329	Repurchase	0.000%	2/03/14	otal Investments	\$ 73,328,558
, ,	Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$73,328,558, collateralized by \$72,705,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value				Ţ,

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

JRO

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	ENTS 149.6%	(94.1% of To	tal Investment	ts)
		VARIABLE RATE SENI	OR LOAN INTER	RESTS 119.	.5% (75.1% of	Total Investments)
		(4)				
		Aerospace & Defense	0.5% (0.3% of	Total Investm	nents)	
•	057	Beechcraft Holdings	E 3500/			
\$	357	LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 358,594
	1,980	Sequa Corporation, Term Loan B	5.250%	6/19/17	В	1,954,755
	1,900	Total Aerospace &	5.250 %	0/19/17	D	1,904,700
	2,337	Defense				2,313,349
	2,007	Airlines 3.2% (2.0% o	f Total Investme	ents)		2,010,040
		American Airlines, Inc.,				
	3,483	Term Loan	3.750%	6/27/19	Ba2	3,516,238
	, i	Delta Air Lines, Inc.,				
	5,930	Term Loan B1	4.000%	10/18/18	Ba1	5,969,212
		Delta Air Lines, Inc.,				
	2,970	Term Loan B2	3.250%	4/18/16	Ba1	2,988,253
		US Airways, Inc., Term			_	
	3,000	Loan B1	3.500%	5/23/19	Ba2	3,020,250
	15,383	Total Airlines				15,493,953
		Auto Components 2.7	7% (1.7% of Tota	al Investment	ts)	
		Federal-Mogul				
	8,981	Corporation, Tranche B, Term Loan, DD1	2.108%	12/29/14	B1	8,935,647
	0,901	Federal-Mogul	2.10078	12/23/14	ы	0,933,047
		Corporation, Tranche				
	4,403	C, Term Loan, DD1	2.108%	12/28/15	B1	4,381,050
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Total Auto	2110070	12,20,10	5.	1,001,000
	13,384	Components				13,316,697
		•	0.3% of Total In	vestments)		
		Grifols, Inc., Term				
	2,149	Loan	4.250%	6/01/17	Ba1	2,168,744
		Building Products 0.4	1% (0.3% of Tota	al Investment	ts)	
		Quikrete Holdings,				
		Inc., Term Loan, First			_	
	1,995	Lien	4.000%	9/28/20	B+	2,015,150
		-	(1.3% of Total I	nvestments)		
		American Capital,				
	1 200	LTD., Term Loan, First Lien	1 0000/	0/00/16	BB	1 221 207
	1,322	Citco III Limited, Term	4.000%	8/22/16	DD	1,331,297
	2,852	Loan B	4.250%	6/29/18	N/R	2,876,892
	2,002		1.20070	5/20/10	14/11	2,070,002

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	l% (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%	of Total Inve	stments)	
\$ 12,968	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$12,927,651
1,584	SunGard Data Systems, Inc., Term Loan D	4.500%	1/31/20	BB	1,593,894
14,552	Total Computers & Peripherals				14,521,545
	Containers & Packaging Berry Plastics Holding Corporation, Term		of Total Inves		
4,000	Loan E	3.750%	1/06/21	B+	4,006,072
	Distributors 1.0% (0.6%	of Total Inve	stments)		
4,707	HD Supply, Inc., Term Loan B	4.500%	10/12/17	B+	4,747,902
	Diversified Consumer Ser	vices 5.1%	(3.2% of Tota	al Investments	5)
3,038	Cengage Learning Acquisitions, Inc., Term Loan, (5)	4.750%	7/03/14	D	2,789,890
316	Ceridian Corporation, New Replacement Term Loan Hilton Hotels	4.408%	8/14/15	B1	318,540
11,842	Corporation, Term Loan B2 Laureate Education,	3.750%	10/25/20	BB	11,940,312
4,805	Inc., Term Loan B	5.000%	6/15/18	B1	4,792,825
384	Pinnacle Entertainment, Term Loan B1	3.750%	8/15/16	BB+	387,434
995	Pinnacle Entertainment, Term Loan B2	3.750%	8/13/20	BB+	1,003,084
2,494	Spotless Holdings, SAS, Term Loan, First Lien	5.000%	10/02/18	B1	2,534,273
1,000	Spotless Holdings, SAS, Term Loan, Second Lien	8.750%	4/02/19	B3	1,026,875
24,874	Total Diversified Consumer Services Diversified Financial Servi	ices 3.7% (2.3% of Total	Investments)	24,793,233
2,488	Home Loan Servicing Solutions, Ltd., Term Loan B	4.500%	6/26/20	BB	2,529,477
2,729	Ocwen Financial Corporation, Term 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
0,411	WideOpenWest	0.20070	11/00/10	Daaz	0,400,000
	Finance LLC, Term				
9,562	Loan B, DD1	4.750%	4/01/19	B1	9,650,459
	Total Diversified				
18,190	Financial Services				18,378,660
	Diversified Other 0.2% (Rexnord LLC, Term	0.1% of Tota	I Investments	5)	
1,008	Loan B	4.000%	8/21/20	B+	1,014,849
1,000	Diversified Telecommunic				
	Intelsat Jackson		(1)		,
	Holdings, S.A.,				
	Tranche B2, Term				
959	Loan	3.750%	6/30/19	BB	967,675
	Electronic Equipment & Ir	struments	0.6% (0.4% (of Total Inve	estments)
	SMART Modular Technologies, Inc.,				
3,329	Term Loan B	8.250%	8/26/17	В	2,996,438
0,020	Food & Staples Retailing		of Total Inve		2,000,400
	Albertson's LLC, Term			, currente,	
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,				
0.007	Inc., Replacement	4 5000/	0/00/10	_	0.070.000
3,337	Loan, First Lien	4.500%	9/26/19	В	3,372,803
	BJ's Wholesale Club,				
2,500	Inc., Replacement Loan, Second Lien	8.500%	3/31/20	CCC	2,575,260
2,500	Rite Aid Corporation,	0.500 /8	5/51/20	000	2,373,200
	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
17.005	Total Food & Staples Retailing				17 949 700
17,865	Food Products 5.7% (3.6	S% of Total I	nvoetmonte)		17,843,702
	AdvancePierre Foods,		ivestinents)		
	Inc., Term Loan, First				
2,970	Lien	5.750%	7/10/17	B1	2,978,663
,	AdvancePierre Foods,				,,
	Inc., Term Loan,				
684	Second Lien	9.500%	10/10/17	CCC+	668,610
	H.J Heinz Company,				
10,455	Term Loan B2	3.500%	6/05/20	BB	10,574,375
	Pinnacle Foods				
1 100	Finance LLC, Term	0.0500/	4/00/00		1 400 470
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 Inves 45	stments		

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

incipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Health Care Equipmen	t & Supplies (co	ntinued)		
\$ 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 Onex Carestream	5.000%	6/07/19	B+	4,956,739
2,625	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 Community Health	6.500%	7/31/20	В	1,381,728
4,000	Systems, Inc., Term Loan D, WI/DD DaVita, Inc., New	TBD	TBD	BB	4,046,428
3,960	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	5.000%	5/04/18	В	8,657,831
1,485	Heartland Dental Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	1,494,289
1,500	Heartland Dental 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	226 271
220	Sheridan Holdings,	עסו	עסו	DI	226,371
	Inc., Term Loan, First				
7,214	Lien, DD1	4.500%	6/29/18	B1	7,283,598
7,214	Sheridan Holdings,	4.500 /8	0/29/10	Ы	7,200,090
	Inc., Term Loan,				
2,000	Second Lien	8.250%	12/20/21	B+	2,050,000
2,000	Skilled Healthcare	0.230 /0	12/20/21	D+	2,030,000
	Group, Inc., Term				
608	Loan	6.750%	4/09/16	В	610,754
000	Total Health Care	0.70070	4/00/10	D	010,704
39,582	Providers & Services				39,728,352
00,002	Hotels, Restaurants &	Leisure 5.6%	(3.5% of Tota	I Investments)	00,720,002
	24 Hour Fitness		(,	
	Worldwide, Inc., Term				
2,895	Loan B	5.250%	4/22/16	Ba3	2,931,246
,	BLB Management				
	Services, Inc., Term				
1,415	Loan	5.250%	11/10/18	BB	1,427,615
	Caesars				
	Entertainment				
	Operating Company,				
4,616	Inc., Term Loan B6	5.489%	1/28/18	В	4,448,252
	CCM Merger, Inc.,			_	
2,566	Term Loan, DD1	5.000%	3/01/17	B+	2,597,604
	CityCenter Holdings				
4 050	LLC, Term Loan B,	E 0000/		-	4 007 000
4,250	DD1	5.000%	10/16/20	B+	4,307,996
	Intrawest Resorts				
2 000	Holdings, Inc., Initial	E E000/	10/00/00	р.	0.007.500
2,000	Term Loan	5.500%	12/09/20	B+	2,007,500
1,888	Landry's Restaurants, Inc., Term Loan B	4.000%	4/24/18	BB	1,909,563
1,000	MGM Resorts	4.000 /0	4/24/10	00	1,909,000
	International, Term				
1,980	Loan B	3.500%	12/20/19	BB	1,984,596
1,000	Scientific Games	0.00070	12/20/10		1,001,000
	Corporation, Term				
3,000	Loan B	4.250%	10/18/20	Ba2	3,018,483
,	Station Casino LLC,				, ,
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	
1,172	Spectrum Brands, Inc.,	0.00070	0/01/17	88	1, 170,700	
342	Term Loan C	3.500%	9/04/19	BB	344,035	
042	Total Household	5.500 /8	3/04/13	DD	044,000	
1,814	Products				1,822,744	
1,014		/ of Total Invoat	monto)		1,022,744	
		% of Total Invest	ments)			
	Alliant Holdings I LLC,					
4 500	Initial Term Loan B,	TOD		D /		
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 Investments					
		46				

	incipal unt (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Internet Software & Ser	vices (continued)		
		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
	0.000	San Juan Cable LLC, Term Loan, Second	10.0000/	0/00/10	000	0.010.000
	2,000	Lien SSI Investments II,	10.000%	6/09/18	000	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	5.750%	11/08/19	N/R	1,481,980
:	21,659	Total Internet Software & Services				21,867,708
			6 of Total Invest	tments)		
	1,046	CompuCom Systems, Inc., Term Loan B	4.250%	5/09/20	B1	1,047,087
		SunGard Data Systems, Inc., Term				
	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 & Pi	roducts 1.5%	(0.9% of Tota	al Investments	
	4,029	Bombardier Recreational Products, Inc., Term Loan	4.000%	1/30/19	B+	4,060,225
	,	Equinox Holdings, Inc., New Initial Term				
	2,184	Loan B	4.501%	1/31/20	B1	2,206,700
	1,000	Four Seasons Holdings, Inc., Term	6.250%	10/07/00	В	1 007 500
	1,000	Loan, Second Lien Total Leisure	0.200%	12/27/20	D	1,027,500
	7,213	Equipment & Products Machinery 0.6% (0.3%	of Total Invest	ments)		7,294,425
	2,746	Gardner Denver, Inc., Term Loan, DD1	4.250%	7/30/20	B1	2,746,563
		Media 17.3% (10.9% o Affinion Group	f Total Investme	ents)		
	2,067	Holdings, Inc., Term Loan B, DD1	6.750%	10/09/16	B1	2,054,924

1,737	Cengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan, (5)	7.750%	7/04/17	D	1,592,583
1,757	Clear Channel	7.750%	7/04/17	D	1,392,303
	Communications, Inc.,				
3,678	Tranche D, Term Loan	6.910%	1/30/19	CCC+	3,576,594
	Clear Channel				
0.040	Communications,	7 0000/	7/00/40		0.007.000
2,646	Inc.,Term Loan E Cumulus Media, Inc.,	7.660%	7/30/19	CCC+	2,637,698
10,600	Term Loan B , DD1	4.250%	12/23/20	B+	10,724,497
,	Emerald Expositions		,_0,_0		
	Holdings, Inc., Term				
2,853	Loan, First Lien	5.500%	6/17/20	BB	2,877,086
1,962	EMI Music Publishing LLC, Term Loan B	4.250%	6/29/18	BB	1,976,247
1,002	Internet Brands, Inc.,	4.20070	0/20/10	00	1,070,247
1,985	Term Loan B	6.250%	3/18/19	B+	1,996,579
	McGraw-Hill Education				
2 500	Holdings LLC, Term Loan B	6.250%	12/18/19	B+	0 504 005
2,500	McGraw-Hill Education	0.230%	12/10/19	D+	2,534,895
	Holdings LLC, Term				
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	4.230 %	7/31/20	DD	2,021,230
	LLC, Tranche G, Term				
1,975	Loan	4.000%	1/20/20	BB	1,977,469
0.410	Radio One, Inc., Term	7 5000/	0/14/17	Р	
3,412	Loan B, First Lien Springer Science &	7.500%	2/14/17	B+	3,505,339
	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.,				
	Replacement Term				
8,534	Loan, First Lien	4.000%	3/01/20	B+	8,593,645
	UPC Broadband				
2,143	Holding BV, Term Loan AF	4.000%	1/31/21	BB	2,158,483
۲,143	UPC Broadband	4.000%	1/01/21	DD	2,100,400
	Holding BV, Term				
1,500	Loan AH	3.250%	6/30/21	BB	1,505,157
	Weather Channel				
750	Corporation, Term Loan, Second Lien	7.000%	6/26/20	B3	758,438
750		1.00070	0/20/20	00	700,400

	WMG Acquisition Corporation, Tranche B, Refinancing Term				
1,496	Loan	3.750%	7/01/20	BB	1,502,563
	Yell Group PLC, Term				
3,050	Loan, (5)	4.097%	7/31/14	N/R	679,159
87,288	Total Media				85,159,653
	•	5% of Total In	nvestments)		
	Hudson's Bay Company, Term Loan				
4,000	B, First Lien	4.750%	11/04/20	BB	4,064,988
4,000	Multi-Utilities 0.2% (0.19			66	4,004,000
	ADS Waste Holdings,		councility)		
990	Inc., Term Loan B	4.250%	8/05/19	B+	996,883
	Oil, Gas & Consumable F				
	Brand Energy &				-,
	Infrastructure				
	Services, Inc., Initial				
1,994	Term Loan	4.750%	11/26/20	B1	2,010,916
	Crestwood Holdings				, ,
2,721	LLC, Term Loan B	7.000%	6/19/19	В	2,797,244
	Drill Rigs Holdings,				
	Inc., Tranche B1,	0.0000/		-	
4,975	Term Loan	6.000%	3/31/21	B+	5,099,375
1 100	EP Energy LLC, Term	0 5000/	E/04/10	DeO	
1,100	Loan B3, Second Lien	3.500%	5/24/18	Ba3	1,105,500
		Nuveen Invest 47	ments		
		. /			

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

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

	5 5				
	BioScrip, Inc., Term Loan B				
2,102	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	2,122,113
1,194	Generic Drug Holdings, Inc., Term Loan B	5.000%	8/16/20	B1	1,208,179
1,101	Graceway Pharmaceuticals LLC,	0.00070	0,10,20	51	1,200,170
3,125	Second Lien Term Loan, (5)	6.928%	5/03/13	N/R	93,750
62	Graceway Pharmaceuticals LLC, Term Loan, (5)	3.069%	5/03/12	N/R	68,523
	Par Pharmaceutical Companies, Inc., Additional Term Loan				,
2,263	B1 Patheon, Inc., Term	4.250%	9/30/19	B+	2,280,052
1,500	Loan B, WI/DD	TBD	TBD	В	1,500,134
F 447	Pharmaceutical Product Development, Inc., Term Loan B,	1.0000/			F 400 070
5,417	First Lien Pharmaceutical Research Associates,	4.000%	12/01/18	Ba3	5,460,878
4,737	Inc., Term Loan B Quintiles Transnational Corp.,	5.000%	9/23/20	B1	4,764,265
2,860	Term Loan B3	3.750%	6/08/18	BB	2,871,233
2,000	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	2,027,750
1,980	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	В	1,990,734
	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan				
3,103	D2	3.750%	2/13/19	BBB	3,128,326
	Valeant Pharmaceuticals International, Inc.,		0/07/07	D /	
8,928 42,030	Term Loan E Total Pharmaceuticals	3.750%	8/05/20	Ba1	9,022,367 39,331,479
42,000	Real Estate Investmen Capital Automotive LP, Term Loan, Second	t Trust 2.2% (1	1.4% of Total		
2,000	Lien Star Einanoial Inc	6.000%	4/30/20	B1	2,077,500
4,353 4,476	iStar Financial, Inc., Term Loan	4.500% 3.500%	10/15/17 4/17/20	BB BB+	4,380,532 4,486,484
,					, ,

	Stanwood Droparty				
	Starwood Property				
	Trust, Inc., Term Loan B				
	Total Real Estate				
10,829	Investment Trust				10,944,516
10,020	Real Estate Management	& Developme	ont 21% (1	3% of Total	
	Capital Automotive LP,	a Dorolopina			
	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	ment 2.0%	(1.3% of Tota	al Investmen	its)
	Freescale				
	Semiconductor, Inc., Term Loan, Tranche				
2,977	B4	5.000%	2/28/20	B1	3,010,067
2,311	Freescale	5.000 %	2/20/20	ы	5,010,007
	Semiconductor, Inc.,				
	Term Loan, Tranche				
1,995	B5	5.000%	1/15/21	B1	2,023,471
.,	NXP Semiconductor	01000,0	.,		_,•_•,
1,967	LLC, Term Loan D	3.250%	1/11/20	BB+	1,971,512
,	NXP Semiconductor				, ,
2,913	LLC, Term Loan	4.500%	3/03/17	Ba3	2,956,769
	Total Semiconductors				
9,852	& Equipment				9,961,819
	Software 9.3% (5.9% of	Total Investn	nents)		
	Attachmate				
	Corporation, Term				
3,853	Loan, First Lien	7.250%	11/22/17	BB	3,921,369
	Blackboard, Inc., Term			5	
2,274	Loan B3	4.750% Nuveen Invest	10/04/18	B+	2,300,878
		48	ments		
		.0			

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Software (continued)	•			
\$ 2,500	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	BB	\$ 2,507,118
4,403	Datatel Parent Corp, Term Loan B, DD1	4.500%	7/19/18	B+	4,454,235
1,000	Deltek, Inc., Term Loan, Second Lien	10.000%	10/10/19	CCC+	1,025,000
2,973	Emdeon Business Services LLC, Term Loan B2	3.750%	11/02/18	BB	2,986,921
1,975	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	1,987,394
1,089	Greeneden U.S. Holdings II LLC, Term Loan B Infor Global Solutions	4.000%	2/08/20	В	1,087,626
11,243	Intermediate Holdings, Ltd., Term Loan B5, DD1	3.750%	6/03/20	Ba3	11,297,297
3,380	IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	3,404,908
	IPC Systems, Inc., Term Loan, Second	5 44 00/		000	
4,000 4,691	Lien Misys PLC, Term Loan B, First Lien	5.410% 5.000%	6/01/15 12/12/18	CCC B+	3,660,000 4,740,476
	RedPrairie Corporation, New				
1,587	Term Loan, First Lien RedPrairie Corporation, Term	6.000%	12/21/18	B+	1,605,203
800 45,768	Loan, Second Lien Total Software	11.250%	12/21/19	CCC+	821,600 45,800,025
	Specialty Retail 0.8%	(0.5% of Total	Investments)		
1,968	Collective Brands, Inc., Term Loan B	7.250%	10/09/19	В	1,986,645
2,037 4,005	Jo-Ann Stores, Inc., Term Loan, First Lien Total Specialty Retail	4.000%	3/16/18	B+	2,048,373 4,035,018
т,000	Textiles, Apparel & Lux	urv Goods 0	.1% (0.1% of	Total Investm	, ,
	Philips-Van Heusen Corporation, Term				
573	Loan B	3.250%	2/13/20	BBB	577,484
	Wireless Telecommuni	cation Service	s 2.2% (1.4%	% of Total Inve	estments)
4,522	Asurion LLC, Term Loan B1	4.500%	5/24/19	Ba2	4,529,135

3.226 Inc., Term Loan B 7.500% 2/11/19 B 3,343,899 IPC Systems, Inc., Term Loan, Tranche Term Loan, Tranche 1,975 C, First Lien 7.500% 7/31/17 B1 1,989,812 923 Term Loan 5.750% 3/31/17 Ba3 929,956 Total Wireless Telecommunication 10,792,802 10,792,802 Total Variable Rate Services 10,792,802 Shares Description (1) Value COMMON STOCKS 3.5% (2.2% of Total Investments) Value Building Products 0.6% (0.4% of Total Investments) Walue Comporation, (6) \$ 2,883,980 Value Value Comporation, (6) \$ 2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) Masonite International Corporation, (6), (7) 1,061,535 Metro-Goldwyn-Mayer, BLB Worldwide Soldwyn-Mayer, 13,101,176 13,101,176 Tribune Company, 3,340,804 17,046,691 17,046,691 Principal Description (1)			F · · ·				
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 923 Term Loan 5.750% 3/31/17 Ba3 929,956 Total Wireless Telecommunication 10,646 Services 10,792,802 10,792,802 Total Variable Rate Senvic Loan Interests 586,770,479 Value Value Shares Description (1) COMMON STOCKS 3.5% (2.2% of Total Investments) Value Value COMMON STOCKS 3.5% (0.4% of Total Investments) Masonite 1,061,535 Masonite 1,061,535 BLB Worldwide 42,041 Holdings Inc., (6), (7) 1,061,535 Media 2,78(1,7% of Total Investments) BLB Worldwide 4,041 Holdings Inc., (6), (7) 3,340,804 Tribune Company, 3,340,804 36,087 (6), (8) Total Media 13,101,176 13,004,601 13,101,176 Total Media 0.300,02% of Total Investments) 17,046,691 17,046,691 17,046,691 Prinncipal Convertible BoNDS <td></td> <td></td> <td>Fairpoint</td> <td></td> <td></td> <td></td> <td></td>			Fairpoint				
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1,975 C, First Lien 7.750% 7/31/17 B1 1,989,812 Presidio, Inc., New Presidio, Inc., New 923 Term Loan 5.750% 3/31/17 Ba3 929,956 Total Wireless Total Wireless Total Wireless 10,646 Services 10,792,802 Total Variable Rate Senior Loan Interests Services 10,792,802 Shares Description (1) Value Value COMMON STOCKS 3.5% (2.2% of Total Investments) Value Commonical International \$ 2,883,980 Value 52,436 Corporation, (6) \$ 2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) 1,061,535 Metro-Goldwyn-Mayer, 1,061,535 Metro-Goldwyn-Mayer, 9,760,372 138,445 (6), (7) 9,760,372 17,046,691 Tribune Company, 3,40,804 13,101,176 13,011,76 Total Media Total Investments) 17,046,691 17,046,691 Principal Description (1) Coupon Matury (3) Value Addis (6), (7) Coupon <td< td=""><td></td><td></td><td>IPC Systems, Inc.,</td><td></td><td></td><td></td><td></td></td<>			IPC Systems, Inc.,				
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Presidio, Inc., New 7 Term Loan 5.750% 3/31/17 Ba3 929,956 Total Wireless Telecommunication 10,792,802 10,646 Services 10,792,802 Senior Loan Interests Senior Loan Interests 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 Stares Description (1) Comporation, (6) \$ 2,883,980 52,436 Corporation, (6) \$ 2,883,980 1,061,535 Masonite International \$ 2,883,980 1,061,535 Material Section S 2,883,980 1,061,535 1,061,535 Metro-Goldwyn-Mayer, 1,061,535 1,061,535 1,061,535 Metro-Goldwyn-Mayer, 9,760,372 1,061,635 1,061,535 Metro-Goldwyn-Mayer, 3,340,804 1,1061,766 1,1061,535 Metro-Goldwyn-Mayer, 13,101,176 1,046,691 1,046,691 Tribune Company, 3,340,804 1,046,691 1,046,691 Principal Convertible <td>-</td> <td>1.975</td> <td>C. First Lien</td> <td>7.750%</td> <td>7/31/17</td> <td>B1</td> <td>1.989.812</td>	-	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 Total Wireless Telecommunication 10,792,802 Total Variable Rate Senior Loan Interests 10,792,802 Senior Loan Interests 586,770,479 Description (1) Value COMMON STOCKS 3.5% (2.2% of Total Investments) Value Masonite International Common STOCKS 3.5% (2.2% of Total Investments) Value 52,436 Corporation, (6) \$ 2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) Value BLB Worldwide \$ 2,883,980 42,041 Holdings Inc., (6), (7) 1,061,535 Media 2,7% of Total Investments) \$ Metro-Goldwyn-Mayer, \$ 3,340,804 38,445 (6), (7) \$ 9,760,372 Tribune Company, 30,087 \$ 3,340,804 \$ Total Media 13,101,176 \$ 13,101,176 Total Common Stocks (cost \$ \$ 12,046,691 \$ Principal Convertible \$ \$ 545,875 Nortel Networks<		.,	-				.,
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Telecommunication 10,792,802 Total Variable Rate Senior: Loan Interests Senior: Loan Interests Senior: Loan Interests \$ 589,235 (cost \$\$83,246,689) 586,770,479 Shares Description (1) Value COMMON STOCKS 3.5% (2.2% of Total Investments) Value Masonite International Senior: Loan Interests Value 52,436 Corporation, (6) \$ 2,883,980 Senior: Loan Interests Value 42,041 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) 1,061,535 BLB Worldwide 1138,445 (6), (7) 1,061,535 Metro-Goldwyn-Mayer, 3,340,804 13,101,176 138,445 (6), (7) 9,760,372 3,340,804 Tribune Company, 3,340,804 11,046,691 11,046,691 Yitoure Common Stocks (cost 11,01,176 10,046,691 Yitoure ConVERTIBLE BONDS 0.3% (0.2% of Total Investments) 11,046,691 Yitoure Convertible 11,50% 1,50% 1,51% Socks (cost 11,50% 0.3% (0.2% of Total Investments) Yalue		520		0.10070	0/01/17	Dao	020,000
10,646 Services 10,792,802 Total Variable Rate Senior Loan Interests 589,235 \$ 589,235 (cost \$583,246,689) 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) \$ 2,883,980 BLB Worldwide Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) BLB Worldwide 10,061,535 Metro-Goldwyn-Mayer, 1,061,535 Metro-Goldwyn-Mayer, 13,845 (6), (7) 9,760,372 Tribune Company, 3,340,804 Tribune Company, 3,340,804 36,087 (6), (8) 13,101,176 Total Media 13,001,176 13,011,176 Total Common Stocks (cost 12,716,644) 17,046,691 Principal Convertible Bonds 0.3% (0.2% of Total Investments) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Value Socios (cost <td></td> <td></td> <td></td> <td></td> <td></td> <td></td> <td></td>							
Total Variable Rate Senior Loan Interests Senior Senior Loan Interests Shares Description (1) COMMON STOCKS 3.5% (2.2% of Total Investments) Value Building Products 0.6% (0.4% of Total Investments) Value Gommon Stock S 3.5% (2.2% of Total Investments) Value Building Products 0.6% (0.4% of Total Investments) Value Masonite International Corporation, (6) \$ 2,383,980 Hotels Restaurants & Leisure 0.2% (0.1% of Total Investments) Value BLB Worldwide 42,041 Holdings Inc., (6), (7) 1,061,535 Media 2.7% (1.7% of Total Investments) Metro-Goldwyn-Mayer, 9,760,372 138,445 (6), (7) 9,760,372 Tribune Company, 3,340,804 44,843 (6) 3,340,804 13,101,176 Total Media 13,101,176 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) Value CONVERTIBLE BONDS 0.3% (0.	47	0.040					10 700 000
Senior Loan Interests Senior Loan Interests 589,235 Second Loan Interests 586,770,479 Shares Description (1) CouMON STOCKS 3.5% (2.2% of Total Investments) Value Building Products 0.6% (0.4% of Total Investments) Value Masonite International \$ 2,883,980 52,436 Corporation, (6) \$ 2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) \$ 2,883,980 BLB Worldwide \$ 2,883,980 \$ 0.61,535 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) \$ 9,760,372 Metro-Goldwyn-Mayer, \$ 9,760,372 \$ 7,704,691 138,445 (6) 7 9,760,372 \$ 7,7046,691 Y Total Media 13,101,176 7,046,691 7,046,691 Y Total Common Stocks (cost 13,101,176 7,046,691 Y Description (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0	I	0,646					10,792,802
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Shares Description (1) Value COMMON STOCKS 3.5% (2.2% of Total Investments) Value Building Products 0.6% (0.4% of Total Investments) Value Masonite International Masonite Value 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) 1,061,535 Media 2.7% (1.7% of Total Investments) 1,061,535 Metro-Goldwyn-Mayer, 9,760,372 9,760,372 Tribune Company, 3,340,804 3,340,804 Tribune Company, 3,340,804 3,340,804 Tribune Company, 3,340,804 13,101,176 Total Media 13,101,176 Total Common Stocks (cost \$ 1,7,046,691 17,046,691 Principal CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Value Socost (cost 1,000 Sof, 0.2% of Total Investments) Value							
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Building Products 0.6% (0.4% of Total Investments) Masonite International \$2,883,980 52,436 Corporation, (6) \$2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) \$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 Tribune Company, \$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 Media 13,101,176 Total Common \$12,2716,644 \$12,716,644 \$17,046,691 Principal Ratings Amount (000) Description (1) Coupon Nortel Networks \$550 Corp., (5) 1.750% \$550 Corp., (5) 2.125% 4/15/12 N/R \$550 Corp., (5) 2.125% 4/15/14 N/R \$000 Corp., (5)	Sha	ares	• • • • •				Value
Masonite International \$ 2,883,980 52,436 Corporation, (6) \$ 2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) BLB Worldwide 1,061,535 42,041 Holdings Inc., (6), (7) 1,061,535 Media 2.7% (1.7% of Total Investments) 9,760,372 Tribune Company, 9,760,372 Tribune Company, 3,340,804 Tribune Company, 36,087 6), (7) Total Media Total Media 13,101,176 Total Common Stocks (cost \$12,716,644) 17,046,691 Principal Maount (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) Vortel Networks 1,000 Corp., (5) 1.750% 1,000 Corp., (5) 2.125% 4/15/12 N/R \$ 550 Corp., (5) 2.125% 4/15/14 N/R 998,750 Nortel Networks S 51,307,500 1,544,625 <th></th> <th></th> <th>COMMON STOCKS</th> <th>3.5% (2.2% of T</th> <th>otal Investm</th> <th>ents)</th> <th></th>			COMMON STOCKS	3.5% (2.2% of T	otal Investm	ents)	
52,436 International Corporation, (6) \$ 2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) 42,041 Holdings Inc., (6), (7) 1,061,535 Media 2.7% (1.7% of Total Investments) 1,061,535 Metro-Goldwyn-Mayer, 1,061,535 138,445 (6), (7) 9,760,372 Tribune Company, 3,340,804 44,843 (6) 3,340,804 6) Tribune Company, 3,340,804 44,843 (6) 13,101,176 Total Media 13,101,176 Total Common Stocks (cost 17,046,691 \$12,716,644) 17,046,691 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 BONDS 0.3% (0.2% of Total Investments) 545,875 Kortel Networks 1,500 2,125% 4/15/14 N/R 998,750 1,000 Corp., (5) 2,125% 4/15/14 N/R 998,750 Motel Networks Stost (cost (cost (cost (cost (cost (cost (cost (cost (c			Building Products	0.6% (0.4% of To	tal Investme	nts)	
52,436 Corporation, (6) \$ 2,883,980 Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) BLB Worldwide 1,061,535 Hoddia 2.7% (1.7% of Total Investments) Metro-Goldwyn-Mayer, 9,760,372 Tribune Company, 3,340,804 44,843 (6) 3,340,804 Tribune Company, 3,340,804 36,087 (6), (8) 13,101,176 Total Media 13,101,176 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) I7,046,691 \$ 550 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks Nortel Networks 998,750 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Nortel Networks Interstruets Interstruets Interstruets \$ 1,500 1,500,500 1,544,625 Interstruets			Masonite				
Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) BLB Worldwide 1,061,535 42,041 Holdings Inc., (6), (7) 1,061,535 Media 2.7% (1.7% of Total Investments) 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 13,101,176 \$12,716,644) 17,046,691 Principal Convertipion (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Convertipion (1) Coupon Maturity (3) Value Soot Corp., (5) 1.750% 4/15/12 <t< td=""><td></td><td></td><td>International</td><td></td><td></td><td></td><td></td></t<>			International				
Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments) BLB Worldwide 1,061,535 42,041 Holdings Inc., (6), (7) 1,061,535 Media 2.7% (1.7% of Total Investments) 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 13,101,176 \$12,716,644) 17,046,691 Principal Convertipion (1) Coupon Maturity (3) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Convertipion Stocks Stocks \$550 Corp., (5) 1.750% 4/15/12 N/R \$545,875 Nortel Networks I,000 Convertible Stocks Stocks \$1,000 Corp., (5) 2.125% 4/15/14 N/R \$98,750 \$1,000 Gorp., (5) 2.125% 4/15/14 N/R \$98,750 \$1,000 Gorp., (5) 2.125% 4/15/14 <td>52</td> <td>2.436</td> <td></td> <td></td> <td></td> <td></td> <td>\$ 2.883.980</td>	52	2.436					\$ 2.883.980
BLB Worldwide 1,061,535 Holdings Inc., (6), (7) 1,061,535 Media 2.7% (1.7% of Total Investments) 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 Metworks CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Convertible Bonds 1,001 Nortel Networks 1,000 1,000 Corp., (5) 1.750% Nortel Networks 1,000 1,000 Corp., (5) 2.125% Nortel Networks 1,000 1,000 Corp., (5) 2.125% Nortel Networks 1,544,625 Nortel Networks <t< td=""><td></td><td>_,</td><td>•</td><td>& Leisure 0.2%</td><td>. (0.1% of Tot</td><td>tal Investment</td><td></td></t<>		_,	•	& Leisure 0.2%	. (0.1% of Tot	tal Investment	
42,041 Holdings Inc., (6), (7) 1,061,535 Media 2.7% (1.7% of Total Investments) 1,061,535 Metro-Goldwyn-Mayer, 9,760,372 Tribune Company, 7,760,372 Tribune Company, 3,340,804 Tribune Company, 3,340,804 6), (7) 7,046,091 7,046,091 13,101,176 Total Media 13,01,176 Total Common 17,046,691 \$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) \$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							,
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-Goldworks 17,046,691 17,046,691 Principal Convertible Bonds 0.3% (0.2% of Total Investments) Value CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Value Communications Equipment 0.3% (0.2% of Total Investments) 1,000 Sofo 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 Eonds (cost 1,544,625 Nuveen Investments Nuveen Investments 1,544,625	4:	2 041					1 061 535
Metro-Goldwyn-Mayer, 9,760,372 138,445 (6), (7) 9,760,372 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 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) 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 1,544,625 1,544,625	12	_,011		of Total Investme	nte)		1,001,000
138,445 (6), (7) 9,760,372 Tribune Company, 3,340,804 Tribune Company, 36,087 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) 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 1,544,625 Nuveen Investments 1,544,625			-		into)		
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) Value Communications Equipment 0.3% (0.2% of Total Investments) Value \$550 Corp., (5) 1.750% 4/15/12 N/R \$545,875 Nortel Networks I,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 Interventible Interventible Interventible Bonds (cost Interventible Interventible Interventible Interventible Bonds (cost Interventible Interventible Interventible Interventible South Convertible Interventible Interventible Interventible Interventinves	13(8 115		,			0 760 372
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 Patings Amount (000) Description (1) Coupon Mount (000) Description (1) Coupon CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Communications Equipment 0.3% (0.2% of Total Investments) Nortel Networks Nortel Networks 1,000 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks Bonds (cost 1,550 \$1,307,500) 1,544,625	100	5,445					3,700,372
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 Amount (000) Description (1) Coupon CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Communications Equipment 0.3% (0.2% of Total Investments) Source Networks Nortel Networks 1,000 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 1,550 \$1,307,500) 1,544,625 Nuveen Investments	1	1 0 1 0					2 240 004
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 (0.2% of Total Investments) Value Source Nortel Networks Nortel Networks Source Source 1,000 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks Source Source Source Source Source Source 1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost Superior Source Source Source \$ 1,550 1,307,500 1,544,625 Source Source	44	+,040					3,340,004
Total Media 13,101,176 Total Common 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) Communications Equipment 0.3% (0.2% of Total Investments) Nortel Networks Nortel Networks Nortel Networks 550 Corp., (5) 1.750% 4/15/12 N/R \$ 545,875 Nortel Networks 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost 51,307,500) 1,544,625	0.	0 007					
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) % 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	36	6,087					
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 \$ 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 Stop, (5) 2.125% 4/15/14 N/R 998,750 1,000 Stop, (5) 2.125% 4/15/14 N/R 998,750 1,500 Stop, (5) 1,504,625 1,544,625							13,101,176
Principal \$12,716,644) 17,046,691 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 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 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							
Principal Amount (000)Description (1)CouponMaturityRatings (3)ValueCONVERTIBLE BONDS0.3% (0.2% of Total Investments)Convertible BONDS0.3% (0.2% of Total Investments)Communications Equipment0.3% (0.2% of Total Investments)Communications Equipment0.3% (0.2% of Total Investments)% 550Corp., (5)1.750%4/15/12N/R\$ 545,875Nortel NetworksNortel Networks998,7501,000Corp., (5)2.125%4/15/14N/R998,750Total Convertible Bonds (cost51,307,500)1,544,625Nuveen InvestmentsNuveen Investments1,544,625							
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			\$12,716,644)				17,046,691
 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 	Prin	cipal				Ratings	
CONVERTIBLE BONDS 0.3% (0.2% of Total Investments) Communications Equipment 0.3% (0.2% of Total Investments) Nortel Networks\$ 550Corp., (5)1.750% 4/15/12N/R\$ 545,875 Nortel Networks1,000Corp., (5)2.125% 4/15/14N/R998,750 Total Convertible Bonds (cost998,750\$ 1,550\$1,307,500)1,544,625 Nuveen Investments1,544,625	Amour	nt (000)	Description (1)	Coupon	Maturity	(3)	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 1,550 \$1,307,500) 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 1,550 \$1,307,500) 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 1,550 \$1,307,500) 1,544,625 Nuveen Investments	\$	550		1 750%	4/15/12	N/B	\$ 545 875
1,000 Corp., (5) 2.125% 4/15/14 N/R 998,750 Total Convertible Bonds (cost Bonds (cost 1,550 1,550 1,544,625 Nuveen Investments Nuveen Investments 1,544,625 1,544,625	Ψ	000		1.70078	1/10/12		φ 0-0,070
Total Convertible Bonds (cost\$ 1,550\$1,307,500)1,544,625 Nuveen Investments		1 000		2 125%	4/15/14	N/R	002 750
Bonds (cost 1,550 \$1,307,500) 1,544,625 Nuveen Investments 1,544,625		1,000		2.125/0	7/13/14	11/11	330,730
\$ 1,550 \$1,307,500) 1,544,625 Nuveen Investments							
Nuveen Investments	•		•				
	\$	1,550	\$1,307,500)				1,544,625
40				Nuveen Inves 49	tments		
47 				49			

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

Principal Amount (000)			Coupon	Maturity	Ratings (3)	Value
		CORPORATE BONDS				-
		Commercial Services 8				
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 502,500
	4 00 4	Harland Clarke	0.5000/		5	4 007 000
	1,224	Holdings	9.500%	5/15/15	В	1,227,060
	500	Tervita Corporation, 144A	8.000%	11/15/18	В	E10 E00
	500	Total Commercial	0.000%	11/13/10	D	512,500
	2,224	Services & Supplies				2,242,060
	<i>L,LL</i> Ŧ	Communications Equip	oment 0.7% (0	4% of Total	Investments)	2,242,000
		Nortel Networks				
	3,000	Limited, (5)	0.000%	7/15/11	N/R	3,206,250
	0,000	Diversified Consumer S				
		NES Rental Holdings				,
	900	Inc., 144A	7.875%	5/01/18	CCC+	945,000
		Diversified Telecommu	nication Service	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				
		Telecommunication				
	6,993	Services		70/ 10 10/ 1		7,766,575
	0.000	Health Care Equipment				
	3,000	Kinetic Concepts Health Care Providers	10.500%		B Fotol Investmen	3,450,000
		FWCT-2 Escrow	a Services 3.4	70 (2.1% UI	iotai investinei	115)
		Corporation for				
		Community Health				
	3,000	Systems, 144A	5.125%	8/01/21	BB+	3,018,750
	-,	FWCT-2 Escrow				-,,,
		Corporation for				
		Community Health				
	4,800	Systems, 144A	6.875%	2/01/22	В	4,920,000
	2,750	HCA Inc.	8.500%	4/15/19	BB+	2,899,875
	575	HCA Inc.	7.250%	9/15/20	BB+	624,594
		IASIS Healthcare				
	900	Capital Corporation	8.375%	5/15/19	CCC+	960,750
	0.000	Tenet Healthcare	0.0000		55	
	3,000	Corporation, 144A	6.000%	10/01/20	BB	3,157,500
	1 000	Truven Health		0/01/00	000	1 100 500
	1,000	Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
	16 025	Total Health Care Providers & Services				16 712 060
	16,025		0.9% (0.5% of T	otal Invootm	onte)	16,713,969
		Househola Floaucis	0.3 % (0.3 % 01 1	otai investm	ciiis)	

3,950	Reynolds Group	9.875%	8/15/19	CCC+	4,364,750
-,	IT Services 0.4% (0.3%				.,
	First Data Corporation,		,		
2,000	144A	7.375%	6/15/19	BB	2,135,000
	Leisure Equipment & Pro	oducts 0.9%	(0.5% of Tot	al Investments)	
	Caesars				
	Entertainment				
	Operating Company			_	
4,500	Inc.	8.500%	2/15/20	В	4,252,500
1 0 0 0	Machinery 0.4% (0.3%			_	
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,111,875
1,030	Xerium Technologies	8.875%	6/15/18	В	1,091,800
2,030	Total Machinery				2,203,675
	Media 5.1% (3.2% of To	otal Investmer	its)		
	Clear Channel				
E 040	Communications, Inc.,	14.0000/	0/01/01	000	E 400 070
5,840	144A Clear Channel	14.000%	2/01/21	CCC	5,430,972
3,600	Communications, Inc.	5.500%	12/15/16	CCC	3,240,000
3,000	Clear Channel	5.500%	12/13/10		3,240,000
6,412	Communications, Inc.	9.000%	12/15/19	CCC+	6,540,240
0,412	Clear Channel	9.00078	12/13/13	000+	0,040,240
7,000	Communications, Inc.	9.000%	3/01/21	CCC+	7,070,000
7,000	Expo Event Transco	0.00070	0/01/21	0001	7,070,000
1,200	Inc., 144A	9.000%	6/15/21	В	1,227,000
.,200	McGraw-Hill Global	0100070	0,10,21	_	1,227,000
	Education Holdings,				
1,000	144A	9.750%	4/01/21	BB	1,087,500
,	WMG Acquisition				, ,
400	Group	11.500%	10/01/18	В	455,000
25,452	Total Media				25,050,712
	Oil, Gas & Consumable I	uels 0.1% (0.1% of Total	Investments)	
	Offshore Group				
500	Investment Limited	7.125%	4/01/23	В	500,000
		Nuveen Invest	ments		
		50			

		Description (1)	Coupon	Maturity	(3)		Value
			1.4% (0.9% of Total	Investments)			
		Valeant					
		Pharmaceuticals					
\$	1,250	International, 144A	6.750%	8/15/18	B1	\$	1,370,313
		Valeant					
		Pharmaceuticals	/		_ .		
	2,000	International, 144A	7.000%	10/01/20	B1		2,155,000
		Valeant					
	1 000	Pharmaceuticals	7.0500/	7/1 5/00	D 4		1 000 000
	1,000	International, 144A	7.250%	7/15/22	B1		1,090,000
	0.000	VPII Escrow	7 5000/	7/1 5/01	D1		0.007.500
	2,000	Corporation, 144A Total	7.500%	7/15/21	B1		2,227,500
	6,250	Pharmaceuticals					6 040 010
	0,230		Equipment 0.9% (0.6% of Total	Invoctmonte)		6,842,813
		Advanced Micro			investments)		
	2,050	Devices, Inc.	7.750%	8/01/20	В		2,039,750
	2,030	Advanced Micro	7.75078	0/01/20	В		2,039,730
	2,500	Devices, Inc.	7.500%	8/15/22	В		2,412,500
	2,000	Total Semiconductor		0/10/22	D		2,412,000
	4,550	& Equipment	0				4,452,250
	1,000		4% of Total Investm	ients)			1,102,200
	850	Infor Us Inc.	11.500%	7/15/18	В		981,750
	1,875	Infor Us Inc.	9.375%	4/01/19	B		2,109,375
	2,725	Total Software					3,091,125
			.1% (0.1% of Total I	nvestments)			
	500	99 Cents Only Store		12/15/19	CCC+		565,000
		Wireless Telecomn	nunication Services	2.8% (1.8%	of Total Inves	tmer	nts)
		FairPoint					
		Communications Inc	.,				
	750	144A	8.750%	8/15/19	В		800,625
		MetroPCS Wireless					
	2,750	Inc., 144A	6.250%	4/01/21	BB		2,856,562
		Sprint Corporation,					
	7,250	144A	7.875%	9/15/23	BB		7,739,375
	0.000	Sprint Corporation,		0/15/01			0.0/0.000
	2,000	144A	7.125%	6/15/24	BB		2,010,000
	175	T-Mobile USA Inc.	6.731%	4/28/22	BB		183,750
	175	T-Mobile USA Inc.	6.836%	4/28/23	BB		182,656
		Total Wireless					
	10 100	Telecommunication					10 770 000
	13,100	Services					13,772,968
		Total Corporate					
¢	07 600	Bonds (cost					01 554 647
	97,699	\$96,386,556)			Patinga		01,554,647
	rincipal ount (000)	Description (1) ASSET-BACKED S	Coupon ECURITIES 5.6% (Maturity 3.6% of Total	Ratings (3) Investments)		Value

	3				
\$ 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 Fraser Sullivan	4.639%	1/15/23	BB	1,387,674
1 500	Collateralized Loan Obligations Limited,	E 7000/	11/00/00	DD	
1,500	Series 2011-6A, 144A ING Investment	5.738%	11/22/22	BB	1,465,302
250	Management, Collateralized Loan Obligation, 2013-1A D, 144A	5.239%	4/15/24	BB	233,396
	LCM Limited Partnership, Collateralized Loan Obligation 2012A,				
1,800	144A LCM Limited Partnership, Collateralized Loan	5.987%	10/19/22	BB	1,787,368
2,000	Obligations, 144A LCM Limited Partnership, Collateralized Loan	5.989%	4/15/22	BB	2,000,186
1,500	Obligations	5.387%	4/19/22	BB	1,437,807
4,000	LCM Limited Partnership, Collateralized Loan Obligations 2015A, WI/DD	1.000%	2/25/17	BB	3,843,200
7,000	Madison Park Funding Limited, Collateralized Loan Obligations, Series	1.000 /8			0,040,200
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				
	Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series				
2,000	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
2,210	Oak Hill Credit	0.20170	11/20/20	88	2,110,020
	Partners, Series,				
450	2013-9A	5.237%	10/20/25	BB	423,653
4 000	Race Point Collateralized Loan Obligations, Series,	0 7 100/	10/15/00		1 000 107
1,000	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
	Race Point Collateralized Loan Obligations, Series,				
2,000	2012-7A, 144A	5.239%	11/08/24	BB	1,907,693
	Total Asset-Backed Securities (cost				
\$ 28,790	\$25,611,122)				27,879,611
	Total Long-Term Inves	stments (cost \$7	719,268,511)		734,796,053
		Nuveen Inves 51	tments		

JRO Nuveen Floating Rate Income Opportunity Fund

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

Principal		
Amount (000)	Description (1) Coupon Maturity	Value
	SHORT-TERM INVESTMENTS 9.4% (5.9% of Total Investments	s)
\$ 46,070	Repurchase0.000%2/03/14Agreement with FixedIncome ClearingCorporation, dated1/31/14,repurchase price\$46,070,473,collateralized by\$45,680,000 U.S.Treasury Notes,2.125%, due 5/31/15,value \$46,993,300	\$ 46,070,473
	Total Short-Term Investments (cost \$46,070,473)	46,070,473
	Total Investments (cost \$765,338,984) 159.0%	780,866,526
	Borrowings (33.4)% (9), (10)	(163,900,000)
	Variable Rate Term Preferred Shares, at Liquidation Value	
	(20.0)% (11)	(98,000,000)
	Other Assets Less Liabilities (5.6)% (12)	(27,944,388)
Investments in	Net Assets Applicable to Common Shares 100%	\$ 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	
	unt (000)	Description (1)	Coupon	(2)	(3)	Value
		LONG-TERM INVESTM		-		-
		VARIABLE RATE SENI	OR LOAN INTER	RESTS 118.7	7% (83.0% of T	otal Investments)
		(4)				
		Aerospace & Defense	0.7% (0.5% of 1	Total Investme	ents)	
		Beechcraft Holdings				• • • • • • • •
\$	143	LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 143,438
	4 000	Sequa Corporation,	5.0500/	0/10/17	-	4 004 700
	1,238	Term Loan B	5.250%	6/19/17	В	1,221,722
	4 004	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	D-0	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	Det	0 1 0 0 0 0 1
	3,168	Term Loan B1	4.000%	10/18/18	Ba1	3,188,921
	000	Delta Air Lines, Inc.,	3.250%	1/10/10	Pot	006 095
	990	Term Loan B2	3.200%	4/18/16	Ba1	996,085
	1,950	Delta Air Lines, Inc., 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 %	5/25/19	Daz	8,164,264
	0,100		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		4% (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%	(1.0% of Total Ir	nvestments)		,
		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	k Supplies 2.8%	% (2.0% of To	tal Investment	s)

	Aramark Corporation,				
2,500	Term Loan, Tranche D	4.000%	9/09/19	BBB	2,518,738
	Harland Clarke				
2,621	Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	2,656,756
2,021	HMH Holdings, Inc.,	7.00078	5/22/10	DŦ	2,000,700
491	Term Loan, First Lien	4.250%	5/14/18	B1	494,934
	Total Commercial				
5,612	Services & Supplies				5,670,428
	Communications Equipme	ent 2.1% (1	.4% of Total I	nvestments)	
	Alcatel-Lucent, Inc.,			_	
1,485	Term Loan C	5.750%	1/30/19	B+	1,501,706
1 400	Avaya, Inc., Term Loan	4 7000/	10/00/17	D1	1 404 001
1,496	B3 Telesat Canada Inc.,	4.736%	10/26/17	B1	1,464,061
1,157	Term Loan B	3.500%	3/28/19	BB	1,164,296
1,107	Total Communications	0.00070	0/20/10	66	1,101,200
4,138	Equipment				4,130,063
	Computers & Peripherals	2.9% (2.0%	of Total Inve	stments)	
4,988	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	4,972,173
	SunGard Data				
	Systems, Inc., Term				
792	Loan D	4.500%	1/31/20	BB	796,947
F 700	Total Computers &				F 700 100
5,780	Peripherals Containers & Packaging	1 00/ /0 70/	of Total Inves	tmonto)	5,769,120
	Berry Plastics Holding	1.0% (0.7%	or rotal inves	siments)	
	Corporation, Term				
2,000	Loan E	3.750%	1/06/21	B+	2,003,036
_,	Distributors 1.5% (1.0%)				_,,
	HD Supply, Inc., Term		,		
2,955	Loan B	4.500%	10/12/17	B+	2,980,643
		Nuveen Invest	ments		
		54			

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,				
	New Replacement				
998	Term Loan	4.408%	8/14/15	B1	1,004,760
	Hilton Hotels				
0 4 5 0	Corporation, Term	0.7500/	10/05/00		0 4 0 4 0 0 0
3,158	Loan B2	3.750%	10/25/20	BB	3,184,083
0 1 0 1	Laureate Education,	F 0000/	0/1 5/1 0	D4	0 175 400
2,181	Inc., Term Loan B	5.000%	6/15/18	B1	2,175,460
	Spotless Holdings,				
1 400	SAS, Term Loan, First	5.000%	10/02/18	B1	1 500 564
1,496	Lien	5.000%	10/02/18	DI	1,520,564
	Spotless Holdings, SAS, Term Loan,				
500	Second Lien	8.750%	4/02/19	B3	513,438
500	Total Diversified	0.75076	4/02/19	DJ	515,450
10,393	Consumer Services				10,290,297
10,000	Diversified Financial Se	rvices 31%	2 2% of Total	Invoctmonte)	10,290,297
	Ocwen Financial		2.2 /8 01 10tai	investments)	
	Corporation, Term				
1,489	Loan B	5.000%	2/15/18	B+	1,506,895
1,100	RPI Finance Trust,	0.00070	2,10,10	D1	1,000,000
959	Term Loan B3	3.250%	11/09/18	Baa2	966,226
000	WideOpenWest	0.20070		Duul	000,220
	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% o	of Total Investr	
	SMART Modular				
	Technologies, Inc.,				
1,427	Term Loan B	8.250%	8/26/17	В	1,284,188
	Food & Staples Retailing	g 3.8% (2.7%	of Total Inve	stments)	
	Albertson's LLC, Term				
903	Loan B1	4.250%	3/21/16	BB	911,553
	Albertson's LLC, Term				
1,589	Loan B2	4.750%	3/21/19	BB	1,608,500
	BJ's Wholesale Club,				
	Inc., Replacement				
500	Loan, First Lien	4.500%	9/26/19	В	505,436
	BJ's Wholesale Club,				
	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
	Wilton Products, Inc.,				
1,406	Tranche B, Term Loan	7.500%	8/30/18	В	1,342,969
	Total Food & Staples				
7,637	Retailing				7,644,465
	Food Products 4.2% (2	2.9% of Total I	nvestments)		
	AdvancePierre Foods,				
	Inc., Term Loan, First				
1,485	Lien	5.750%	7/10/17	B1	1,489,332
	H.J Heinz Company,				
2,289	Term Loan B2	3.500%	6/05/20	BB	2,314,630
	Pinnacle Foods				
	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 &	& Supplies 3	8.3% (2.3% of	Total Investn	nents)
	Ardent Medical				
4 000	Services, Inc., Term	44.0000/	1 /00 /10	000	
1,000	Loan, Second Lien	11.000%	1/02/19	CCC+	1,015,000
1 0 4 1	Kinetic Concepts, Inc.,	4.0000/	E/04/10	חח	1 051 710
1,041	Term Loan D1 Onex Carestream	4.000%	5/04/18	BB	1,051,716
	Finance LP, Term				
3,413	Loan, First Lien	5.000%	6/07/19	B+	3,469,717
3,413	Onex Carestream	5.000 %	0/07/19	D+	3,409,717
	Finance LP, Term				
1,000	Loan, Second Lien	9.500%	12/07/19	В	1,023,333
1,000	Total Health Care	0.00078	12/07/15	J	1,020,000
6,454	Equipment & Supplies				6,559,766
0,707	Health Care Providers &	Services 11	.0% (7.7% of	Total Investm	
	Ardent Medical				
	Services, Inc., Term				
947	Loan, First Lien	6.750%	7/02/18	B+	954,755
0.7	BioScrip, Inc., Delayed	000,0	.,		001,700
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				
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	10.001%	12/04/17	В	858,502
3,076	Golden Living, Term 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
1,219	IASIS Healthcare LLC, Term Loan B2, First Lien	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
2,463	Sheridan Holdings, Inc., Term Loan, First Lien	4.500%	6/29/18	B1	2,486,488
2,403		4.500% Nuveen Investi 55			2,400,400

JSD Nuveen Short Duration Credit Opportunities Fund Portfolio of Investments (continued) January 31, 2014 (Unaudited)

incipal unt (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Health Care Providers	& Services (cont			
	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 Tota	Investments)	
	24 Hour Fitness				
	Worldwide, Inc., Term				
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
	CCM Merger, Inc.,	F 0000/	0/04/47	_	0.017.001
2,289	Term Loan	5.000%	3/01/17	B+	2,317,331
	CityCenter Holdings				
0 500	LLC, Term Loan B, DD1	E 0009/	10/16/00	р.	0 504 115
2,500	Landry's Restaurants,	5.000%	10/16/20	B+	2,534,115
933	Inc., Term Loan B	4.000%	4/24/18	BB	943,665
000	Station Casino LLC,	4.00070	4/24/10	66	040,000
1,985	Term Loan B	5.000%	3/02/20	В	2,008,820
.,	Total Hotels,			_	_,
11,453	Restaurants & Leisure				11,591,272
,	Household Durables	0.6% (0.4% of T	otal Investme	ents)	, ,
	Reynolds Group	·		,	
	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	otal Investme	ents)	
	Spectrum Brands, Inc.,				
270	Term Loan C	3.500%	9/04/19	BB	271,626
	Insurance 1.6% (1.19	% of Total Invest	ments)		
	Hub International				
4.047	Holdings, Inc., Term			5.4	
1,247	Loan B	4.750%	10/02/20	B1	1,264,013
	USI Holdings				
1 000	Corporation, Initial		10/07/40	Di	1 00 4 000
1,980	Term Loan	4.250%	12/27/19	B1	1,994,888
3,227	Total Insurance		60/ ef T-+-! !		3,258,901
707	Internet Software & Se	-			700.000
727		4.500%	12/28/18	Ba2	732,292

	Ancestry.com, Inc., Replacement Term Loan B1				
	EIG Investors Corp.,			_	
3,716	Term Loan	5.000%	11/09/19	В	3,756,263
1,000	ION Trading Technologies S.A.R.L., Term Loan, Second Lien	8.250%	5/22/21	CCC+	1,017,500
1,000	Sabre Inc., Term Loan	0.230 /8	J/22/21	000+	1,017,300
850	C	4.000%	2/19/18	B1	853,947
2,475	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	2,496,141
	San Juan Cable LLC,				
2,000	Term Loan, Second Lien	10.000%	6/09/18	CCC	2,016,666
0 717	SSI Investments II,	5.000%	5/26/17	Ba3	2,740,301
2,717	Ltd., New Term Loan VFH Parent LLC, New	5.000%	5/20/17	Das	2,740,301
2,317	Term Loan	5.750%	11/08/19	N/R	2,339,968
2,017	Total Internet Software	0.70070	11/00/10	19/11	2,000,000
15,802	& Services				15,953,078
	IT Services 2.2% (1.5%	of Total Inves	stments)		,
	CompuCom Systems,		· · · · · · · · · · · · · · · · · · ·		
418	Inc., Term Loan B	4.250%	5/09/20	B1	418,835
	SRA International,				
933	Term Loan	6.500%	7/20/18	B1	930,422
993	SunGard Data Systems, Inc., Term Loan E	4.000%	3/08/20	BB	998,698
	Zayo Group LLC,				,
1,964 4,308	Term Loan B Total IT Services	4.000%	7/02/19	B1	1,978,668 4,326,623
	Leisure Equipment & Pro	oducts 1.9%	(1.3% of Tota	al Investmer	nts)
	Bombardier				
0.000	Recreational Products,	4.0000/	1 100 11 0		0.070.000
2,263	Inc., Term Loan	4.000%	1/30/19	B+	2,279,829
	Equinox Holdings,				
1,489	Inc., New Initial Term Loan B	4.501%	1/31/20	B1	1,504,568
1,409	Total Leisure	4.301%	1/31/20	DI	1,304,300
3,752	Equipment & Products				3,784,397
0,702	Machinery 0.3% (0.2%	of Total Invest	tments)		0,707,007
	TNT Crane and				
	Rigging Inc., Initial				
500	Term Loan, First Lien	5.500%	11/27/20	B1	499,688
	Media 8.8% (6.2% of To				,
	Cengage Learning Acquisitions, Inc., Tranche B, Extended		,		
579	Term Loan, (5)	7.750%	7/04/17	D	530,881

1,632	Clear Channel Communications, Inc.,Term Loan E	7.660%	7/30/19	CCC+	1,627,436
, ,	Cumulus Media, Inc.,		12/23/20		
3,000	Term Loan B Emerald Expositions Holdings, Inc., Term	4.250%	12/23/20	B+	3,035,235
1,426	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
	McGraw-Hill Education Holdings LLC, Term				
1,339	Loan	9.000% Nuveen Investr 56	3/22/19 ments	B2	1,366,362

Principal Amount (000)		Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Media (continued)				
		Media General, Inc.,				
ው	1 000	Delayed Draw, Term	4.0500/	7/01/00	חח	
\$	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
	070	Springer Science &	1.00070	_ / · · // · /	51	1,001,020
		Business Media, Inc.,				
	998	Term Loan	5.000%	8/14/20	В	1,004,047
		Tribune Company,				
	2,000	Term Loan B	4.000%	12/27/20	BB	2,001,250
		UPC Broadband				
	2,571	Holding BV, Term Loan AF	4.000%	1/31/21	BB	2 500 190
	17,513	Total Media	4.000%	1/31/21	DD	2,590,180 17,618,325
	17,010		0.7% of Total Ir	vestments)		17,010,020
		Hudson's Bay				
		Company, Term Loan				
	2,000	B, First Lien	4.750%	11/04/20	BB	2,032,494
		Oil, Gas & Consumable	Fuels 8.7% (6	6.1% of Total	Investments)	
		Brand Energy &				
		Infrastructure				
	007	Services, Inc., Initial	4 7500/	11/06/00	D1	1 005 457
	997	Term Loan Buffalo Gulf Coast	4.750%	11/26/20	B1	1,005,457
		Terminals, Term Loan				
	1,222	B	5.250%	10/31/17	BB+	1,238,833
	.,	Crestwood Holdings	0.20070			.,,
	1,604	LLC, Term Loan B	7.000%	6/19/19	В	1,649,232
		Drill Rigs Holdings,				
		Inc., Tranche B1,			_	
	2,985	Term Loan	6.000%	3/31/21	B+	3,059,625
	007	EP Energy LLC, Term	0 5000/	E/04/10	Del	070.000
	667	Loan B3, Second Lien Fieldwood Energy	3.500%	5/24/18	Ba3	670,000
		LLC, Term Loan,				
	2,000	Second Lien	8.375%	9/30/20	B2	2,058,572
	_,	Frac Tech				_,
		International LLC,				
	728	Term Loan	8.500%	5/06/16	B2	738,362
		Harvey Gulf				
	0.004	International Marine,		0/10/00		0.000.005
	2,294	Inc., Term Loan B	5.500%	6/18/20	B1	2,332,965
		Offshore Group 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
	220					

Lien Samson Investment Company, Tranche 1, Term Loan, Second 833 Lien 5.000% 9/25/18 B1 842,917 Saxon Energy Services, Inc., Term 993 Loan 5.500% 2/15/19 Ba3 1,004,079 Shelf Drilling Holdings 750 LTD., Term Loan 10.000% 10/08/18 B+ 764,062 Total Oil, Gas & 16,991 Consumable Fuels 17,309,922 Pharmaceuticals 9.7% (6.8% of Total Investments) Auxilium Pharmaceuticals Inc., 1,924 Term Loan 6.250% 4/26/17 Ba2 1,964,138 BioScrip, Inc., Term 555 Loan B 6.500% 7/31/20 B 552,691 ConvaTec, Inc., Dollar 1,882 Term Loan 4.000% 12/22/16 Ba3 1,899,493 Generic Drug 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 B 1,000,089 Pharmaceutical Product Development, Inc., Term Loan B, 2.000% 9/23/20 B1 1,003,003 Quintiles Transnational Corp., 1,938 Term Loan B3 3.750% 6/08/18 BB 1,946,809 Salix Pharmaceuticals, 1,000 LTD., Term Loan B4.250% 1/02/20 Ba1 1,013,875
Term Loan, Second 833 Lien 5.000% 9/25/18 B1 842,917 Saxon Energy Services, Inc., Term 993 Loan 5.500% 2/15/19 Ba3 1,004,079 Shelf Drilling Holdings 750 LTD, Term Loan 10.000% 10/08/18 B+ . . 16,991 Consumable Fuels 16,991 Consumable Fuels .
833 Lien 5.000% 9/25/18 B1 842,917 Saxon Energy Services, Inc., Term
Saxon Energy Services, Inc., Term 5.500% 2/15/19 Ba3 1,004,079 993 Loan 5.500% 2/15/19 Ba3 1,004,079 Shelf Drilling Holdings Total Oli, Gas & 16,991 Consumable Fuels 17,309,922 Pharmaceuticals 9.7% (6.8% of Total Investments) 17,309,922 17,309,922 Pharmaceuticals, Inc., 1 1,924 Term Loan 6.250% 4/26/17 Ba2 1,964,138 BioScrip, Inc., Term Auxilium Pharmaceuticals, Inc., 12/22/16 Ba3 1,899,493 Generic Drug Holdings, Inc., Term 555 Loan B 5.000% 8/16/20 B1 805,452 Patheon, Inc., Term 5.000% 8/16/20 B1 805,452 Patheon, Inc., Term 1,000 Loan B 5.000% 8/16/20 B1 805,452 Patheon, Inc., Term 1,000 Loan B 4.000% 12/01/18 Ba3 2,961,723 Pharmaceutical Pharmaceutical Pharmaceutical 1,003,003 2,938 1,003,003
Services, Inc., Term 993 Loan 5.500% 2/15/19 Ba3 1,004,079 Shelf Drilling Holdings 10.000% 10/08/18 B+ 764,062 Total Oil, Gas & 17,309,922 17,309,922 17,309,922 Pharmaceuticals 9.7% (6.8% of Total Investments) 17,309,922 Auxilium Pharmaceuticals, Inc., 1 1,924 Term Loan 6.250% 4/26/17 Ba2 1,964,138 BioScrip, Inc., Term 6.500% 7/31/20 B 552,691 ConvaTec, Inc., Dollar 1,882 Term Loan 4.000% 12/22/16 Ba3 1,899,493 Generic Drug Holdings, Inc., Term 1 1,000,089 1,000,089 Pharmaceutical Frem Loan B 5.000% 8/16/20 B1 805,452 Potheon, Inc., Term Inc., Term Inc., Term Loan B, 1,000,089 Pharmaceutical Product Development, Inc., Term Inc., Term Loan B, 2,931 1,003,003 Quintiles 998 Inc., Term Loan B 5.000%<
993 Loan 5.500% 2/15/19 Ba3 1,004,079 Shelf Drilling Holdings 10.000% 10/08/18 B+ 764,062 Total Oil, Gas & 17,309,922 Pharmaceuticals 9.7% (6.8% of Total Investments) 17,309,922 Pharmaceuticals 9.7% (6.8% of Total Investments) Auxilium 1,924 Term Loan 6.250% 4/26/17 Ba2 1,964,138 BioScrip, Inc., Term BioScrip, Inc., Term 555 Loan B 6.500% 7/31/20 B 552,691 ConvaTec, Inc., Dollar ConvaTec, Inc., Dollar 1,882 Term Loan 4.000% 12/22/16 Ba3 1,899,493 Generic Drug Holdings, Inc., Term Holdings, Inc., Term Holdings, Inc., Term 1,000,089 Pharmaceutical Product Development, Inc., Term TBD B 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 Quintitles Transn
Shelf Drilling Holdings 750 LTD., Term Loan 10.000% 10/08/18 B+ 764,062 Total Oil, Gas & 16,991 Consumable Fuels 17,309,922 Pharmaceuticals 9.7% (6.8% of Total Investments) 17,309,922 Pharmaceuticals 9.7% (6.8% of Total Investments) Auxilium Pharmaceuticals, Inc., 1924 Term Loan 6.250% 4/26/17 Ba2 1,964,138 BioScrip, Inc., Term 555 Loan B 6.500% 7/31/20 B 552,691 ConvaTec, Inc., Dollar 1,882 Term Loan 4.000% 12/22/16 Ba3 1,899,493 Generic Drug Holdings, Inc., Term 1000,089 Pharmaceutical Patheon, Inc., Term 796 Loan B 5.000% 8/16/20 B1 805,452 Patheon, Inc., Term Inc., Term Loan B, 1,000,089 Pharmaceutical Product Development, Inc., Term Loan B, 4.000% 12/01/18 Ba3 2,961,723 Pharmaceutical Research Associates, 998 Inc., Term Loan B 5.000% 9/23/20 B1
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1,924 Term Loan 6.250% 4/26/17 Ba2 1,964,138 BioScrip, Inc., Term
BioScrip, Inc., Term 555 Loan B 6.500% 7/31/20 B 552,691 ConvaTec, Inc., Dollar 1,882 Term Loan 4.000% 12/22/16 Ba3 1,899,493 Generic Drug 796 Loan B 5.000% 8/16/20 B1 805,452 Patheon, Inc., Term 1,000 Loan B, WI/DD TBD TBD B 1,000,089 Pharmaceutical Product Development, Inc., Term Loan B, Parmaceutical Research Associates, 998 Inc., Term Loan B 5.000% 9/23/20 B1 1,003,003 Quintiles Transnational Corp., . . .
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ConvaTec, Inc., Dollar 1,882 Term Loan 4.000% 12/22/16 Ba3 1,899,493 Generic Drug Holdings, Inc., Term
1,882Term Loan4.000%12/22/16Ba31,899,493Generic Drug Holdings, Inc., Term
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 B 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 Transnational Corp., 1,938 Term Loan B3 3.750% 6/08/18 BB 1,946,809 Salix Pharmaceuticals,
796Loan B5.000%8/16/20B1805,452Patheon, Inc., Term1,000Loan B, WI/DDTBDTBDB1,000,089Pharmaceutical Product Development, Inc., Term Loan B,Pharmaceutical Pharmaceutical Research Associates,2,938First Lien4.000%12/01/18Ba32,961,723998Inc., Term Loan B5.000%9/23/20B11,003,003Quintiles Transnational Corp.,Term Loan B33.750%6/08/18BB1,946,809Salix Pharmaceuticals,Salix Pharmaceuticals,Salix Pharmaceuticals,Salix Pharmaceuticals,Salix Pharmaceuticals,
Patheon, Inc., Term1,000Loan B, WI/DDTBDTBDB1,000,089Pharmaceutical Product Development, Inc., Term Loan B,Pharmaceutical Pharmaceutical Research Associates,2,938First Lien4.000%12/01/18Ba32,961,723998Inc., Term Loan B5.000%9/23/20B11,003,003Quintiles Transnational Corp.,Term Loan B33.750%6/08/18BB1,946,809Salix Pharmaceuticals,
1,000Loan B, WI/DDTBDTBDB1,000,089Pharmaceutical Product Development, Inc., Term Loan B,<
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 Transnational Corp., 1,938 Term Loan B3 3.750% 6/08/18 BB 1,946,809 Salix Pharmaceuticals,
Product Development, Inc., Term Loan B,2,938First Lien4.000%12/01/18Ba32,961,723Pharmaceutical Research Associates,Pharmaceutical Research Associates,12/01/18Ba32,961,723998Inc., Term Loan B5.000%9/23/20B11,003,003Quintiles Transnational Corp.,Term Loan B33.750%6/08/18BB1,946,809Salix Pharmaceuticals,Salix Pharmaceuticals,Salix Pharmaceuticals,Salix Pharmaceuticals,Salix Pharmaceuticals,
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 Transnational Corp., 1,938 Term Loan B3 3.750% 6/08/18 BB 1,946,809 Salix Pharmaceuticals,
Pharmaceutical Research Associates, 998 Inc., Term Loan B 5.000% 9/23/20 B1 1,003,003 Quintiles Transnational Corp., 1,938 Term Loan B3 3.750% 6/08/18 BB 1,946,809 Salix Pharmaceuticals,
Research Associates, 998 Inc., Term Loan B 5.000% 9/23/20 B1 1,003,003 Quintiles Transnational Corp., 1,938 Term Loan B3 3.750% 6/08/18 BB 1,946,809 Salix Pharmaceuticals, Salix Pharmaceuticals, Salix Pharmaceuticals, Salix Pharmaceuticals, Salix Pharmaceuticals,
998 Inc., Term Loan B 5.000% 9/23/20 B1 1,003,003 Quintiles Transnational Corp., 1,938 Term Loan B3 3.750% 6/08/18 BB 1,946,809 Salix Pharmaceuticals, Salix Pharmaceutica
Quintiles Transnational Corp., 1,938 Term Loan B3 3.750% 6/08/18 BB 1,946,809 Salix Pharmaceuticals,
Transnational Corp., 1,938 Term Loan B3 3.750% 6/08/18 BB 1,946,809 Salix Pharmaceuticals,
1,938 Term Loan B3 3.750% 6/08/18 BB 1,946,809 Salix Pharmaceuticals,
1 000 TD Term 020 / 1000/2 1/00/00 Rol 1010 075
Therakos, Inc., Term 990 Loan, First Lien 7.500% 12/27/17 B 995,367
Valeant
Pharmaceuticals
International, Inc.,
Tranche B, Term Loan
2,216 D2 3.750% 2/13/19 BBB 2,234,519
Valeant Pharmaceuticals
International, Inc.,
2,968 Term Loan E 3.750% 8/05/20 Ba1 2,999,055
19,205 Total Pharmaceuticals 19,376,214
Real Estate Investment Trust 2.1% (1.5% of Total Investments)
1,500 6.000% 4/30/20 B1 1,558,125

	Capital Automotive LP, Term Loan, Second				
	Lien iStar Financial, Inc.,				
1,506	Term Loan	4.500%	10/15/17	BB	1,515,966
118	Realogy Corporation, Synthetic Letter of Credit	4.433%	10/10/16	BB	
110	Starwood Property	4.433%	10/10/16	DD	118,295
997	Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	999,774
	Total Real Estate				
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	1 642 420
1,020	Realogy Corporation,	4.000%	4/10/19	Daz	1,643,439
1,985	Term Loan B	4.500%	3/05/20	BB	2,003,113
1,000	Total Real Estate	1100070	0,00,20	22	2,000,110
	Management &				
3,611	Development				3,646,552
	Road & Rail 0.5% (0.4%	of Total Inve	stments)		
	Swift Transportation Company, Inc., Term				
1,038	Loan B2	4.000%	12/21/17	BB	1,047,902
1,000	Semiconductors & Equipr				· · ·
	Freescale				,
	Semiconductor, Inc.,				
	Term Loan, Tranche				
1,985	B4	5.000%	2/28/20	B1	2,006,711
	Freescale Semiconductor, Inc., Term Loan, Tranche				
998	B5	5.000%	1/15/21	B1	1,011,735
		Nuveen Invest 57	ments		

JSD Nuveen Short Duration Credit Opportunities Fund Portfolio of Investments (continued) January 31, 2014 (Unaudited)

Principal Amount (000)		Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Semiconductors & Equ	ipment (continu	ued)		
		Microsemi				
		Corporation, Term				
\$	796	Loan, First Lien	3.750%	2/19/20	BB+	\$ 799,979
	000	NXP Semiconductor	3.250%	1/11/00	BB+	005 750
	983	LLC, Term Loan D Total Semiconductors	3.200%	1/11/20	DD+	985,756
	4,762	& Equipment				4,804,181
	1,702	Software 10.6% (7.4%	of Total Inves	tments)		1,001,101
		Attachmate		,		
		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
	1 000	BMC Software, Inc.,	F 0000/	0/10/00		1 000 047
	1,000	Initial Term Loan Datatel Parent Corp,	5.000%	9/10/20	BB	1,002,847
	838	Term Loan B	4.500%	7/19/18	B+	847,450
	000	Emdeon Business	4.300 /8	7/19/10	D+	047,430
		Services LLC, Term				
	981	Loan B2	3.750%	11/02/18	BB	985,294
		Epicor Software				
		Corporation, Term				
	962	Loan, B2	4.000%	5/16/18	Ba3	969,768
		Explorer Holdings,	0.0000/	5/00/40		000.007
	988	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
	071	Infor Global Solutions	4.00078	2/00/20	D	070,101
		Intermediate				
		Holdings, Ltd., Term				
	3,143	Loan B5	3.750%	6/03/20	Ba3	3,159,042
		IPC Systems, Inc.,				
		Extended Term Loan,				
	908	Tranche B1, First Lien	7.750%	7/31/17	B1	915,177
		IPC Systems, Inc.,				
	3,800	Term Loan, Second Lien	5.410%	6/01/15	CCC	3,477,000
	5,600	Misys PLC, Term	J.410%	0/01/13	000	3,477,000
	2,716	Loan B, First Lien	5.000%	12/12/18	B+	2,744,486
	_, •	RedPrairie	2.000,0	,,		_, ,
		Corporation, New				
	794	Term Loan, First Lien	6.000%	12/21/18	B+	802,601
	713		4.250%	10/03/19	B+	719,230

Vertafore, Inc., Term Loan, First Lien	
Loon Firet Lion	
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 B	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	2,127,015
Wireless Telecommunication Services 2.5% (1.7% of Total Inve	
Clear Channel	,
Communications, Inc.,	
Tranche B, Term	
662 Loan 3.810% 1/29/16 CCC+	646,856
Fairpoint	- ,
Communications, Inc.,	
2,481 Term Loan B 7.500% 2/11/19 B	2,572,230
Presidio, Inc., New	,- ,
1,730 Term Loan 5.750% 3/31/17 Ba3	1,743,669
Total Wireless	, _,
Telecommunication	4.962.755
	4,962,755
Telecommunication 4,873 Services	4,962,755
Telecommunication 4,873 Services Total Variable Rate Senior Loan Interests	4,962,755 236,479,672
Telecommunication 4,873 Services Total Variable Rate	
Telecommunication 4,873 Services Total Variable Rate Senior Loan Interests \$ 235,101 (cost \$232,279,599) Principal Ratings	
Telecommunication 4,873 Services Total Variable Rate Senior Loan Interests \$ 235,101 (cost \$232,279,599) Principal Ratings	236,479,672
4,873Telecommunication4,873ServicesTotal Variable Rate Senior Loan Interests\$ 235,101(cost \$232,279,599)PrincipalRatings RatingsAmount (000)Description (1)CouponMaturity(3)	236,479,672 Value
Telecommunication4,873ServicesTotal Variable Rate Senior Loan Interests\$ 235,101(cost \$232,279,599)PrincipalRatingsAmount (000)Description (1) CORPORATE BONDSCoupon 20.5% (14.4% of Total Investments)	236,479,672 Value
Telecommunication 4,873 Services Total Variable Rate Senior Loan Interests \$ 235,101 (cost \$232,279,599) Principal Ratings Mount (000) Description (1) Coupon Mount (000) CORPORATE BONDS 20.5% (14.4% of Total Investments) Commercial Services & Supplies 0.7% (0.5% of Total Investments)	236,479,672 Value
Telecommunication4,873ServicesTotal Variable Rate Senior Loan Interests\$ 235,101(cost \$232,279,599)PrincipalRatingsAmount (000)Description (1)CouponCORPORATE BONDS20.5% (14.4% of Total Investments)Commercial Services & Supplies0.7% (0.5% of Total Investments)\$ 500Ceridian Corporation11.250%	236,479,672 Value
4,873Telecommunication4,873ServicesTotal Variable Rate Senior Loan Interests\$ 235,101(cost \$232,279,599)PrincipalRatingsAmount (000)Description (1)CouponMaturity(3)CORPORATE BONDS20.5% (14.4% of Total Investments)Commercial Services & Supplies0.7% (0.5% of Total Investments)\$ 500Ceridian Corporation11.250%Harland ClarkeInterest	236,479,672 Value nts) \$ 502,500
Telecommunication4,873ServicesTotal Variable Rate Senior Loan Interests\$ 235,101(cost \$232,279,599)PrincipalRatingsAmount (000)Description (1) CORPORATE BONDSCoupon 20.5% (14.4% of Total Investments)Commercial Services & Supplies0.7% (0.5% of Total Investments)\$ 500Ceridian Corporation11.250%11/15/15\$ 600ServicesSupplies0.7% (0.5% of Total Investments)\$ 600Services & Supplies0.7% (0.5% of Total Investments)\$ 600Services & Supplies0.7% (0.5% of Total Investments)\$ 700Services & Supplies0.7% (0.5% of Total Investments)\$ 816Holdings9.500%5/15/15	236,479,672 Value nts) \$ 502,500
Telecommunication4,873ServicesTotal Variable Rate Senior Loan Interests\$ 235,101(cost \$232,279,599)PrincipalRatingsAmount (000)Description (1) CORPORATE BONDSCoupon 20.5% (14.4% of Total Investments)CORPORATE BONDS20.5% (14.4% of Total Investments)\$ 500Ceridian Corporation Harland Clarke11.250% 9.500%11/15/15816Holdings Total Commercial9.500%5/15/15B Total Commercial9.500%5/15/15B	236,479,672 Value nts) \$ 502,500 818,040
Telecommunication4,873ServicesTotal Variable Rate Senior Loan Interests\$ 235,101(cost \$232,279,599)PrincipalRatingsAmount (000)Description (1) CORPORATE BONDSCoupon 20.5% (14.4% of Total Investments)CORPORATE BONDS0.7% (0.5% of Total Investments)\$ 500Ceridian Corporation11.250%11/15/15\$ 500Ceridian Corporation11.250%5/15/15\$ 16Holdings9.500%5/15/15BTotal Commercial1,316Services & Supplies5/15/15	236,479,672 Value nts) \$ 502,500 818,040
Telecommunication4,873ServicesTotal Variable Rate Senior Loan Interests\$ 235,101(cost \$232,279,599)PrincipalRatingsAmount (000)Description (1)CouponMaturity(3)CORPORATE BONDS20.5% (14.4% of Total Investments)Commercial Services & Supplies0.7% (0.5% of Total Investments)\$ 500Ceridian Corporation11.250%\$ 500Ceridian Corporation11.250%\$ 501Services & Supplies0.7% (0.5% of Total Investments)\$ 502Commercial11.15/15\$ 503Ceridian Corporation11.250%\$ 504Ceridian Corporation11.250%\$ 505Services & Supplies11/15/15\$ 506Distributors0.6% (0.4% of Total Investments)	236,479,672 Value ts) \$ 502,500 818,040 1,320,540 1,185,000
Telecommunication4,873ServicesTotal Variable Rate Senior Loan Interests\$ 235,101(cost \$232,279,599)PrincipalRatingsAmount (000)Description (1) CORPORATE BONDSCoupon 20.5% (14.4% of Total Investments)Commercial Services & Supplies0.7% (0.5% of Total Investments)\$ 500Ceridian Corporation Harland Clarke11.250%\$ 510Services & Supplies0.7% (0.5% of Total Investments)\$ 500Ceridian Corporation Total Commercial11.250%\$ 510B1000\$ 500Services & Supplies5/15/15\$ 500B1000\$ 500Services & Supplies5/15/15\$ 500Services & Supplies5/15/15\$ 1,316Services & Supplies5/15/15\$ 1,000HD Supply Inc.11.500%7/15/20\$ 1,000HD Supply Inc.11.500%7/15/20	236,479,672 Value ts) \$ 502,500 818,040 1,320,540 1,185,000
Telecommunication4,873ServicesTotal Variable Rate Senior Loan Interests\$ 235,101(cost \$232,279,599)PrincipalRatingsAmount (000)Description (1) CORPORATE BONDSCoupon 20.5% (14.4% of Total Investments)Commercial Services & Supplies0.7% (0.5% of Total Investments)\$ 500Ceridian Corporation Harland Clarke11.250%816Holdings9.500%5/15/15816Holdings9.500%5/15/151,316Services & SuppliesInvestments)1,000HD Supply Inc.11.500%7/15/201,000HD Supply Inc.11.500%7/15/20CCC+Diversified Consumer Services0.9% (0.6% of Total Investments)	236,479,672 Value ts) \$ 502,500 818,040 1,320,540 1,185,000
4,873 Telecommunication 4,873 Services Total Variable Rate Senior Loan Interests Senior Loan Interests Services \$ 235,101 (cost \$232,279,599) Principal Ratings Amount (000) Description (1) Coupon Mount (000) Description (1) Coupon CORPORATE BONDS 20.5% (14.4% of Total Investments) Commercial Services & Supplies 0.7% (0.5% of Total Investments) Corridian Corporation 11.250% 11/15/15 S16 Holdings 9.500% 5/15/15 B16 Holdings 9.500% 5/15/15 I,316 Services & Supplies Jostributors 0.6% (0.4% of Total Investments) 1,000 HD Supply Inc. 11.500% 7/15/20 CCC+ Diversified Consumer Services 0.9% (0.6% of Total Investments) NES Rental Holdings	236,479,672 Value nts) \$ 502,500 818,040 1,320,540 1,185,000 s) 1,732,500
Telecommunication 4,873 Services Total Variable Rate Senior Loan Interests \$ 235,101 (cost \$232,279,599) Principal Ratings Amount (000) Description (1) Coupon Description (1) Coupon Maturity (3) CORPORATE BONDS 20.5% (14.4% of Total Investments) Cocc Commercial Services & Supplies 0.7% (0.5% of Total Investments) Solo Ceridian Corporation 11.250% 11/15/15 CCC Harland Clarke Total Commercial Total Commercial Total Commercial 1,316 Services & Supplies 5/15/15 B Total Commercial 1,316 Services & Supplies 7/15/20 CCC+ Distributors 0.6% (0.4% of Total Investments) CCC+ 1,000 HD Supply Inc. 11.500% 7/15/20 CCC+ Diversified Consumer Services 0.9% (0.6% of Total Investments) NES Rental Holdings 1,650 Inc., 144A 7.875% 5/01/18 CCC+	236,479,672 Value nts) \$ 502,500 818,040 1,320,540 1,185,000 s) 1,732,500
Telecommunication 4,873 Services Total Variable Rate Senior Loan Interests \$ 235,101 (cost \$232,279,599) Principal Ratings Amount (000) Description (1) Coupon Maturity (3) CORPORATE BONDS 20.5% (14.4% of Total Investments) Commercial Services & Supplies 0.7% (0.5% of Total Investments) Solo Ceridian Corporation 11.250% 11/15/15 CCC Harland Clarke 11,316 Services & Supplies 5/15/15 B Total Commercial 1,316 Services & Supplies 0.7/15/20 CCC+ 1,000 HD Supply Inc. 11.500% 7/15/20 CCC+ Diversified Consumer Services 0.9% (0.6% of Total Investments) NES Rental Holdings 1,650 Inc., 144A 7.875% 5/01/18 CCC+	236,479,672 Value hts) \$ 502,500 818,040 1,320,540 1,185,000 s) 1,732,500 vestments)
Telecommunication 4,873 Services Total Variable Rate Senior Loan Interests \$ 235,101 (cost \$232,279,599) Principal Ratings Amount (000) Description (1) Coupon Maturity (3) CORPORATE BONDS 20.5% (14.4% of Total Investments) Commercial Services & Supplies 0.7% (0.5% of Total Investments) Solo Ceridian Corporation 11.250% 11/15/15 CCC Harland Clarke Total Commercial 1.316 Services & Supplies 5/15/15 B 1,316 Services & Supplies 0.6% (0.4% of Total Investments) CCC+ I,000 HD Supply Inc. 11.500% 7/15/20 CC+ I,000 HD Supply Inc. 11.500% 7/15/20 CC+ INES Rental Holdings NES Rental Holdings NES Rental Holdings NES Rental Holdings 1,650 Inc., 144A 7.875% 5/01/18 CCC+ Diversified Telecommunication Services 0.8% (0.6% of Total Investments) Total Consumer Services 0.8% (0.6% of Total Investments) NES Rental Holdings	236,479,672 Value nts) \$ 502,500 818,040 1,320,540 1,185,000 s) 1,732,500 vestments) 804,375
Telecommunication 4,873 Services Total Variable Rate Senior Loan Interests \$ 235,101 (cost \$232,279,599) Principal Ratings Amount (000) Description (1) Coupon Mount (000) Description (1) Coupon CORPORATE BONDS 20.5% (14.4% of Total Investments) Commercial Services & Supplies 0.7% (0.5% of Total Investments) Commercial Services & Supplies 0.7% (0.5% of Total Investments) Solo Ceridian Corporation 11.250% 11/15/15 CCC Harland Clarke Total Commercial 11/15/15 B D 1,316 Services & Supplies 5/15/15 B D 1,000 HD Supply Inc. 11.500% 7/15/20 CCC+ Diversified Consumer Services 0.9% (0.6% of Total Investments) NES Rental Holdings 1,650 Inc., 144A 7.875% 5/01/18 CCC+ Diversified Telecommunication Services 0.8% (0.6% of Total Investments) 750 IntelSat Limited, 144A 7.750% 6/01/21 B 300 IntelSat Limit	236,479,672 Value nts) \$ 502,500 818,040 1,320,540 1,185,000 s) 1,732,500 vestments) 804,375 324,750
A873 Services Total Variable Rate Senior Loan Interests \$ 235,101 (cost \$232,279,599) Principal Cost \$232,279,599) Amount (000) Description (1) Coupon Maturity (3) CORPORATE BONDS 20.5% (14.4% of Total Investments) Commercial Services & Supplies 0.7% (0.5% of Total Investments) Commercial Services & Supplies 0.7% (0.5% of Total Investments) % 500 Ceridian Corporation 11.250% 11/15/15 CCC #arland Clarke Intel Commercial Investments) Investments) % 500 Ceridian Corporation 11.250% 5/15/15 B Total Commercial Total Commercial Investments) Intel Carke 1,316 Services & Supplies Intel Stibutors 0.6% of Total Investments) 1,000 HD Supply Inc. 11.500% 7/15/20 CCC+ Investified Consumer Services 0.9% (0.6% of Total Investments) Investments 1,650 Inc., 144A 7.875% 5/01/18 CCC+ Diversified Telecommunication Services 0.8% (0.6% of Total Investments) Investments <tr< td=""><td>236,479,672 Value nts) \$ 502,500 818,040 1,320,540 1,185,000 s) 1,732,500 vestments) 804,375</br></td></tr<>	236,479,672 Value nts)
4,873 Services Total Variable Rate Senior Loan Interests Senior Loan Interests Senior Loan Interests \$ 235,101 (cost \$232,279,599) Principal Commercial Services & Supplies Amount (000) Description (1) Coupon Maturity (3) CORPORATE BONDS 20.5% (14.4% of Total Investments) Commercial Services & Supplies 0.7% (0.5% of Total Investments) Solo Ceridian Corporation 11.250% 11/15/15 CCC Harland Clarke Harland Clarke Total Commercial Total Commercial 1,316 Services & Supplies Jistributors 0.6% (0.4% of Total Investments) 1,000 HD Supply Inc. 11.500% 7/15/20 CCC+ Diversified Consumer Services 0.9% (0.6% of Total Investments) Services Services 1,000 HD Supply Inc. 11.500% 7/15/20 CCC+ Diversified Consumer Services 0.9% (0.6% of Total Investments) Services Services 1,650 Inc., 144A 7.875% 5/01/18 CCC+ Diversified Telecommunication Services 0.8% (0.6%	236,479,672 Value nts) \$ 502,500 818,040 1,320,540 1,185,000 s) 1,732,500 vestments) 804,375 324,750
A,873 Services Total Variable Rate Senior Loan Interests Total Variable Rate Senior Loan Interests \$ 235,101 (cost \$232,279,599) Principal Ratings Amount (000) Description (1) Coupon Maturity (3) CORPORATE BONDS 20.5% (14.4% of Total Investments) Commercial Services & Supplies 0.7% (0.5% of Total Investments) Soto Ceridian Corporation 11.250% Harland Clarke Harland Clarke 816 Holdings 9.500% Total Commercial Total Commercial 1,316 Services & Supplies Distributors 0.6% (0.4% of Total Investments) 1,000 HD Supply Inc. 11.500% Total Consumer Services 0.9% (0.6% of Total Investments) 1,650 Inc., 144A 7.875% 5/01/18 CCC+ Diversified Telecommunication Services 0.8% (0.6% of Total Investments) NES Rental Holdings 1,650 Inc., 144A 7.875% 5/01/18 CCC+ Diversified Telecommunication Services 0.8% (0.6% of Total Investments) 1,650 IntelSat Limited, 144A </td <td>236,479,672 Value nts) \$ 502,500 818,040 1,320,540 1,185,000 s) 1,732,500 vestments) 804,375 324,750 575,000</td>	236,479,672 Value nts) \$ 502,500 818,040 1,320,540 1,185,000 s) 1,732,500 vestments) 804,375 324,750 575,000
Telecommunication 4,873 Services Total Variable Rate Senior Loan Interests \$ 235,101 (cost \$232,279,599) Principal Ratings Amount (000) Description (1) Coupon Maturity (3) CORPORATE BONDS 20.5% (14.4% of Total Investments) Commercial Services & Supplies 0.7% (0.5% of Total Investments) \$ 500 Ceridian Corporation 11.250% 11/15/15 CCC Harland Clarke 11,316 Services & Supplies Total Commercial 1,316 Services & Supplies 1,316 Services & Supplies Total Consumer Services 0.9% (0.6% of Total Investments) 1,000 HD Supply Inc. 11.500% 7/15/20 CCC+ Diversified Consumer Services 0.9% (0.6% of Total Investments) NES Rental Holdings 1,650 Inc., 144A 7.875% 5/01/18 CC+ Diversified Telecommunication Services 0.8% (0.6% of Total Investments) Evel 3 300 IntelSat Limited, 144A 7.750% 6/01/21 B 1,650 IntelSat Limited, 144A 7.750% 6/01/21 B Evel 3 6	236,479,672 Value hts) \$ 502,500 818,040 1,320,540 1,185,000 s) 1,732,500 vestments) 804,375 324,750 575,000 1,704,125
4,873 Services Total Variable Rate Senior Loan Interests Total Variable Rate Senior Loan Interests § 235,101 (cost \$232,279,599) Principal Ratings Amount (000) Description (1) Coupon Maturity (3) CORPORATE BONDS 20.5% (14.4% of Total Investments) (3) CORPORATE BONDS 20.5% (14.4% of Total Investments) (3) Commercial Services & Supplies 0.7% (0.5% of Total Investments) So00 Ceridian Corporation 11.250% 11/15/15 CCC Harland Clarke 11/15/15 B 11/15/15 CCC+ 11/15/15 B 11/15/15 B 11/15/15 CCC+ D D D D D CC+ <td>236,479,672 Value hts) \$ 502,500 818,040 1,320,540 1,185,000 s) 1,732,500 vestments) 804,375 324,750 575,000 1,704,125</br></br></td>	236,479,672 Value hts) \$ 502,500 818,040

Nuveen Investments 58

cipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)		Value
	Health Care Providers &	& Services 2	2.3% (1.7% of	Total Investmen	its)	
\$ 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 Tota	al Investments)		
4 000	Harrah's Operating		0/04/47	-		4 047 500
1,000	Company, Inc.	11.250%	6/01/17	В		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 1 AMC Networks Inc.			BB		561 050
500		7.750%	7/15/21	DD		561,250
	Clear Channel Communications,					
2,048	Inc., 144A	14.000%	2/01/21	CCC		1,904,519
2,040	Clear Channel	14.000 /6	2/01/21	000		1,904,519
3,585	Communications, Inc.	9.000%	12/15/19	CCC+		3,656,700
0,000	Clear Channel	9.00078	12/13/13	000+		5,050,700
1,000	Communications, Inc.	9.000%	3/01/21	CCC+		1,010,000
1,000	Expo Event Transco	5.00078	5/01/21	000+		1,010,000
600	Inc., 144A	9.000%	6/15/21	В		613,500
000	McGraw-Hill Global	0.00070	0/10/21	D		010,000
	Education Holdings,					
500	144A	9.750%	4/01/21	BB		543,750
8,233	Total Media	011 00 /0		55		8,289,719
0,200	Oil, Gas & Consumable	Fuels 1.1%	. (0.8% of Tota	I Investments)		0,200,110
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					
	Pharmaceuticals					
500	International, 144A	7.250%	7/15/22	B1		545,000
	VPII Escrow					
1,000	Corporation, 144A	7.500%	7/15/21	B1		1,113,750
	Total					
4,500	Pharmaceuticals	-				4,868,750
	Semiconductors & Equ	ipment 0.2%	6 (0.1% of Tot	al Investments)		
	Advanced Micro					
250	Devices, Inc.	7.750%	8/01/20	В		248,750
	Advanced Micro			_		
166	Devices, Inc.	7.500%	8/15/22	В		160,190

	Total Semiconductors				
416	& Equipment	(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% (0.2% 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%	6 of Total Ir	nvestments)
	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,				, ,
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
	Total Wireless				
	Telecommunication				
4,900	Services				5,191,719
1,000	Total Corporate				0,101,710
	Bonds (cost				
\$ 38,115	\$37,806,273)				40,883,918
φ 30,113	· · · · · · · · · · · · · · · · · · ·	nonto (agot ¢07	70 005 070)		
	Total Long-Term Investn	Nuveen Invest			277,363,590
		59	nents		

JSD Nuveen Short Duration Credit Opportunities Fund

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

Pr	incipal				
Amo	unt (000)	Description (1) Cou	upon N	laturity	Value
		SHORT-TERM INVESTMENTS	3.8% (2.6%	of Total Investments)	
\$	7,543	Repurchase0.1Agreement 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
					7 540 000
		Total Short-Term Investments		2	7,542,922
		Total Investments (cost \$277,	628,794) 143	.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 a Counte Eptitty (9)	Current redit Spread (10)	Notional Amount	Fixed Ratere (Annualized)		Unrealized Appreciation (Depreciation) (8)
MorganKohl's					
StanleyCorpor Bitingn	1.75%	\$3,000,000	1.000%	3/20/19 \$102,600	\$ 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)

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		LONG-TERM INVESTMEN VARIABLE RATE SENIOF (4)				-
			.1% (0.1% of	Total Investm	ents)	
\$	1,482	Hamilton Sundstrand, Term Loan, First Lien	4.000%	12/13/19	B+	\$ 1,491,887
Ψ	1,102	Airlines 3.7% (2.7% of T			BT	φ 1,101,007
		American Airlines, Inc.,		,		
	7,463	Term Loan Delta Air Lines, Inc.,	3.750%	6/27/19	Ba2	7,534,797
	16,830	Term Loan B1	4.000%	10/18/18	Ba1	16,941,145
	. 0,000	Delta Air Lines, Inc.,	11000/0		Dui	10,011,110
	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%	o (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				
	0.070	Corporation, Tranche	0.4000/		D /	0.054.740
	3,070	C, Term Loan	2.108%	12/28/15	B1	3,054,716
	12,841	Schaeffler AG, Term Loan C	4.250%	1/27/17	Ba2	12,966,688
	12,041	Tomkins, LLC /	4.230 /0	1/2//1/	Daz	12,900,000
		Tomkins, Inc., Term				
	107	Loan B2	3.750%	9/29/16	BB	107,414
	107	Total Auto	011 00 /0	0,20,10	22	,
	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% (0.3	3% of Total I	nvestments)		
	_	Grifols, Inc., Term			_	-
	5,646	Loan	4.250%	6/01/17	Ba1	5,697,299
		Capital Markets 0.3% (0	.2% of Total	investments)		
		Walter Investment				
		Management Corporation, Tranche				
		B, Term Loan, First				
	4,383	Lien	4.750%	12/18/20	B+	4,422,726
	.,	Chemicals 3.4% (2.4% c				·,· ,· _
	13,628		4.000%	5/04/18	BB	13,719,444

	0 0				
	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	В	4.000%	2/01/20	B+	8,008,487
46,850	Total Chemicals				46,915,799
	Commercial Services & Su	pplies 0.8	8% (0.6% of T	otal Investme	nts)
	Aramark Corporation,				
9,583	Term Loan, Tranche D	4.000%	9/09/19	BBB	9,655,160
	CCS Income Trust,				
1,721	Term Loan, First Lien	6.250%	5/12/18	В	1,737,615
	Total Commercial				
11,304	Services & Supplies				11,392,775
	Communications Equipme	nt 1.4% (1	1.0% of Total	Investments)	
	Alcatel-Lucent, Inc.,				
3,960	Term Loan C	5.750%	1/30/19	B+	4,004,550
	Telesat Canada Inc.,				
15,047	Term Loan B	3.500%	3/28/19	BB	15,138,520
	Total Communications				
19,007	Equipment				19,143,070
	Computers & Peripherals		6 of Total Inv	estments)	
25,935			4/29/20	BB+	25,855,302
	Distributors 1.5% (1.1% d	of Total Inve	estments)		
	HD Supply, Inc., Term				
20,685	Loan B	4.500%	10/12/17	B+	20,864,504
	Diversified Consumer Serv	/ices 6.0%	5 (4.3% of Tot	al Investment	s)
	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
	Hilton Hotels				
a 4 	Corporation, Term				
31,579	Loan B2	3.750%	10/25/20	BB	31,840,832
0	Laureate Education,	E 0000/	0/15/10		
27,725	Inc., Term Loan B	5.000%	6/15/18	B1	27,656,152
05 050	Total Diversified				
85,059	Consumer Services	NT -			84,033,148
		Nuveen Invest 62	ments		
		02			

rincipal ount (000)		Coupon	Maturity (2)	Ratings (3)	Value
	Diversified Financial Serv	ices 2.4%	(1.8% of Total	Investments)	
	Ocwen Financial				
	Corporation, Term				
\$ 3,970	Loan B	5.000%	2/15/18	B+	\$ 4,018,386
	RPI Finance Trust,			_	
9,135	Term Loan B3	3.250%	11/09/18	Baa2	9,203,793
	WideOpenWest				
00.040	Finance LLC, Term	4 7500/	4/04/40	D4	01 000 000
20,843	Loan B	4.750%	4/01/19	B1	21,036,398
00.040	Total Diversified				
33,948	Financial Services	0.2% of Tota	linvootmonto	、	34,258,577
	Diversified Other 0.4% (I Rexnord LLC, Term	0.3% 01 1018	I Investments)	
5,985	Loan B	4.000%	8/21/20	B+	6,026,560
5,905	Diversified Telecommunic				
	Intelsat Jackson				comento
	Holdings, S.A.,				
	Tranche B2, Term				
20,440	Loan	3.750%	6/30/19	BB	20,626,507
,	Food & Staples Retailing		of Total Inve		
	Albertson's LLC, Term	۰.		,	
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/		-	
1,978	Term Loan B	5.000%	3/21/19	B+	1,991,024
05 011	Total Food & Staples				00 400 000
35,911	Retailing Food Products 4.6% (3.3	0% of Total I	nvootmonto)		36,429,888
	AdvancePierre Foods,		iivesiiieiiis)		
	Inc., Term Loan, First				
990	Lien	5.750%	7/10/17	B1	992,888
550	AdvancePierre Foods,	0.70070	7710/17		552,000
	Inc., Term Loan,				
3,116	Second Lien	9.500%	10/10/17	CCC+	3,045,890
-, e	Del Monte Foods				5,0.0,000
	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

	US Foods, Inc., Incremental Term				
22,846	Loan	4.500%	3/31/19	B2	23,099,231
63,446	Total Food Products	1100070	0,01,10	22	64,039,496
,	Health Care Equipment	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				
	Finance LP, Term				
7,800	Loan, First Lien	5.000%	6/07/19	B+	7,930,783
	Onex Carestream				
10.000	Finance LP, Term	0 5000/	10/07/10	_	
12,000	Loan, Second Lien	9.500%	12/07/19	В	12,279,996
	United Surgical				
	Partners International, Inc., Incremental Term				
32,671	Loan	4.750%	4/03/19	B1	32,967,545
52,071	Total Health Care	4.75078	4/00/19	ы	52,307,545
74,785	Equipment & Supplies				75,708,788
,,	Health Care Providers	& Services 4.	4% (3.1% of ⁻	Total Investr	
	Community Health				,
	Systems, Inc., Term				
11,184	Loan D, DD1	4.250%	1/27/21	BB	11,313,404
	Community Health				
	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
04 614	Golden Living, Term	E 0009/	E/04/19	D	04 050 065
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
570	National Mentor	2.31076	5/51/17	00	571,514
	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
	Total Health Care				
60,754	Providers & Services				60,748,079
	Hotels, Restaurants &	Leisure 5.6%	(4.0% of Tota	al Investmen	ts)
	24 Hour Fitness				
0.000	Worldwide, Inc., Term		4/00/110		0.075.004
2,939	Loan B	5.250%	4/22/16	Ba3	2,975,884
	Caesars Entertainment				
22 400	Operating Company, Inc., Term Loan B6	5.489%	1/20/10	В	20 001 000
33,499 1,893	IIIC., TEIIII LUAII DO	5.489%	1/28/18 3/01/17	в B+	32,284,820 1,916,775
1,095		5.000%	3/01/17	D+	1,910,773

	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		3,304,200
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 ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
(<i>'</i>	Insurance 1.4% (1.0%	-			
	Hub International		-		
	Holdings, Inc., Term				
\$ 10,973	Loan B	4.750%	10/02/20	B1	\$ 11,123,319
	USI Holdings				
	Corporation, Initial				
7,920	Term Loan	4.250%	12/27/19	B1	7,979,551
18,893	Total Insurance		/ /		19,102,870
	Internet & Catalog Reta	il 0.6% (0.4%	6 of Total Inve	estments)	
	Burlington Coat Factory Warehouse Corporation, Term				
7,971	Loan B2	4.250%	2/16/17	BB	8,057,210
	Internet Software & Ser	vices 1.9% (1.4% of Total	Investments)	
	Sabre, Inc., Term		0/10/10		
26,730	Loan B	5.250%	2/19/19	B1	26,958,328
	IT Services 1.4% (1.0%	% of Total Inve	estments)		
	First Data				
0 500	Corporation,	4 4 5 00/	0/00/10	P	0 510 100
3,500	Extended Term Loan SRA International,	4.158%	3/23/18	B+	3,516,188
5,091	Term Loan	6.500%	7/20/18	B1	5,075,941
5,051	SunGard Data	0.500 /8	7/20/10	ы	3,073,341
	Systems, Inc., Term				
5,459	Loan E	4.000%	3/08/20	BB	5,492,840
0,100	Zayo Group LLC,		0,00,00		0, 102,010
5,836	Term Loan B	4.000%	7/02/19	B1	5,879,471
19,886	Total IT Services				19,964,440
·	Leisure Equipment & P	roducts 0.5%	6 (0.4% of To	tal Investmen	
	Bombardier Recreational Products, Inc., Term				
7,543	Loan	4.000%	1/30/19	B+	7,599,429
.,	Machinery 0.1% (0.0%				.,,
	Gardner Denver, Inc.,				
848	Term Loan	4.250%	7/30/20	B1	847,972
	Media 9.2% (6.6% of T	otal Investme	nts)		
	Acquisitions Cogeco				
	Cable II L.P., Term				
8,288	Loan B	3.250%	11/30/19	BB	8,305,390
	Cengage Learning				
	Acquisitions, Inc.,				
	Tranche B, Extended				
10,985	Term Loan, (5)	7.750%	7/04/17	D	10,072,095
567		3.000%	12/31/20	Baa3	565,417

	Charter				
	Communications				
	Operating Holdings				
	LLC, Term Loan F				
	Clear Channel				
	Communications, Inc.,				
0 505	Tranche D, Term	0.04.00/	1/22/12		0.407.040
3,535	Loan	6.910%	1/30/19	CCC+	3,437,843
	Clear Channel				
	Communications,				
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 &				j j
	Business Media, Inc.,				
5,985	Term Loan	5.000%	8/14/20	В	6,024,280
0,000	Tribune Company,	0.00070	0/14/20	D	0,024,200
18,858	Term Loan B	4.000%	12/27/20	BB	18,869,285
10,000		4.000 %	12/21/20	DD	10,009,205
	Univision				
	Communications, Inc.,				
	Replacement Term			_	
4,346	Loan, First Lien	4.000%	3/01/20	B+	4,374,947
	UPC Broadband				
	Holding BV, Term				
6,000	Loan AF	4.000%	1/31/21	BB	6,043,752
128,782	Total Media				128,575,345
	Multiline Retail 1.3% (1	.0% of Total	Investments)		
	Hudson's Bay				
	Company, Term Loan				
18,000	B, First Lien	4.750%	11/04/20	BB	18,292,446
	Multi-Utilities 0.7% (0.5	5% of Total In	vestments)		
	ADS Waste Holdings,		,		
9,900	Inc., Term Loan B	4.250%	8/05/19	B+	9,968,835
0,000	Oil, Gas & Consumable I				
	Crestwood Holdings				/
4,519	LLC, Term Loan B	7.000%	6/19/19	В	4,646,087
4,319		1.000 /0	0/13/13	D	4,040,007
	Drill Rigs Holdings,				
0.050	Inc., Tranche B1,	0.0000/	0/01/01	P	
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		5.000%	9/25/18	B1	2,950,208
2,917		5.000 /0	J/LJ/10	וט	2,300,200

	Samson Investment Company, Tranche 1, Term Loan, Second Lien				
	Vantage Drilling Company, Term Loan				
11,910	В	5.750%	3/28/19	В	12,118,425
	Total Oil, Gas &				
47,709	Consumable Fuels				48,682,179
	Personal Products 0.0	% (0.0% of To	otal Investme	ents)	
	Prestige Brands, Inc.,				
732	Term Loan B1	3.792%	1/31/19	BB	738,356
	Pharmaceuticals 6.5%	(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 Inves 64	tments		

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)		Value
	Pharmaceuticals (cont	inued)				
	Salix					
	Pharmaceuticals,					
\$ 11,500	LTD., Term Loan	4.250%	1/02/20	Ba1	\$	11,659,562
	Valeant					
	Pharmaceuticals					
	International, Inc.,					
0.075	Tranche B, Term	0.7500/				
9,875	Loan C2	3.750%	12/11/19	BBB		9,955,195
	Valeant					
	Pharmaceuticals					
	International, Inc.,					
1,481	Tranche B, Term Loan D2	3.750%	2/13/19	BBB		1,493,413
1, -1 01	Valeant	0.70070	2/10/13			1,430,410
	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	t Trust 2.9%	(2.1% of Tota	al Investmen	its)	
	iStar Financial, Inc.,					
	Term Loan, Tranche					
31,832	A2, First Lien	7.000%	3/19/17	BB		32,927,582
	iStar Financial, Inc.,					
7,532	Term Loan	4.500%	10/15/17	BB		7,579,830
	Total Real Estate					
39,364	Investment Trust					40,507,412
	Real Estate Manageme	ent & Developr	ment 2.6%	(1.9% of 10ta	al Inves	tments)
	Capital Automotive					
00.060	LP, Term Loan, Trancho B1	4 0000/	4/10/10	Po0		00 501 400
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
10,000	Total Real Estate	7.000 /0	0/00/20			10,021,014
	Management &					
35,662	Development					36,022,500
00,002	Semiconductors & Eq	uipment 1.6%	% (1.1% of To	tal Investme	nts)	,
	Freescale		,		,	
	Semiconductor, Inc.,					
	Term Loan, Tranche					
20,843	B4	5.000%	2/28/20	B1		21,070,475
	NXP Semiconductor					
973	LLC, Term Loan	4.500%	3/03/17	Ba3		987,239
	Total					
a (a) -	Semiconductors &					
21,816	Equipment					22,057,714

	Software 9.7% (7.0%	of Total Inves	stments)		
4 4 9 9	Activision Blizzard,	0.0500/			4 500 000
4,489	Inc., Term Loan B	3.250%	10/12/20	BBB	4,533,938
5 050	Blackboard, Inc.,	4 7500/	10/04/10	P	E 00E 047
5,856	Term Loan B3	4.750%	10/04/18	B+	5,925,847
4,000	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	BB	4,011,388
4,000	Datatel Parent Corp,	5.000 %	9/10/20	DD	4,011,300
29,891	Term Loan B	4.500%	7/19/18	B+	30,235,258
20,001	Emdeon Business	4.00070	7/10/10	DT	00,200,200
	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				
790	Loan, Tranche B1, First Lien	7 750%	7/31/17	B1	705 666
790	IPC Systems, Inc.,	7.750%	7/31/17	DI	795,666
	Term Loan, Second				
6,365	Lien	5.410%	6/01/15	CCC	5,824,235
0,000	Kronos Incorporated,	0.11070	0,01,10	000	0,021,200
	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				
0.000	Term Loan, First	0.0000/		5	0.407.004
2,382		6.000%	12/21/18	B+	2,407,804
10.000	Vertafore, Inc., Term	0.75.09/	10/20/17	CCC+	10 200 000
10,000 131,654	Loan, Second Lien Total Software	9.750%	10/29/17	000+	10,200,000 134,865,047
131,034		6 (0.2% of Tota	al Investmen	te)	134,003,047
	Jo-Ann Stores, Inc.,			(3)	
	Term Loan, First				
1,746	Lien	4.000%	3/16/18	B+	1,755,671
	Michaels Stores, Inc.				
	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 Tota	I Investments)
	Clear Channel				
	Communications,				
1 505	Inc., Tranche B,	2 0100/	1/20/16		1 470 004
1,505 10,448	Term Loan Cricket	3.810% 4.750%	1/29/16 3/08/20	CCC+ Ba3	1,470,304 10,482,020
10,440	Communications,	4.75076	5/00/20	Dao	10,402,020
	communications,				

	Inc., Term Loan C					
	IPC Systems, Inc.,					
	Term Loan, Tranche					
1,481	C, First Lien	7.750%	7/31/17	B1	1,492	2,359
	Total Wireless					
	Telecommunication					
13,434	Services				13,444	l,683
	Total Variable Rate					
	Senior Loan					
.	Interests (cost					
\$1,351,065	\$1,338,816,455)				1,361,028	
Shares	Description (1)				Value	•
	COMMON STOCKS	8.2% (5.9% of T		•		
	Aerospace & Defense	e 0.2% (0.2% o	of Total Inve	stments)		
	BE Aerospace Inc.,					
5,830	(6)					3,310
6,870	Boeing Company				860),535
6,023	GenCorp Inc., (6)				102	2,511
	Honeywell					
6,570	International Inc.				599	9,381
	United Technologies					
6,940	Corporation				791	,299
	Total Aerospace &					
	Defense				2,817	7,036
		Nuveen Invest	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 hadrataina	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

	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
	Building Products 0.1% (0.1% of Total Investments)	
6,400	Allegion PLC, (6)	315,840
	Masonite International	
15,227	Corporation, (6)	837,485
1,338	Trex Company Inc., (6)	94,102
	Total Building Products	1,247,427
	Capital Markets 0.2% (0.1% of Total Investments)	
	Affiliated Managers	
3,760	Group Inc., (6)	749,142
0.070	Ameriprise Financial,	050.007
3,370		356,007
10.000	Charles Schwab	057.000
10,380	Corporation	257,632
0.100	Credit Suisse Group,	100.007
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. RCS Capital	60,685
2,368	Corporation	50,344
14,560	UBS AG	289,306
14,500	Virtus Investment	203,500
470	Partners Inc., (6)	85,662
470	Total Capital Markets	2,412,988
	Chemicals 0.3% (0.2% of Total Investments)	2,112,000
	BASF AG, Sponsored	
1,600	ADR, (8)	171,728
.,	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	210,111
5,259	Corporation	639,179
0,200	WR Grace & Company,	000,110
3,270	(6)	308,426
0,270	Total Chemicals	4,379,818
	Commercial Banks 0.3% (0.2% of Total Investments)	
	Australia and New	
	Zealand Banking Group	
	Limited, Sponsored	
9,780	ADR, (8)	257,410
3,700	Banco Itau Holdings	257,410
	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
12.000	BNP Paribas SA, ADR,	E40 60E
13,960	(8) USPC Holdings DLC	542,625
7 700	HSBC Holdings PLC,	400 501
7,780	Sponsored ADR	400,591
05 510	Mitsubishi UFJ Financial	014 400
35,510	Group, Inc., ADR	214,480
00 700	Mizuho Financial Group,	100 100
28,730	ADR	122,102
	National Australia Bank	
14700	Limited, Sponsored	010 000
14,760	ADR, (8)	212,692
3,869	Pacwest Bancorp.	155,186
17 100	Societe Generale,	
17,160	Sponsored ADR, (8)	194,594
	Sumitomo Mitsui	
45 700	Financial Group,	400.070
45,780	Sponsored ADR	426,670
2,010	Toronto-Dominion Bank	173,765
1,735	Trico Bancshares	42,959
F 000	United Community	04 500
5,666	Banks, Inc., (6)	94,509
	Wintrust Financial	04.474
1,471	Corporation	64,474
	Total Commercial Banks	3,552,758
	Commercial Services & Supplies 0.0% (0.0% of Tota	-
6,095		94,716

	CECO Environmental Corporation	
	Clean Harbors, Inc., (6)	366,763
•	G&K Services, Inc.	111,221
	Total Commercial	,
	Services & Supplies	572,700
	Communications Equipment 0.1% (0.1% of Total Investments)	
	CommScope Holding	
3,818	Company Inc., (6)	68,457
	F5 Networks, Inc., (6)	343,470
	QUALCOMM, Inc.	920,328
	Total Communications	
	Equipment	1,332,255
	Computers & Peripherals 0.2% (0.2% of Total Investments)	
	Apple, Inc.	2,898,474
	SanDisk Corporation	216,301
	Total Computers &	
	Peripherals	3,114,775
	Consumer Finance 0.0% (0.0% of Total Investments)	
	Discover Financial	074 000
,	Services	671,698
	Containers & Packaging 0.0% (0.0% of Total Investments)	E0 0E0
	Myers Industries, Inc.	53,352
	Owens-Illinois, Inc., (6) Packaging Corp. of	348,275
	America	247,418
-	Total Containers &	247,410
	Packaging	649,045
	Diversified Consumer Services 0.0% (0.0% of Total Investments)	0+0,0+0
	Ascent Media	
	Corporation, (6)	76,058
.,	Nuveen Investments	,
	67	

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
2,001	Total Electronic	01,000
	Equipment & Instruments	171,738
	Energy Equipment & Services 0.2% (0.1% of Total Investments)	171,730
	ERA Group	
1,827	Incorporated, (6)	53,513
9,390	Halliburton Company	460,204
0 500	Oceaneering	
2,520	International Inc.	171,738
12,970 12,290	RPC Inc. Schlumberger Limited	220,879 1,076,235
12,290	Schuhberger Linned Subsea 7 SA,	1,070,233
16,160	Sponsored ADR, (8)	278,760
.0,100	Total Energy Equipment	210,100
	& Services	2,261,329
	Food & Staples Retailing 0.2% (0.1% of Total Investments)	
	Costco Wholesale	
9,290	Corporation	1,043,824
0.400	Koninklijke Ahold NV,	150,400
9,180	Sponsored ADR, (8)	153,122
5,630 4,010	Walgreen Co. Wal-Mart Stores, Inc.	322,881 299,467
4,010	Warnan Stores, inc. Whole Foods Market,	233,407
9,560	Inc.	499,606
0,000	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
6,610	Hershey Foods Corporation	657,034
7,700	Kraft Foods Inc.	403,095
7,700	Mead Johnson Nutrition	+00,030
	Company, Class A	
3,830	Shares	294,489
	Nestle S.A., Sponsored	,
9,970	ADR, (8)	724,321
	Nuveen Investments	
	68	

Shares	Description (1)	Value
	Food Products (continued)	-
	Unilever PLC,	
13,170	Sponsored ADR	\$ 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	3)
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
4 0 0 0	Capital Senior Living	44.074
1,868	Corporation, (6)	41,974
0.100	Express Scripts, Holding	
6,120	Company, (6)	457,103
10.000	Fresenius Medical Care	400 714
12,290 9,400	AG, ADR	433,714
9,400 6,720	HCA Holdings Inc., (6) McKesson HBOC Inc.	472,538 1,172,035
1,448	Owens and Minor Inc.	50,159
1,440	Select Medical	50,155
10,760	Corporation	116,208
10,700	Surgical Care Affiliates	110,200
2,970	Inc., (6)	95,307
_,	Team Health Holdings	
2,195	Inc., (6)	94,736
,	Universal American	,
11,627	Corporation	81,970
	Wellcare Health Plans	
1,562	Inc., (6)	101,702
	Total Health Care	
	Providers & Services	3,234,699
	Hotels, Restaurants & Leisure 0.2% (0.1% of Total Investments)	
	Cheesecake Factory	
2,072	Inc.	92,287
- - -	Dunkin Brands Group	
8,070	Inc.	375,497
	Marriott International,	500.000
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)	2,337,020
	Brookfield Residential	
14,938	Properties Inc., (6)	337,898
,	Sekisui House, Ltd.,	,
22,740	Sponsored ADR, (8)	313,812
4,660	Whirlpool Corporation	621,178
	Total Household	
	Durables	1,272,888
	Household Products 0.1% (0.1% of Total Investments)	
	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	
0.004	Investment Life Holding	
6,084	Company	133,544
	Argo Group	
1 050	International Holdings Inc.	07 701
1,950	AXA-UAP, Sponsored	87,731
24,540	ADR, (8)	645,646
24,040	Fidelity & Guaranty Life,	0+3,0+0
3,747	(6)	73,891
0,717	Hanover Insurance	70,001
10,130	Group Inc.	562,519
4,654	Hilltop Holdings Inc., (6)	110,719
,	Muenchener	, i
	Ruekversicherung-Gesellschaft	
	AG (MunichRe),	
14,160	Unsponsored ADR, (8)	293,112
2,798	Primerica Inc.	117,880
	Nuveen Investments	
	69	

Shares	Description (1)	Value
Shares	Insurance (continued)	value
	Prudential Corporation	
14,960	PLC, ADR	\$ 603,786
11,000	Prudential Financial,	φ 000,700
5,190	Inc.	437,984
9,780	XL Capital Ltd, Class A	281,077
0,700	Total Insurance	3,573,965
	Internet & Catalog Retail 0.2% (0.1% of Total Investments)	0,010,000
4,040	Amazon.com, Inc., (6)	1,449,108
, - -	priceline.com	, , - ,
850	Incorporated, (6)	973,157
	Total Internet & Catalog	
	Retail	2,422,265
	Internet Software & Services 0.4% (0.3% of Total Investments)	
1,780	Equinix Inc., (6)	329,656
	Facebook Inc., Class A	
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)	317,399
5,190	Yandex NV, Class A	100 700
5,190	Shares, (6) Total Internet Software	190,733
	& Services	5,427,655
	IT Services 0.3% (0.2% of Total Investments)	5,427,055
	Alliance Data Systems	
2,500	Corporation, (6)	599,150
2,552	Cardtronics Inc., (6)	98,303
,	Cognizant Technology)
	Solutions Corporation,	
1,980	Class A, (6)	191,902
	CSG Systems	
2,338	International Inc.	70,046
4,584	Evertec Inc.	110,612
4,290	Gartner Inc., (6)	301,716
	International Business	
1.000	Machines Corporation	750 /00
4,280	(IBM)	756,190
14,200	MasterCard, Inc.	1,074,656
0 174	VeriFone Holdings Inc.,	00.070
3,174		92,078
5,060 612	Visa Inc. WEX Inc. (6)	1,090,076 50,404
012	WEX Inc., (6)	50,404

	0 0		
	Total IT Services		4,435,133
	Leisure Equipment & Products	0.0% (0.0% of Total Investments)	
990	Brunswick Corporation		41,045
	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)	
2,276	Actuant Corporation		77,885
3,563	Barnes Group Inc.		133,399
	Donaldson Company,		
11,180	Inc.		461,287
	Fanuc Limited,		
13,770	Unsponsored ADR, (8)		385,560
3,240	IDEX Corporation		233,312
	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 Inve	stments)	
12,590	Cinemark Holdings Inc.		369,013
00.040	Comcast Corporation,		1 0 40 000
22,940	Class A	T ()	1,249,083
	Nuvee	n Investments 70	
		10	

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
4 9 9 9	SunCoke Energy Inc.,	07.004
4,386	(6) Tatal Matala 2 Mining	97,281
	Total Metals & Mining	950,438
10.070	Multiline Retail 0.0% (0.0% of Total Investments)	EE1 CO4
10,370	Macy's, Inc.	551,684
	Multi-Utilities 0.0% (0.0% of Total Investments)	
5,980	E.ON A.G, Sponsored ADR, (8)	108,716
5,900	Veolia Environment	100,710
7,580	S.A., ADR	118,779
7,560	Total Multi-Utilities	227,495
	Oil, Gas & Consumable Fuels 0.3% (0.2% of Total Investments)	221,435
	BG PLC., Sponsored	
12,370	ADR, (8)	207,940
12,070	BP PLC, Sponsored	207,340
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
2,010	Energy XXI Limited	0.,020
2,674	Bermuda	61,368
	EOG Resources, Inc.	312,304
1,890		
	EQT Corporation Oasis Petroleum Inc.,	397,227

	Par Petroleum	
1,053	Corporation, (6)	23,598
	Pioneer Natural	
2,000	Resources Company	338,640
	Repsol SA, Sponsored	
11,230	ADR, (8)	263,568
	Royal Dutch Shell PLC,	504 400
7,980	Class B, ADR	581,183
	SemGroup Corporation,	
1,592	A Shares	98,322
6,250	SM Energy Company	517,250
	StatoilHydro ASA,	105 100
6,980	Sponsored ADR	165,496
1 000	Targa Resources	00 5 40
1,036	Corporation	93,540
0.000	Total SA, Sponsored	004 470
6,900	ADR	394,473
	Total Oil, Gas &	0 000 000
	Consumable Fuels	3,903,096
	Paper & Forest Products 0.0% (0.0% of Total Investments)	
1 000	Clearwater Paper	
1,000	Corporation, (6)	56,950
4.010	KapStone Paper and	110.010
4,012	Packaging Corp., (6)	112,216
	Total Paper & Forest Products	100 100
		169,166
6,980	L'Oreal, Unsponsored ADR, (8)	220.021
0,960	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,	40,400
306	Inc., (6)	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 0.10	DiamondRock	50.040
5,010	Hospitality Company	58,016
6,115	iStar Financial Inc., (6)	94,293
15 711	New Residential	
15,711	Investment Total Real Estate	99,765
	Investment Trust	750,969
	Real Estate Management & Development 0.0% (0.0% of Total Inv	-
	Altisource Portfolio	ootinontoj
4,149	Solutions SA, (6)	542,440
.,. 10	Forestar Real Estate	0.2,110
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
	Genesee & Wyoming	,
897	Inc., (6)	81,035
	Kansas City Southern	
3,110	Industries	328,385
	Union Pacific	
7,420	Corporation	1,292,861
	Total Road & Rail	1,963,578
	Semiconductors & Equipment 0.2% (0.1% of Total Investments)	
6,600	ASML Holding NV	558,557
	Avago Technologies	
9,130	Limited	498,862
15,360	Intel Corporation	376,934
	NXP Semiconductors	
8,380	NV, (6)	405,173
	Rudolph Technologies,	
4,889	(6)	53,730
10,372	Silicon Image, Inc., (6)	57,979
	Spansion Inc., Class A,	
6,452	(6)	96,780
9,150	Xilinx, Inc.	424,743
	Total Semiconductors &	
	Equipment	2,472,758
	Software 0.5% (0.3% of Total Investments)	
0 700	Allot Communications,	40.074
2,726	Limited, (6)	43,671
	Cadence Design	450.004
32,530	Systems, Inc., (6)	459,324
F 700	Check Point Software	070.040
5,790	Technology Limited, (6)	378,840
0.060	Comverse Incorporated,	74.014
2,062	(6) Cient Interactive Croup	74,314
33,520	Giant Interactive Group, Inc., ADR	260.055
33,520	•	369,055
4,584	Manhattan Associates Inc., (6)	154 570
4,004	Mentor Graphics	154,572
2,613	Corporation	54,350
66,560	Microsoft Corporation	2,519,296
32,050	Oracle Corporation	1,182,645
02,000	Nuveen Investments	1,102,040
	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
2,095	LVMH Moet Hennessy,	00,009
6,180	Unsponsored ADR, (8)	219,699
0,100	Michael Kors Holdings	210,000
6,800	Limited, (6)	543,522
1,817	Movado Group Inc.	68,592
8,560	Nike, Inc., Class B	623,596
_ ,	Ralph Lauren	,
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)	
0.00-	First Defiance Financial	50.000
2,307	Corporation	59,336
1.017	Ocwen Financial	00.000
1,817	Corporation, (6) Oritani Financial	80,202
3,644	Corporation	57,357
5,044	PennyMac Financial	57,557
5,900	Services Inc., (6)	100,182
0,000	Total Thrifts &	100,102
	Mortgage Finance	297,077
	Tobacco 0.1% (0.1% of Total Investments)	
	British American	
	Tobacco PLC,	
2,130	Sponsored ADR	204,459
,	•	,

	Philip Morris	
7,880	International	615,743
1,889	Universal Corporation	96,943
	Total Tobacco	917,145
	Trading Companies & Distributors 0.0% (0.0% of Total Investments)	
	CAI International Inc.,	
2,817	(6)	58,284
	H&E Equipment	
3,277	Services, Inc., (6)	99,228
13,170	MRC Global Inc., (6)	367,704
1,063	Watsco Inc.	100,581
	Total Trading	
	Companies &	
	Distributors	625,797
	Wireless Telecommunication Services 0.1% (0.1% of Total Investmen	ts)
	Wireless Telecommunication Services 0.1% (0.1% of Total Investmen KDDI Corporation,	ts)
22,740		ts) 313,811
22,740	KDDI Corporation,	
22,740 9,180	KDDI Corporation, Unsponsored ADR, (8)	
	KDDI Corporation, Unsponsored ADR, (8) NTT DoCoMo Inc.,	313,811
	KDDI Corporation, Unsponsored ADR, (8) NTT DoCoMo Inc., Sponsored ADR	313,811
9,180	KDDI Corporation, Unsponsored ADR, (8) NTT DoCoMo Inc., Sponsored ADR Vodafone Group PLC,	313,811 146,880
9,180	KDDI Corporation, Unsponsored ADR, (8) NTT DoCoMo Inc., Sponsored ADR Vodafone Group PLC, Sponsored ADR	313,811 146,880
9,180	KDDI Corporation, Unsponsored ADR, (8) NTT DoCoMo Inc., Sponsored ADR Vodafone Group PLC, Sponsored ADR Total Wireless	313,811 146,880
9,180	KDDI Corporation,Unsponsored ADR, (8)NTT DoCoMo Inc.,Sponsored ADRVodafone Group PLC,Sponsored ADRTotal WirelessTelecommunication	313,811 146,880 325,387
9,180	KDDI Corporation,Unsponsored ADR, (8)NTT DoCoMo Inc.,Sponsored ADRVodafone Group PLC,Sponsored ADRTotal WirelessTelecommunicationServicesTotal Common Stocks(cost \$114,926,775)11	313,811 146,880 325,387
9,180	KDDI Corporation,Unsponsored ADR, (8)NTT DoCoMo Inc.,Sponsored ADRVodafone Group PLC,Sponsored ADRTotal WirelessTelecommunicationServicesTotal Common Stocks	313,811 146,880 325,387 786,078

Principal Amount (000) Description (1)	Coupon	Maturity	Ratings (3)	Value
	CONVERTIBLE BONDS				
	Internet Software & Servi	ces 1.1% (0	.8% of Total I	nvestments)	
	Yahoo! Inc.,				
	Convertible Bond,				
\$ 15,000	144A	0.000%	12/01/18	BB+	\$15,093,750
	Total Convertible				
	Bonds (cost				
\$ 15,000	\$15,516,755)				15,093,750
Principal				Ratings	
Amount (000		Coupon	Maturity	(3)	Value
	CORPORATE BONDS 2			stments)	
	Chemicals 0.6% (0.4% o		· · · · · · · · · · · · · · · · · · ·		
\$ 7,500	Hexion US Finance	6.625%	4/15/20	Ba3	\$ 7,781,250
	Commercial Services & S				
6,000			12/01/19		6,030,000
1,078	Ceridian Corporation	12.250%		CCC	1,083,390
8,500	Ceridian Corporation	11.250%	11/15/15	CCC	8,542,500
	Total Commercial				
15,578	Services & Supplies				15,655,890
	Communications Equipm				
5,000	Avaya Inc., 144A	7.000%	4/01/19	B1	4,937,500
	Distributors 1.2% (0.9%				
14,650	HD Supply Inc.	11.500%	7/15/20	CCC+	17,360,250
	Diversified Consumer Se	rvices 0.3%	6 (0.2% of Tota	al Investments)
	NES Rental Holdings				
3,900	Inc., 144A	7.875%	5/01/18	CCC+	4,095,000
	Diversified Telecommuni	cation Servic	es 1.8% (1.3	3% of Total Inv	estments)
04 050	Level 3		0/04/40	5	04 55 4 000
21,352	Communications Inc.	11.875%	2/01/19	B	24,554,800
4 000	Electronic Equipment & I				-
1,200	Kemet Corporation	10.500%	5/01/18	B	1,245,000
4 000	Food & Staples Retailing				
4,000	US Foods Inc.	8.500%	6/30/19		4,340,000
	Health Care Equipment &	Supplies 5	.3% (3.8% 01	i otal investme	ents)
0.000	Apria Healthcare	10.0750/	11/01/14	Р	
2,232	Group Inc.	12.375%	11/01/14	В	2,237,580
1 000	Convatec Finance	0.0500/	1/15/10	Р	1 007 500
1,000	International SA, 144A	8.250%	1/15/19	B	1,027,500
18,300	Kinetic Concepts	10.500%	11/01/18	B	21,045,000
19,000	Kinetic Concepts	12.500%	11/01/19	CCC+	21,470,000
05 460	Tenet Healthcare	0 1050/	1/01/00	D 2	07 700 005
25,460	Corporation	8.125%	4/01/22	B3	27,783,225
6E 000	Total Health Care				72 562 205
65,992	Equipment & Supplies	Sonvisoo 1	10/ /0 00/ -4 T	otal Invactmen	73,563,305
	Health Care Providers &	Services I.	1 % (U.O% Of I	otal Investmer	115)

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	ts)
	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

rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
. ,	Media 6.8% (4.9%				
	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/	0/04/04	000	000 000
300	Inc.	9.000%	3/01/21	CCC+	303,000
	McGraw-Hill				
10.000	Global Education	0 7500/	4/01/01	סס	10.075.000
10,000	Holdings, 144A	9.750%	4/01/21	BB	10,875,000
	WideOpenWest				
00 750	Finance Capital Corporation	10.0509/	7/15/19	CCC+	
22,750	WMG Acquisition	10.250%	7/15/19	000+	25,366,250
14,950	Group	11.500%	10/01/18	В	17,005,625
94,306	Total Media	11.300 /6	10/01/10	D	94,941,487
34,000	Oil, Gas & Consuma	able Fuels 1	8% (1 3% of To	tal Investments)	34,341,407
	Oasis Petroleum			tai investinents)	
5,000	Inc., 144A	6.875%	3/15/22	В	5,300,000
0,000	Oasis Petroleum	0.07070	0/10/22	D	0,000,000
2,000	Inc.	6.875%	1/15/23	В	2,140,000
_,	Sandridge Energy	0101070	.,	_	_,,
17,000	Inc.	7.500%	2/15/23	B2	17,318,750
,	Total Oil, Gas &				,,
24,000	Consumable Fuels				24,758,750
	Pharmaceuticals 7	1.2% (0.9% of T	Total 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
	VPII Escrow			_	
5,000	Corporation, 144A	7.500%	7/15/21	B1	5,568,750
10 10-	Total				
16,100	Pharmaceuticals				17,253,000
0.000	Software 0.7% (0.			000	0.000 500
2,000	Emdeon Inc.	11.000%	12/31/19	CCC+	2,302,500
3,000	Infor Us Inc.	11.500%	7/15/18	B	3,465,000
3,375 8,375	Infor Us Inc. Total Software	9.375%	4/01/19	D	3,796,875
0,370		1% (1 0% of T	otal Investment	te)	9,564,375
	Specialty Retail 1. 99 Cents Only	·• /0 (1.0 % UI 10		15)	
7,000	Stores	11.000%	12/15/19	CCC+	7,910,000
7,000	Claires Stores,	11.000%	12/13/19	000+	7,910,000
9,500	Inc., 144A	9.000%	3/15/19	B2	9,951,250
5,500	1110., 144A	3.000 /0	0/10/13		3,331,230

Claires Stores, Inc.	10.500%	6/01/17	CCC	1,218,000
Total Specialty				
Retail				19,079,250
Wireless Telecommu	nication Serv	vices 4.1% (3.	0% of Total Inv	vestments)
MetroPCS				
Wireless Inc.,				
144A	6.250%	4/01/21	BB	5,193,750
MetroPCS				
Wireless Inc.,				
144A	6.625%	4/01/23	BB	15,562,500
Sprint Corporation,				
144A	7.250%	9/15/21	BB	2,693,750
Sprint Corporation,				
144A	7.875%	9/15/23	BB	34,160,000
Total Wireless				
Telecommunication				
Services				57,610,000
Total Corporate				
Bonds (cost				
,				407,096,982
-				
•				
\$1,856,752,558)				1,897,278,191
– • • • • • •	•			
Description (1)	Coupon	Maturity		Value
SHORT-TERM INVES	TMENTS 2.	9% (2.1% of To	tal Investment	s)
SHORT-TERM INVES Repurchase			tal Investment	
SHORT-TERM INVES Repurchase Agreement with	TMENTS 2.	9% (2.1% of To	tal Investment	s)
SHORT-TERM INVES Repurchase Agreement with Fixed Income	TMENTS 2.	9% (2.1% of To	tal Investment	s)
SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing	TMENTS 2.	9% (2.1% of To	tal Investment	s)
SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated	TMENTS 2.	9% (2.1% of To	tal Investment	s)
SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14,	TMENTS 2.	9% (2.1% of To	tal Investment	s)
SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price	TMENTS 2.	9% (2.1% of To	tal Investment	s)
SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209,	TMENTS 2.	9% (2.1% of To	tal Investment	s)
SHORT-TERM INVES Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by	TMENTS 2.	9% (2.1% of To	tal 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.	TMENTS 2.	9% (2.1% of To	tal 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,	TMENTS 2.	9% (2.1% of To	tal 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	TMENTS 2.	9% (2.1% of To	tal 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	TMENTS 2.	9% (2.1% of To	tal 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	TMENTS 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 Investigation	TMENTS 2. 0.000%	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 Inve Total Investments (co	TMENTS 2. 0.000% estments (co ost \$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 Inve Total Investments (co Borrowings (40.2)%	estments (cost 5 (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)
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 Inve Total Investments (co Borrowings (40.2)%	estments (co o.st \$1,897,14 6 (9), (10) abilities 1.2	9% (2.1% of To 2/03/14 st \$40,393,209) 5,767) 139.0%	2	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 Inve Total Investments (co Borrowings (40.2)%	estments (co o.st \$1,897,14 (9), (10) abilities 1.2 e to Commor	9% (2.1% of To 2/03/14 st \$40,393,209) 5,767) 139.0%	2	s) \$ 40,393,209 \$ 40,393,209 1,937,671,400 (561,000,000)
	Total Specialty Retail Wireless Telecommu MetroPCS Wireless Inc., 144A MetroPCS Wireless Inc., 144A Sprint Corporation, 144A Sprint Corporation, 144A Total Wireless Telecommunication Services Total Corporate	Total Specialty Retail Wireless Telecommunication Server MetroPCS Wireless Inc., 144A 6.250% MetroPCS Wireless Inc., 144A 6.625% Sprint Corporation, 144A 7.250% Sprint Corporation, 144A 7.875% Sprint Corporation, 144A 7.875% Total Wireless Telecommunication Services Total Corporate Bonds (cost \$387,492,573) Total Long-Term Investments (cost	Total Specialty Retail Wireless Telecommunication Services 4.1% (3. MetroPCS Wireless Inc., 144A 6.250% 4/01/21 MetroPCS Wireless Inc., 144A 6.625% 4/01/23 Sprint Corporation, 144A 7.250% 9/15/21 Sprint Corporation, 144A 7.875% 9/15/23 Total Wireless Telecommunication Services Total Corporate Bonds (cost \$387,492,573) Total Long-Term Investments (cost	Total Specialty RetailWireless Telecommunication Services4.1% (3.0% of Total Inv MetroPCSWireless Inc., 144A6.250%4/01/21BBMetroPCSWireless Inc., 144A6.625%4/01/23BBSprint Corporation, 144A7.250%9/15/21BBSprint Corporation, 144A7.875%9/15/23BBTotal Wireless Telecommunication ServicesTotal Corporate Bonds (cost \$387,492,573)Total Long-Term Investments (cost

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:

	Notional	Fund Pay/Receiv Floating	•	Fixed Rate	Fixed Rate Payme Tie rminatio	Unrealized n Appreciation
Counterpa	rty Amount	Rate	Index		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 \$424,957,860 \$1,025,402,4 \$719,268,51 \$270,085,870 and	2, 15, 1,				
\$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		\$1,043,739,979	\$734,796,003	\$277,303,390	φ1,097,270,191
approximate: value)	s 29,573,070	73,328,558	46,070,473	7,542,922	40,393,209
Cash	<i>,</i> ,				1,318
Cash collateral at					
brokers ⁽¹⁾	974,350	2,052,916	1,295,000	530,000	4,041,000
Credit default swaps premiums paid				58,707	
Unrealized appreciation on credit default					
swaps				43,893	
Receivable for	or:				
Dividends Interest	2,776,415	6,510,278	4,965,130	2,043,893	32,670 16,386,477
Investments	2,110,415	0,010,270	4 ,303,130	<i>2</i> ,0+0,090	10,000,477
sold	10,160,670	21,195,180	17,327,780	4,571,095	66,313,980
Reclaims					46,376
		31,001			

Shares sold									
through shelf									
offering									
Deferred									
offering									
costs	698,975		1,359,117	1,01	4,484				
Other	250 075		705 000	4 6	0 001		010 600		
assets Total	358,275		705,208	40	8,861		210,689		453,557
assets	475,955,013	1	,148,921,833	805,92	7.781	292	,364,789	2	,024,946,778
Liabilities			,110,021,000	000,02	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	202	.,001,100	-	,02 1,0 10,770
Borrowing			237,200,000	163,90	0,000	85	,000,000		561,000,000
Unrealized	d								
depreciati	on								
on									
interest									
rate swaps	778,582		2,081,904	1.00	84,676		513,818		3,832,994
Payable for			2,001,904	٦,٢	94,070		515,010		3,032,994
Common									
share									
dividends	1,362,164		3,348,134	2,45	51,054	1	,102,232		7,330,003
Investmer									
purchased	23,898,406		64,635,618	48,05	54,027	6	,135,072		56,328,062
Offering	010 600		050 001	00	0 0 4 4				
costs Variable	219,620		259,221	22	28,344				
Rate									
Term									
Preferred									
(VRTP)									
Shares									
, at									
liquidation									
value	58,000,000		139,000,000	98,00	0,000				
Accrued e Interest	107,190		254,301	19	80,099		54,930		259,159
Managem			254,501	I C	50,099		54,950		239,139
fees	307,195		723,922	50	8,497		197,446		1,351,094
Trustees			-,-		- , -		- , -		, ,
fees	50,677		93,055	5	57,697		6,501		273,360
Shelf									
offering									
costs	99,857		46,620		3,295		62,419		E40 770
Other	140,265		267,418	19	97,954		114,880		516,773
Total liabilities	183,963,956		447,910,193	314,90	5 642	00	,187,298		630,891,445
Net	\$291,991,057	\$	701,011,640	\$491,02			,177,491	\$1	,394,055,333
assets	Ψ Δ 01,001,007	Ψ	, , , , , , , , , , , 0	ψ - υι,02	,100	ψ199	וטד, <i>וו</i> ו,	ψι	,,,,

applicable to common shares									
Common shares outstanding Net asset	38,626,872		55,169,216	3	38,478,782		10,095,286		136,256,398
value ("NAV") per common share									
outstanding (net assets applicable to	1								
common shares, divided by									
common shares									
outstanding		\$	12.71	\$	12.76	\$	19.73	\$	10.23
	applicable to c	comm	ion shares con	sist o	t:				
Common shares,									
\$.01									
par									
value									
per									
	\$ 386,269	\$	551,692	\$	384,788	\$	100,953	\$	1,362,564
Paid-in surplus	325,105,590		767,013,258	52	27,319,104	1	92,369,788	1	844,109,285
Undistribute			101,010,200	02	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		02,000,700	•	011,100,200
(Over-distri									
of) net									
investment									
income	(894,451)		(1,761,249)		(1,210,540)		(362,355)		(8,562,222)
Accumulate	ð								
net realized									
gain									
(loss)	(38,283,165)		(81,047,317)	(4	9,764,080)		261,312	((479,548,637)
Net				,					
unrealized									
appreciation					4 000 000		0 007 700		00.004.040
	on) 5,676,814	¢	16,255,256		4,292,866	¢ 1	6,807,793	¢ч	36,694,343

\$491,022,138

\$291,991,057

\$ 701,011,640

\$1,394,055,333

\$199,177,491

Net						
assets						
applicable						
to						
common						
shares						
Authorized sl	hares:					
Common	Unlimited	Unlimited	Unlimited	Unlimited	Unlimited	
Preferred	Unlimited	Unlimited	Unlimited	Unlimited	Unlimited	
(1) Cash ple	(1) Cash pledged to collateralize the net payment obligations for investments in derivatives.					

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	come				
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			50 / 000	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		17 046			
expenses Professional	7,134	17,246	11,827	5,094	34,581
fees	70,852	77,074	77,562	25,425	62,496
Shareholder reporting					
expenses	30,959	51,725	42,152	16,865	106,940
Stock exchange	9,480	12,348	5,415	4,377	21,925

liating face					
listing fees					
Investor					
relations	01.010	40.000	00.040	11 540	05 050
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		0.040.000	4 450 040	1 017 704	
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	15 574 500	7 000 077	45 107 400
(loss)	8,944,191	21,482,702	15,574,502	7,093,277	45,187,408
	Unrealized Gain (Loss)			
v	ain (loss) from:				
Investments					
and foreign	1 050 040	0.000.000	1 000 000	1 015 000	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)
Investments	unrealized appreci	ation (depreciation	i) 01:		
and foreign	0 101 500	7 470 005		750,000	(7 170 055)
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					
	3,880,151	9,616,715	8,373,963	1,627,279	15,615,370
gain (loss) Net increase	3,000,131	9,010,715	0,373,903	1,027,279	15,015,370
(decrease) in net assets					
applicable to common					
shares from					
	¢ 10 004 040	¢01 000 417	¢00.040.465	¢ 0 700 EEC	¢ c0 000 770
operations	\$12,824,342	\$31,099,417	\$23,948,465	\$ 8,720,556	\$60,802,778
See accompa	nying notes to finan	iciai 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 unreali	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 Con	nmon Shareholders	i		
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	(0 00/ 101)	(10 959 501)	(01 726 671)	(10 052 977)
shareholders Capital Share Trans	(8,884,181)	(19,858,581)	(21,736,671)	(49,952,877)
Capital Shale Halls	au10115			

Common shares:				
Proceeds from				
shelf offering, net				
of offering costs				
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	20,020	210,521	52,000	072,744
(decrease) in net				
assets applicable				
to				
common shares				
from capital				
share	05 500			
transactions	25,528	44,544,384	336,851	88,070,925
Net increase (decrease) in net				
assets applicable				
to				
common shares	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	001 005 050	601 010 040	570 117 000
period Net assets	288,025,368	231,865,956	691,312,043	572,117,892
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)
•	notes to financial stat	, ,	Ψ (1,701,270)	Ψ (1,007,200)
		Nuveen Investments		
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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							