NUVEEN FLOATING RATE INCOME FUND Form N-CSR October 04, 2013

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-21494

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

Nuveen Investments

333 West Wacker Drive

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

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

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

Registrant s telephone number, including area code: (312) 917-7700

Date of fiscal year July 31 end:

Date of reporting period: July 31, 2013

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

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

ITEM 1. REPORTS TO STOCKHOLDERS.

Closed-End Funds	
Nuveen Investments	
Closed-End Funds	
Seeks high current income from portfolios of senior corporate loans.	
Annual Report	
July 31, 2013	
Closed-End Funds Seeks high current income from portfolios of senior corporate loans. Annual Report	

Nuveen Senior Income Fund

NSL

Nuveen Floating Rate Income Fund

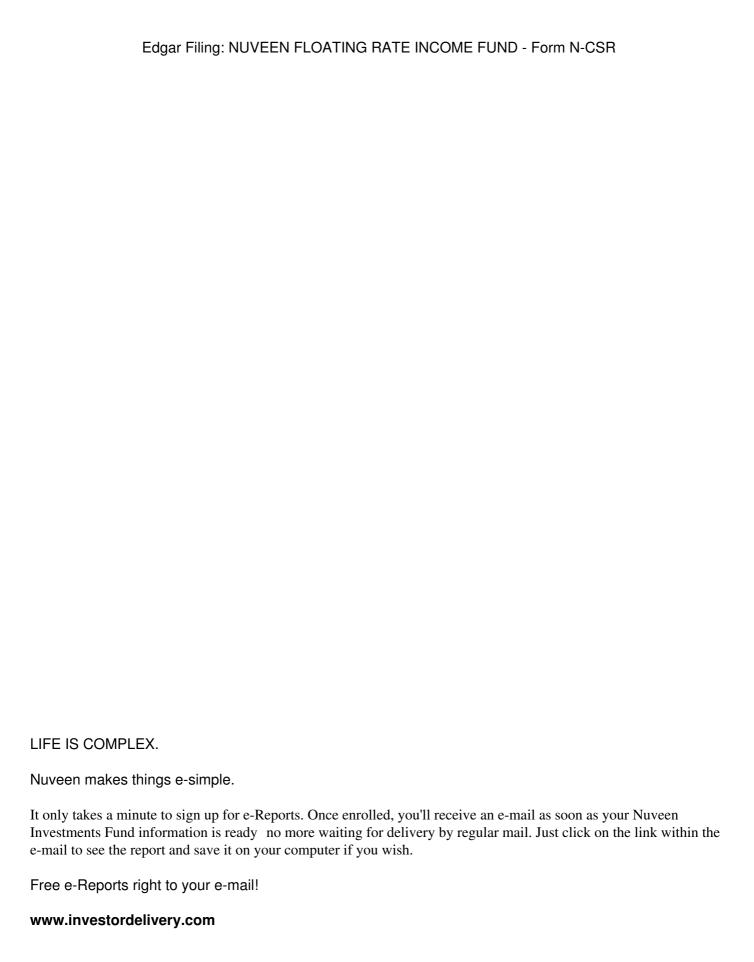
JFR

Nuveen Floating Rate Income Opportunity Fund

JRO

Nuveen Short Duration Credit Opportunities Fund

JSD



If you receive your Nuveen Fund dividends and statements from your financial advisor or brokerage account.

OR

www.nuveen.com/accountaccess

If you receive your Nuveen Fund dividends and statements directly from Nuveen.

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Chairman's Letter to Shareholders

Dear Shareholders,

I am pleased to have this opportunity to introduce myself to you as the new independent chairman of the Nuveen Fund Board, effective July 1, 2013. I am honored to have been selected as chairman, with its primary responsibility to serve the interests of the Nuveen fund shareholders. My predecessor, Robert Bremner, was the first independent director to serve as chairman of the Board and I, and my fellow Board members, plan to continue his legacy of strong independent oversight of your funds.

The global economy has hit major turning points over the last several months to a year. The developed world is gradually recovering from their financial crisis while the emerging markets appear to be struggling with the downshift of China's growth potential. Japan is entering a new era of growth after decades of economic stagnation and many of the Eurozone nations appear to be exiting their recession. Despite the positive events, there are still potential risks. Middle East tensions, rising oil prices, defaults in Europe and fallout from the financial stress in emerging markets could all reverse the recent progress in the global economy.

On the domestic front, the U.S. economy is experiencing sustainable slow growth. Corporate fundamentals are strong as earnings per share and corporate cash are at the highest level in two decades. Unemployment is trending down and the housing market has experienced a rebound, each assisting the positive economic scenario. However, there are some issues to be watched. Interest rates are expected to increase but significant uncertainty about the timing remains. Another potential fiscal cliff in October along with a possible conflict in the Middle East both add to the uncertainties that could cause problems for the economy going forward.

In the near term, governments are focused on economic recovery and the growth of their economies, which could lead to an environment of attractive investment opportunities. Over the long term, the uncertainties mentioned earlier could hinder the potential growth. Because of this, Nuveen's investment management teams work hard to balance return and risk with a range of investment strategies. I encourage you to read the following commentary on the management of your fund.

On behalf of the other members of your 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 September 23, 2013

Nuveen Investments

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)

The Funds' investment portfolios are managed by Symphony Asset Management, LLC (Symphony), an affiliate of Nuveen Investments. Gunther Stein and Scott Caraher manage NSL, JFR and JRO. JSD is managed by Gunther, Scott and Jenny Rhee. Here they discuss the economic and market conditions, key investment strategies and performance of the Funds for the twelve-month reporting period ended July 31, 2013.

What were the general market conditions and trends during this twelve-month reporting period ended July 31, 2013?

During this reporting period, the U.S. economy's progress toward recovery from recession continued at a moderate pace. The Federal Reserve (Fed) maintained its efforts to improve the overall economic environment by holding the benchmark fed funds rate at the record low level of zero to 0.25% that it established in December 2008. The Fed also continued its monthly purchases of \$40 billion of mortgage-backed securities and \$45 billion of longer-term Treasury securities in an open-ended effort to bolster growth. At its September 2013 meeting (subsequent to the end of this reporting period), the Fed indicated that downside risks to the economy had diminished since the fall of 2012, but that recent tightening of financial conditions, if sustained, could potentially slow the pace of improvement in the economy and labor market. Consequently, the Fed made no changes to its highly accommodative monetary policies at the September meeting, announcing its decision to wait for additional evidence of sustained economic progress before adjusting the pace of its bond buying program.

As measured by gross domestic product (GDP), the U.S. economy grew at an estimated annualized rate of 1.7% in the second quarter of 2013, compared with 1.1% for the first quarter, continuing the pattern of positive economic growth for the 16th consecutive quarter. The Consumer Price Index (CPI) rose 2.0% year-over-year as of July 2013, while the core CPI (which excludes food and energy) increased 1.7% during the period, staying within the Fed's unofficial objective of 2.0% or lower for this inflation measure. Meanwhile, labor market conditions continued slowly to show signs of improvement, although unemployment remained above the Central Bank's 6.5% target. As of July 2013, the national unemployment rate was 7.4%. The housing market, long a major weak spot in the U.S. economic recovery, also delivered some good news as the average home price in the S&P/Case-Shiller Index of 20 major metropolitan areas rose 12.1% for the twelve months ended June 2013 (most recent data available at the time this report was prepared). The outlook for the U.S. economy, however, continued to be clouded by uncertainty about global financial markets and the

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, 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.

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outcome of the "fiscal cliff" negotiations. The tax consequences of the fiscal cliff situation, scheduled to become effective in January 2013, were averted through a last minute deal that raised payroll taxes, but left in place a number of tax breaks. Lawmakers postponed and then failed to reach a resolution on \$1.2 trillion in spending cuts intended to address the federal budget deficit. As a result, automatic spending cuts (or sequestration) affecting both defense and non-defense programs (excluding Social Security and Medicaid) took effect March 1, 2013, with potential implications for U.S. economic growth over the next decade. In late March 2013, Congress passed legislation that established federal funding levels for the remainder of fiscal 2013, which ends on September 30, 2013, preventing a federal government shutdown. The proposed federal budget for fiscal 2014 remains under debate.

For the majority of the reporting period, generally improving economic data and diminished systemic risk fears were supportive of risk assets in general and fixed income spread sectors specifically. The pressure to find yield continued to provide strong technical underpinnings to the market as investor flows indicated robust demand for fixed income securities during most of the reporting period. The tide quickly turned in the final month of the reporting period, however, triggered by the Fed Chairman's comments that the economic outlook had improved enough to warrant a possible "tapering" of the Central Bank's quantitative easing programs as soon as September of this year, earlier than the market anticipated. In response, Treasury yields rose sharply, while global risk assets, including equities, spread products and growth-sensitive currencies, sold off significantly. The combination of rising yields and a sell-off in risk assets in June was somewhat unusual; the two have generally been negatively correlated over the past several years. The common thread in the markets appeared to be a general "de-risking" by investors based on concerns about the Central Bank's withdrawal of policy stimulus.

While the Fed Chairman's remarks and the subsequent magnitude and speed of the rise in Treasury yields surprised many investors, we believe the overall positioning by the Fed is a positive. As investors adjust their expectations and shift their portfolios to more appropriately position for increasing interest rates, we anticipate loans will hold up on a technical basis and continue to outperform other fixed income instruments on a relative basis.

What strategies were used to manage the Funds during the twelve-month reporting period ended July 31, 2013? 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. During the reporting period, the maximum CCC+ and lower rated policy for all four Funds was changed. NSL (originally 10%), JFR (originally 10%), JRO (originally 15%) and JSD (originally 20%) may now invest up to 30% of their managed assets in CCC+ and lower rated credits. The purpose of the change was to increase each Fund's flexibility and the team's ability to take advantage of market opportunities.

How did the Funds perform during this twelve-month reporting period ended July 31, 2013?

The tables in the Performance Overview and Holding Summaries section of this report provide total return performance for each Fund for the one-year, five-year, ten-year and/or since inception periods ended July 31, 2013. For the twelve-month reporting period ended July 31, 2013, the Funds' common share at net asset value (NAV) outperformed both the

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Barclays U.S. Aggregate Bond Index and the CSFB Leveraged Loan Index. Loans in general performed well during the reporting period, as the asset class was supported by demand for floating rate products from institutional investors and collateralized loan obligation new issuance.

The Fund's maintained exposure primarily to senior loans during the reporting period which benefitted performance. 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 cashflow. The term loans and high yield bonds of Clear Channel Communications Inc., a diversified media and entertainment company, continued to be strong performers for the Funds. The loans and bonds traded higher as the company launched an exchange in May 2013 to push out approximately half of their 2016 maturities, offering significantly higher yield in exchange for a longer maturity. The term loans and high yield bonds of Avaya, Inc., an enterprise communications company, were also contributors to the Funds' positive performance as the company reached an agreement with investors to amend and extend its term B-1 loans. We sold our positions in Avaya during the reporting period. On the downside, the Funds were negatively affected by positions in LifeCare Holdings, Inc. because the loans traded down during the reporting period. Also detracting from performance were the loans of Cengage Learning Acquisitions, Inc., a private textbook company, that filed for Chapter 11 bankruptcy protection in July 2013. While the company's results deteriorated guicker than we originally forecasted, we continue to believe the recovery value will be higher than the current valuation. In addition, JSD benefited from short exposures to Kohl's Corporation and Best Buy Co., Inc. Both companies sold off during the fourth quarter of 2012 after reporting disappointing revenue results.

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

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.

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Fund Leverage

IMPACT OF THE FUNDS' LEVERAGE STRATEGY ON PERFORMANCE

One important factor impacting the returns of the Funds relative to their benchmarks was the Funds' use of leverage through the use of bank borrowings. The Funds use leverage because their managers believe that, over time, leveraging provides opportunities for additional income and total return for common shareholders. However, use of leverage also can expose common shareholders to additional volatility. For example, as the prices of securities held by a Fund decline, the negative impact of these valuation changes on common share NAV and common shareholder total return is magnified by the use of leverage. Conversely, leverage may enhance common share returns during periods when the prices of securities held by a Fund generally are rising. Leverage had a positive impact on the performance of the Funds over this reporting period. During the period, the Funds continued to invest in interest rate swap contracts to partially fix the interest cost of their leverage. This had a negligible effect on performance during the period.

THE FUNDS' REGULATORY LEVERAGE

Bank Borrowings

As discussed previously, the Funds employ regulatory leverage through the use of bank borrowings. As of July 31, 2013, the Funds have outstanding bank borrowings as shown in the accompanying table.

Fund	Bank Borrowings
NSL	\$ 123,000,000
JFR	\$ 295,200,000
JRO	\$ 201,900,000
JSD	\$ 85,000,000

Refer to Notes to Financial Statements, Note 9 Borrowing Arrangements for further details.

As of July 31, 2013, the Funds' percentages of leverage are shown in the accompanying table.

From al	Effective	Regulatory
Fund	Leverage*	Leverage*
NSL	29.93%	29.93%
JFR	29.92%	29.92%
JRO	29.51%	29.51%
JSD	29.72%	29.72%

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

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Common Share Information

Distribution Information

The following information regarding the Funds' distributions is current as of July 31, 2013. The Funds' distribution levels may vary over time based on each Fund's investment activity and portfolio investment value changes.

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

	Per Common Share Amounts			
	NSL	JFR	JRO	JSD
August	\$ 0.0455	\$ 0.0735	\$ 0.0775	\$ 0.1245
September	0.0455	0.0760	0.0800	0.1270
October	0.0455	0.0760	0.0800	0.1270
November	0.0455	0.0760	0.0800	0.1270
December	0.0455	0.0760	0.0800	0.1320
January	0.0455	0.0760	0.0800	0.1320
February	0.0455	0.0760	0.0800	0.1320
March	0.0455	0.0760	0.0800	0.1320
April	0.0455	0.0760	0.0800	0.1320
May	0.0455	0.0760	0.0800	0.1320
June	0.0410	0.0700	0.0730	0.1260
July	0.0410	0.0700	0.0730	0.1260
Short-Term Capital Gain*				0.0523
Ordinary Income Distribution*				0.0224
Non-recurring supplemental				
taxable distribution*	0.0248	0.0736	0.0930	0.0598
Current Distribution Rate**	6.60%	6.60%	6.88%	7.60%

^{*} Distribution paid in December 2012.

The Funds employ leverage through the use of bank borrowings. Leverage provides the potential for higher earnings (net investment income), total returns and distributions over time, but also increases the variability of common shareholders' NAV per share in response to changing market conditions.

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 July 31, 2013, all four Funds had positive UNII balances for tax purposes and negative UNII balances for financial reporting purposes.

^{**} 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.

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Common Share Repurchases

As of July 31, 2013, and since the inception of the Funds' repurchase programs, JFR and JRO have cumulatively repurchased and retired their common shares as shown in the accompanying table. Since the inception of the Funds' repurchase programs, NSL and JSD have not repurchased any of their outstanding common shares.

	NSL	JFR	JRO	JSD
Common Shares				
Repurchased and Retired		147,593	19,400	
Common Shares Authorized				
for Repurchase	3,385,000	4,975,000	3,255,000	1,005,000
During the current reporting period, JFR and JRO did not repurchase any of their outstanding common				
shares.				-

Common Share Equity Shelf Programs

During the current reporting period, NSL, JFR and JRO filed registration statements with the Securities and Exchange Commission (SEC) authorizing the Funds to issue additional common shares through their ongoing equity shelf programs. NSL filed registration statements with the SEC for 3.2 million and 8.8 million additional common shares during August 2012 and March 2013, respectively. JFR filed a registration statement with the SEC for 12.9 million additional common shares during March 2013. JRO filed registration statements with the SEC for 3.1 million and 8.5 million additional common shares during August 2012 and March 2013, respectively.

JSD filed a registration statement with the SEC authorizing the Fund to issue an additional 1.0 million shares through its initial equity shelf program during February 2013.

Under these equity shelf programs, the Funds, subject to market conditions, may raise additional capital from time to time in varying amounts and offering methods at a net price at or above each Fund's NAV per common share.

During the current reporting period, the Funds sold common shares through their equity shelf programs at a weighted average premium to NAV per common share as shown in the accompanying table.

	NSL	JFR	JRO	JSD
Common Shares Sold				
through Shelf Offering	5,798,036	6,888,559	7,155,904	36,711
Weighted Average Premium				
to NAV per Common Share				
Sold	5.32%	3.70%	4.92%	1.68%
Other Common Share Inform	ation			

As of July 31, 2013, 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
Common Share NAV	\$ 7.46	\$ 12.54	\$ 12.55	\$ 19.91
Common Share Price	\$ 7.45	\$ 12.72	\$ 12.73	\$ 19.89
Premium/(Discount) to NAV	(0.13)%	1.44%	1.43%	(0.10)%

12-Month Average Premium/(Discount) to NAV

4.09% 2.62% Nuveen Investments 10

4.54%

2.54%

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.

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.

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.

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.

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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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Nuveen Senior Income Fund (NSL)

Performance Overview and Holding Summaries as of July 31, 2013

Average Annual Total Returns as of July 31, 2013

		Average Annual	
	1-Year	5-Year	10-Year
NSL at Common Share NAV	13.89%	9.02%	7.42%
NSL at Common Share Price	10.23%	12.57%	6.77%
Barclays U.S. Aggregate Bond			
Index	(1.91)%	5.23%	4.89%
CSFB Leveraged Loan Index	7.74%	6.20%	5.20%

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

Portfolio Allocation^{1,2}

(as a % of total investments)

Variable Rate Senior Loan Interests	82.3%
Corporate Bonds	10.9%
Short-Term Investments	4.2%
Common Stocks	2.4%
Convertible Bonds	0.2%
Top Five Issuers ^{1,2}	

(as a % of total long-term investments)

H.J. Heinz Company	2.3%
Clear Channel Communications, Inc.	2.1%
Federal-Mogul Corporation	1.9%
US Foods, Inc.	1.8%
HD Supply, Inc.	1.8%

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

¹ Holdings are subject to change.

2 Excluding investments in derivatives.

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Portfolio Composition^{1,2}

(as a % of total investments)

Short-Term Investments Other	4.2% 19.2%
Distributors	1.4%
Leisure Equipment & Products	1.5%
Auto Components	1.8%
Food & Staples Retailing	1.9%
Specialty Retail	2.0%
Semiconductors & Equipment	2.2 %
Diversified Financial Services	2.0%
IT Services	2.6%
Airlines Diversified Telecommunication Services	3.0% 2.8%
Oil, Gas & Consumable Fuels	3.2%
Commercial Services & Supplies	3.2%
Wireless Telecommunication Services	3.3%
Health Care Equipment & Supplies	3.5%
Hotels, Restaurants & Leisure	4.1%
Food Products	6.0%
Pharmaceuticals	7.4%
Software	7.4%
Health Care Providers & Services	8.2%
Media	9.1%

Nuveen Floating Rate Income Fund (JFR)

Performance Overview and Holding Summaries as of July 31, 2013

Average Annual Total Returns as of July 31, 2013

Average Annual

			Since
	1-Year	5-Year	Inception ¹
JFR at Common Share NAV	14.26%	8.58%	5.89%
JFR at Common Share Price	16.76%	12.57%	5.91%
Barclays U.S. Aggregate Bond			
Index	(1.91)%	5.23%	4.51%
CSFB Leveraged Loan Index	7.74%	6.20%	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

Portfolio Allocation^{2,3}

(as a % of total investments)

Variable Rate Senior Loan Interests	78.6%
Corporate Bonds	9.9%
Asset-Backed Securities	3.7%
Common Stocks	3.2%
Short-Term Investments	3.1%
Investment Companies	1.3%
Convertible Bonds	0.2%

Top Five Issuers^{2,3}

(as a % of total long-term investments)

Clear Channel Communications, Inc.	1.9%
US Foods, Inc.	1.9%
Univision Communications, Inc.	1.9%
H.J. Heinz Company	1.8%
Federal-Mogul Corporation	1.7%

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

- 1 Since inception returns are from 3/25/04.
- 2 Holdings are subject to change.
- 3 Excluding investments in derivatives.

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Portfolio Composition^{2,3}

(as a % of total investments)

Media		10.7%
Health Care Providers & Services		8.8%
Software		6.4%
Pharmaceuticals		6.1%
Food Products		5.4%
Hotels, Restaurants & Leisure		3.3%
Wireless Telecommunication Services		3.1%
Oil, Gas & Consumable Fuels		2.8%
Diversified Telecommunication Services		2.8%
Airlines		2.8%
Diversified Financial Services		2.8%
Health Care Equipment & Supplies		2.5%
Commercial Services & Supplies		2.4%
IT Services		2.2%
Semiconductors & Equipment		2.1%
Specialty Retail		1.9%
Auto Components		1.6%
Food & Staples Retailing		1.6%
Building Products		1.5%
Communications Equipment		1.5%
Asset-Backed Securities		3.7%
Investment Companies		1.3%
Short-Term Investments		3.1%
Other		19.6%
	Nuveen Investments	
	17	

Nuveen Floating Rate Income Opportunity Fund (JRO)

Performance Overview and Holding Summaries as of July 31, 2013

Average Annual Total Returns as of July 31, 2013

Average Annual Since 5-Year Inception¹ 9.73% 6.61% 13.87% 6.60%

 JRO at Common Share NAV
 15.27%
 9.73%
 6.61%

 JRO at Common Share Price
 14.42%
 13.87%
 6.60%

 Barclays U.S. Aggregate Bond
 (1.91)%
 5.23%
 4.97%

 CSFB Leveraged Loan Index
 7.74%
 6.20%
 5.02%

1-Year

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

Portfolio Allocation^{2,3}

(as a % of total long-term investments)

Variable Rate Senior Loan Interests	77.3%
Corporate Bonds	11.2%
Short-Term Investments	4.9%
Asset-Backed Securities	3.5%
Common Stocks	2.9%
Convertible Bonds	0.2%
Top Five Issuers ^{2,3}	

(as a % of total long-term investments)

Clear Channel Communications, Inc.	2.7%
US Foods, Inc.	2.0%
Federal-Mogul Corporation	1.8%
H.J. Heinz Company	1.7%
Delta Air Lines, Inc.	1.7%

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

- 1 Since inception returns are from 7/27/04.
- 2 Holdings are subject to change.
- 3 Excluding investments in derivatives.

Nuveen Investments

Portfolio Composition^{2,3}

(as a % of total investments)

Media		11.7%
Health Care Providers & Services		7.2%
Software		6.6%
Pharmaceuticals		6.5%
Food Products		4.9%
Health Care Equipment & Supplies		3.2%
Hotels, Restaurants & Leisure		3.0%
Oil, Gas & Consumable Fuels		2.9%
Wireless Telecommunication Services		2.9%
Diversified Financial Services		2.8%
Airlines		2.7%
Commercial Services & Supplies		2.5%
Diversified Telecommunication Services		2.5%
IT Services		2.2%
Semiconductors & Equipment		1.9%
Internet Software & Services		1.8%
Food & Staples Retailing		1.7%
Auto Components		1.7%
Specialty Retail		1.7%
Leisure Equipment & Products		1.5%
Asset-Backed Securities		3.5%
Short-Term Investments		4.9%
Other		19.7%
	Nuveen Investments	
	10	

Nuveen Short Duration Credit Opportunities Fund (JSD)

Performance Overview and Holding Summaries as of July 31, 2013

Average Annual Total Returns as of July 31, 2013

Average Annual

		Since
	1-Year	Inception ¹
JSD at Common Share NAV	11.17%	9.86%
JSD at Common Share Price	10.77%	7.65%
Barclays U.S. Aggregate Bond Index	(1.91)%	3.13%
CSFB Leveraged Loan Index	7.74%	5.37%

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

Portfolio Allocation^{2,3}

(as a % of total investments)

Variable Rate Senior Loan Interests	85.2%
Corporate Bonds	14.6%
Common Stocks	0.2%
Top Five Issuers ^{2,3}	

(as a % of total investments)

Clear Channel Communications, Inc.	2.2%
Delta Air Lines, Inc.	2.2%
Valeant Pharmaceuticals International, Inc.	1.8%
Onex Carestream Finance LP	1.6%
EIG Investors Corp.	1.5%

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

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

² Holdings are subject to change.

3 Excluding investments in derivatives.

Nuveen Investments

Portfolio Composition^{2,3}

(as a % of total investments)

Health Care Providers & Services		11.5%
Pharmaceuticals		9.1%
Software		8.4%
Media		6.8%
Oil, Gas & Consumable Fuels		5.2%
Health Care Equipment & Supplies		4.6%
Hotels, Restaurants & Leisure		4.4%
Commercial Services & Supplies		4.1%
Internet Software & Services		3.6%
Wireless Telecommunication Services		3.6%
IT Services		3.5%
Food Products		3.1%
Airlines		2.9%
Specialty Retail		1.9%
Diversified Consumer Services		1.9%
Diversified Financial Services		1.9%
Insurance		1.9%
Food & Staples Retailing		1.8%
Other		19.8%
	Nuveen Investments	
	21	

Report of INDEPENDENT REGISTERED

PUBLIC ACCOUNTING FIRM

The Board of Trustees and Shareholders
Nuveen Senior Income Fund
Nuveen Floating Rate Income Fund
Nuveen Floating Rate Income Opportunity Fund
Nuveen Short Duration Credit Opportunities Fund

We have audited the accompanying statements of assets and liabilities, including the portfolios of investments, of Nuveen Senior Income Fund, Nuveen Floating Rate Income Fund, Nuveen Floating Rate Income Opportunity Fund, and Nuveen Short Duration Credit Opportunities Fund (the "Funds") as of July 31, 2013, and the related statements of operations and cash flows for the year then ended, the statements of changes in net assets for each of the two years in the period then ended, and the financial highlights for each of the periods indicated therein. These financial statements and financial highlights are the responsibility of the Funds' management. Our responsibility is to express an opinion on these financial statements and financial highlights based on our audits.

We conducted our audits in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements and financial highlights are free of material misstatement. We were not engaged to perform an audit of the Funds' internal control over financial reporting. Our audits included consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Funds' internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements and financial highlights, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. Our procedures included confirmation of securities owned as of July 31, 2013, by correspondence with the custodian, counterparty, selling or agent banks, and brokers or by other appropriate auditing procedures where replies from selling or agent banks and brokers were not received. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements and financial highlights referred to above present fairly, in all material respects, the financial positions of Nuveen Senior Income Fund, Nuveen Floating Rate Income Fund, Nuveen Floating Rate Income Opportunity Fund, and Nuveen Short Duration Credit Opportunities Fund at July 31, 2013, and the results of their operations and their cash flows for the year then ended, the changes in their net assets for each of the two years in the period then ended, and the financial highlights for each of the periods indicated therein, in conformity with U.S. generally accepted accounting principles.

Chicago, Illinois September 25, 2013

Nuveen Investments

NSL

Nuveen Senior Income Fund

Portfolio of Investments

July 31, 2013

Am	cipal ount		_	Maturity	Ratings	
(00	00)	Description (1)	Coupon	(2)	(3)	Value
		Long-Term Investments				1
		Variable Rate Senior Loa				tments) (4)
		Aerospace & Defense (Sequa Corporation,	0.5% (0.4% 01 10	otai investine	nts)	
\$ 1	,493	Term Loan B	5.250%	6/19/17	B1	\$ 1,513,022
Ψι	,+50	Airlines 4.3% (3.0% of			D1	Ψ 1,510,022
		American Airlines, Inc.,		110)		
2	2,000	Exit Term Loan, WI/DD	TBD	TBD	Baa2	1,990,000
	,	Delta Air Lines, Inc.,				, ,
4	1,975	Term Loan B1	4.000%	10/18/18	Ba1	5,002,094
		Delta Air Lines, Inc.,				
	995	Term Loan B2	3.250%	4/18/16	Ba1	1,001,716
		United Air Lines, Inc.,				
1	,995	Term Loan B	4.000%	4/01/19	Ba2	2,016,197
0	. F00	US Airways, Inc., Term	4.0E00/	E/00/10	р.	0.504.000
	2,500 2,465	Loan B1, DD1 Total Airlines	4.250%	5/23/19	B+	2,504,062 12,514,069
14	2,400	Auto Components 2.6%	/ ₄ /1 8% of Total	Investments	١	12,514,009
		Federal-Mogul	0 (1.0 % OI 10tal	investinents	,	
		Corporation, Tranche B,				
5	5,065	Term Loan, DD1	2.137%	12/29/14	B1	4,988,475
	•	Federal-Mogul				, ,
		Corporation, Tranche C,				
2	2,585	Term Loan, DD1	2.137%	12/28/15	B1	2,545,543
7	7,650	Total Auto Components				7,534,018
		Beverages 0.3% (0.2%	of Total Investn	nents)		
		Constellation Brands,	0.7500/	E /04 /00	DD.	4 000 405
1	,000	Inc., Term Loan	2.750%	5/01/20	BB+	1,002,125
- 1	,756	Biotechnology 0.6% (0 Grifols, Inc., Term Loan	.4% of Total inv 4.250%	6/01/17	Ba1	1,776,356
	,750	Capital Markets 1.8% (Dal	1,770,330
		American Capital, LTD.,	1.2 /8 OF TOtal III	vestilients)		
		Senior Secured Term				
	850	Loan	5.500%	8/15/16	B+	855,568
		Walter Investment				,
		Management				
		Corporation, Tranche B,				
4	I,180	Term Loan, DD1	5.750%	11/28/17	B+	4,226,059

5,030	Total Capital Markets				5,081,627
	Chemicals 1.8% (1.2% of	f Total Investn	nents)		
	Ineos US Finance LLC,				
2,649	Term Loan, First Lien	4.000%	5/04/18	BB-	2,648,735
	PQ Corporation, Term			_	
995	Loan, First Lien	4.500%	8/07/17	B+	1,004,950
1,443	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,427,486
5,087	Total Chemicals				5,081,171
	Commercial Services & Su	upplies 4.1%	(2.8% of Tot	al Investmer	nts)
	Aramark Corporation,				
2,500	Term Loan, Tranche D	4.000%	9/09/19	BB-	2,528,515
	Brand Energy &				
	Infrastructure Services,				
	Inc., Canadian Tranche			_	
384	1, Term Loan	6.250%	10/23/18	В	391,557
	Brand Energy &				
	Infrastructure Services,				
	Inc., Term Loan, Second				
1,000	Lien	11.000%	10/23/19	CCC+	1,028,750
	Brand Energy &				
	Infrastructure Services,			_	
1,601	Inc., Term Loan	6.250%	10/23/18	В	1,631,489
	Brickman Group				
	Holdings, Inc., Tranche	0.0704		_	
507	B2, Term Loan	3.273%	10/14/16	B+	511,559
	Brickman Group				
0.40	Holdings, Inc., Tranche	4.0000/	0/00/40	Б	0.40.000
640	B3, Term Loan	4.000%	9/28/18	B+	643,339
	Ceridian Corporation,	5 0 400/	5/00/4 7	D.4	4 507 000
1,574	Extended Term Loan	5.942%	5/09/17	B1	1,587,908
	Harland Clarke Holdings				
0.054	Corporation, Term Loan	7.0000/	E/00/40	<u> </u>	0.000.470
3,054	B3	7.000%	5/22/18	B+	3,028,472
40.4	Houghton Mifflin, Term	F 0500/	F (00 / 1 0	Do	407 700
494	Loan	5.250%	5/22/18	B2	497,762
0.0	Vertrue Inc., Term Loan,	4F 0000/	0/04/10	NI/D	00.550
90	First Lien	15.000%	2/04/18	N/R	90,556
	Total Commercial				
11,844	Services & Supplies	3. 7			11,939,907
		Nuveen Investm 23	nents		
		23			

NSL

Nuveen Senior Income Fund (continued)

Portfolio of Investments July 31, 2013

Princip Amou (000)	nt	Coupon	Maturity (2)	Ratings (3)	Value
(000)	Communications Equipme	-	رے) % of Total Inve		value
	Alcatel-Lucent, Term	ent 0.6% (0.57	o di Total Ilive	sinenis)	
\$ 1,74		7.250%	1/29/19	B+	¢1 700 600
Ф 1,72	Arris Group, Inc., Term	7.230%	1/29/19	D+	\$1,782,699
49		3.500%	4/17/20	BB-	498,542
43	Total Communications	3.500 /6	4/17/20	DD-	490,042
2,24					2,281,241
2,2	Computers & Peripherals	0.4% (0.3% of	f Total Investn	nents)	2,201,241
	SunGard Data Systems,	0.470 (0.070 0.	rotal investi		
1,19	•	4.500%	1/31/20	BB	1,210,915
,,,,	Consumer Finance 1.2%				1,210,010
	Jackson Hewitt Tax	(01071 01 101011	,		
72		10.000%	10/16/17	N/R	710,215
	Royalty Pharma Finance				,
	Trust, Incremental Term				
1,82	1 Loan	4.000%	11/09/18	Baa2	1,829,183
	Springleaf Financial				
	Funding Company, Term				
78	0 Loan	5.500%	5/10/17	В	782,242
3,32					3,321,640
	Containers & Packaging	0.4% (0.2% of	Total Investm	ents)	
	Pact Group, Inc., Term				
1,00		3.750%	5/22/20	Ba3	1,000,625
	Distributors 2.1% (1.4%	of Total Investr	ments)		
0.00	HD Supply, Inc., Term	4.5000/	10/10/17	Б	0 000 010
6,00		4.500%	10/12/17	B+	6,069,819
	Diversified Consumer Ser	vices 1.5% (1.	.1% of Total in	ivestments)	
	Cengage Learning Acquisitions, Inc., Term				
2,68		0.000%	7/03/14	D	1,979,850
۷,00	Laureate Education, Inc.,	0.000 /6	7/03/14	D	1,373,000
2,45		5.250%	6/15/18	B1	2,459,150
۷,۳۰	Total Diversified	0.200 /0	0, 10, 10		2, 100, 100
5,13					4,439,000
5,10	Diversified Financial Servi	ices 3.2% (2.2	2% of Total Inv	restments)	., .20,000
	Guggenheim Partners			,	
1,50		4.250%	7/22/20	N/R	1,519,687
	Home Loan Servicing				, ,
	Solutions, Ltd., Term				
2,00		4.500%	6/26/20	BB-	2,016,200
1,99	5	5.000%	2/05/18	B1	2,024,925

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Corporation, Term Loan B WideOpenWest Finance 3,712 LLC, Term Loan B 4.750% 4/01/19 B1 3,759,559 Total Diversified 9,207 Financial Services 9,320,371 Diversified Telecommunications Charter Communications Operating Holdings LLC, Charter Communications Operating Holdings, LLC, Term Loan Loan B1 4.250% 4/02/18 BB+ 1,804,187 Level 3 Financing, Inc., Level 3 Financing, Level 4 Financing, Inc., Level 4 Fina		Oswan Financial				
B WideOpenWest Finance 3,712 LLC, Term Loan B 4.750% 4/01/19 B1 3,759,559 Total Diversified 9,207 Financial Services 9,320,371 Diversified Telecommunication Services 9,320,371 Diversified Telecommunication Services 0,320,371 Diversified Telecommunication Services 0,320,371 Diversified Telecommunications 0,007 Charler Communications 0,007 Charler Communications 0,007 Charler Communications 0,007 Charler Communication 0,007 Charler Ch		Ocwen Financial				
WideOpenWest Finance						
3,712 LLC, Term Loan B						
Total Diversified 9,320,371	2 712		4.7500/	4/01/10	D1	2 750 550
9,207 Financial Services	3,712		4.750 /6	4/01/19	ы	3,739,339
Diversified Telecommunication Services 2.3% (1.5% of Total Investments)	9 207					0 320 371
Charter Communications	3,207		eation Services	2 3% (1 5%	of Total In	
Operating Holdings LLC,				2.070 (1.07	o or rotar in	i vostinonto,
2,000						
Intelsat Jackson Holdings, Ltd., Term Loan B1	2.000		2.686%	3/06/14	BB+	2.006.500
1,788	,					, ,
1,788						
Level 3 Financing, Inc., Tranche B , Term Loan 5.250% 8/01/19 Ba2 2.689,987 Total Diversified Telecommunication 6,455 Services 6,500,674	1,788	-	4.250%	4/02/18	BB-	1,804,187
Total Diversified Telecommunication 6,455 Services 6,500,674 Electric Utilities 0.6% (0.4% of Total Investments) Equipower Resources Holdings LLC, Term Loan 1,000 C, WI/DD TBD TBD BB 1,007,500 TXU Corporation, 2014 854 Term Loan 3.721% 10/10/14 B2 612,338 1,854 Total Electric Utilities 1,619,838 Electrical Equipment 0.2% (0.1% of Total Investments) Sensus Metering Systems, Inc., Term 587 Loan, First Lien 4.750% 5/09/17 B1 580,390 Electronic Equipment & Instruments 0.6% (0.4% of Total Investments) SMART Modular Technologies, Inc., Term 1,935 Loan B 8.250% 8/26/17 B 1,765,688 Food & Staples Retailing 2.7% (1.9% of Total Investments) Albertson's LLC, Term 905 Loan B1 4.250% 3/21/16 BB- 914,810 Albertson's LLC, Term 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples Retailing Nueven Investments		Level 3 Financing, Inc.,				
Telecommunication	2,667	Tranche B, Term Loan	5.250%	8/01/19	Ba2	2,689,987
6,455 Services		Total Diversified				
Flectric Utilities		Telecommunication				
Equipower Resources	6,455					6,500,674
Holdings LLC, Term Loan		•	4% of Total Inve	estments)		
1,000 C, WI/DD TBD TBD BB 1,007,500		• •				
TXU Corporation, 2014 September Sept	4 000	•	TDD	TDD	55	4 007 500
1,854 Term Loan 3.721% 10/10/14 B2 612,338 1,854 Total Electric Utilities 1,619,838 Electrical Equipment 0.2% (0.1% of Total Investments)	1,000		IBD	IBD	BB	1,007,500
1,854	054	•	0.7010/	10/10/14	DO.	010 000
Electrical Equipment 0.2% (0.1% of Total Investments) Sensus Metering Systems, Inc., Term 587 Loan, First Lien 4.750% 5/09/17 B1 580,390 Electronic Equipment & Instruments 0.6% (0.4% of Total Investments) SMART Modular Technologies, Inc., Term 1,935 Loan B 8.250% 8/26/17 B 1,765,688 Food & Staples Retailing 2.7% (1.9% of Total Investments) Albertson's LLC, Term 4.250% 3/21/16 BB- 914,810 Albertson's LLC, Term 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661 Nuvcen Investments			3.721%	10/10/14	DZ	•
Sensus Metering Systems, Inc., Term 4.750% 5/09/17 B1 580,390	1,054		% (0.1% of Tota	ıl İnvestmer	ite)	1,019,000
Systems, Inc., Term			. /0 (0.1 /0 01 1010	ii iiivestiiiei	113)	
Loan, First Lien						
Electronic Equipment & Instruments 0.6% (0.4% of Total Investments)	587	•	4.750%	5/09/17	B1	580.390
SMART Modular Technologies, Inc., Term 1,935 Loan B 8.250% 8/26/17 B 1,765,688 Food & Staples Retailing 2.7% (1.9% of Total Investments) Albertson's LLC, Term 905 Loan B1 4.250% 3/21/16 BB- 914,810 Albertson's LLC, Term 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing Nuveen Investments		•		% (0.4% of		
1,935 Loan B 8.250% 8/26/17 B 1,765,688 Food & Staples Retailing 2.7% (1.9% of Total Investments) Albertson's LLC, Term 4.250% 3/21/16 BB- 914,810 Albertson's LLC, Term 905 Loan B1 4.250% 3/21/19 BB- 914,810 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, Tranche 2, Term Loan, Tranche 2, Term Loan, Tranche 3,200 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan Tranche B, Term				•		,
Food & Staples Retailing Albertson's LLC, Term 905		Technologies, Inc., Term				
Albertson's LLC, Term 905 Loan B1	1,935	Loan B	8.250%	8/26/17	В	1,765,688
905 Loan B1 4.250% 3/21/16 BB- 914,810 Albertson's LLC, Term 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661			2.7% (1.9% of	Total Invest	ments)	
Albertson's LLC, Term 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661						
591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661	905		4.250%	3/21/16	BB-	914,810
Rite Aid Corporation,	504		4 7500/	0/04/40	DD	F0F 000
Tranche 2, Term Loan, 1,500 Second Lien	591		4./50%	3/21/19	RR-	595,208
1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661 Nuveen Investments		•				
Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661 Nuveen Investments	1 500		/ 07E0/	6/21/21	P	1 510 105
996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661 Nuveen Investments	1,500		4.0/370	0/21/21	D-	1,010,120
Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661 Nuveen Investments	996	•	5 000%	3/21/10	R⊥	1 007 674
3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661 Nuveen Investments	990		3.000 /6	J/L 1/ 13	DΤ	1,007,074
Total Food & Staples 7,842 Retailing 7,897,661 Nuveen Investments	3.850		7.500%	8/30/18	B1	3.866 844
7,842 Retailing 7,897,661 Nuveen Investments	2,300		7.00070	5, 50, 10		3,333,011
Nuveen Investments	7,842	•				7,897,661
24	,	<u> </u>		ents		, ,
- *			24			

Principal					
Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings	Value
(000)	Food Products 8.7% (6	Coupon .0% of Total Inv		(3)	value
	AdvancePierre Foods,		,		
	Inc., Term Loan, First				
\$ 1,990	Lien	5.750%	7/10/17	B1	\$ 2,015,705
	AdvancePierre Foods,				
900	Inc., Term Loan, Second Lien	9.500%	10/10/17	CCC+	919,875
300	BJ's Wholesale Club,	3.300 /6	10/10/17	000+	313,073
	Inc., Term Loan, First				
893	Lien	4.250%	9/26/19	В	898,786
	Ferrara Candy			_	
427	Company, Term Loan B	7.504%	6/18/18	В	426,599
9,300	H.J. Heinz Company, Term Loan B2	3.500%	6/05/20	BB	9,400,105
9,500	Michael Foods Group,	3.300 /6	0/03/20	DD	9,400,103
1,619	Inc., Term Loan	4.250%	2/25/18	Ba3	1,643,748
Í	Pinnacle Foods Finance				, ,
998	LLC, Term Loan G	3.250%	4/29/20	BB-	999,370
	Sprouts Farmers Market				
1,000	Holdings LLC, Term Loan	4.500%	4/23/20	B+	1,002,500
1,000	US Foods, Inc.,	4.300%	4/23/20	D+	1,002,300
7,252	Incremental Term Loan	4.500%	3/31/19	B2	7,275,232
, -	Wendy's, Inc., Term				, -, -
545	Loan B	3.250%	5/15/19	BB-	546,829
24,924	Total Food Products		o/ /0.00/		25,128,749
	Health Care Equipment & Hologic, Inc., Term Loan	Supplies 4.1	% (2.8% of 10	otai investmer	าเร)
1,731	B	4.500%	8/01/19	BBB-	1,743,053
1,701	Kinetic Concepts, Inc.,	1.00070	G/ C 1/ 10	222	1,7 10,000
4,925	Term Loan D1	4.500%	5/04/18	Ba2	4,988,357
	Onex Carestream				
4.000	Finance LP, Term Loan,	F 0000/	0/07/40	Б	4 000 000
4,000	First Lien Onex Carestream	5.000%	6/07/19	B+	4,030,832
	Finance LP, Term Loan,				
1,000	Second Lien	9.500%	12/07/19	B-	991,667
, , , , ,	Total Health Care				,
11,656	Equipment & Supplies				11,753,909
	Health Care Providers &	Services 9.7%	% (6.7% of To	tal Investment	s)
	Apria Healthcare Group,				
2,993	Inc., Term Loan, First Lien	6.750%	4/06/20	BB-	3,020,555
2,000	Ardent Medical	0.75076	1,00,20		5,020,000
	Services, Inc., Term				
1,406	Loan, First Lien	6.750%	7/02/18	B+	1,414,260
938		TBD	TBD	В	948,047

BioScrip, Inc., Delayed Draw, Term Loan, WI/DD

	WI/DD				
	Community Health				
	Systems, Inc., Extended				
21	Term Loan	3.773%	1/25/17	BB	21,263
	DaVita, Inc., New Term				
3,980	Loan B2	4.000%	11/01/19	Ba2	4,007,717
	Genesis Healthcare				
618	LLC, Term Loan	10.002%	12/04/17	B+	631,010
	Gentiva Health Services,				
2,135	Inc., Term Loan B	6.500%	8/17/16	B+	2,143,177
	Golden Living, Term				
3,526	Loan	5.000%	5/04/18	B1	3,426,756
•	Health Management				, ,
	Associates, Inc.,				
	Replacement Term Loan				
582	В	3.500%	11/16/18	BB-	584,508
	Heartland Dental Care,				,
	Inc., Term Loan, First				
995	Lien	6.250%	12/21/18	Ba3	1,004,535
	Heartland Dental Care,				, ,
	Inc., Term Loan, Second				
500	Lien	9.750%	6/20/19	CCC+	511,875
	Kindred Healthcare, Inc.,				
1,302	Term Loan B1	4.250%	6/01/18	Ba3	1,302,589
	LHP Operations Co.				
924	LLC, Term Loan B	9.000%	7/03/18	В	937,860
	National Mentor				
	Holdings, Inc., Term				
992	Loan B	6.500%	2/09/17	B+	999,213
	Select Medical				
	Corporation, Term Loan				
1,340	В	4.002%	6/01/18	Ba2	1,347,059
	Sheridan Holdings, Inc.,				
1,980	Term Loan, First Lien	4.500%	6/29/18	B+	1,995,395
	Sheridan Holdings, Inc.,				
1,000	Term Loan, Second Lien	9.000%	7/01/19	B-	1,008,750
	Skilled Healthcare				
1,040	Group, Inc., Term Loan	6.788%	4/09/16	B1	1,048,076
	Vanguard Health				
	Holding Company II				
1,531	LLC, Term Loan B	3.750%	1/29/16	Ba2	1,538,230
	Total Health Care				
27,803	Providers & Services				27,890,875
	Hotels, Restaurants & Leis	sure 5.6% (3.	.9% of Total	Investments)	
	24 Hour Fitness				
	Worldwide, Inc., Term				
1,940	Loan B	5.250%	4/22/16	Ba3	1,964,263
1,426	BLB Management	5.250%	11/10/18	BB-	1,444,641
	Services, Inc., Term				

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	Loan				
	Caesars Entertainment				
	Operating Company,				
1,428	Inc., Term Loan B6	5.440%	1/28/18	B-	1,269,493
	CCM Merger, Inc., Term				
3,074	Loan	5.000%	3/01/17	B+	3,109,010
	Landry's Restaurant's,				
1,968	Inc., Term Loan B	4.750%	4/24/18	BB-	1,994,553
	MGM Resorts				
	International, Term Loan				
1,493	В	3.500%	12/20/19	BB	1,497,158
	Scientific Games				
	Corporation, Term Loan			_	
2,000	B, WI/DD	TBD	TBD	Ba2	1,997,500
	Seaworld Parks and				
252	Entertainment, Inc.,		= /		25/ 222
952	Term Loan B2	3.000%	5/14/20	BB-	951,389
4 005	Station Casino LLC,	F 0000/	0/00/00	D4	0.040.554
1,995	Term Loan B	5.000%	3/02/20	B1	2,016,554
10.070	Total Hotels,				10.044.501
16,276	Restaurants & Leisure	10/ /0 70/ of To	tal lavra atma	-4-\	16,244,561
		1% (0.7% of To	tai investmer	its)	
	AOT Bedding Super				
498	Holdings LLC, Term Loan B	5.000%	10/01/19	B+	502,431
490	Spectrum Brands, Inc.,	5.000%	10/01/19	D+	302,431
530	Term Loan	4.510%	12/17/19	Ba3	534,976
330	Sun Products	4.51076	12/17/13	Dao	354,970
1,995	Corporation, Term Loan	5.500%	3/23/20	B1	1,997,494
1,000	Total Household	0.00070	0,20,20	υ,	1,001,404
3,023	Durables				3,034,901
3,020		Nuveen Investn	nents		3,001,001
		25			

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Nuveen Senior Income Fund (continued)

Portfolio of Investments July 31, 2013

Α	rincipal mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	(000)	Industrial Conglomerates	<u> </u>	of Total Inves		Value
\$	3,993	DuPont Performance Coatings, Dollar Term Loan B, DD1	4.750%	2/03/20	В+	\$ 4,036,793
Ψ	0,000	Insurance 2.1% (1.4% of				φ 1,000,700
		Sedgwick Holdings, Inc.,				
	1,442	Term Loan, First Lien	4.250%	6/12/18	B+	1,456,731
	,	USI Holdings				, , -
		Corporation, Term Loan				
	2,488	В	5.250%	12/27/19	B1	2,512,064
	,	Vantage Drilling				, ,
	1,925	Company, Term Loan B	6.250%	10/25/17	B-	1,941,041
	5,855	Total Insurance				5,909,836
		Internet & Catalog Retail	1.0% (0.7% of	f Total Invest	ments)	
		EIG Investors Corp.,				
	2,886	Term Loan, First Lien	6.250%	11/09/19	B1	2,910,748
		Internet Software & Service	es 1.3% (0.9	% of Total Inv	vestments)	
	925	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	932,169
		Sabre, Inc., Term Loan				
	746	В	5.250%	2/19/19	B1	757,094
		SSI Investments II, Ltd.,				
	1,935	New Term Loan	5.000%	5/26/17	Ba3	1,952,099
		Total Internet Software				
	3,606	& Services		- \		3,641,362
		IT Services 3.3% (2.3% of	f Total Investr	nents)		
	1 100	CompuCom Systems,	4.0500/	F/00/00	D4	1 500 000
	1,490	Inc., Term Loan B	4.250%	5/09/20	B1	1,503,282
	2 000	EIG Investors Corp., Term Loan, Second Lien	10.0500/	E/00/00	CCC+	0.010.500
	2,000	SRA International, Term	10.250%	5/09/20	000+	2,012,500
	327	Loan	6.500%	7/20/18	B1	328,652
	321	SunGard Data Systems,	0.500 /6	7/20/10	Di	320,032
	998	Inc., Term Loan E	4.000%	3/08/20	BB	1,006,683
	330	VFH Parent LLC, Term	4.00070	0/00/20		1,000,000
	1,163	Loan B	5.775%	7/08/16	N/R	1,174,140
	1,100	Zayo Group LLC, Term	0.770	7,00,10	14/11	1,17 1,1 10
	3,465	Loan B	4.500%	7/02/19	B1	3,499,109
	9,443	Total IT Services				9,524,366
	-, ·-	Leisure Equipment & Prod	ucts 2.2% (1	1.5% of Total	Investments)	-,,
	3,017	Bombardier Recreational Products,	4.000%	1/30/19	B+	3,028,457

	Inc., Term Loan				
	Equinox Holdings, Inc.,				
1,197	New Initial Term Loan B	4.501%	1/31/20	B1	1,205,978
	Four Seasons Holdings,				
4.500	Inc., Term Loan, First	4.0500/	0/07/00	D.D.	4 500 005
1,500	Lien	4.250%	6/27/20	BB-	1,520,625
	Four Seasons Holdings, Inc., Term Loan, Second				
500	Lien	6.250%	12/27/20	B-	512,500
300	Total Leisure Equipment	0.230 /6	12/21/20	D	312,300
6,214	& Products				6,267,560
,	Machinery 1.0% (0.7%	of Total Investn	nents)		, ,
	Gardner Denver, Inc.,				
3,000	Term Loan, WI/DD	TBD	TBD	B1	3,015,000
	Media 8.8% (6.0% of To	otal Investments	s)		
	Cengage Learning				
	Acquisitions, Inc., Tranche B, Extended				
873	Term Loan, (5)	0.000%	7/04/17	D	648,813
070	Cumulus Media, Inc.,	0.00070	770 1717		010,010
1,334	Term Loan B, First Lien	4.500%	9/18/18	Ba2	1,348,853
	Cumulus Media, Inc.,				
968	Term Loan, Second Lien	7.500%	9/16/19	B3	994,598
	Emerald Expositions				
1 000	Holdings, Inc., Term	F F000/	0/17/00	DD	1 010 000
1,000	Loan, First Lien FoxCo Acquisition Sub	5.500%	6/17/20	BB-	1,010,000
993	LLC, Initial Term Loan	5.500%	7/14/17	В	1,004,909
	Interactive Data	0.000,0	.,,	_	.,
572	Corporation, Term Loan	3.750%	1/31/18	Ba3	574,250
	Internet Brands, Inc.,				
998	Term Loan B	6.250%	3/18/19	B+	1,001,864
	McGraw-Hill Education				
1,995	Holdings LLC, Term Loan	9.000%	3/22/19	B2	2,008,716
1,995	Media General, Inc.,	9.000 /6	3/22/19	DZ	2,000,710
	Delayed Draw, Term				
1,000	Loan, WI/DD	TBD	TBD	BB-	1,000,938
	Mediacom Broadband				
	LLC, Tranche G, Term				
993	Loan	4.000%	1/20/20	Ba3	994,567
1,861	Radio One, Inc., Term Loan B, First Lien	7.500%	2/14/17	B+	1,912,682
1,001	Springer Science &	7.500 /6	2/14/17	D+	1,912,002
	Business Media, Inc.,				
1,500	Term Loan, WI/DD	TBD	TBD	В	1,484,062
,	Weather Channel				, ,
	Corporation, Term Loan,				
500	Second Lien	7.000%	6/26/20	B3	513,125
0.047	Tribune Company, Exit	4.0000/	10/17/10	DD	0.044.007
3,317	Term Loan B	4.000%	12/17/19	BB+	3,344,867

	Univision Communications, Inc.,				
3,899	Term Loan C1	4.500%	3/01/20	B+	3,925,982
	UPC Broadband Holding				
1,714	BV, Term Loan AF	4.000%	1/31/21	BB-	1,727,680
	WMG Acquisition				
	Corporation, Tranche B,				
1,328	Refinancing Term Loan	3.750%	7/01/20	BB-	1,333,394
	Yell Group PLC, Term				
1,839	Loan, (5)	0.000%	7/31/14	N/R	395,301
26,684	Total Media				25,224,601
	Multiline Retail 0.3% (0.2	% of Total Inv	estments)		
	99 Cents Only Stores,		•		
833	Term Loan B1	5.253%	1/11/19	B+	842,708
		Nuveen Investr	nents		,
		26			

Principa										
Amount		0	Maturity	Ratings	Walasa					
(000)	Description (1)	Coupon	(2)	(3)	Value					
	Oil, Gas & Consumable Fuels 4.6% (3.2% of Total Investments) Crestwood Holdings									
\$ 1,377		7.000%	6/19/19	В	\$ 1,404,494					
Ψ 1,011	EP Energy LLC, Term	. 1000,0	G, 1 G, 1 G	_	Ψ 1,101,101					
1,250	— · · · · · · · · · · · · · · · · · · ·	3.500%	5/24/18	Ba3	1,252,474					
	Frac Tech International									
751		8.500%	5/06/16	B+	750,648					
	Harvey Gulf International									
0.000	Marine, Inc., Term Loan	F F000/	0/40/00	D4	0.000.500					
2,000		5.500%	6/18/20	B1	2,032,500					
3,000	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	3,041,250					
3,000	Pacific Drilling S.A.,	0.000 /8	3/31/21	DT	5,041,250					
1,500		4.500%	6/03/18	B+	1,510,500					
,	Rice Drilling LLC., Term				, ,					
998	Loan, Second Lien	8.500%	10/25/18	N/R	987,525					
	Samson Investment									
	Company, Initial Term		- / / -							
1,250	•	6.000%	9/25/18	B1	1,266,406					
000	Saxon Energy Services,	E E000/	0/10/10	Do0	1 000 111					
998	Inc., Term Loan Total Oil, Gas &	5.500%	2/13/19	Ba3	1,003,111					
13,124					13,248,908					
10,121		6 (0.1% of Tota	l Investments	;)	10,210,000					
	Prestige Brands, Inc.,	•		•						
429	Term Loan B1	3.778%	1/31/19	BB-	434,071					
	Pharmaceuticals 9.5% (6.5% of Total I	nvestments)							
	BioScrip, Inc., Term			_						
563	,	TBD	TBD	В	568,828					
	ConvaTec Healthcare, Incremental Term Loan									
1,051		5.000%	12/22/16	Ba3	1,056,896					
1,001	Generic Drug Holdings,	3.000 /8	12/22/10	Dao	1,000,000					
863	•	5.000%	10/29/19	B+	868,078					
	Graceway				,					
	Pharmaceuticals LLC,									
	Second Lien Term Loan,									
2,000	` '	0.000%	5/03/13	N/R	60,000					
	Graceway									
129	Pharmaceuticals LLC, Term Loan, (5)	0.000%	5/03/12	N/R	142,310					
129	Par Pharmaceutical	0.000 /6	3/03/12	14/11	142,310					
	Companies, Inc.,									
1,820	•	4.250%	9/30/19	B+	1,828,216					
	Pharmaceutical Product									
	Development, Inc., Term									
2,953	Loan B, First Lien	4.250%	12/01/18	Ba3	2,980,295					

	Quintiles Transnational	4.5000/	0/00/40		
2,327	Corp., Term Loan B2	4.500%	6/08/18	BB-	2,352,882
1 400	Therakos, Inc., Term	7 5000/	12/27/17	В	1 400 007
1,493	Loan, First Lien Valeant Pharmaceuticals	7.500%	12/21/11	В	1,498,097
	International, Inc., Series				
3,718	D, Term Loan	3.500%	2/19/19	BBB-	3,760,466
3,7 13	Valeant Pharmaceuticals	0.00070	2, 10, 10		3,7 33, 133
	International, Inc., Term				
7,000	Loan E, WI/DD	TBD	TBD	Ba1	7,102,375
	Warner Chilcott				
	Company LLC,				
794	Additional Term Loan B1	4.250%	3/15/18	BBB-	796,202
	Warner Chilcott				
1 004	Corporation, Term Loan	4.0500/	0/45/40	DDD	1 000 005
1,824	B1 Warner Chilcott	4.250%	3/15/18	BBB-	1,828,985
	Corporation, Term Loan				
112	B2	4.250%	3/15/18	BBB-	111,924
112	Warner Chilcott	1.200 /0	<i>G</i> / 1 <i>G</i> / 1 <i>G</i>		111,021
	Corporation, Term Loan				
1,437	B3	4.250%	3/15/18	BBB-	1,441,273
	Warner Chilcott				
	Corporation, Term Loan		0115115		
771	B4 Warner Chilcott	3.186%	8/15/17	BBB-	772,038
	Corporation, Term Loan				
154	B5	3.186%	8/20/17	BBB-	154,408
29,009	Total Pharmaceuticals	0.10070	0/20/17		27,323,273
,	Real Estate Investment T	rust 1.8% (1.	3% of Total I	nvestments)	
	Capital Automotive LP,				
1,500	Term Loan, Second Lien	6.000%	4/30/20	B1	1,548,750
	iStar Financial, Inc.,	. = /			
2,237	Term Loan	4.500%	10/15/17	BB-	2,249,390
1,496	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	1,499,991
1,490	Total Real Estate	3.500 /6	4/17/20	DD+	1,499,991
5,233	Investment Trust				5,298,131
0,200	Real Estate Management	& Developmer	nt 1.3% (0.9	% of Total li	
	Capital Automotive LP,	•	,		,
1,198	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,209,510
	Realogy Corporation,				
2,492	Term Loan B	4.500%	3/05/20	BB-	2,523,363
	Total Real Estate				
3,690	Management &				2 722 072
3,090	Development Road & Rail 0.4% (0.3%	of Total Inves	tments)		3,732,873
	Swift Transportation	J. 13ta: 111703			
	Company, Inc., Term				
1,123	Loan B2	4.000%	12/21/17	BB	1,135,415
	Semiconductors & Equip	ment 2.1% (1	.4% of Total	Investments	s)

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	Freescale				
	Semiconductor, Inc.,	= 0000/	0/00/00	5.	2 2 4 2 2 7 2
1,995	Term Loan, Tranche B4	5.000%	2/28/20	B1	2,018,276
005	NXP Semiconductor LLC, Incremental Term	4.7500/	4 (4 0 (00	Б	1 010 550
995	Loan C	4.750%	1/10/20	B+	1,016,559
	NXP Semiconductor				
1,955	LLC, Term Loan	4.500%	3/03/17	B1	1,991,656
	Spansion LLC, Term				
965	Loan B	5.250%	12/13/18	BB+	972,907
	Total Semiconductors &				
5,910	Equipment				5,999,398
	Software 10.2% (7.0% of	Total Investn	nents)		
	Attachmate Corporation,		,		
2,490	Term Loan, First Lien	7.250%	11/22/17	BB-	2,518,967
	Blackboard, Inc., Term				
1,128	Loan B2	6.250%	10/04/18	B+	1,143,388
	Datatel Parent Corp,				
	Dalalei Fareill Golp,				
2,406	Term Loan B, DD1	4.500%	7/19/18	B+	2,431,659
2,406		4.500%	7/19/18	B+	2,431,659
2,406 4,579	Term Loan B, DD1 Emdeon Business	4.500% 3.750%	7/19/18 11/02/18	B+ BB-	2,431,659 4,613,380
ŕ	Term Loan B, DD1 Emdeon Business Services LLC, Term		11/02/18		
,	Term Loan B, DD1 Emdeon Business Services LLC, Term	3.750%	11/02/18		

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Nuveen Senior Income Fund (continued)

Portfolio of Investments July 31, 2013

	rincipal Amount			Maturity	Ratings	
	(000)	Description (1)	Coupon	(2)	(3)	Value
		Software (continued)				
		Epicor Software				
Φ	050	Corporation, Term Loan,	4.5000/	E/40/40	D-0	Φ 050 447
\$	653	B1 Explorer Holdings, Inc.,	4.500%	5/16/18	Ba3	\$ 658,447
	993	Term Loan	6.000%	5/02/18	B+	998,095
	330	Greeneden U.S.	0.00078	3/02/10	Бτ	330,033
		Holdings II LLC, Term				
	876	Loan B	4.000%	2/08/20	B+	878,353
		Infor Enterprise				,
		Applications, Term Loan				
	6,981	В	5.250%	4/05/18	Ba3	7,058,143
		IPC Systems, Inc.,				
		Extended Term Loan,		_,_,		
	1,234	Tranche B1, First Lien	7.750%	7/31/17	B1	1,227,364
	0.500	IPC Systems, Inc., Term	E 4000/	C/01/1E	000	0.100.000
	2,500	Loan, Second Lien Misys PLC, Term Loan,	5.436%	6/01/15	CCC	2,100,000
	3,474	First Lien	7.250%	12/12/18	Ba3	3,514,567
	0,777	RedPrairie Corporation,	7.23076	12/12/10	Dao	0,014,007
	1,194	Term Loan, First Lien	6.750%	12/21/18	B+	1,206,473
	, -	Vertafore, Inc., Term				,, -
	975	Loan, First Lien	4.250%	10/03/19	B+	981,364
	29,483	Total Software				29,330,200
		•	0% of Total Ir	vestments)		
		Charlotte Russe, Inc.,	 /	= /0.0 / / 0		
	1,000	Initial Term Loan	6.750%	5/22/19	B2	981,875
	0.700	Collective Brands, Inc., Term Loan B	7.0500/	10/00/10	D	0 771 717
	2,729	J.C. Penney	7.250%	10/09/19	В	2,771,717
		Corporation, Inc., Term				
	3,000	Loan, First Lien	6.000%	5/22/18	B2	3,028,125
	2,200	Jo-Ann Stores, Inc.,	21200,0			-,,
	1,657	Term Loan, First Lien	4.000%	3/16/18	B+	1,664,497
	8,386	Total Specialty Retail				8,446,214
		Trading Companies & Dis	tributors 0.3	3% (0.2% of T	otal Investme	ents)
		Wesco Distribution, Inc.,			_	2
	842	Term Loan B	4.500%	12/04/19	Ba3	849,441
		Wireless Telecommunicat	ion Services	4.0% (2.8%	of Total Inves	stments)
	1 010	Asurion LLC, Term Loan	4 5000/	E/04/10	D.	1 000 067
	1,818	B1	4.500%	5/24/19	B+	1,820,967

	Clear Channel						
1,723	Communications, Inc., Tranche B, Term Loan	3.836%	1/29/16	CCC+	1,620,571		
.,0	Cricket	0.000,	.,,		.,,.		
	Communications, Inc.,						
2,500	Term Loan C	4.750%	3/08/20	Ba3	2,521,095		
	Fairpoint Communications, Inc.,						
3,034	Term Loan B	7.500%	2/11/19	В	3,022,525		
	IPC Systems, Inc., Term						
4 005	Loan, Tranche C, First	7.7500/	7/04/47	D4	1 007 050		
1,985	Lien Presidio, Inc., New	7.750%	7/31/17	B1	1,937,856		
695	Term Loan	5.750%	3/31/17	Ba3	697,232		
	Total Wireless				,		
44 755	Telecommunication				11 000 010		
11,755	Services Total Variable Rate				11,620,246		
	Senior Loan Interests						
\$ 348,285	(cost \$343,893,052)				345,294,296		
Shares	Description (1)				Value		
Common Stocks 3.5% (2.4% of Total Investments) Building Products 1.6% (1.1% of Total Investments)							
				•			
	Building Products 1.69			•			
88,501	Building Products 1.69 Masonite Worldwide Holdings, (6)	% (1.1% of Tota	al Investmen	ts)	\$ 4,425,050		
88,501	Building Products 1.69 Masonite Worldwide Holdings, (6) Health Care Providers &	% (1.1% of Tota	al Investmen	ts)			
	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings	% (1.1% of Tota	al Investmen	ts)	ents)		
88,501 7,231	Building Products 1.69 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7)	% (1.1% of Tota Services 0.3	al Investmen	ts) Total Investm	940,030		
	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings	% (1.1% of Tota Services 0.3	al Investmen	ts) Total Investm	940,030		
	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7)	(1.1% of Total Services 0.3 eisure 0.3% (al Investments (0.2% of Tota)	ts) Total Investm	940,030		
7,231	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T	(1.1% of Total Services 0.3 eisure 0.3% (al Investments (0.2% of Tota)	ts) Total Investm	940,030 s)		
7,231 40,968	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer,	(1.1% of Total Services 0.3 eisure 0.3% (al Investments (0.2% of T	ts) Total Investm	940,030 s) 947,385		
7,231 40,968 48,954	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer, (6), (7)	(1.1% of Total Services 0.3 eisure 0.3% (al Investments (0.2% of T	ts) Total Investm	940,030 947,385 2,655,755		
7,231 40,968	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer,	% (1.1% of Total Services 0.3 eisure 0.3% (al Investments (0.2% of T	ts) Total Investm	940,030 s) 947,385		
7,231 40,968 48,954 18,422	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer, (6), (7) Tribune Company, (6) Tribune Company, (8) Total Media	% (1.1% of Total Services 0.3 eisure 0.3% (al Investment % (0.2% of T 0.2% of Tota	ts) Total Investments	940,030 947,385 2,655,755		
7,231 40,968 48,954 18,422 14,825	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer, (6), (7) Tribune Company, (6) Tribune Company, (8) Total Media Professional Services	% (1.1% of Total Services 0.3 eisure 0.3% (al Investment % (0.2% of T 0.2% of Tota	ts) Total Investments	940,030 947,385 2,655,755 1,164,270 3,820,025		
7,231 40,968 48,954 18,422	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer, (6), (7) Tribune Company, (6) Tribune Company, (8) Total Media Professional Services Vertrue, Inc., (7)	% (1.1% of Total Services 0.3 eisure 0.3% (al Investment % (0.2% of T 0.2% of Tota	ts) Total Investments	940,030 947,385 2,655,755 1,164,270		
7,231 40,968 48,954 18,422 14,825	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer, (6), (7) Tribune Company, (6) Tribune Company, (8) Total Media Professional Services	% (1.1% of Total Services 0.3 eisure 0.3% (al Investment % (0.2% of T 0.2% of Tota	ts) Total Investments	940,030 947,385 2,655,755 1,164,270 3,820,025		
7,231 40,968 48,954 18,422 14,825	Building Products 1.69 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer, (6), (7) Tribune Company, (6) Tribune Company, (8) Total Media Professional Services Vertrue, Inc., (7) Total Common Stocks	% (1.1% of Total Services 0.3 eisure 0.3% (al Investments 6% (0.2% of Total 0.2% of Total ts)	ts) Total Investments	940,030 947,385 2,655,755 1,164,270 3,820,025 28,291		

	ncipal					
	nount	5			Ratings	
(0	000)	Description (1)	Coupon	Maturity	(3)	Value
			(0.2% of Total		otmonto)	
		Communications Equipme Nortel Networks Corp.,	nt 0.3% (0.2%	o or rotal inve	estments)	
\$	850	(5)	1.750%	4/15/12	N/R	\$ 833,000
Ψ	030	Total Convertible	1.73076	4/15/12	IN/II	Ψ 000,000
\$	850	Bonds (cost \$710,500)				833,000
-	ncipal					,
	ount				Ratings	
(0	000)	Description (1)	Coupon	Maturity	(3)	Value
		Corporate Bonds 15.8% (10.9% of Total	Investments)		
		Commercial Services & Su				
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 508,750
	816	Harland Clarke Holdings	9.500%	5/15/15	B-	819,060
		Tervita Corporation,				
	500	144A	8.000%	11/15/18	B2	518,125
	. 040	Total Commercial				4 0 4 5 0 0 5
	1,816	Services & Supplies	0.60/ /0.40/	of Total Inve	otro o roto)	1,845,935
		Communications Equipme Nortel Networks Limited,	nt 0.6% (0.4%	of Total Inve	estments)	
1	1,000	(5)	0.000%	7/15/11	N/R	1,055,000
Ţ	1,000	Nortel Networks Limited,	0.000 /6	7/15/11	IN/ IN	1,055,000
	650	(5)	10.750%	7/15/16	N/R	749,938
	000	Total Communications	10.70070	7710710	14/11	7 10,000
1	1,650	Equipment				1,804,938
		Diversified Consumer Serv	rices 0.3% (0.	2% of Total In	vestments)	, ,
		NES Rental Holdings	,		ŕ	
	900	Inc., 144A	7.875%	5/01/18	CCC+	922,500
		Diversified Telecommunication			of Total Invest	
2	2,000	IntelSat Limited, 144A	7.750%	6/01/21	CCC+	2,105,000
	450	IntelSat Limited	8.125%	6/01/23	CCC+	483,750
_		Level 3 Communications	44.0750/	0/04/40	Б	0.004.045
2	2,286	Inc.	11.875%	2/01/19	B-	2,634,615
		Total Diversified Telecommunication				
/	1,736	Services				5,223,365
-	+,750	Energy Equipment & Servi	ces 0.2% (0.1	% of Total Inv	restments)	3,223,303
		Offshore Group	0.2 /0 (0.1	, o or rotal int		
	500	Investment Limited, 144A	7.125%	4/01/23	B-	501,250
		Health Care Equipment & S				•
2	2,025	Kinetic Concepts	10.500%	11/01/18	В	2,227,500
	625	Rotech Healthcare Inc.	10.750%	10/15/15	D	631,250
		Total Health Care				
2	2,650	Equipment & Supplies				2,858,750
		Health Care Providers & Se		•	I Investments)	
1	1,000	HCA Inc.	8.500%	4/15/19	BB+	1,082,500
	325	HCA Inc.	7.250%	9/15/20	BB+	355,469
	600		8.375%	5/15/19	CCC+	630,000

	IASIS Healthcare Capital				
	Corporation				
	Truven Health Analytics				
1,000	Inc.	10.625%	6/01/20	CCC+	1,095,000
	Vanguard Health Holding				
500	LLC/Inc.	8.000%	2/01/18	B-	530,625
	Vanguard Health Holding				
1,500	LLC/Inc.	7.750%	2/01/19	B-	1,610,623
	Total Health Care				
4,925	Providers & Services				5,304,217
	Household Products 1.7%	(1.2% of Tota	al Investmen	ts)	
2,600	Reynolds Group	9.875%	8/15/19	CCC+	2,808,000
2,000	Spectrum Brands Inc.	9.500%	6/15/18	Ba3	2,205,000
	Total Household				
4,600	Products				5,013,000
	IT Services 0.4% (0.3% of	Total Investm	ients)		
	First Data Corporation,				
1,000	144A	7.375%	6/15/19	BB-	1,050,000
	Machinery 0.4% (0.3% of 7	Total Investme	ents)		
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,120,000
		Nuveen Investm	ents		
		29			

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Nuveen Senior Income Fund (continued)

Portfolio of Investments July 31, 2013

	rincipal mount				Detings		
	(000)	Description (1)	Coupon	Maturity	Ratings (3)		Value
	(000)	Media 3.1% (2.2% of Total			(3)		value
		Clear Channel	iai iiivestiiieiii	13)			
\$	931	Communications, Inc.	11.000%	8/01/16	CCC-	\$	868,018
_		Clear Channel		0,01,10		<u> </u>	333,013
	3,200	Communications, Inc.	5.500%	12/15/16	CCC-		2,560,000
	,	Clear Channel					, ,
	2,872	Communications, Inc.	9.000%	12/15/19	CCC+		2,864,820
		Clear Channel					
	2,000	Communications, Inc.	9.000%	3/01/21	CCC+		1,970,000
		McGraw-Hill Global					
	=	Education Holdings,	. ====/				
	500	144A	9.750%	4/01/21	BB		525,000
	000	WMG Acquisition	44 5000/	10/01/10	Б		004 500
	200	Group Total Madia	11.500%	10/01/18	В		231,500
	9,703	Total Media Pharmaceuticals 1.3% (0.9% of Total	Invoctments)			9,019,338
		Valeant	0.9% OF TOTAL	investinents)			
		Pharmaceuticals					
	2,000	International, 144A	7.000%	10/01/20	B1		2,120,000
	_,000	Valeant	7100070	10/01/20			2,:20,000
		Pharmaceuticals					
	500	International, 144A	7.250%	7/15/22	B1		531,250
		VPII Escrow					
	1,000	Corporation, 144A	7.500%	7/15/21	B1		1,072,500
	3,500	Total Pharmaceuticals					3,723,750
		Road & Rail 0.2% (0.1%					
	600	Avis Budget Car Rental	2.775%	5/15/14	B+		600,006
		Semiconductors & Equip	ment 0.9% (0.6% of Total	Investments)		
	1.075	Advanced Micro	7.7500/	0/04/00	Б		1 001 500
	1,075	Devices, Inc.	7.750%	8/01/20	В		1,061,563
	1,500	Advanced Micro Devices, Inc.	7.500%	8/15/22	В		1,455,000
	1,500	Total Semiconductors &	7.500%	0/13/22	D		1,455,000
	2,575	Equipment					2,516,563
	2,010	Software 0.6% (0.4% of	Total Investm	ents)			2,010,000
	850	Infor Us Inc.	11.500%	7/15/18	B-		979,625
	750	Infor Us Inc.	9.375%	4/01/19	B-		838,125
	1,600	Total Software					1,817,750
	,		.0% of Total Ir	nvestments)			, , ,
		Local Insight Regatta		ĺ			
	480	Holdings, (5), (8)	11.000%	12/01/17	D		5

	Wireless Telecommunica	tion Services	0.8% (0.5%	of Total I	nvestments)
	FairPoint				
500	Communications Inc., 144A	8.750%	8/15/19	В	505,000
1,750	MetroPCS Wireless Inc., 144A	6.250%	4/01/21	BB	1,785,000
	Total Wireless Telecommunication				
2,250	Services				2,290,000
\$ 44,485	Total Corporate Bonds (cost \$43,282,755)				45,611,367
,	Total Long-Term Investments (cost				, ,
	\$397,565,586)				401,899,444
Principal Amount					
(000)	Description (1)	Coupon	Maturity		Value
\$ 17,823	Short-Term Investments Repurchase Agreement	6.2% (4.2% o 0.010%	f Total Inves	tments)	\$ 17,822,614
	with Fixed Income Clearing Corporation, dated 7/31/13, repurchase price \$17,822,619, collateralized by \$18,220,000 U.S. Treasury Notes, 0.875%, due 4/30/17, value \$18,180,153		8/01/13		
	Total Short-Term				
	Investments (cost \$17,822,614)				17,822,614
	Total Investments				
	(cost \$415,388,200) 145.7%				419,722,058
	Borrowings (42.7)% (9), (10)				(123,000,000)
	Other Assets Less Liabilities (3.0)% (11)				(8,696,690)
	Net Assets Applicable to Common Shares 100%				\$ 288,025,368
		Nuveen Investr 30	ments		, ,,,,,,,

Investments in Derivatives as of July 31, 2013

Interest Rate Swaps outstanding:

			Fund			Fixed		
			Pay/Receiv	/ € loating		Rate	U	nrealized
		Notional	Floating	Rate	Fixed Rate	Paymentermination	on Ap	preciation
C	ounterparty	Amount	Rate	Index	(Annualized)	Frequency Date	(Depr	eciation) (11)
	Goldman			1-Month				
	Sachs	\$18,487,500	Receive	USD-LIBO	R 1.300%	Monthly 4/20/14	\$	(149,148)
	Morgan			1-Month				
	Stanley	18,487,500	Receive	USD-LIBO	R 2.201	Monthly 4/20/16		(824,577)
		\$36,975,000					\$	(973,725)

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 (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

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

- (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 29.3%.
- (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.

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

See accompanying notes to financial statements.

Nuveen Investments

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Nuveen Floating Rate Income Fund

Portfolio of Investments

July 31, 2013

	rincipal			Matricity	Detinas	
4	Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	(000)	Long-Term Investments				Value
		Variable Rate Senior Loa				stments) (4)
			0.7% (0.5% of To			(1)
		Beechcraft Holdings	(,	
\$	2,024	LLC, Exit Term Loan B	5.750%	2/15/20	BB-	\$ 2,040,253
		Hamilton Sundstrand,				
	204	Term Loan, First Lien	4.000%	12/13/19	B1	204,414
		Sequa Corporation,				
	2,488	Term Loan B	5.250%	6/19/17	B1	2,521,703
		Total Aerospace &				
	4,716	Defense		_		4,766,370
			Total Investmen	its)		
	4.000	American Airlines, Inc.,	TDD	TDD	D 0	0.000.000
	4,000	Exit Term Loan, WI/DD	TBD	TBD	Baa2	3,980,000
	10.045	Delta Air Lines, Inc.,	4.0000/	10/10/10	Det	11 004 000
	10,945	Term Loan B1 Delta Air Lines, Inc.,	4.000%	10/18/18	Ba1	11,004,606
	1,990	Term Loan B2	3.250%	4/18/16	Ba1	2,003,432
	1,550	United Air Lines, Inc.,	J.250 /6	-1 /10/10	Бат	2,000,402
	6,476	Term Loan B	4.000%	4/01/19	Ba2	6,545,060
	0,	US Airways, Inc., Term	1100070	1,01,10	242	0,010,000
	4,500	Loan B1, DD1	4.250%	5/23/19	B+	4,507,312
	27,911	Total Airlines				28,040,410
		Auto Components 2.4%	% (1.6% of Total	Investments)		
		Federal-Mogul				
		Corporation, Tranche B,				
	10,647	Term Loan, DD1	2.137%	12/29/14	B1	10,486,241
		Federal-Mogul				
		Corporation, Tranche C,				
	5,856	Term Loan, DD1	2.137%	12/28/15	B1	5,767,439
	16,503	Total Auto Components	of Total Investor			16,253,680
		Beverages 0.4% (0.3%	of Total Investm	ients)		
	2,500	Constellation Brands,	2.750%	5/01/20	BB+	2,505,312
	۷,500	Inc., Term Loan Biotechnology 0.9% (0	.6% of Total Inv		DD+	۷,505,512
	5,854	Grifols, Inc., Term Loan	4.250%	6/01/17	Ba1	5,921,188
	J,UJ T		1.0% of Total Inv		Βαι	5,521,100
	1,700	Capital markets 11070 (5.500%	8/15/16	B+	1,711,135
	.,. 00		2.00070	3, 13, 13		.,,

American Capital, LTD.,

Senior Secured Term Loan Walter Investment Management Corporation, Tranche B, Term Loan, DD1 B+ 8,404 5.750% 11/28/17 8,496,011 10,104 **Total Capital Markets** 10,207,146 Chemicals 1.8% (1.2% of Total Investments) Ineos US Finance LLC, 4,132 Term Loan, First Lien 4.000% 5/04/18 BB-4,131,631 MacDermid, Inc., Tranche B, Term Loan, 1,250 Second Lien 7.750% 12/07/20 B-1,268,750 PQ Corporation, Term 2,488 Loan, First Lien 4.500% 8/07/17 B+ 2,512,375 4,346 Univar, Inc., Term Loan 4,299,372 5.000% 6/30/17 B+ 12,216 **Total Chemicals** 12,212,128 **Commercial Services & Supplies** 2.9% (2.0% of Total Investments) Aramark Corporation, 4,167 Term Loan, Tranche D 4.000% 9/09/19 BB-4,214,192 **Brand Energy &** Infrastructure Services, Inc., Canadian Tranche 1, Term Loan В 672 6.250% 10/23/18 685,225 **Brand Energy &** Infrastructure Services. Inc., Term Loan, Second CCC+ 2,500 Lien 11.000% 10/23/19 2,571,875 **Brand Energy &** Infrastructure Services, Inc., Term Loan В 2,800 6.250% 10/23/18 2,855,106 Brickman Group Holdings, Inc., Tranche 572 B2, Term Loan 3.273% 10/14/16 B+ 577,155 Brickman Group Holdings, Inc., Tranche 722 B3, Term Loan B+ 4.000% 9/28/18 725,833 CCS Income Trust, Term Loan, First Lien B2 629 5/12/18 6.250% 633,995 Ceridian Corporation, 3,299 Extended Term Loan B1 3,328,820 5.942% 5/09/17 Harland Clarke Holdings Corporation, Term Loan 3,477 7.000% B+ 3,448,041 5/22/18 Houghton Mifflin, Term 988 5.250% B2 Loan 5/22/18 995,523 Nuveen Investments 32

Principal				D. II	
Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
(000)	Commercial Services & S			(3)	value
	Vertrue Inc., Term Loan,	ouppiioo (ooniiii	a o a y		
\$ 90	First Lien	15.000%	2/04/18	N/R	\$ 90,556
	Total Commercial				
19,916	Services & Supplies				20,126,321
	Communications Equipm	nent 1.2% (0.8	% of Total Inv	vestments)	
0.004	Alcatel-Lucent, Term	7.0500/	1/00/10	Б	0.010.101
3,234	Loan C Arris Group, Inc., Term	7.250%	1/29/19	B+	3,310,181
2,494	Loan B	3.500%	4/17/20	BB-	2,492,710
2,404	Riverbed Technology,	0.00070	4/17/20	55	2,402,710
2,168	Inc., Term Loan	4.000%	12/18/19	BBB-	2,192,808
	Total Communications				
7,896	Equipment				7,995,699
	Computers & Peripherals	6 0.4% (0.2% c	of Total Inves	tments)	
0.000	SunGard Data Systems,	4.5000/	1/01/00	DD	0.404.004
2,388	Inc., Term Loan D Consumer Finance 1.09	4.500% % (0.7% of Tota	1/31/20	BB	2,421,831
	Jackson Hewitt Tax	/6 (U.1 /6 UI TULA	i ilivestillellts	•)	
969	Service, Inc., Term Loan	10.000%	10/16/17	N/R	946,953
	Royalty Pharma Finance	10.00070	10, 10, 17	,	0.10,000
	Trust, Incremental Term				
4,713	Loan	4.000%	11/09/18	Baa2	4,734,804
	Springleaf Financial				
	Funding Company,	= = 0000/	= / / 6 / / =	_	
1,440	Term Loan	5.500%	5/10/17	В	1,444,140
7,122	Total Consumer Finance Containers & Packaging	0.4% (0.3% of	Total Invest	monte)	7,125,897
	Reynolds Group	0.4 /6 (0.5 /6 0)	i i Otal lilvesti	ileilis)	
	Holdings, Inc., Term				
2,937	Loan	4.750%	9/28/18	B+	2,975,371
	Distributors 1.6% (1.1%	of Total Invest	tments)		
	HD Supply, Inc., Term				
10,953	Loan B, DD1	4.500%	10/12/17	B+	11,074,992
	Diversified Consumer Se	rvices 1.0% (0.7% of Total	Investments)	
	Cengage Learning				
4,393	Acquisitions, Inc., Term Loan, (5)	0.000%	7/03/14	D	3,245,608
+,000	Laureate Education,	0.00078	7/00/14	D	0,240,000
	Inc., Extended Term				
3,930	Loan	5.250%	6/15/18	B1	3,938,637
	Total Diversified				
8,323	Consumer Services				7,184,245
	Diversified Financial Serv	vices 4.0% (2.	8% of Total II	nvestments)	
0.007	Citco III Limited, Term	4 OF00/	6/00/10	N/D	0.077.004
2,867 3,000	Loan B	4.250% 4.250%	6/29/18 7/22/20	N/R N/R	2,877,281 3,039,375
3,000		4.230%	1/22/20	ו /ויו	3,038,373

	Guggenheim Partners LLC, Initial Term Loan				
	Home Loan Servicing Solutions, Ltd., Term				
3,500	Loan B	4.500%	6/26/20	BB-	3,528,350
5 007	Ocwen Financial Corporation, Term Loan B	5.000%	2/05/18	B1	5,315,428
5,237	WideOpenWest Finance	5.000%	2/03/16	DI	5,515,426
12,794	LLC, Term Loan B Total Diversified	4.750%	4/01/19	B1	12,958,375
27,398	Financial Services				27,718,809
27,090	Diversified Telecommunic	cation Services	2 3% (1 6	% of Total	Investments)
	Charter Communications		2.070 (1.0	70 OI TOTAL	investments)
3,000	Operating Holdings LLC, Holdco Term Loan	2.686%	3/06/14	BB+	3,009,750
·	Charter				
	Communications				
	Operating Holdings LLC,				
1,750	Term Loan E	3.000%	7/01/20	BB+	1,747,048
	Intelsat Jackson				
5 750	Holdings, Ltd., Term	4.0500/	4/00/40	D.D.	5 000 400
5,750	Loan B1	4.250%	4/02/18	BB-	5,802,480
5,167	Level 3 Financing, Inc., Tranche B , Term Loan	5.250%	8/01/19	Ba2	5,211,849
	Total Diversified Telecommunication				
15,667	Services				15,771,127
13,007		.5% of Total Inv	veetmente)		13,771,127
	Equipower Resources		vestilients)		
	Holdings LLC, Term				
2,000	Loan C, WI/DD	TBD	TBD	BB	2,015,000
	TXU Corporation, 2014				
4,781	Term Loan	3.721%	10/10/14	B2	3,428,318
6,781	Total Electric Utilities				5,443,318
	Electronic Equipment & In	nstruments 0	.7% (0.5% of	Total Inve	estments)
	SMART Modular				
E 004	Technologies, Inc., Term	0.0500/	0/00/47	Б	4.055.044
5,321	Loan B Food & Staples Retailing	8.250%	8/26/17	B tmonto)	4,855,641
	Albertson's LLC, Term	2.3% (1.6% o	i Total lilves	unenis)	
1,811	Loan B1	4.250%	3/21/16	BB-	1,829,621
1,011	Albertson's LLC, Term	20070	5,2.,10		.,020,021
1,182	Loan B2	4.750%	3/21/19	BB-	1,190,417
	Rite Aid Corporation, Tranche 1, Term Loan,				
1,500	Second Lien	5.750%	8/21/20	B-	1,546,312
.,		=	· · - ·		, ,
	Rite Aid Corporation,				
	Tranche 2, Term Loan,				
2,500	•	4.875%	6/21/21	B-	2,521,875

		Supervalu, Inc., New				
3,1	93	Term Loan B, DD1	5.000%	3/21/19	B+	3,228,547
		Wilton Products, Inc.,				
5,7	75	Tranche B, Term Loan	7.500%	8/30/18	B1	5,800,266
		Total Food & Staples				
15,9	61	Retailing				16,117,038
		_	Nuveen Inves	tments		
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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments July 31, 2013

Principa Amount (000)		Coupon	Maturity	Ratings	Value
(000)	Description (1) Food Products 7.8% (5.4)	•	(2)	(3)	value
	AdvancePierre Foods,	170 OI 10tal IIIV	comonto,		
	Inc., Term Loan, First				
\$ 3,980		5.750%	7/10/17	B1	\$ 4,031,410
	AdvancePierre Foods,				
	Inc., Term Loan, Second				
1,800		9.500%	10/10/17	CCC+	1,839,749
	BJ's Wholesale Club,				
4 007	Inc., Term Loan, First	4.0500/	0/00/40	Б	1 004 400
1,287		4.250%	9/26/19	В	1,294,480
998	Dole Food Company, Inc., Term Loan	3.752%	4/01/20	Ba3	999,370
330	Ferrara Candy	J.7 JZ /6	4/01/20	Dao	999,070
1,066	•	7.504%	6/18/18	В	1,066,498
1,000	H.J Heinz Company,		G/ 1 G/ 1 G	_	.,000,.00
17,400		3.500%	6/05/20	BB	17,587,294
	Michael Foods Group,				
4,477	•	4.250%	2/25/18	Ba3	4,544,481
	Pinnacle Foods Finance		1/20/20		
2,993	•	3.250%	4/29/20	BB-	2,998,111
	Sprouts Farmers Market				
1,000	Holdings LLC, Term Loan	4.500%	4/23/20	B+	1,002,500
1,000	US Foods, Inc.,	4.500 /8	4/20/20	DT	1,002,500
18,179		4.500%	3/31/19	B2	18,237,748
53,180					53,601,641
	Health Care Equipment &	Supplies 2.9	% (2.0% of T	otal Investmer	nts)
	Hologic, Inc., Term Loan				
2,323		4.500%	8/01/19	BBB-	2,337,332
0.054	Kinetic Concepts, Inc.,	4.5000/	E/0.4/4.0	D-0	0.070.714
9,851	Term Loan D1 Onex Carestream	4.500%	5/04/18	Ba2	9,976,714
	Finance LP, Term Loan,				
6,000		5.000%	6/07/19	B+	6,046,248
0,000	Onex Carestream	3.30070	5, 5. , 10	5,	5,5 15,2 15
	Finance LP, Term Loan,				
2,000		9.500%	12/07/19	B-	1,983,334
	Total Health Care				
20,174					20,343,628
- 00-	Health Care Providers & S		•	otal Investmer	
5,985		6.750%	4/06/20	BB-	6,041,109

Apria Healthcare Group, Inc., Term Loan, First Lien

	Hotels, Restaurants & Leisure 4.7% (3.2% of Total Investments)						
75,169	Providers & Services				75,260,249		
6,525	LLC, Term Loan B Total Health Care	3.750%	1/29/16	Ba2	6,554,672		
0.505	Vanguard Health Holding Company II	0.7500/	1/00/10	D-0	0.554.070		
1,270	Skilled Healthcare Group, Inc., Term Loan	6.788%	4/09/16	B1	1,279,297		
1,750	Term Loan, Second Lien	9.000%	7/01/19	B-	1,765,312		
4,950	Term Loan, First Lien Sheridan Holdings, Inc.,	4.500%	6/29/18	B+	4,988,488		
	Sheridan Holdings, Inc.,						
3,717	Select Medical Corporation, Term Loan B	4.002%	6/01/18	Ba2	3,737,834		
3,970	National Mentor Holdings, Inc., Term Loan B	6.500%	2/09/17	B+	3,996,853		
1,848	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	1,875,720		
2,586	Term Loan B1	4.250%	6/01/18	Ba3	2,587,815		
2,000	Lien Kindred Healthcare, Inc.,	9.750%	6/20/19	CCC+	2,047,500		
2,985	Lien Heartland Dental Care, Inc., Term Loan, Second	6.250%	12/21/18	Ва3	3,013,605		
·	Heartland Dental Care, Inc., Term Loan, First				, ,		
2,910	Health Management Associates, Inc., Replacement Term Loan B	3.500%	11/16/18	BB-	2,922,539		
1,325	HCA, Inc., Tranche B5, Term Loan	3.026%	3/31/17	BB	1,330,783		
13,565	Golden Living, Term Loan	5.000%	5/04/18	B1	13,183,490		
4,852	Gentiva Health Services, Inc., Term Loan B	6.500%	8/17/16	B+	4,870,051		
1,544	Genesis Healthcare LLC, Term Loan	10.002%	12/04/17	B+	1,577,527		
9,950	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	10,019,292		
2,031	BioScrip, Inc., Delayed Draw, Term Loan, WI/DD	TBD	TBD	В	2,054,102		
1,406	Ardent Medical Services, Inc., Term Loan, First Lien	6.750%	7/02/18	B+	1,414,260		
	Lien						

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	24 Hour Fitness				
	Worldwide, Inc., Term	,			
4,850	Loan B	5.250%	4/22/16	Ba3	4,910,657
	BLB Management				
2,037	Services, Inc., Term Loan	5.250%	11/10/18	BB-	2,063,773
2,007	Caesars Entertainment	3.230 /6	11/10/10	DD-	2,000,770
	Operating Company,				
3,095	Inc., Term Loan B6	5.440%	1/28/18	B-	2,751,984
	CCM Merger, Inc., Term				
1,749	Loan	5.000%	3/01/17	B+	1,768,931
4.040	Landry's Restaurants,	4.7500/	4/04/40	DD	4 000 000
4,919	Inc., Term Loan B MGM Resorts	4.750%	4/24/18	BB-	4,986,383
	International, Term Loan				
2,985	В	3.500%	12/20/19	BB	2,994,316
·	Scientific Games				, ,
	Corporation, Term Loan				
4,000	B, WI/DD	TBD	TBD	Ba2	3,995,000
	Seaworld Parks and				
3,427	Entertainment, Inc., Term Loan B2	3.000%	5/14/20	BB-	3,425,622
0, 127	Six Flags Theme Parks,	0.00070	0/11/20		0,120,022
	Inc., Term Loan B, First				
1,347	Lien	4.001%	12/20/18	BB+	1,363,753
0.000	Station Casino LLC,	5.000 /	0/00/00	D .4	4 000 400
3,990	Term Loan B	5.000%	3/02/20	B1	4,033,108
32,399	Total Hotels, Restaurants & Leisure				32,293,527
J2,J33		.5% (1.0% of To	tal Investme	nts)	32,233,321
	AOT Bedding Super			,	
	Holdings LLC, Term				
2,736	Loan B	5.000%	10/01/19	B+	2,763,369
4 440	Spectrum Brands, Inc.,	4.5100/	10/17/10	D. 0	4 400 754
1,413	Term Loan Sun Products	4.510%	12/17/19	Ba3	1,426,751
3,990	Corporation, Term Loan	5.500%	3/23/20	B1	3,994,988
Nuveen Investments					
		34			

rincipal				.	
mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
(333)	Household Durables (continu	•	(-/	(0)	7 4.40
	Tempur-Pedic	,			
	International, Inc., New				
\$ 2,119	Term Loan B	3.500%	3/18/20	BB	\$ 2,115,371
10.050	Total Household				10 200 470
10,258	Durables Industrial Conglomerates	1 5% (1 1% (of Total Inves	tments)	10,300,479
	DuPont Performance	1.0 /0 (1.1 /0 (or rotal lilves	tilicitis)	
	Coatings, Dollar Term				
8,484	Loan B, DD1	4.750%	2/03/20	B+	8,577,869
	Rexnord LLC, New				
1,959	Term Loan B	3.750%	4/01/18	BB	1,970,856
10,443	Total Industrial Conglomerates				10,548,725
10,443	Insurance 1.6% (1.1% of T	otal Investm	ents)		10,540,725
	Sedgwick Holdings, Inc.,	otal investin	icitis)		
2,885	Term Loan, First Lien	4.250%	6/12/18	B+	2,913,462
	USI Holdings				
	Corporation, Term Loan				
4,478	B	5.250%	12/27/19	B1	4,521,715
3,369	Vantage Drilling Company, Term Loan B	6.250%	10/25/17	B-	2 206 222
10,732	Total Insurance	0.230 /6	10/23/17	D-	3,396,822 10,831,999
10,702		0.8% (0.6% o	f Total Invest	ments)	10,001,000
	EIG Investors Corp.,	(1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		,	
5,473	Term Loan, First Lien	6.250%	11/09/19	B1	5,520,384
	Internet Software & Service	•			
2,313	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	2,330,422
3,483	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	3,533,104
3,403	SSI Investments II, Ltd.,	3.230 /6	2/19/19	ы	3,333,104
3,870	New Term Loan	5.000%	5/26/17	Ba3	3,904,199
,	Total Internet Software				,
9,666	& Services				9,767,725
	IT Services 2.7% (1.9% of	Total Investi	ments)		
0.045	CompuCom Systems,	4 OF00/	E/00/00	D4	0.070.454
3,645	Inc., Term Loan B EIG Investors Corp.,	4.250%	5/09/20	B1	3,676,454
2,500	Term Loan, Second Lien	10.250%	5/09/20	CCC+	2,515,625
_,000	SRA International, Term	. 0.200 / 0	0,00,20		2,0.0,020
918	Loan	6.500%	7/20/18	B1	922,397
	SunGard Data Systems,				
760	Inc., Term Loan B	1.942%	2/28/14	BB	760,732
0.000	SunGard Data Systems,	4.0000/	0/00/00	DD	0.000.040
2,993	Inc., Term Loan E VFH Parent LLC, Term	4.000%	3/08/20	BB	3,020,049
2,325	Loan B	5.775%	7/08/16	N/R	2,348,279
2,020	Louir D	0.110/0	7730/10	1 4 / 1 L	2,070,270

	Zava Crava II C. Tarm				
5,346	Zayo Group LLC, Term Loan B	4.500%	7/02/19	B1	5,398,626
18,487	Total IT Services	4.500 /6	7/02/19	ы	18,642,162
10, 107	Leisure Equipment & Pro	oducts 2.0% (1	1.4% of Total	Investments)	10,012,102
	Bombardier				
	Recreational Products,				
6,789	Inc., Term Loan	4.000%	1/30/19	B+	6,814,029
	Equinox Holdings, Inc.,				
3,242	New Initial Term Loan B	4.501%	1/31/20	B1	3,266,189
	Four Seasons Holdings,				
	Inc., Term Loan, First				
3,000	Lien	4.250%	6/27/20	BB-	3,041,250
	Four Seasons Holdings,				
	Inc., Term Loan, Second			_	
1,000	Lien	6.250%	12/27/20	B-	1,025,000
44.004	Total Leisure Equipment				1 1 1 10 100
14,031	& Products	of Total Investm	t-\		14,146,468
	Machinery 0.7% (0.5% Gardner Denver, Inc.,	or rotal investin	ienis)		
5,000	Term Loan, WI/DD	TBD	TBD	B1	5,025,000
5,000	Media 10.2% (7.1% of 1			D1	3,023,000
	Cengage Learning	otal ilivestilieni	(3)		
	Acquisitions, Inc.,				
	Tranche B, Extended				
819	Term Loan, (5)	0.000%	7/04/17	D	608,877
	Clear Channel				·
	Communications, Inc.,				
	Tranche D, Term Loan,				
1,247	WI/DD	TBD	TBD	CCC+	1,152,613
	Cumulus Media, Inc.,				
2,744	Term Loan B, First Lien	4.500%	9/18/18	Ba2	2,773,368
4.500	Cumulus Media, Inc.,	7.5000/	0/40/40	Do	4.004.000
4,503	Term Loan, Second Lien	7.500%	9/16/19	B3	4,624,882
	Emerald Expositions				
3,000	Holdings, Inc., Term Loan, First Lien	5.500%	6/17/20	BB-	3,030,000
3,000	EMI Music Publishing	J.JUU /0	0/17/20	-טט	3,030,000
1,998	LLC, Term Loan B	4.250%	6/29/18	BB-	2,019,352
1,000	FoxCo Acquisition Sub	1120070	0/20/10		2,010,002
993	LLC, Initial Term Loan	5.500%	7/14/17	В	1,004,909
	Interactive Data				, ,
2,171	Corporation, Term Loan	3.750%	1/31/18	Ba3	2,179,070
	Internet Brands, Inc.,				
2,992	Term Loan B	6.250%	3/18/19	B+	3,005,592
	McGraw-Hill Education				
	Holdings LLC, Term				
3,990	Loan	9.000%	3/22/19	B2	4,017,431
	Media General, Inc.,				
0.000	Delayed Draw, Term	TDD	TDD	DD	0.000.04.4
3,000 1,985	Loan, WI/DD	TBD 4.000%	TBD 1/20/20	BB- Ba3	3,002,814 1,989,135

	Mediacom Broadband LLC, Tranche G, Term Loan				
3,951	Radio One, Inc., Term Loan B, First Lien	7.500%	2/14/17	B+	4,060,108
0.000	Springer Science & Business Media, Inc.,	TDD	TDD	D	0.000.405
3,000	Term Loan, WI/DD	TBD	TBD	В	2,968,125
_		Nuveen Investn 35	nents		

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Nuveen Floating Rate Income Fund (continued)

Α	rincipal mount			Maturity	Ratings		
	(000)	Description (1)	Coupon	(2)	(3)	Value	
		Media (continued) Weather Channel					
		Corporation, Term Loan,					
\$	750	Second Lien	7.000%	6/26/20	B3	\$ 769,687	
Ψ	750	Tribune Company, Exit	7.00078	0/20/20	БО	Ψ 705,007	
	6,302	Term Loan B	4.000%	12/17/19	BB+	6,354,494	
	·	Univision				, ,	
		Communications, Inc.,					
	17,937	Term Loan C1	4.500%	3/01/20	B+	18,059,519	
	0.000	UPC Broadband Holding	4.0000/	1/01/01	55	0.000.400	
	3,000	BV, Term Loan AF	4.000%	1/31/21	BB-	3,023,439	
	2,000	UPC Broadband Holding BV, Term Loan AH	3.250%	6/30/21	BB-	2,000,834	
	2,000	Virgin Media Investment	3.230 /6	0/30/21	DD-	2,000,004	
	1,000	Holdings, Term Loan B	3.500%	6/08/20	BB-	1,000,486	
	.,	WMG Acquisition	0.00070	0,00,00		1,000,100	
		Corporation, Tranche B,					
	2,034	Refinancing Term Loan	3.750%	7/01/20	BB-	2,043,384	
		Yell Group PLC, Term					
	4,681	Loan, (5)	0.000%	7/31/14	N/R	1,006,438	
	74,097	Total Media	0/ of Total los			70,694,557	
		Multiline Retail 0.6% (0.4 99 Cents Only Stores,	% of Total Inv	estments)			
	2,158	Term Loan B1	5.253%	1/11/19	B+	2,179,798	
	2,100	Neiman Marcus Group,	3.233 /8	1/11/13	DT	2,173,730	
	2,000	Inc., Term Loan	4.000%	5/16/18	B+	2,008,594	
	4,158	Total Multiline Retail				4,188,392	
		Multi-Utilities 0.1% (0.1%	of Total Inve	stments)			
		ADS Waste Holdings,			_		
	993	Inc., Term Loan B	4.250%	8/05/19	B+	1,000,767	
		Oil, Gas & Consumable Fu	els 4.1% (2.	8% of Total Ir	ivestments)		
	2,754	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	В	2,808,988	
	2,754	Energy Transfer Partners	7.000 /8	0/19/19		2,000,900	
	169	LP, Term Loan B	3.750%	3/24/17	BB	170,461	
		EP Energy LLC, Term				-,	
	2,500	Loan B3, Second Lien	3.500%	5/24/18	Ba3	2,504,948	
		Frac Tech International					
	1,341	LLC, Term Loan	8.500%	5/06/16	B+	1,339,645	
	4,000	Harvey Gulf International Marine, Inc., Term Loan	5.500%	6/18/20	B1	4,065,000	

	В				
	Drill Rigs Holdings, Inc.,				
7,000	Tranche B1, Term Loan	6.000%	3/31/21	B+	7,096,250
	Pacific Drilling S.A.,				
3,000	Term Loan B	4.500%	6/03/18	B+	3,021,000
	Rice Drilling LLC., Term				
2,743	Loan, Second Lien	8.500%	10/25/18	N/R	2,715,694
	Samson Investment				
	Company, Initial Term				
2,500	Loan, Second Lien	6.000%	9/25/18	B1	2,532,812
·	Saxon Energy Services,				
1,995	Inc., Term Loan	5.500%	2/13/19	Ba3	2,006,222
	Total Oil, Gas &				
28,002	Consumable Fuels				28,261,020
ĺ	Personal Products 0.19	% (0.0% of Tota	I Investment	s)	
	Prestige Brands, Inc.,	•		•	
429	Term Loan B1	3.778%	1/31/19	BB-	434,071
	Pharmaceuticals 8.1%	(5.6% of Total I	nvestments)		
	BioScrip, Inc., Term				
1,219	Loan B, WI/DD	TBD	TBD	В	1,232,461
	ConvaTec Healthcare,				
	Incremental Term Loan				
2,628	В	5.000%	12/22/16	Ba3	2,642,240
	Generic Drug Holdings,				
1,726	Inc., Term Loan B	5.000%	10/29/19	B+	1,736,155
	Graceway				
	Pharmaceuticals LLC,				
	Second Lien Term Loan,				
5,625	(5)	0.000%	5/03/13	N/R	168,750
	Graceway				
	Pharmaceuticals LLC,				
69	Term Loan, (5)	0.000%	5/03/12	N/R	76,019
	Par Pharmaceutical				
	Companies, Inc.,				
3,639	Additional Term Loan B1	4.250%	9/30/19	B+	3,656,434
	Pharmaceutical Product				
	Development, Inc., Term				
5,905	Loan B, First Lien	4.250%	12/01/18	Ba3	5,960,591
	Quintiles Transnational				
7,971	Corp., Term Loan B2	4.500%	6/08/18	BB-	8,061,350
	Therakos, Inc., Term				
3,483	Loan, First Lien	7.500%	12/27/17	В	3,495,559
	Valeant Pharmaceuticals				
	International, Inc., Series				
4,913	D, Term Loan	3.500%	2/19/19	BBB-	4,968,797
	Valeant Pharmaceuticals				
	International, Inc., Term				
14,000	Loan E, WI/DD	TBD	TBD	Ba1	14,204,750
	Warner Chilcott				
	Company LLC,				
1,589	Additional Term Loan B1	4.250%	3/15/18	BBB-	1,592,840

3,649	Warner Chilcott Corporation, Term Loan B1	4.250%	3/15/18	BBB-	3,658,973
223	Warner Chilcott Corporation, Term Loan B2	4.250%	3/15/18	BBB-	223,909
2,876	Warner Chilcott Corporation, Term Loan B3	4.250%	3/15/18	BBB-	2,883,335
1,542	Warner Chilcott Corporation, Term Loan B4	3.186%	8/15/17	BBB-	1,544,076
308	Warner Chilcott Corporation, Term Loan B5	3.186%	8/20/17	BBB-	308,815
61,365	Total Pharmaceuticals	4 00/ /4 /	20/ of Total I		56,415,054
	Real Estate Investment Tru Capital Automotive LP,	ust 1.8% (1.	3% of Total li	nvestments	
3,000	Term Loan, Second Lien	6.000%	4/30/20	B1	3,097,500
	iStar Financial, Inc.,				
10	Term Loan, Tranche A1	5.250%	3/19/16	BB-	10,119
5,465	iStar Financial, Inc., Term Loan, DD1	4.500%	10/15/17	BB-	5,496,290
3,990	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	3,999,975
12,465	Total Real Estate Investment Trust				12,603,884
		Nuveen Investr 36	nents		

Pı	rincipal					
	mount			Maturity	Ratings	
	(000)	Description (1)	Coupon	(2)	(3)	Value
		Real Estate Management 8	& Developmen	t 1.7% (1.2	2% of Total Inv	restments)
		Capital Automotive LP,				
\$	6,797	Term Loan, Tranche B1, DD1	4.000%	4/10/19	Ba2	\$ 6,862,469
φ	0,797	Realogy Corporation,	4.000 /0	4/10/19	Daz	φ 0,002,409
	4,988	Term Loan B	4.500%	3/05/20	BB-	5,046,727
	1,000	Total Real Estate	1.00070	0/00/20		0,010,727
		Management &				
	11,785	Development				11,909,196
		Road & Rail 0.6% (0.4%	of Total Invest	ments)		
		Swift Transportation				
		Company, Inc., Term				
	3,910	Loan B2	4.000%	12/21/17	BB	3,951,641
		Semiconductors & Equipment	nent 2.1% (1	.5% of Total	Investments)	
		Freescale				
	2 000	Semiconductor, Inc., Term Loan, Tranche B4	5.000%	2/28/20	B1	4 026 EE1
	3,990	NXP Semiconductor	5.000%	2/20/20	ы	4,036,551
		LLC, Incremental Term				
	2,984	Loan C	4.750%	1/10/20	B+	3,049,676
	2,001	NXP Semiconductor	1.70070	1710720	D,	0,010,070
	5,860	LLC, Term Loan	4.500%	3/03/17	B1	5,969,977
		Spansion LLC, Term				, ,
	1,448	Loan B	5.250%	12/13/18	BB+	1,459,360
		Total Semiconductors &				
	14,282	Equipment				14,515,564
		Software 8.7% (6.0% of 7	Total Investme	ents)		
	6,004	Attachmate Corporation, Term Loan, First Lien	7.250%	11/22/17	BB-	6,074,829
	0,004	Blackboard, Inc., Term	7.250 /6	11/22/17	DD-	0,074,029
	2,957	Loan B2	6.250%	10/04/18	B+	2,996,089
	2,007	Datatel Parent Corp,	0.20070	10/01/10	Di	2,000,000
	3,561	Term Loan B, DD1	4.500%	7/19/18	B+	3,599,787
		Emdeon Business				
		Services LLC, Term				
	7,565	Loan B2, DD1	3.750%	11/02/18	BB-	7,621,306
		Epicor Software				
	050	Corporation, Term Loan,	4.5000/	5 /40/40	D 0	050.440
	653	B1	4.500%	5/16/18	Ba3	658,446
	1 005	Explorer Holdings, Inc., Term Loan	6 0000/	5/02/10	D.	1 006 101
	1,985	Greeneden U.S.	6.000%	5/02/18	B+	1,996,191
		Holdings II LLC, Term				
	1,752	Loan B	4.000%	2/08/20	B+	1,756,705
	.,,,,,,	Infor Enterprise	1.000 /0	_, 00, _0	<u> </u>	1,100,100
		Applications, Term Loan				
	13,960	В	5.250%	4/05/18	Ba3	14,116,287

	IPC Systems, Inc.,				
4.007	Extended Term Loan,	7.7500/	7/01/17	D4	4 100 001
4,207	Tranche B1, First Lien IPC Systems, Inc., Term	7.750%	7/31/17	B1	4,183,321
8,500	Loan, Second Lien	5.436%	6/01/15	CCC	7,140,000
0,000	Misys PLC, Term Loan,	0.10070	<i>3701710</i>	000	7,110,000
6,451	First Lien	7.250%	12/12/18	Ba3	6,527,052
	RedPrairie Corporation,				
1,990	Term Loan, First Lien	6.750%	12/21/18	B+	2,010,788
	SS&C Technologies, Inc./ Sunshine				
	Acquisition II, Inc.				
4 500	2013 Replacement	0.5000/	0/07/40	20	4 500 000
1,529	Term Loan B1	3.500%	6/07/19	BB	1,533,293
	SS&C Technologies, Inc./ Sunshine				
	Acquisition II, Inc.				
	2013 Replacement				
158	Term Loan B2	3.500%	6/07/19	BB	158,649
61,272	Total Software				60,372,743
	•	% of Total In	vestments)		
2,000	Charlotte Russe, Inc., Initial Term Loan	6.750%	5/22/19	B2	1,963,750
2,000	Collective Brands, Inc.,	0.75078	3/22/19	DZ	1,303,730
3,639	Term Loan B	7.250%	10/09/19	В	3,695,618
	J Crew Group, Term				
416	Loan B1	4.000%	3/07/18	B1	419,006
	J.C. Penney				
7,000	Corporation, Inc., Term Loan, First Lien	6.000%	5/22/18	B2	7,065,625
7,000	Jo-Ann Stores, Inc.,	0.000 /6	3/22/10	DZ	7,003,023
3,802	Term Loan, First Lien	4.000%	3/16/18	B+	3,818,505
	Petco Animal Supplies,				, ,
2,194	Inc., Term Loan B	4.000%	11/24/17	Ba3	2,210,374
19,051	Total Specialty Retail		20/ /0.00/		19,172,878
	Trading Companies & Distr	ibutors 0.2	2% (0.2% of 1	otal Investm	ents)
1,684	Wesco Distribution, Inc., Term Loan B	4.500%	12/04/19	Ba3	1,698,881
1,004	Wireless Telecommunication			of Total Inve	
	Asurion LLC, Term Loan		(=10 / 0		, cumo may
10,001	B1	4.500%	5/24/19	B+	10,015,320
	Clear Channel				
4.000	Communications, Inc.,	0.0000/	1/00/10	000	4.070.000
4,333	Tranche B, Term Loan Cricket	3.836%	1/29/16	CCC+	4,072,623
	Communications, Inc.,				
4,000	Term Loan C	4.750%	3/08/20	Ba3	4,033,752
	Fairpoint				
	Communications, Inc.,			_	
4,987	Term Loan B	7.500%	2/11/19	В	4,968,019
993		7.750%	7/31/17	B1	968,928

	IPC Systems, Inc., Term Loan, Tranche C, First Lien				
1,855	Presidio, Inc., New Term Loan	5.750%	3/31/17	Ba3	1,859,286
ŕ	Total Wireless Telecommunication	3.730 /6	3/31/17	Dao	, ,
26,169	Services				25,917,928
Ф 7 05 4 44	Total Variable Rate Senior Loan Interests				700 405 000
\$ 795,141	(cost \$783,386,133)				786,135,086
		Nuveen Invest 37	ments		

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Nuveen Floating Rate Income Fund (continued)

S	hares	Description (1)				Value
		Common Stocks 4	.6% (3.2% of T	otal Investment	s)	
		Building Products		Total Investmen	-	
		Masonite Worldwide	·		ŕ	
3	801,905	Holdings, (6)				\$15,095,250
		Health Care Provide	rs & Services	0.2% (0.1% of	Total Investments	
		LifeCare Holdings		·		
	11,176 Private Stock, (6), (7)					1,452,880
		Hotels, Restaurants	& Leisure 0.	1% (0.1% of Tot	al Investments)	
		BLB Worldwide				
	42,041	Holdings Inc., (6), (7)				972,198
		Buffets Term Loan, (6	6),			
	2,670	(7)				15,353
		Total Hotels.				
		Restaurants & Leisur	Э			987,551
		Media 2.1% (1.5%	of Total Invest	ments)		
		Metro-Goldwyn-Maye	r,			
2	203,449	(6), (7)				11,037,108
	57,088	Tribune Company, (6				3,607,962
	45,942	Tribune Company, (8				
		Total Media				14,645,070
		Professional Service	es 0.0% (0.0%	6 of Total Invest	ments)	
	47,152	Vertrue, Inc., (7)	-			28,291
		Total Common Stoc	KS			00 000 040
D.,	امماما	(cost \$32,268,773)			Datings	32,209,042
	incipal	Description (1)	Cour	Maturit	Ratings	Value
AIIIC	ount (000)	Description (1) Convertible Bonds	Coupe		• • • •	Value
		Communications Ed				
		Nortel Networks Corp		/6 (U.2 /6 UI TUlai	invesiments)	
\$	850	(5)	., 1.75	0% 4/15/12	N/R	\$ 833,000
Ψ	000	Nortel Networks Corp		0/0 4/10/12	14/11	φ 000,000
	1,000	(5)	., 2.12	5% 4/15/14	N/R	982,500
	1,000	Total Convertible	2.12	0 /0 1/ 10/ 1 1	14/11	002,000
		Bonds (cost				
\$	1,850	\$1,563,750)				1,815,500
	incipal	, ,,,			Ratings	,,
	unt (000)	Description (1)	Coup	n Maturit	_	Value
	()			Total Investme		
		Commercial Service				3)
\$	1,000	Ceridian Corporation	11.25			\$ 1,017,500
	1,631	Harland Clarke Holdin	ngs 9.50	0% 5/15/15	B-	1,637,116
		Tervita Corporation,				
	1,000	144A	8.00	0% 11/15/18	B2	1,036,250

2 621	Total Commercial				2 600 966
3,631	Services & Supplies Communications Equipme	nt 0.7% (0.6	5% of Total I	nvestments)	3,690,866
	Nortel Networks Limited,	111 0.7 /6 (0.3	% Of TOtal I	iivesiiieiiis)	
4,000	(5)	0.000%	7/15/11	N/R	4,220,000
4,000	Nortel Networks Limited,	0.00078	7/13/11	IN/II	4,220,000
650	(5)	10.750%	7/15/16	N/R	749,938
333	Total Communications	10170070	7710710	14/11	7 10,000
4,650	Equipment				4,969,938
,	Diversified Consumer Serv	rices 0.1% (0.1% of Tota	al Investments	
	NES Rental Holdings	,			,
700	Inc., 144A	7.875%	5/01/18	CCC+	717,500
	Diversified Telecommunica	ation Services	s 1.8% (1.2	2% of Total Inv	restments)
	Consolidated				
	Communications				
1,500	Finance Company	10.875%	6/01/20	B-	1,725,000
4,000	IntelSat Limited, 144A	7.750%	6/01/21	CCC+	4,210,000
1,050	IntelSat Limited	8.125%	6/01/23	CCC+	1,128,750
	Level 3				
4,611	Communications Inc.	11.875%	2/01/19	B-	5,314,178
	Total Diversified				
	Telecommunication				
11,161	Services				12,377,928
	Energy Equipment & Servi	ces 0.2% (0	.1% of Total	Investments)	
	Offshore Group				
4 000	Investment Limited,	7.4050/	4/04/00	5	4 000 500
1,000	144A	7.125%	4/01/23	B-	1,002,500
		Nuveen Investm 38	ents		
		50			

	rincipal Imount				Ratings			
A	(000)	Description (1)	Coupon	Maturity	natiligs (3)	Value		
	(000)	Health Care Equipment &						
\$	3,250	Kinetic Concepts	10.500%	11/01/18	В	\$ 3,575,000		
Ť	1,455	Rotech Healthcare Inc.	10.750%	10/15/15	D	1,469,550		
	,	Total Health Care				, ,		
	4,705	Equipment & Supplies				5,044,550		
		Health Care Providers & S	Services 1.7%	6 (1.2% of Tot	al Investment	s)		
		Aurora Diagnostics						
	2,000	Holdings LLC	10.750%	1/15/18	Caa1	1,180,000		
	3,750	HCA Inc.	8.500%	4/15/19	BB+	4,059,375		
	725	HCA Inc.	7.250%	9/15/20	BB+	792,969		
		IASIS Healthcare						
	1,200	Capital Corporation	8.375%	5/15/19	CCC+	1,260,000		
		Truven Health Analytics						
	1,000	Inc.	10.625%	6/01/20	CCC+	1,095,000		
		Vanguard Health			_			
	500	Holding LLC/Inc.	8.000%	2/01/18	B-	530,625		
	0.000	Vanguard Health	7.7500/	0/04/40	5	0.400.574		
	2,923	Holding LLC/Inc.	7.750%	2/01/19	B-	3,138,571		
	10.000	Total Health Care				10.050.510		
	12,098	Providers & Services	00/ /0 0 0/ - f T -4		1-\	12,056,540		
	F 7F0		3% (0.9% of Tot			0.010.000		
	5,750	Reynolds Group	9.875%	8/15/19	CCC+	6,210,000		
	2,750	Spectrum Brands Inc. Total Household	9.500%	6/15/18	Ba3	3,031,875		
	8,500					0.241.075		
	0,500	Products 9,241,875 IT Services 0.5% (0.3% of Total Investments)						
		First Data Corporation,	Ji Total IIIvesti	iieiits)				
	3,000	144A	7.375%	6/15/19	BB-	3,150,000		
	0,000	Machinery 0.3% (0.2% o				0,100,000		
	2,000	HD Supply Inc.	8.125%	4/15/19	B+	2,240,000		
	_, -,	Media 3.1% (2.1% of Tot				_,_ : = , = = =		
		Clear Channel		,				
	2,094	Communications, Inc.	11.000%	8/01/16	CCC-	1,953,039		
		Clear Channel						
	3,700	Communications, Inc.	5.500%	12/15/16	CCC-	2,960,000		
		Clear Channel						
	6,562	Communications, Inc.	9.000%	12/15/19	CCC+	6,545,595		
		Clear Channel						
	7,500	Communications, Inc.	9.000%	3/01/21	CCC+	7,387,500		
		McGraw-Hill Global						
		Education Holdings,						
	1,875	144A	9.750%	4/01/21	BB	1,968,750		
	400	WMG Acquisition Group	11.500%	10/01/18	В	463,000		
	22,131	Total Media	0.50/ 4.5 - 1:			21,277,884		
	4 000	•	0.5% of Total Ir		D4	4 000 000		
	1,000	Valeant	7.000%	10/01/20	B1	1,060,000		
		Pharmaceuticals						

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International, 144A Valeant				
Valeant				
Taioain				
Pharmaceuticals				
International, 144A	7.250%	7/15/22	B1	1,062,500
VPII Escrow				
Corporation, 144A	7.500%	7/15/21	B1	3,217,500
Total Pharmaceuticals				5,340,000
Road & Rail 0.5% (0.4% o	f Total Invest	ments)		
•	2.775%	5/15/14	B+	1,200,012
				, ,
Inc.	10.000%	11/15/18	B+	2,235,000
Total Road & Rail				3,435,012
Semiconductors & Equipme	ent 0.8% (0	.6% of Total I	nvestments)	
Advanced Micro			•	
Devices, Inc.	7.750%	8/01/20	В	2,765,000
Advanced Micro				
Devices, Inc.	7.500%	8/15/22	В	3,072,960
Total Semiconductors &				
Equipment				5,837,960
Software 0.6% (0.4% of To	otal Investme	ents)		
Infor Us Inc.	11.500%	7/15/18	B-	1,959,250
Infor Us Inc.	9.375%	4/01/19	B-	2,095,312
Total Software				4,054,562
	Nuveen Investm	nents		
	39			
	International, 144A VPII Escrow Corporation, 144A Total Pharmaceuticals Road & Rail 0.5% (0.4% o Avis Budget Car Rental Swift Services Holdings Inc. Total Road & Rail Semiconductors & Equipment Advanced Micro Devices, Inc. Advanced Micro Devices, Inc. Total Semiconductors & Equipment Software 0.6% (0.4% of Tollifor Us Inc. Infor Us Inc.	International, 144A 7.250% VPII Escrow Corporation, 144A 7.500% Total Pharmaceuticals Road & Rail 0.5% (0.4% of Total Invest Avis Budget Car Rental 2.775% Swift Services Holdings Inc. 10.000% Total Road & Rail Semiconductors & Equipment 0.8% (0 Advanced Micro Devices, Inc. 7.750% Advanced Micro Devices, Inc. 7.500% Total Semiconductors & Equipment Software 0.6% (0.4% of Total Investme Infor Us Inc. 11.500% Infor Us Inc. 9.375% Total Software Nuveen Investme	International, 144A 7.250% 7/15/22 VPII Escrow Corporation, 144A 7.500% 7/15/21 Total Pharmaceuticals Road & Rail 0.5% (0.4% of Total Investments) Avis Budget Car Rental 2.775% 5/15/14 Swift Services Holdings Inc. 10.000% 11/15/18 Total Road & Rail Semiconductors & Equipment 0.8% (0.6% of Total I Advanced Micro Devices, Inc. 7.750% 8/01/20 Advanced Micro Devices, Inc. 7.500% 8/15/22 Total Semiconductors & Equipment 5.500% 8/15/22 Total Semiconductors & Equipment 5.500% 7/15/18 Infor Us Inc. 11.500% 7/15/18 Infor Us Inc. 9.375% 4/01/19 Total Software Nuveen Investments	International, 144A 7.250% 7/15/22 B1 VPII Escrow Corporation, 144A 7.500% 7/15/21 B1 Total Pharmaceuticals Road & Rail 0.5% (0.4% of Total Investments) Avis Budget Car Rental 2.775% 5/15/14 B+ Swift Services Holdings Inc. 10.000% 11/15/18 B+ Total Road & Rail Semiconductors & Equipment 0.8% (0.6% of Total Investments) Advanced Micro Devices, Inc. 7.750% 8/01/20 B Advanced Micro Devices, Inc. 7.500% 8/15/22 B Total Semiconductors & Equipment Software 0.6% (0.4% of Total Investments) Infor Us Inc. 11.500% 7/15/18 B- Infor Us Inc. 9.375% 4/01/19 B- Total Software Nuveen Investments

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Nuveen Floating Rate Income Fund (continued)

Principal Amount (000)		•	Description (1)	Coupon	Maturity	Ratings (3)		Value	
ĺ		, and (000)	Wireless Telecommunicat			of Total Inves	stments		
			FairPoint		011 /0 (010 /0		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	
			Communications Inc.,						
	\$	750	144A	8.750%	8/15/19	В	\$	757,500	
			MetroPCS Wireless						
		3,750	Inc., 144A	6.250%	4/01/21	BB		3,825,000	
			Total Wireless						
			Telecommunication						
		4,500	Services					4,582,500	
		0= 040	Total Corporate Bonds				_		
		95,819	(cost \$94,658,581)			Detings	9	9,019,615	
		incipal ount (000)	Description (1)	Coupon	Maturity	Ratings		Value	
,	AIIIC	uni (000)	Description (1) Asset-Backed Securities	5.3% (3.7% c	•	(3)		value	
			Bluemountain	3.0 /0 (0.7 /0 0	i rotal lives	tillerits)			
			Collateralized Loan						
			Obligation, Series 2012						
	\$	1,200	2A E14	5.374%	11/20/24	BB	\$	1,114,204	
			BlueMountain						
			Collateralized Loan						
			Obligations Limited						
		2,500	2012-1A, 144A	5.766%	7/20/23	BB		2,402,099	
			Carlyle Global Market						
			Strategies Collateralized						
		500	Loan Obligations, Series 2013-2A E	5.266%	4/18/25	BB		459,375	
		500	Carlyle Global Market	5.200%	4/10/23	ББ		409,370	
			Strategies,						
			Collateralized Loan						
			Obligations,						
		1,750	Series 2013-3A, 144A	4.870%	7/15/25	BB		1,584,265	
			Dryden Senior Loan						
		1,000	2013-26A E, 144A	4.768%	7/15/25	BB		884,933	
			Finn Square						
			Collateralized Loan						
		1 000	Obligations Limited,	E 2000/	10/04/00	DD		004.070	
		1,000	Series 2012-1A, 144A Flatiron Collateralized	5.323%	12/24/23	BB		924,376	
			Loan Obligation Limited,						
		1,500	Series 2011-1A	4.668%	1/15/23	BB		1,346,507	
		1,500	Fraser Sullivan	5.773%	11/22/22	BB		1,430,096	
		1,000	Collateralized Loan	5.77570	: :/ /			., 100,000	

Obligations Limited, Series 2011-6A, 144A

	Series 2011-6A, 144A				
	ING Investment				
	Management,				
	Collateralized Loan				
	Obligation, 2013-1A D,				
500	144A	5.310%	4/15/24	BB	452,057
	LCM Limited				
	Partnership,				
	Collateralized Loan				
3,000	Obligations, 144A	6.018%	4/15/22	BB	2,930,256
	LCM Limited				
	Partnership,				
	Collateralized Loan				
1,500	Obligations	5.416%	4/19/22	BB	1,396,782
	LCM Limited				
	Partnership Series	0.01001			
2,700	2012A, 144A	6.016%	10/19/22	BB	2,608,743
	Madison Park Funding				
	Limited, Collateralized				
1 500	Loan Obligations,	5.616%	4/00/00	BB	1 407 400
1,500	Series 2012-8A, 144A	5.616%	4/22/22	ВВ	1,427,438
	Madison Park Funding Limited, Collateralized				
	Loan Obligations,				
1,000	Series 2012-8A, 144A	4.616%	4/22/22	BBB	992,486
1,000	Madison Park Funding	4.01076	4/22/22	ססט	332,400
	Limited, Series				
1,500	2012-10A	5.516%	1/20/25	BB	1,440,224
.,000	Nomad CLO Ltd, Series	0.01070	1720720		1,110,221
1,000	2013-1A D, 144A	5.018%	1/15/25	BB	907,093
·	North End CLO Limited,				·
	Loan Pool, 144A,				
500	WI/DD (8)	1.000%	7/17/25	N/R	442,600
	Northwoods Capital				
	Corporation,				
	Collateralized Loan				
750	Obligations 2012-9A	5.366%	1/18/24	BB-	694,098
	Oak Hill Credit Partners				
	IV Limited,				
	Collateralized Loan				
	Obligation Series		= / / = / 0.0		
3,000	2012-6A	5.775%	5/15/23	BB	2,867,382
0.000	Oak Hill Credit Partners,	E 07.40/	1.1 (0.0 (0.0	DD	0.000.000
3,360	Series 2012-7A	5.274%	11/20/23	BB	3,098,226
	Octagon Investment				
750	Partners, Series	5 5100/	1/15/04	BB-	600.056
1,000	2012-1A D, 144A Race Point	5.518% 6.773%	1/15/24 12/15/22	BB-	699,056
1,000	Collateralized Loan	0.773%	12/13/22	DD	999,853
	Obligations, Series				
	Obligations, Series				

	2011-5A, 144A				
3,000	Race Point Collateralized Loan Obligations, Series 2012-6A, 144A	5.774%	5/24/23	BB	2,889,257
3,000	Race Point Collateralized Loan Obligations Series 2012-7A, 144A	5.275%	11/08/24	BB-	2,762,182
\$ 39,010	Total Asset-Backed Securities (cost \$34,302,518)				36,753,588
Shares	Description (1), (9)				Value
	Investment Companies	1.9% (1.3% o	f Total Invest	ments)	
	Eaton Vance	_		-	
	Floating-Rate Income				
353,668	Trust Fund				\$ 5,913,329
963,820	Eaton Vance Senior Income Trust				7,141,906
	Total Investment				
	Companies (cost \$11,947,776)				13,055,235
	Total Long-Term Investments (cost \$958,127,531)	Nuveen Invest			968,988,066

Principal Amount				
(000)	Description (1)	Coupon	Maturity	Value
` '	Short-Term Investments		of Total Investments)	
\$ 30,918	Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/13, repurchase price \$30,918,433, collateralized by: \$12,365,000 U.S. Treasury Notes, 0.875%, due 4/30/17, value \$12,337,958 \$11,115,000 U.S. Treasury Notes, 0.250%, due 5/15/16, value \$11,017,744 \$8,275,000 U.S. Treasury Notes, 1.875%, due 6/30/20, value \$8,181,906	0.010%	8/01/13	\$ 30,918,424
	Total Short-Term			
	Investments (cost			20.040.404
	\$30,918,424) Total Investments			30,918,424
	(cost \$989,045,955) 144.6%			999,906,490
	Borrowings (42.7)%			(00E 000 000)
	(10), (11) Other Assets Less			(295,200,000)
	Liabilities (1.9)% (12)			(13,394,447)
	Net Assets Applicable			, , , , ,
	to Common Shares			\$ 691,312,043
Investments	in Derivatives as of July 31, 2	2013		φ υσ1,312,U43

Interest Rate Swaps outstanding:

			Fund Pay/Receiv	∕ € loating		Fixed Rate	Unrealized
		Notional	Floating	Rate	Fixed Rate	Paymer Termination	on Appreciation
C	ounterparty	Amount	Rate	Index	(Annualized)	Frequency Date	(Depreciation) (12)
	Goldman			1-Month			
	Sachs	\$49,435,000	Receive	USD-LIBC	R 1.300%	Monthly 4/20/14	\$ (398,818)
	Morgan			1-Month		•	
	Stanley	49,435,000	Receive	USD-LIBC	R 2.201	Monthly 4/20/16	(2,204,894)
	·	\$98,870,000				, , , , , , , , , , , , , , , , , , ,	\$ (2,603,712)

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 (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

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

- (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) 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 29.5%.

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

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Nuveen Floating Rate Income Opportunity Fund

Portfolio of Investments

July 31, 2013

rincipal mount			Maturity	Ratings	
(000)	Description (1)	Coupon	(2)	(3)	Value
` ′	Long-Term Investments	138.1% (95.1%	of Total Inve	estments)	
	Variable Rate Senior Loa				tments) (4)
		0.8% (0.6% of To	otal Investme	nts)	
\$ 2,024	Beechcraft Holdings LLC, Exit Term Loan B	5.750%	2/15/20	BB-	\$ 2,040,253
1,990	Sequa Corporation, Term Loan B Total Aerospace &	5.250%	6/19/17	B1	2,017,362
4,014	Defense				4,057,615
.,	Airlines 3.9% (2.7% of	Total Investmen	its)		.,,
3,000	American Airlines, Inc., Exit Term Loan, WI/DD	TBD	TBD	Baa2	2,985,000
-,,,,,,	Delta Air Lines, Inc.,				_,,,,,,,,
7,960	Term Loan B1	4.000%	10/18/18	Ba1	8,003,350
	Delta Air Lines, Inc.,				
2,985	Term Loan B2	3.250%	4/18/16	Ba1	3,005,149
998	United Air Lines, Inc., Term Loan B	4.000%	4/01/19	Ba2	1,008,098
4,000	US Airways, Inc., Term Loan B1, DD1	4.250%	5/23/19	B+	4,006,500
18,943	Total Airlines				19,008,097
	Auto Components 2.59	% (1.7% of Total	Investments))	
	Federal-Mogul				
0.000	Corporation, Tranche B,	0.1070/	10/00/14	D4	7.044.070
8,066	Term Loan	2.137%	12/29/14	B1	7,944,278
	Federal-Mogul Corporation, Tranche C,				
4,116	Term Loan	2.137%	12/28/15	B1	4,054,009
12,182	Total Auto Components	2.107 /0	12,20,10	.	11,998,287
,		of Total Investn	nents)		, ,
	Constellation Brands,		Í		
1,500	Inc., Term Loan	2.750%	5/01/20	BB+	1,503,188
	~ .	.5% of Total Inve			
3,512	Grifols, Inc., Term Loan	4.250%	6/01/17	Ba1	3,552,713
		1.1% of Total Inv	vestments)		
	American Capital, LTD.,				
1,700	Senior Secured Term Loan	5.500%	8/15/16	B+	1,711,135
1,700	Luaii	3.500 /6	0/13/10	D+	1,711,130

	Walter Investment Management Corporation, Tranche B,				
6,167	Term Loan, DD1	5.750%	11/28/17	B+	6,235,197
7,867	Total Capital Markets				7,946,332
	Chemicals 1.2% (0.9% of Ineos US Finance LLC,	i otal investm	nents)		
3,242	Term Loan, First Lien	4.000%	5/04/18	BB-	3,241,894
	MacDermid, Inc., Tranche B, Term Loan,				
1,250	Second Lien	7.750%	12/07/20	B-	1,268,750
1,493	PQ Corporation, Term Loan, First Lien	4.500%	8/07/17	B+	1,507,425
5,985	Total Chemicals				6,018,069
	Commercial Services & Su	ipplies 3.2%	(2.2% of Tot	al Investmen	its)
2,917	Aramark Corporation, Term Loan, Tranche D	4.000%	9/09/19	BB-	2,949,934
	Brand Energy & Infrastructure Services, Inc., Canadian Tranche				
480	1, Term Loan	6.250%	10/23/18	В	489,447
	Brand Energy & Infrastructure Services, Inc., Term Loan, Second				
1,500	Lien	11.000%	10/23/19	CCC+	1,543,125
2,001	Brand Energy & Infrastructure Services, Inc., Term Loan	6.250%	10/23/18	В	2,039,361
1,384	Brickman Group Holdings, Inc., Tranche B2, Term Loan	3.273%	10/14/16	B+	1,395,951
1,304	Brickman Group	3.27376	10/14/10	D+	1,595,951
	Holdings, Inc., Tranche				
1,745	B3, Term Loan	4.000%	9/28/18	B+	1,755,554
632	CCS Income Trust, Term Loan, First Lien	6.250%	5/12/18	B2	637,157
1,316	Ceridian Corporation, Extended Term Loan	5.942%	5/09/17	B1	1,328,129
2,484	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	2,462,886
=,	Houghton Mifflin, Term		J,, . J	<u> </u>	=, : •=,•••
988	Loan	5.250%	5/22/18	B2	995,523
15,447	Total Commercial Services & Supplies	Nuveen Investm 42	nents		15,597,067

Pr	rincipal					
	mount			Maturity	Ratings	
	(000)	Description (1)	Coupon	(2)	(3)	Value
		Communications Equipme	ent 0.6% (0.4°	% of Total Inv	restments)	
•		Alcatel-Lucent, Term	7.0500/	1/00/10	5	4.0004.000
\$	2,239	Loan C	7.250%	1/29/19	B+	\$ 2,291,860
	400	Arris Group, Inc., Term	0.5000/	4/47/00	DD.	100 5 10
	499	Loan B	3.500%	4/17/20	BB-	498,542
	2,738	Total Communications Equipment				2 700 402
	2,730	Computers & Peripherals	0.3% (0.2% o	f Total Invest	tmente)	2,790,402
		SunGard Data Systems,	0.5 /6 (0.2 /6 0	i Total IIIvesi	inenis)	
	1,592	Inc., Term Loan D	4.500%	1/31/20	BB	1,614,554
	1,002	Consumer Finance 1.1%				1,011,001
		Jackson Hewitt Tax	(01070 01 10101		,	
	969	Service, Inc., Term Loan	10.000%	10/16/17	N/R	946,953
		Royalty Pharma Finance				,
		Trust, Incremental Term				
	3,428	Loan	4.000%	11/09/18	Baa2	3,443,494
		Springleaf Financial				
		Funding Company,				
	840	Term Loan	5.500%	5/10/17	В	842,415
	5,237	Total Consumer Finance				5,232,862
		Containers & Packaging	0.3% (0.2% of	Total Investr	nents)	
	. =	Pact Group, Inc., Term	0 ==00/	= (0.0 (0.0		
	1,500	Loan B	3.750%	5/22/20	Ba3	1,500,938
		Distributors 1.6% (1.1%	ot Total invest	ments)		
	7 400	HD Supply, Inc., Term	4.500%	10/12/17	B+	7 571 071
	7,488	Loan B, DD1 Diversified Consumer Ser				7,571,371
		Cengage Learning	VICES 1.5 /6 (1	1.0 % OI 10tai	iiivesiiieiiis <i>)</i>	
		Acquisitions, Inc., Term				
	3,038	Loan, (5)	0.000%	7/03/14	D	2,244,318
	0,000	Laureate Education,	0.00070	7700711		2,211,010
		Inc., Extended Term				
	4,829	Loan	5.250%	6/15/18	B1	4,839,922
	ĺ	Total Diversified				
	7,867	Consumer Services				7,084,240
		Diversified Financial Serv	ices 4.0% (2.	8% of Total In	nvestments)	
		Citco III Limited, Term				
	2,867	Loan B	4.250%	6/29/18	N/R	2,877,281
		Guggenheim Partners			–	
	2,000	LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,026,250
		Home Loan Servicing				
	0.500	Solutions, Ltd., Term	4.5000/	0/00/00	DD	0.500.050
	2,500	Loan B	4.500%	6/26/20	BB-	2,520,250
		Ocwen Financial				
	0.740	Corporation, Term Loan	E 0000/	0/0E/10	D4	0.704.070
	2,743	В	5.000%	2/05/18	B1	2,784,272
	9,102		4.750%	4/01/19	B1	9,218,746

	14/1 L O 14/1 1 T'				
	WideOpenWest Finance				
	LLC, Term Loan B				
10.010	Total Diversified				10 100 700
19,212	Financial Services	ation Compless	0.40/ /4.4	0/ af Tatal las	19,426,799
	Diversified Telecommunic	cation Services	2.1% (1.4	% of Total inv	restments)
	Charter				
	Communications				
0.000	Operating Holdings LLC,	0.0000/	0/00/4 4	DD	0.000.750
3,000	Holdco Term Loan	2.686%	3/06/14	BB+	3,009,750
	Charter				
	Communications				
750	Operating Holdings LLC,	0.0000/	7/01/00	DD.	740 705
750	Term Loan E Intelsat Jackson	3.000%	7/01/20	BB+	748,735
993	Holdings, Ltd., Term Loan B1	4.250%	4/02/18	BB-	1 001 405
993	Level 3 Financing, Inc.,	4.230%	4/02/10	DD-	1,001,495
4,167	Tranche B, Term Loan	5.250%	8/01/19	Ba2	4,203,104
4,107	Level 3 Financing, Inc.,	3.230 /6	0/01/19	Daz	4,200,104
1,000	Tranche B, Term Loan	4.750%	8/01/19	BB-	1,008,850
1,000	Total Diversified	4.70070	0/01/13	00	1,000,000
	Telecommunication				
9,910	Services				9,971,934
0,0.0	Electric Utilities 0.6% (0	.4% of Total Inv	estments)		0,011,001
	Equipower Resources		,		
	Holdings LLC, Term				
1,500	Loan C, WI/DD	TBD	TBD	BB	1,511,250
	TXU Corporation, 2014				
2,022	Term Loan	3.721%	10/10/14	B2	1,449,830
3,522	Total Electric Utilities				2,961,080
	• • •	5% (0.3% of Tot	al Investme	ents)	
	Sensus Metering				
	Systems, Inc., Term				
2,500		8.500%			2,443,750
	Electronic Equipment & Ir	nstruments 0.	6% (0.4% o	f Total Investi	ments)
	SMART Modular				
0.000	Technologies, Inc., Term	0.0500/	0/00/47	В	0.000.050
3,386	Loan B	8.250%	8/26/17	В.	3,089,953
	Food & Staples Retailing	2.5% (1.7% of	i otai inves	siments)	
1 007	Albertson's LLC, Term	4.250%	2/21/16	BB-	1 010 747
1,207	Loan B1 Albertson's LLC, Term	4.200%	3/21/16	DD-	1,219,747
788	Loan B2	4.750%	3/21/19	BB-	793,611
700	BJ Wholesale Club, Inc.,	7.700/0	J/ L 1/ 1 J		7 30,011
500	Term Loan, Second Lien	9.750%	3/26/20	CCC+	511,250
300	Rite Aid Corporation,	3.1 33 70	S, 20, 20	3001	011,200
	Tranche 2, Term Loan,				
2,000	Second Lien	4.875%	6/21/21	B-	2,017,500
,	Supervalu, Inc., New				, ,
2,695	Term Loan B, DD1	5.000%	3/21/19	B+	2,724,711
4,813		7.500%	8/30/18	B1	4,833,555

Wilton Products, Inc., Tranche B, Term Loan

	_	_	,	_	
Tota	П	=oc	d	& Sta	aples

12,003 Retailing 12,100,374

Nuveen Investments

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Nuveen Floating Rate Income Opportunity Fund (continued)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
(000)	Food Products 7.1% (4.9			(3)	value
	AdvancePierre Foods,	70 Of Total lilv	estilients)		
\$ 2,985	Inc., Term Loan, First Lien	5.750%	7/10/17	B1	\$ 3,023,557
	AdvancePierre Foods, Inc., Term Loan, Second				
900	Lien	9.500%	10/10/17	CCC+	919,875
1,340	BJ's Wholesale Club, Inc., Term Loan, First Lien	4.250%	9/26/19	В	1,348,179
747	Ferrara Candy	7.5040/	0/40/40	Б	740 540
747	Company, Term Loan B	7.504%	6/18/18	В	746,549
11,500	H.J Heinz Company, Term Loan B2	3.500%	6/05/20	BB	11,623,786
1,496	Pinnacle Foods Finance LLC, Term Loan G	3.250%	4/29/20	BB-	1,499,055
1,490	Sprouts Farmers Market Holdings LLC, Term	3.230 /6	4/29/20	DD-	1,499,000
1,000	Loan	4.500%	4/23/20	B+	1,002,500
13,356	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	13,399,467
545	Wendy's, Inc., Term Loan B	3.250%	5/15/19	BB-	546,829
33,869	Total Food Products				34,109,797
	Health Care Equipment &	Supplies 3.6	% (2.5% of To	otal Investmer	its)
0.400	Hologic, Inc., Term Loan	4.5000/	0/04/40	BBB-	0.470.040
2,166	B Kinetic Concepts, Inc.,	4.500%	8/01/19	BBB-	2,178,816
6,895	Term Loan D1	4.500%	5/04/18	Ba2	6,983,700
0,000	Onex Carestream Finance LP, Term Loan,	4.500 /6	3/04/10	Daz	0,000,700
5,000	First Lien	5.000%	6/07/19	B+	5,038,540
0,000	Onex Carestream Finance LP, Term Loan,	0.00070	0/07/10	D,	0,000,010
2,000	Second Lien	9.500%	12/07/19	B-	1,983,334
, = = 0	United Surgical Partners International, Inc.,				,,
993	Incremental Term Loan	4.750%	4/03/19	B1	1,003,058
17,054	Total Health Care Equipment & Supplies	onvioce 9 40	/ /5 9 0/ of Tak	tal Invastment	17,187,448
	Health Care Providers & S	ervices 6.4%	(0.0% OI 10	tal Investment	5)

3,990	Apria Healthcare Group, Inc., Term Loan, First Lien	6.750%	4/06/20	BB-	4,027,406
3,990	BioScrip, Inc., Delayed Draw, Term Loan,	0.730 /6	4/00/20	DD-	4,027,400
1,406	WI/DD	TBD	TBD	В	1,422,070
3,980	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	4,007,717
926	Genesis Healthcare LLC, Term Loan	10.002%	12/04/17	B+	946,516
2,993	Gentiva Health Services, Inc., Term Loan B	6.500%	8/17/16	B+	3,004,105
7,688	Golden Living, Term Loan	5.000%	5/04/18	B1	7,472,231
	Health Management Associates, Inc., Replacement Term Loan	0.5000/		DD.	
975	B Heartland Dental Care,	3.500%	11/16/18	BB-	979,075
1,493	Inc., Term Loan, First Lien	6.250%	12/21/18	Ba3	1,506,803
	Heartland Dental Care, Inc., Term Loan, Second				
1,500	Lien Kindred Healthcare, Inc.,	9.750%	6/20/19	CCC+	1,535,625
953	Term Loan B1	4.250%	6/01/18	Ba3	953,870
1,386	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	1,406,790
	National Mentor Holdings, Inc., Term				
2,977	Loan B	6.500%	2/09/17	B+	2,997,640
1,959	Select Medical Corporation, Term Loan	4.002%	6/01/19	Po?	1 060 666
1,959	B Sheridan Holdings, Inc.,	4.002%	6/01/18	Ba2	1,969,666
3,960	Term Loan, First Lien Sheridan Holdings, Inc.,	4.500%	6/29/18	B+	3,990,791
1,500	Term Loan, Second Lien	9.000%	7/01/19	B-	1,513,125
1,283	Skilled Healthcare Group, Inc., Term Loan	6.788%	4/09/16	B1	1,292,486
	Vanguard Health Holding Company II LLC, Term Loan B,				
1,187	WI/DD	TBD	TBD	Ba2	1,192,406
40,156	Total Health Care Providers & Services				40,218,322
	Hotels, Restaurants & Le	eisure 4.1% (2	.8% of Total I	Investments)	
	24 Hour Fitness Worldwide, Inc., Term				
2,910	Loan B	5.250%	4/22/16	Ba3	2,946,394
1,426		5.250%	11/10/18	BB-	1,444,641

BLB Management

Services, Inc., Term Loan Caesars Entertainment Operating Company, 2,616 Inc., Term Loan B6 5.440% 1/28/18 B-2,325,986 CCM Merger, Inc., Term 1,376 Loan 5.000% 3/01/17 B+ 1,390,991 Landry's Restaurants, 2,951 Inc., Term Loan B 4.750% 4/24/18 BB-2,991,830 MGM Resorts International, Term Loan BB 1,990 3.500% 12/20/19 1,996,211 Scientific Games Corporation, Term Loan 3,000 B, WI/DD **TBD** TBD Ba2 2,996,250 Shingle Springs Tribal Gaming Authority, Term 498 В Loan 10.500% 12/17/13 471,054 Station Casino LLC, 2,993 Term Loan B 5.000% 3/02/20 **B1** 3,024,831 Total Hotels. 19,760 Restaurants & Leisure 19,588,188 **Household Durables** 1.2% (0.8% of Total Investments) **AOT Bedding Super** Holdings LLC, Term 995 Loan B 5.000% B+ 1,004,861 10/01/19 Spectrum Brands, Inc., Term Loan 972 4.510% 12/17/19 Ba3 981,543 Sun Products 2,743 Corporation, Term Loan 5.500% 3/23/20 B1 2,746,554 Tempur-Pedic International, Inc., New Term Loan B BB 817 3.500% 3/18/20 815,784 Total Household 5,548,742 5,527 **Durables** Nuveen Investments

	rincipal					
	mount	D		Maturity	Ratings	V. I
	(000)	Description (1)	Coupon	(2)	(3)	Value
		Industrial Conglomerates	1.6% (1.1% (of Total Inves	tments)	
		DuPont Performance				
\$	6,489	Coatings, Dollar Term	4.750%	2/03/20	B+	¢ 6 560 726
Φ	0,409	Loan B, DD1 Rexnord LLC, New	4.730%	2/03/20	D+	\$ 6,560,736
	1,314	Term Loan B	3.750%	4/01/18	BB	1,321,616
	1,514	Total Industrial	3.73076	4/01/10	ВВ	1,321,010
	7,803	Conglomerates				7,882,352
	7,000	Insurance 1.8% (1.3% of	Total Investm	ents)		7,002,002
		Sedgwick Holdings, Inc.,		· · · · · · · · · · · · · · · · · · ·		
	1,923	Term Loan, First Lien	4.250%	6/12/18	B+	1,942,308
	,	Sedgwick Holdings, Inc.,				, , , , , , , ,
	1,000	Term Loan, Second Lien	8.000%	12/12/18	CCC+	1,018,750
		USI Holdings				
		Corporation, Term Loan				
	3,483	В	5.250%	12/27/19	B1	3,516,890
		Vantage Drilling				
	2,406	Company, Term Loan B	6.250%	10/25/17	B-	2,426,301
	8,812	Total Insurance				8,904,249
		Internet & Catalog Retail	0.9% (0.6% of	f Total Investi	ments)	
	4 470	EIG Investors Corp.,	0.0500/	44/00/40	D4	4.540.070
	4,478	Term Loan, First Lien	6.250%	11/09/19	B1	4,516,678
		Internet Software & Service ION Trading	es 2.0% (1.8	% of Total Inv	vesiments)	
		Technologies S.A.R.L.,				
	1,500	Term Loan, Second Lien	8.250%	5/22/21	CCC+	1,506,094
	2,313	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	2,330,422
	2,010	Sabre, Inc., Term Loan	1.00070	2/10/10	Δ.	2,000,122
	3,483	В	5.250%	2/19/19	B1	3,533,104
	-,	San Juan Cable LLC,				-,,
	2,000	Term Loan, Second Lien	10.000%	6/09/18	CCC+	2,015,000
		SSI Investments II, Ltd.,				
	2,903	New Term Loan	5.000%	5/26/17	Ba3	2,928,149
		Total Internet Software				
	12,199	& Services				12,312,769
			f Total Investr	nents)		
		CompuCom Systems,				
	1,658	Inc., Term Loan B	4.250%	5/09/20	B1	1,672,636
	0.000	EIG Investors Corp.,	10.0500/	F (00 (00	000	0.040.750
	3,000	Term Loan, Second Lien	10.250%	5/09/20	CCC+	3,018,750
	2.404	SunGard Data Systems,	4.0009/	2/09/20	DD	0.516.707
	2,494	Inc., Term Loan E VFH Parent LLC, Term	4.000%	3/08/20	BB	2,516,707
	1,473	Loan B	5.775%	7/08/16	N/R	1,487,244
	1,710	Zayo Group LLC, Term	3.113/0	7700/10	1 N/ 1 L	1,407,244
	4,752	Loan B	4.500%	7/02/19	B1	4,798,779
	13,377	Total IT Services		,,32,10		13,494,116
	- ,					-, -, -, - -

	Leisure Equipment & Pro	oducts 2.2% (1.5% of Total	Investments)
	Bombardier				
	Recreational Products,				
5,280	Inc., Term Loan	4.000%	1/30/19	B+	5,299,800
0.400	Equinox Holdings, Inc.,	4.5040/	1 (01 (00	D.	0.040.050
2,193	New Initial Term Loan B	4.501%	1/31/20	B1	2,210,959
	Four Seasons Holdings, Inc., Term Loan, First				
2,000	Lien	4.250%	6/27/20	BB-	2,027,500
2,000	Four Seasons Holdings,	1.20070	0/21/20	22	2,027,000
	Inc., Term Loan, Second				
1,000	Lien	6.250%	12/27/20	B-	1,025,000
	Total Leisure Equipment				40.500.050
10,473	& Products	of Total Investm	aonto\		10,563,259
	Machinery 0.8% (0.6% Gardner Denver, Inc.,	or rotal investi	ients)		
4,000	Term Loan, WI/DD	TBD	TBD	B1	4,020,000
,,,,,,	Media 10.2% (7.0% of 7				,,
	Cengage Learning				
	Acquisitions, Inc.,				
1 707	Tranche B, Extended	0.0000/	7/04/47	Б	1 001 157
1,737	Term Loan, (5) Clear Channel	0.000%	7/04/17	D	1,291,157
	Communications, Inc.,				
	Tranche D, Term Loan,				
1,247	WI/DD	TBD	TBD	CCC+	1,152,613
	Cumulus Media, Inc.,				
1,409	Term Loan B, First Lien	4.500%	9/18/18	Ba2	1,424,515
2,905	Cumulus Media, Inc., Term Loan, Second Lien	7.500%	9/16/19	В3	2,983,795
2,000	Emerald Expositions	7.00070	0/10/10	Во	2,000,700
	Holdings, Inc., Term				
2,000	Loan, First Lien	5.500%	6/17/20	BB-	2,020,000
	EMI Music Publishing		0/00//0		0.040.050
1,998	LLC, Term Loan B	4.250%	6/29/18	BB-	2,019,352
993	FoxCo Acquisition Sub LLC, Initial Term Loan	5.500%	7/14/17	В	1,004,909
000	Internet Brands, Inc.,	0.00070	771-1717		1,001,000
1,995	Term Loan B	6.250%	3/18/19	B+	2,003,728
	McGraw-Hill Education				
	Holdings LLC, Term	0.000*	0/00//	50	0.010.070
2,993	Loan Madia Canaral Inc	9.000%	3/22/19	B2	3,013,073
	Media General, Inc., Delayed Draw, Term				
2,000	Loan, WI/DD	TBD	TBD	BB-	2,001,876
2,000	Mediacom Broadband		, 55		_,001,010
	LLC, Tranche G, Term				
1,985	Loan	4.000%	1/20/20	Ва3	1,989,135
6 466	Radio One, Inc., Term	7 7 7 7 7 7 7 7 7 7	0/4.4/1=	_	0.500.004
3,429	Loan B, First Lien	7.500%	2/14/17	B+	3,523,361
2,000		TBD	TBD	В	1,978,750

	Springer Science & Business Media, Inc., Term Loan, WI/DD				
	Weather Channel				
	Corporation, Term Loan,				
750	Second Lien	7.000%	6/26/20	B3	769,687
	Tribune Company, Exit				
7,297	Term Loan B	4.000%	12/17/19	BB+	7,357,702
	Univision				
	Communications, Inc.,				
8,579	Term Loan C1	4.500%	3/01/20	B+	8,637,161
ĺ	UPC Broadband Holding				, ,
2,143	BV, Term Loan AF	4.000%	1/31/21	BB-	2,159,599
	UPC Broadband Holding				
1,500	BV, Term Loan AH	3.250%	6/30/21	BB-	1,500,626
		Nuveen Investm	nents		
		45			

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Nuveen Floating Rate Income Opportunity Fund (continued)

Principal Amount (000)		Coupon	Maturity (2)	Ratings (3)	Value
, ,	Media (continued)	·		, ,	
	WMG Acquisition Corporation, Tranche B,				
\$ 1,500	Refinancing Term Loan	3.750%	7/01/20	BB-	\$ 1,506,562
3,127 51,587	Yell Group PLC, Term Loan, (5) Total Media	0.000%	7/31/14	N/R	672,351 49,009,952
31,307		2% of Total Inv	restments)		49,009,932
	99 Cents Only Stores,	270 01 10(41 111)	restilients)		
1,112	•	5.253%	1/11/19	B+	1,123,609
.,	Multi-Utilities 0.2% (0.19				.,,
	ADS Waste Holdings,		,		
995	Inc., Term Loan B	4.250%	8/05/19	B+	1,003,287
	Oil, Gas & Consumable F	uels 4.3% (2.	.9% of Total Ir	nvestments)	
	Crestwood Holdings				
2,790	LLC, Term Loan B	7.000%	6/19/19	В	2,846,241
	EP Energy LLC, Term				
1,650	Loan B3, Second Lien	3.500%	5/24/18	Ba3	1,653,265
222	Frac Tech International	0.5000/	5/00/40	_	224 222
982	•	8.500%	5/06/16	B+	981,089
	Harvey Gulf International				
3,000	Marine, Inc., Term Loan B	5.500%	6/18/20	B1	3,048,750
3,000	Drill Rigs Holdings, Inc.,	5.500 /6	0/10/20	ы	3,040,730
5,000		6.000%	3/31/21	B+	5,068,750
3,000	Pacific Drilling S.A.,	0.000 /8	3/31/Z1	DT	3,000,730
2,500	Term Loan B	4.500%	6/03/18	B+	2,517,500
_,,	Rice Drilling LLC., Term	1100070	0,00,10		_,011,000
1,745	Loan, Second Lien	8.500%	10/25/18	N/R	1,728,169
,	Samson Investment				<i>,</i> ,
	Company, Initial Term				
1,667	Loan, Second Lien	6.000%	9/25/18	B1	1,688,542
	Saxon Energy Services,				
998	Inc., Term Loan	5.500%	2/13/19	Ba3	1,003,111
	Total Oil, Gas &				
20,332	Consumable Fuels	((0 do) (T =	1.1		20,535,417
		6 (0.1% of Tota	ıınvestments	5)	
400	Prestige Brands, Inc.,	0.7700/	1/01/10	DD	404.074
429	Term Loan B1	3.778%	1/31/19	BB-	434,071
1 075	Pharmaceuticals 8.3% (5.7% of Total I	•	Pa2	1 000 570
1,975		6.250%	4/26/17	Ba2	1,988,578

	Auxilium Pharmaceuticals, Inc., Term Loan				
844	BioScrip, Inc., Term Loan B, WI/DD	TBD	TBD	В	853,242
2,102	ConvaTec Healthcare, Incremental Term Loan B	5.000%	12/22/16	Ba3	2,113,792
1,295	Generic Drug Holdings, Inc., Term Loan B	5.000%	10/29/19	B+	1,302,116
3,125	Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5)	0.000%	5/03/13	N/R	93,750
84	Graceway Pharmaceuticals LLC, Term Loan, (5)	0.000%	5/03/12	N/R	93,129
2,275	Par Pharmaceutical Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	2,285,271
	Pharmaceutical Product Development, Inc., Term				
3,936	Loan B, First Lien Quintiles Transnational	4.250%	12/01/18	Ba3	3,973,727
4,860	Corp., Term Loan B2 Therakos, Inc., Term	4.500%	6/08/18	BB-	4,914,246
1,989	Loan, First Lien Valeant Pharmaceuticals	7.500%	12/27/17	В	1,997,462
3,126	International, Inc., Series D, Term Loan Valeant Pharmaceuticals	3.500%	2/19/19	BBB-	3,161,962
10,000	International, Inc., Term Loan E, WI/DD Warner Chilcott	TBD	TBD	Ba1	10,146,250
975	Company LLC, Additional Term Loan B1 Warner Chilcott	4.250%	3/15/18	BBB-	977,410
2,239	Corporation, Term Loan B1	4.250%	3/15/18	BBB-	2,245,246
137	Warner Chilcott Corporation, Term Loan B2	4.250%	3/15/18	BBB-	137,397
1,765	Warner Chilcott Corporation, Term Loan B3	4.250%	3/15/18	BBB-	1,769,294
1,542	Warner Chilcott Corporation, Term Loan B4	3.186%	8/15/17	BBB-	1,544,076
308	Warner Chilcott Corporation, Term Loan B5	3.186%	8/20/17	BBB-	308,815

42,577	Total Pharmaceuticals				39,905,763
42,011	Real Estate Investment Trus	st 2.0% (1.	4% of Total Ir	vestments	• •
	Capital Automotive LP,		.,		,
2,000	Term Loan, Second Lien	6.000%	4/30/20	B1	2,065,000
	iStar Financial, Inc.,				
5,030	Term Loan, DD1	4.500%	10/15/17	BB-	5,058,631
	Starwood Property Trust,				
2,494	Inc., Term Loan B	3.500%	4/17/20	BB+	2,499,984
0.504	Total Real Estate				0.000.045
9,524	Investment Trust	Davalanma	nt 1 00/ /1 2	0/ of Total I	9,623,615
	Real Estate Management & I Capital Automotive LP,	Developmei	11.9% (1.3	% OI TOTALI	investments)
	Term Loan, Tranche B1,				
4,949	DD1	4.000%	4/10/19	Ba2	4,996,345
1,0 10	Realogy Corporation,		.,		.,000,000
3,990	Term Loan B	4.500%	3/05/20	BB-	4,037,381
	Total Real Estate				
	Management &				
8,939	Development				9,033,726
	Road & Rail 0.6% (0.4% of	Total Inves	tments)		
	Swift Transportation				
0.000	Company, Inc., Term	4.0000/	10/01/17	D.D.	0.000.070
3,008	Loan B2	4.000%	12/21/17	BB	3,039,978
		Nuveen Investr	ments		
		. 3			

	ncipal			Maturity	Ratings	
Amou	nt (000)	Description (1)	Coupon	(2)	(3)	Value
		Semiconductors & Equip	ment 1.9% (1.3% of Total	Investments	S)
		Freescale Semiconductor, Inc.,				
\$:	2,993	Term Loan, Tranche B4	5.000%	2/28/20	B1	\$ 3,027,413
Ψ	2,990	NXP Semiconductor	5.000 /8	2/20/20	D1	Ψ 5,027,415
		LLC, Incremental Term				
	1,990	Loan C	4.750%	1/10/20	B+	2,033,117
		NXP Semiconductor				
:	2,928	LLC, Term Loan	4.500%	3/03/17	B1	2,982,493
		Spansion LLC, Term				
	965	Loan B	5.250%	12/13/18	BB+	972,907
	8,876	Total Semiconductors & Equipment				9,015,930
	0,070	Software 9.0% (6.2% of	Total Investm	ents)		9,010,930
		Attachmate	Total Investm	cirto,		
		Corporation, Term				
	4,013	Loan, First Lien	7.250%	11/22/17	BB-	4,060,297
		Blackboard, Inc., Term				
1	2,279	Loan B2	6.250%	10/04/18	B+	2,309,712
,	0.070	Datatel Parent Corp,	4.5000/	7/10/10	Б	0.011.000
•	3,276	Term Loan B, DD1 Deltek, Inc., Term	4.500%	7/19/18	B+	3,311,398
	1,000	Loan, Second Lien	10.000%	10/10/19	CCC+	1,010,000
	1,000	Emdeon Business	10.00070	10/10/10	0001	1,010,000
		Services LLC, Term				
	5,738	Loan B2, DD1	3.750%	11/02/18	BB-	5,780,684
		Explorer Holdings, Inc.,				
	1,985	Term Loan	6.000%	5/02/18	B+	1,996,191
		Greeneden U.S.				
	1,095	Holdings II LLC, Term Loan B	4.000%	2/08/20	B+	1,097,941
	1,033	Infor Enterprise	4.000 /6	2/00/20	DŦ	1,037,341
		Applications, Term				
10	0,020	Loan B	5.250%	4/05/18	Ba3	10,131,854
		IPC Systems, Inc.,				
		Extended Term Loan,		_,_,		
	3,380	Tranche B1, First Lien	7.750%	7/31/17	B1	3,360,551
		IPC Systems, Inc., Term Loan, Second				
	4,000	Lien	5.436%	6/01/15	CCC	3,360,000
	1,000	Misys PLC, Term Loan,	0.10070	0/01/10	000	0,000,000
	4,714	First Lien	7.250%	12/12/18	Ba3	4,769,769
		RedPrairie Corporation,				
	1,592	Term Loan, First Lien	6.750%	12/21/18	B+	1,608,630
		RedPrairie Corporation,				
	000	Term Loan, Second	11.0500/	10/01/10	000	040.000
1	800 3,892	Lien Total Software	11.250%	12/21/19	CCC+	819,000 43,616,027
4.	0,032	Total Sultwale				4 3,010,027

	Specialty Retail 2.3% (1.	6% of Total In	vestments)		
1,500	Charlotte Russe, Inc., Initial Term Loan	6.750%	5/22/19	B2	1,472,812
1,300	Collective Brands, Inc.,	0.73078	3/22/19	DZ	1,472,012
2,729	Term Loan B	7.250%	10/09/19	В	2,771,715
ĺ	J.C. Penney				, ,
	Corporation, Inc., Term				
4,500	Loan, First Lien	6.000%	5/22/18	B2	4,542,190
2,047	Jo-Ann Stores, Inc.,	4.000%	3/16/18	B+	2.056.160
10,776	Term Loan, First Lien Total Specialty Retail	4.000%	3/10/10	D+	2,056,160 10,842,877
10,770	Textiles, Apparel & Luxury	Goods 0.5	% (0.3% of T	otal Investm	
	Philips-Van Heusen		•		,
	Corporation, Term Loan				
742	B	3.250%	2/13/20	BBB-	746,087
	Wolverine World Wide, Inc., Tranche B, Term				
1,559	Loan	4.000%	10/09/19	BB	1,571,225
,,,,,,,	Total Textiles, Apparel	11000,0			.,
2,301	& Luxury Goods				2,317,312
	Trading Companies & Dis	tributors 0.3	% (0.2% of T	Total Investn	nents)
1 060	Wesco Distribution,	4.500%	12/04/19	Do2	1 074 160
1,263	Inc., Term Loan B Wireless Telecommunicat			Ba3 of Total Inv	1,274,162
	Asurion LLC, Term	ion services	J.J /0 (2.4 /0	or rotal lilv	
4,545	Loan B1	4.500%	5/24/19	B+	4,552,418
	Clear Channel				
0.007	Communications, Inc.,	0.0000/	1/00/10	000	0.050.000
2,827	Tranche B, Term Loan Cricket	3.836%	1/29/16	CCC+	2,656,869
	Communications, Inc.,				
3,500	Term Loan C	4.750%	3/08/20	Ba3	3,529,533
	Fairpoint				
0.040	Communications, Inc.,	7.5000/	0/14/10	5	0.000.040
3,242	Term Loan B IPC Systems, Inc.,	7.500%	2/11/19	В	3,229,212
	Term Loan, Tranche C,				
1,985	First Lien	7.750%	7/31/17	B1	1,937,856
	Presidio, Inc., New				
927	Term Loan	5.750%	3/31/17	Ba3	929,643
	Total Wireless				
17,026	Telecommunication Services				16,835,531
17,020	Total Variable Rate				10,000,001
	Senior Loan Interests				
\$ 546,550	(cost \$538,712,334)				541,426,802
Shares	Description (1)	00/ of Tabel 1			Value
	•	2.9% of Total I (0.9% of Total			
	Masonite Worldwide	(J.J/JOI TOTA	mivesinent	<i>3</i> ,	
124,402	Holdings, (6)				\$ 6,220,100

	Health Care Providers & Services 0.0% (0.0% of Total Investment	ents)
	LifeCare Holdings	
1,397	Private Stock, (6), (7)	181,610
	Hotels, Restaurants & Leisure 0.2% (0.2% of Total Investments	s)
	BLB Worldwide	
42,041	Holdings Inc., (6), (7)	972,198
	Nuveen Investments	
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Nuveen Floating Rate Income Opportunity Fund (continued)

;	Shares	Description (1)				Value
		Media 2.7% (1.8% of Total	al Investments)			
		Metro-Goldwyn-Mayer,				
	182,499	(6), (7)				\$ 9,900,571
	44,843	Tribune Company, (6)				2,834,078
	36,087	Tribune Company, (8)				
		Total Media				12,734,649
		Total Common Stocks				
_		(cost \$19,262,278)				20,108,557
	rincipal	5			Ratings	
Am	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Convertible Bonds 0.3%			•	
		Communications Equipme	ent 0.3% (0.2%	6 of Lotal in	vestments)	
Φ	550	Nortel Networks Corp.,	4.7500/	4/45/40	N/D	Φ 500,000
\$	550	(5)	1.750%	4/15/12	N/R	\$ 539,000
	1 000	Nortel Networks Corp.,	0.4050/	4/4 E/4 4	N/D	000 500
	1,000	(5)	2.125%	4/15/14	N/R	982,500
		Total Convertible				
Φ.	1 550	Bonds (cost				1 501 500
\$	1,550	\$1,307,500)			Dotingo	1,521,500
	Principal	Description (1)	Coupen	Moturity	Ratings	Value
AIII	ount (000)	Description (1) Corporate Bonds 16.3%	Coupon	Maturity	(3)	value
		Commercial Services & Su	•			·c)
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 508,750
Ψ	1,224	Harland Clarke Holdings	9.500%	5/15/15	B-	1,228,590
	.,	Tervita Corporation,	0.00070	O/ 10/ 10		1,220,000
	500	144A	8.000%	11/15/18	B2	518,125
		Total Commercial	0.00070	,, .		0.0,.=0
	2,224	Services & Supplies				2,255,465
	,	Communications Equipme	ent 0.8% (0.5%	6 of Total In	vestments)	, ,
		Nortel Networks Limited,	Ì		ĺ	
	3,000	(5)	0.000%	7/15/11	N/R	3,165,000
		Nortel Networks Limited,				
	450	(5)	10.750%	7/15/16	N/R	519,188
		Total Communications				
	3,450	Equipment				3,684,188
		Diversified Consumer Serv	vices 0.2% (0	.1% of Total	Investments)	
		NES Rental Holdings				
	900	Inc., 144A	7.875%	5/01/18	CCC+	922,500
		Diversified Telecommunic		•	% of Total Inve	taran da antara da a
	2,900	IntelSat Limited, 144A	7.750%	6/01/21	CCC+	3,052,250
	750	IntelSat Limited	8.125%	6/01/23	CCC+	806,250
		inteloat Limited				•
	3,343	Interest Elimited	11.875%	2/01/19	B-	3,852,808

	1 10				
	Level 3				
	Communications Inc.				
	Total Diversified				
	Telecommunication				
6,993	Services				7,711,308
	Energy Equipment & Serv	ices 0.1% (0	.1% of Total	Investments)	
	Offshore Group				
	Investment Limited,				
500	144A	7.125%	4/01/23	B-	501,250
	Health Care Equipment &	Supplies 1.0	% (0.7% of 1	Total Investments	•
3,000	Kinetic Concepts	10.500%	11/01/18	В	3,300,000
1,455	Rotech Healthcare Inc.	10.750%	10/15/15	D	1,469,550
1,100	Total Health Care	1011 00 70		_	1,100,000
4,455	Equipment & Supplies				4,769,550
1, 100	Health Care Providers & S	Services 2.09	% (1.4% of To	otal Investments)	
	Aurora Diagnostics	20111000 2107	(11170 01 10	, , , , , , , , , , , , , , , , , , ,	
2,000	Holdings LLC	10.750%	1/15/18	Caa1	1,180,000
2,750	HCA Inc.	8.500%	4/15/19	BB+	2,976,875
575	HCA Inc.	7.250%	9/15/20	BB+	628,906
373	IASIS Healthcare	7.25076	3/13/20	DDT	020,300
900	Capital Corporation	8.375%	5/15/19	CCC+	945,000
300	Truven Health Analytics	0.07.076	3/13/13	000+	343,000
1,000	Inc.	10.625%	6/01/20	CCC+	1,095,000
1,000	Vanguard Health	10.023 /6	0/01/20	000+	1,093,000
2.500		7 7500/	2/01/19	B-	0.604.075
2,500	Holding LLC/Inc. Total Health Care	7.750%	2/01/19	D-	2,684,375
0.705					0.510.150
9,725	Providers & Services	Nuveen Investm	omto		9,510,156
		Nuveen investm 48	ents		
		70			

	ncipal					
	nount				Ratings	
(000)	Description (1)	Coupon	Maturity	(3)	Value
		Household Products 1.5% (1.0				
	3,950	Reynolds Group	9.875%	8/15/19	CCC+	\$ 4,266,000
	2,750	Spectrum Brands Inc.	9.500%	6/15/18	Ba3	3,031,875
	6,700	Total Household Products				7,297,875
		IT Services 0.4% (0.3% of Total	•			
	2,000	First Data Corporation, 144A	7.375%	6/15/19	BB-	2,100,000
		Machinery 0.2% (0.2% of Total	•			
	1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,120,000
		Media 4.3% (2.9% of Total Inve	estments)			
		Clear Channel Communications,				
	3,491	Inc.	11.000%	8/01/16	CCC-	3,255,066
		Clear Channel Communications,				
	3,600	Inc.	5.500%	12/15/16	CCC-	2,880,000
		Clear Channel Communications,				
	6,412	Inc.	9.000%	12/15/19	CCC+	6,395,970
		Clear Channel Communications,				
	5,500	Inc.	9.000%	3/01/21	CCC+	5,417,500
	1,200	Expo Event Transco Inc., 144A	9.000%	6/15/21	Caa2	1,195,500
		McGraw-Hill Global Education				
	1,000	Holdings, 144A	9.750%	4/01/21	BB	1,050,000
	400	WMG Acquisition Group	11.500%	10/01/18	В	463,000
2	21,603	Total Media				20,657,036
		Pharmaceuticals 1.1% (0.8% of	of Total Investme	ents)		
		Valeant Pharmaceuticals				
	2,000	International, 144A	7.000%	10/01/20	B1	2,120,000
		Valeant Pharmaceuticals				
	1,000	International, 144A	7.250%	7/15/22	B1	1,062,500
	2,000	VPII Escrow Corporation, 144A	7.500%	7/15/21	B1	2,145,000
	5,000	Total Pharmaceuticals				5,327,500
		Road & Rail 0.3% (0.2% of Tot	al Investments)			
	1,200	Avis Budget Car Rental	2.775%	5/15/14	B+	1,200,012
		Semiconductors & Equipment	0.9% (0.6% of	Total Invest	tments)	
	2,050	Advanced Micro Devices, Inc.	7.750%	8/01/20	В	2,024,375
	2,500	Advanced Micro Devices, Inc.	7.500%	8/15/22	В	2,425,000
		Total Semiconductors &				
	4,550	Equipment				4,449,375
		Software 0.6% (0.4% of Total I	nvestments)			
	850	Infor Us Inc.	11.500%	7/15/18	B-	979,625
	1,875	Infor Us Inc.	9.375%	4/01/19	B-	2,095,311
	2,725	Total Software				3,074,936
		Specialty Retail 0.1% (0.1% of	Total Investme	nts)		
		Cents		_		
		Only				
	500	99Stores	11.000%	12/15/19	CCC+	565,000
		Wireless Telecommunication Se		0.5% of Tot		
		FairPoint Communications Inc.,				
	750	144A	8.750%	8/15/19	В	757,500

2,750	MetroPCS Wireless Inc., 144A	6.250%	4/01/21	BB	2,805,000
3,500	Total Wireless Telecommunication Services				3,562,500
\$ 77,025	Total Corporate Bonds (cost \$75,429,312)				78,708,651
		Nuveen Investments 49			

JRO
Nuveen Floating Rate Income Opportunity Fund (continued)

Portfolio of Investments July 31, 2013

rincipal mount				Ratings	
(000)	Description (1)	Coupon	Maturity	(3)	Value
,	Asset-Backed Securities BlueMountain Collateralized Loan Obligation, Series 2012		of Total Inves		
\$ 800	2A E14	5.374%	11/20/24	BB	\$ 742,803
0.500	BlueMountain Collateralized Loan Obligations Limited	F 7000/	7/00/00	DD	0.400.400
2,500	2012-1A, 144A Carlyle Global Market Strategies, Collateralized Loan Obligations,	5.766%	7/20/23	BB	2,402,100
1,250	Series 2013-3A, 144A	4.870%	7/15/25	BB	1,131,618
500	Dryden Senior Loan 2013-26A E, 144A	4.768%	7/15/25	BB	442,467
1,500	Flatiron Collateralized Loan Obligation Limited, Series 2011-1A	4.668%	1/15/23	BB	1,346,506
1,500	Fraser Sullivan Collateralized Loan Obligations Limited, Series 2011-6A, 144A	5.773%	11/22/22	BB	1,430,095
250	ING Investment Management, Collateralized Loan Obligation, 2013-1A D,	5.310%	4/15/24	BB	226,028
	LCM Limited Partnership, Collateralized Loan				·
2,000	Obligations, 144A LCM Limited Partnership, Collateralized Loan	6.018%	4/15/22	BB	1,953,504
1,500	Obligations LCM Limited	5.416%	4/19/22	BB	1,396,782
	Partnership Series				
1,800 1,500	2012A, 144A Madison Park Funding	6.016% 5.616%	10/19/22 4/22/22	BB BB	1,739,162
1,500	Limited, Collateralized	J.010%	4/22/22	DD	1,427,438

	value \$35,280,000				34,585,583
	Clearing Corporation, dated 7/31/13, repurchase price \$34,585,593, collateralized by \$29,400,000 U.S. Treasury Bonds, 7.250%, due 5/15/16,		8/01/13		
\$ 34,586	Repurchase Agreement with Fixed Income	0.010%		_	\$ 34,585,583
(000)	Short-Term Investments		of Total Inves	stments)	Tuido
Principal Amount (000)	Total Long-Term Investments (cost \$657,257,960) Description (1)	Coupon	Maturity		666,183,652 Value
\$ 25,840	Securities (cost \$22,546,536)				24,418,142
2,000	Race Point Collateralized Loan Obligations, Series 2012-7A, 144A Total Asset-Backed	5.275%	11/08/24	BB-	1,841,456
2,000	Race Point Collateralized Loan Obligations, Series 2012-6A, 144A	5.774%	5/24/23	BB	1,926,172
1,000	Race Point Collateralized Loan Obligations, Series 2011-5A, 144A	6.773%	12/15/22	BB	999,853
2,240	Oak Hill Credit Partners, Series 2012-7A	5.274%	11/20/23	BB	2,065,484
2,000	Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series 2012-6A	5.775%	5/15/23	BB	1,911,588
500	North End CLO Limited, Loan Pool, 144A, WI/DD (8)	1.000%	7/17/25	N/R	442,600
1,000	Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A, 144A	4.616%	4/22/22	BBB	992,486
	Loan Obligations, Series 2012-8A, 144A				

Total Short-Term Investments (cost \$34,585,583)	
Total Investments (cost \$691,843,543) 145.3%	700,769,235
Borrowings (41.9)% (9), (10)	(201,900,000)
Other Assets Less Liabilities (3.4)% (11)	(16,664,971)
Net Assets Applicable to Common Shares 100%	\$ 482,204,264

Investments in Derivatives as of July 31, 2013

Interest Rate Swaps outstanding:

			Fund Pay/Receiv	/ € loating		Fixed Rate	Unrealized
Coun	terparty	Notional Amount	Floating Rate	Rate Index	Fixed Rate (Annualized)	Paymenterminat Frequency Date	ion Appreciation (Depreciation) (11)
Gold	dman			1-Month	,		` ' '
Sac	hs	\$29,317,500	Receive	USD-LIBO	OR 1.300%	Monthly 4/20/14	\$ (236,519)
Mor	gan			1-Month			
Star	nley	29,317,500	Receive	USD-LIBC	OR 2.201	Monthly 4/20/16	(1,307,616)
		\$58,635,000					\$ (1,544,135)
				Nuve	en Investments 50		

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (3) Ratings (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

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

- (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 28.8%.
- (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.

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

See accompanying notes to financial statements.

Nuveen Investments

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JSD

Nuveen Short Duration Credit Opportunities Fund

Portfolio of Investments

July 31, 2013

Ar	incipal mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Variable Rate Senior Loa				tments) (4)
		Aerospace & Defense Beechcraft Holdings	1.0% (0.7% of To	otai investme	nts)	
\$	810	LLC, Exit Term Loan B	5.750%	2/15/20	BB-	\$ 816,101
Ψ	010	Sequa Corporation,	0.10070	2/10/20		φ 010,101
	1,244	Term Loan B	5.250%	6/19/17	B1	1,260,852
	,— · ·	Total Aerospace &	01-0070	J. 1 J. 1		.,,
	2,054	Defense				2,076,953
		Airlines 4.1% (2.9% of	Total Investmen	ts)		
		American Airlines, Inc.,				
	1,000	Exit Term Loan, WI/DD	TBD	TBD	Baa2	995,000
		Delta Air Lines, Inc.,		10/10/10	- .	0.004.040
	3,184	Term Loan B1	4.000%	10/18/18	Ba1	3,201,340
	995	Delta Air Lines, Inc., Term Loan B2	3.250%	4/18/16	Ba1	1 001 716
	990	Delta Air Lines, Inc.,	3.230%	4/10/10	Dal	1,001,716
	1,960	Term Loan B	4.250%	4/20/17	Ba1	1,979,110
	1,000	US Airways, Inc., Term	1.200 /0	1/20/17	Bai	1,070,110
	1,000	Loan B1	4.250%	5/23/19	B+	1,001,625
	8,139	Total Airlines				8,178,791
		Auto Components 0.69	% (0.4% of Total	Investments)		
		Allison Transmission,				
	985	Inc., Term Loan B3	4.250%	8/23/19	BB-	995,142
	470	Schaeffler AG, Term	4.0500/	4 (07 (47	_	474 004
	170	Loan C	4.250%	1/27/17	B+	171,221
	1,155	Total Auto Components	1 79/ of Total Inv	(ootmonto)		1,166,363
		Capital Markets 2.4% (American Capital, LTD.,	1.1 /0 UI TULAI IIIN	resuments)		
		Senior Secured Term				
	850	Loan	5.500%	8/15/16	B+	855,568
		Walter Investment				·
		Management				
		Corporation, Tranche B,				
	3,917	Term Loan, DD1	5.750%	11/28/17	B+	3,959,980
	4,767	Total Capital Markets	. (T.) . 1			4,815,548
		Chemicals 1.0% (0.7%	of Total Investm	nents)		
	1,187	Ineos US Finance LLC, Term Loan, First Lien	4.000%	5/04/18	BB-	1,186,317

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	0 0				
	MacDermid, Inc.,				
	Tranche B, Term Loan,				
750	Second Lien	7.750%	12/07/20	B-	761,250
1,937	Total Chemicals				1,947,567
	Commercial Services & Su	pplies 5.0%	(3.6% of Tot	tal Investme	nts)
	Aramark Corporation,				
2,500	Term Loan, Tranche D	4.000%	9/09/19	BB-	2,528,515
	Brand Energy &				
	Infrastructure Services,				
	Inc., Canadian Tranche	0.050-/	10/00/10	_	
192	1, Term Loan	6.250%	10/23/18	В	195,779
	Brand Energy &				
	Infrastructure Services,				
500	Inc., Term Loan, Second	11.000%	10/00/10	000.	E14 07E
500	Lien	11.000%	10/23/19	CCC+	514,375
	Brand Energy & Infrastructure Services,				
800	Inc., Term Loan	6.250%	10/23/18	В	815,745
000	Brickman Group	0.20070	10/20/10	Б	010,740
	Holdings, Inc., Tranche				
840	B2, Term Loan	3.273%	10/14/16	B+	846,901
	Brickman Group	0.1.0,0			,
	Holdings, Inc., Tranche				
1,059	B3, Term Loan	4.000%	9/28/18	B+	1,065,066
	Ceridian Corporation,				
998	Extended Term Loan	5.942%	5/09/17	B1	1,006,749
	Harland Clarke Holdings				
	Corporation, Term Loan				
2,654	B3	7.000%	5/22/18	B+	2,631,661
40.4	Houghton Mifflin, Term	5.0500/	5 /00/40	D 0	407.700
494	Loan	5.250%	5/22/18	B2	497,762
10.007	Total Commercial				10 100 EE0
10,037	Services & Supplies Communications Equipme	nt 1 29/ /0 0	% of Total In	wootmonto)	10,102,553
	Alcatel-Lucent, Term	111 1.3% (0.8	1% 01 10tai iii	ivesililenis)	
1,493	Loan C	7.250%	1/29/19	B+	1,527,481
1,430	Telesat Canada Inc.,	7.25076	1/23/13	DΤ	1,527,401
1,163	Term Loan B	3.500%	3/28/19	Ba2	1,171,339
7,100	Total Communications	3.30070	3, 23, 13	242	.,
2,656	Equipment				2,698,820
, , , , , ,	Computers & Peripherals	0.4% (0.3% (of Total Inves	stments)	, ,
	SunGard Data Systems,	Ì		ĺ	
796	Inc., Term Loan D	4.500%	1/31/20	BB	807,277
		Nuveen Investn	nents		
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	incipal mount			Maturity	Ratings	
((000)	Description (1)	Coupon	(2)	(3)	Value
		Consumer Finance 1.39	% (0.9% of Total	Investments)		
Φ	707	Jackson Hewitt Tax	10.0000/	10/10/17	N/D	Ф 710 O1E
\$	727	Service, Inc., Term Loan Royalty Pharma Finance	10.000%	10/16/17	N/R	\$ 710,215
		Trust, Incremental Term				
	964	Loan	4.000%	11/09/18	Baa2	968,310
		Springleaf Financial				,
		Funding Company, Term				
	960	Loan	5.500%	5/10/17	В	962,760
	2,651	Total Consumer Finance	0.00/ /0.40/ -4	T-4-1		2,641,285
		Containers & Packaging	0.6% (0.4% of	i otai investm	ents)	
		Reynolds Group Holdings, Inc., Term				
	1,137	Loan	4.750%	9/28/18	B+	1,152,480
	1,101	Distributors 1.5% (1.1%			2,	1,102,100
		HD Supply, Inc., Term		,		
	2,970	Loan B	4.500%	10/12/17	B+	3,003,104
		Diversified Consumer Se	rvices 1.8% (1	.3% of Total Ir	vestments)	
		Cengage Learning				
	0.000	Acquisitions, Inc., Term	0.0000/	7/00/4 4	5	1 500 007
	2,060	Loan, (5) Laureate Education, Inc.,	0.000%	7/03/14	D	1,522,007
	2,192	Extended Term Loan	5.250%	6/15/18	B1	2,196,837
	2,102	Total Diversified	0.20070	0/10/10	.	2,100,007
	4,252	Consumer Services				3,718,844
		Diversified Financial Serv	vices 2.6% (1.9	9% of Total Inv	estments)	
		Ocwen Financial				
	4 400	Corporation, Term Loan	F 0000/	0/05/40	D4	4 540 004
	1,496	B WideOpenWest Finance	5.000%	2/05/18	B1	1,518,694
	3,732	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	B1	3,779,663
	0,702	Total Diversified	4.75076	7/01/13	D1	3,773,003
	5,228	Financial Services				5,298,357
	,	Electric Utilities 0.2% (0	0.2% of Total Inv	estments)		, ,
		Equipower Resources				
		Holdings LLC, Term Loan				
	500	C, WI/DD	TBD	TBD	BB	503,750
		Electrical Equipment 0.	5% (U.3% Of 10t	ai investments	5)	
		Sensus Metering Systems, Inc., Term				
	1,000	Loan, Second Lien	8.500%	5/09/18	CCC	977,500
	.,500	Electronic Equipment & I				·
		SMART Modular				,
		Technologies, Inc., Term				
	1,451	Loan B	8.250%	8/26/17	В	1,324,266
	005	Food & Staples Retailing		Total Investm	-	011010
	905		4.250%	3/21/16	BB-	914,810

	Albertson's LLC, Term Loan B1				
591	Albertson's LLC, Term Loan B2	4.750%	3/21/19	BB-	595,208
	Rite Aid Corporation,				·
1,000	Tranche 2, Term Loan, Second Lien	4.875%	6/21/21	B-	1,008,750
997	Supervalu, Inc., New Term Loan B	5.000%	3/21/19	B+	1,007,674
	Wilton Products, Inc.,				
1,444	Tranche B, Term Loan Total Food & Staples	7.500%	8/30/18	B1	1,450,066
4,937	Retailing	40/ (= 11)			4,976,508
	Food Products 4.3% (3.	1% of Total Inve	estments)		
	AdvancePierre Foods, Inc., Term Loan, First				
1,493	Lien	5.750%	7/10/17	B1	1,511,779
427	Ferrara Candy Company, Term Loan B	7.504%	6/18/18	В	426,599
2,300	H.J Heinz Company, Term Loan B2	3.500%	6/05/20	BB	2,324,757
2,000	Pinnacle Foods Finance	0.00070	0/00/20	55	2,021,707
998	LLC, Term Loan G	3.250%	4/29/20	BB-	999,370
3,440	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	3,451,180
8,658	Total Food Products	1100070	0,01,10		8,713,685
5,555	Health Care Equipment &	Supplies 4.79	6 (3.3% of To	tal Investm	
	Hologic, Inc., Term Loan	. Сафинос III ,	(0.070 0.10		
1,299	В	4.500%	8/01/19	BBB-	1,307,289
3,546	Kinetic Concepts, Inc., Term Loan D1	4.500%	5/04/18	Ba2	3,591,617
	Onex Carestream				
0.500	Finance LP, Term Loan,	F 0000/	0/07/40	Б	0.500.070
3,500	First Lien Onex Carestream	5.000%	6/07/19	B+	3,526,978
	Finance LP, Term Loan,				
1,000	Second Lien	9.500%	12/07/19	B-	991,667
1,000	Total Health Care	0.00070	12/07/10		001,007
9,345	Equipment & Supplies				9,417,551
	Health Care Providers & S	Services 13.19	% (9.3% of To	tal Investme	ents)
	Apria Healthcare Group,		Ì		•
	Inc., Term Loan, First				
2,993	Lien	6.750%	4/06/20	BB-	3,020,555
	Ardent Medical Services,				
050	Inc., Term Loan, First	0.7500/	7/00/10	Б	057.400
952	Lien	6.750%	7/02/18	B+	957,198
938	BioScrip, Inc., Delayed Draw, Term Loan, WI/DD	TBD	TBD	В	948,047
330	Community Health	טטו	וטטו	D	340,047
	Systems, Inc., Extended				
184	Term Loan	3.773%	1/25/17	BB	185,963
					•

Nuveen Investments

JSD

Nuveen Short Duration Credit Opportunities Fund (continued)

Portfolio of Investments July 31, 2013

Am	ncipal nount			Maturity	Ratings	
(0	000)	Description (1)	Coupon	(2)	(3)	Value
		Health Care Providers & S	ervices (contin	iued)		
		CRC Health Corporation, Term Loan				
\$	971	В3	8.500%	11/16/15	B+	\$ 990,699
2	2,985	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	3,005,788
	861	Genesis Healthcare LLC, Term Loan	10.002%	12/04/17	B+	880,039
-	1,360	Gentiva Health Services, Inc., Term Loan B	6.500%	8/17/16	B+	1,364,922
	3,138	Golden Living, Term Loan	5.000%	5/04/18	B1	3,049,688
	4 404	Health Management Associates, Inc., Replacement Term Loan	0.5000/	11/10/10	DD.	4 400 045
	1,164	B Heartland Dental Care,	3.500%	11/16/18	BB-	1,169,015
	995	Inc., Term Loan, First Lien	6.250%	12/21/18	Ba3	1,004,535
	500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	511,875
	300	IASIS Healthcare LLC,	3.73076	0/20/13	000+	311,073
-	1,225	Term Loan B2, First Lien Kindred Healthcare, Inc.,	4.500%	5/03/18	Ba3	1,236,379
	358	Term Loan B1	4.250%	6/01/18	Ba3	357,890
	924	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	937,860
	992	National Mentor Holdings, Inc., Term Loan B Select Medical Corporation, Term Loan	6.500%	2/09/17	B+	999,213
-	1,155	В	4.002%	6/01/18	Ba2	1,160,986
2	2,475	Sheridan Holdings, Inc., Term Loan, First Lien	4.500%	6/29/18	B+	2,494,244
	1,000	Sheridan Holdings, Inc., Term Loan, Second Lien	9.000%	7/01/19	B-	1,008,750
26	969 6,139	Skilled Healthcare Group, Inc., Term Loan	6.788%	4/09/16	B1	976,016 26,259,662

Total Health Care Providers & Services

	Providers & Services				
	Hotels, Restaurants & Leisu	re 5.6% (4	.0% of Total I	investments)	
	24 Hour Fitness				
	Worldwide, Inc., Term				
2,343	Loan B	5.250%	4/22/16	Ba3	2,371,921
	BLB Management				
	Services, Inc., Term				
1,426	Loan	5.250%	11/10/18	BB-	1,444,641
0.000	CCM Merger, Inc., Term	5 0000/	0/04/47	_	0.440.000
2,393	Loan	5.000%	3/01/17	B+	2,419,998
1 000	Landry's Restaraunts,	4.7500/	4/04/40	DD	1 004 550
1,968	Inc., Term Loan B	4.750%	4/24/18	BB-	1,994,553
	MGM Resorts				
995	International, Term Loan B	2 5000/	12/20/19	BB	000 105
993	Station Casino LLC,	3.500%	12/20/19	DD	998,105
1,995	Term Loan B	5.000%	3/02/20	B1	2,016,554
1,555	Total Hotels,	3.00078	3/02/20	ы	2,010,004
11,120	Restaurants & Leisure				11,245,772
11,120		(1.0% of To	tal Investmer	nte)	11,240,112
	Spectrum Brands, Inc.,	(11070 01 10	tai iii vootiiioi	110)	
768	Term Loan	4.510%	12/17/19	Ba3	774,960
	Sun Products				,
1,995	Corporation, Term Loan	5.500%	3/23/20	B1	1,997,494
	Total Household				
2,763	Durables				2,772,454
	Industrial Conglomerates	1.0% (0.7% (of Total Inves	stments)	
	DuPont Performance				
	Coatings, Dollar Term				
1,995	Loan B	4.750%	2/03/20	B+	2,017,133
	Insurance 2.6% (1.9% of To	otal Investm	nents)		
	Alliant Holdings I LLC,				
005	Initial Term Loan B, First	F 0000/	10/00/10	D4	1 000 551
995	Lien	5.000%	12/20/19	B1	1,003,551
	Cunningham Lindsey Group, Ltd., Term Loan,				
1,294	First Lien	5.000%	12/10/19	Ba3	1,302,337
1,234	USI Holdings	J.000 /o	12/10/13	Dao	1,002,007
	Corporation, Term Loan				
1,990	B	5.250%	12/27/19	B1	2,009,651
7,000	Vantage Drilling	0.20070	, _ , , , ,	<u>.</u>	2,000,001
963	Company, Term Loan B	6.250%	10/25/17	B-	970,521
5,242	Total Insurance				5,286,060
·	Internet & Catalog Retail 1	.4% (1.0% o	f Total Invest	ments)	
	EIG Investors Corp.,				
2,736	Term Loan, First Lien	6.250%	11/09/19	B1	2,760,192
	Internet Software & Services	5.1% (3.6	6% of Total In	vestments)	
	Ancestry.com, Inc.,			_	
729	Term Loan B1	5.250%	12/28/18	B+	737,043
1,000		8.250%	5/22/21	CCC+	1,004,063

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	IONIT II				
	ION Trading				
	Technologies S.A.R.L.,				
	Term Loan, Second Lien				
925	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	932,169
	Sabre, Inc., Term Loan				
2,488	В	5.250%	2/19/19	B1	2,523,646
,	San Juan Cable LLC,				, ,
2,000	Term Loan, Second Lien	10.000%	6/09/18	CCC+	2,015,000
,	SSI Investments II, Ltd.,				, ,
2,960	New Term Loan	5.000%	5/26/17	Ba3	2,986,260
_,, -, -, -,	Total Internet Software	01000,0	0, 20, 11	_ 5.0	_,, , _ , _ , _ ,
10,102	& Services				10,198,181
	IT Services 5.0% (3.5% c	f Total Invest	ments)		
	CompuCom Systems,		,		
663	Inc., Term Loan B	4.250%	5/09/20	B1	669,054
000	EIG Investors Corp.,	4.20070	3/03/20	D1	000,004
1,500	Term Loan, Second Lien	10.250%	5/09/20	CCC+	1,509,375
1,500	SRA International, Term	10.230 /6	3/03/20	000+	1,503,575
933	Loan	6.500%	7/20/18	B1	027 000
933		0.300%	1/20/10	DI	937,809
000	SunGard Data Systems,	4.0000/	0/00/00	DD	4 000 000
998	Inc., Term Loan E	4.000%	3/08/20	BB	1,006,683
		Nuveen Investre 54	nents		
		54			

rincipal			84 - 4 14	Dating	
mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
(000)	IT Services (continued)	Coupon	(2)	(0)	Value
	VFH Parent LLC, Term				
\$ 2,325	Loan B	5.775%	7/08/16	N/R	\$ 2,348,279
	Zayo Group LLC, Term				
3,463	Loan B	4.500%	7/02/19	B1	3,499,109
9,882	Total IT Services	duata d 00/ /	4 00/ of Total	lave star sate)	9,970,309
	Leisure Equipment & Pro Bombardier Recreational	aucts 1.9% (1.3% of Total	investments)	
	Products, Inc., Term				
2,263	Loan	4.000%	1/30/19	B+	2,271,343
1 406	Equinox Holdings, Inc.,	4 E010/	1/01/00	B1	1 507 470
1,496	New Initial Term Loan B Total Leisure Equipment	4.501%	1/31/20	DI	1,507,472
3,759	& Products				3,778,815
5,. 55		of Total Investr	ments)		3,113,313
	Gardner Denver, Inc.,				
1,000	Term Loan, WI/DD	TBD	TBD	B1	1,005,000
	Media 5.7% (4.0% of To	tal Investment	s)		
	Cengage Learning				
	Acquisitions, Inc., Tranche B, Extended				
579	Term Loan, (5)	0.000%	7/04/17	D	430,402
0.0	Charter Communications	0.00070	., ., .,		100,102
	Operating Holdings LLC,				
840	Term Loan F	3.000%	12/31/20	Baa3	837,674
000	Cumulus Media, Inc.,	7.5000/	0/10/10	D 0	004.500
968	Term Loan, Second Lien	7.500%	9/16/19	B3	994,598
	Emerald Expositions Holdings, Inc., Term				
1,000	Loan, First Lien	5.500%	6/17/20	BB-	1,010,000
1,000	Internet Brands, Inc.,	0.00070	0/11/20		1,010,000
998	Term Loan B	6.250%	3/18/19	B+	1,001,864
	McGraw-Hill Education				
4 400	Holdings LLC, Term	0.0000/	0/00/40	Do	1 500 507
1,496	Loan	9.000%	3/22/19	B2	1,506,537
	Media General, Inc., Delayed Draw, Term				
1,000	Loan, WI/DD	TBD	TBD	BB-	1,000,938
,	Radio One, Inc., Term				,,
980	Loan B, First Lien	7.500%	2/14/17	B+	1,006,675
	Springer Science &				
4 000	Business Media, Inc.,	TDD	TDD	Б	000 075
1,000	Term Loan, WI/DD	TBD	TBD	В	989,375
2,571	UPC Broadband Holding BV, Term Loan AF	4.000%	1/31/21	BB-	2,591,520
11,432	Total Media	1.000 /0	1/01/21		11,369,583
		.2% of Total Inv	vestments)		, ,

	99 Cents Only Stores,				
556	Term Loan B1	5.253%	1/11/19	B+	561,802
	Oil, Gas & Consumable F				001,002
	Buffalo Gulf Coast	•		,	
1,228	Terminals, Term Loan B	5.250%	10/31/17	BB+	1,243,571
	Crestwood Holdings			_	
1,645	LLC, Term Loan B	7.000%	6/19/19	В	1,678,120
1 000	EP Energy LLC, Term	2 5000/	E/04/10	Do2	1 001 070
1,000	Loan B3, Second Lien Frac Tech International	3.500%	5/24/18	Ba3	1,001,979
728	LLC, Term Loan	8.500%	5/06/16	B+	727,442
0	Harvey Gulf International	0.000,0	G/ G G/ 1 G		,
	Marine, Inc., Term Loan				
1,800	В	5.500%	6/18/20	B1	1,829,250
	Drill Rigs Holdings, Inc.,				
3,000	Tranche B1, Term Loan	6.000%	3/31/21	B+	3,041,250
000	Rice Drilling LLC., Term	9 E009/	10/05/10	NI/D	007 505
998	Loan, Second Lien Samson Investment	8.500%	10/25/18	N/R	987,525
	Company, Initial Term				
833	Loan, Second Lien	6.000%	9/25/18	B1	844,271
	Saxon Energy Services,				- ,
998	Inc., Term Loan	5.500%	2/13/19	Ba3	1,003,111
	Total Oil, Gas &				
12,230	Consumable Fuels	(7.40) (T.1.1			12,356,519
	Pharmaceuticals 10.4% Auxilium	(7.4% of Total	invesiments)	
	Pharmaceuticals, Inc.,				
1,975	Term Loan	6.250%	4/26/17	Ba2	1,988,578
1,010	BioScrip, Inc., Term	01_0070	,,_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	_ 3,_	1,000,010
563	Loan B, WI/DD	TBD	TBD	В	568,828
	ConvaTec Healthcare,				
	Incremental Term Loan				
1,881	D	= 0000/	10/00/10		
	B Conorio Drug Holdingo	5.000%	12/22/16	Ba3	1,892,044
863	Generic Drug Holdings,				
863	Generic Drug Holdings, Inc., Term Loan B	5.000% 5.000%	12/22/16 10/29/19	Ba3 B+	1,892,044 868,078
863	Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product				
863 2,953	Generic Drug Holdings, Inc., Term Loan B				
	Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term	5.000%	10/29/19	B+	868,078
	Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2	5.000%	10/29/19	B+	868,078
2,953 1,939	Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term	5.000% 4.250% 4.500%	10/29/19 12/01/18 6/08/18	B+ Ba3 BB-	868,078 2,980,295 1,960,735
2,953	Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term Loan, First Lien	5.000% 4.250%	10/29/19	B+ Ba3	868,078 2,980,295
2,953 1,939	Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term Loan, First Lien Valeant Pharmaceuticals	5.000% 4.250% 4.500%	10/29/19 12/01/18 6/08/18	B+ Ba3 BB-	868,078 2,980,295 1,960,735
2,953 1,939 995	Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term Loan, First Lien Valeant Pharmaceuticals International, Inc., Series	5.000% 4.250% 4.500% 7.500%	10/29/19 12/01/18 6/08/18 12/27/17	B+ Ba3 BB- B	868,078 2,980,295 1,960,735 998,731
2,953 1,939	Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term Loan, First Lien Valeant Pharmaceuticals	5.000% 4.250% 4.500%	10/29/19 12/01/18 6/08/18	B+ Ba3 BB-	868,078 2,980,295 1,960,735
2,953 1,939 995	Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term Loan, First Lien Valeant Pharmaceuticals International, Inc., Series D, Term Loan	5.000% 4.250% 4.500% 7.500%	10/29/19 12/01/18 6/08/18 12/27/17	B+ Ba3 BB- B	868,078 2,980,295 1,960,735 998,731
2,953 1,939 995 2,233 5,000	Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term Loan, First Lien Valeant Pharmaceuticals International, Inc., Series D, Term Loan Valeant Pharmaceuticals International, Inc., Term Loan E, WI/DD	5.000% 4.250% 4.500% 7.500% 3.500%	10/29/19 12/01/18 6/08/18 12/27/17 2/19/19	B+ Ba3 BB- B BBB-	868,078 2,980,295 1,960,735 998,731 2,258,544 5,073,124
2,953 1,939 995 2,233	Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term Loan, First Lien Valeant Pharmaceuticals International, Inc., Series D, Term Loan Valeant Pharmaceuticals International, Inc., Term	5.000% 4.250% 4.500% 7.500% 3.500%	10/29/19 12/01/18 6/08/18 12/27/17 2/19/19	B+ Ba3 BB- B BBB-	868,078 2,980,295 1,960,735 998,731 2,258,544

	Additional Term Loan B1				
613	Warner Chilcott Corporation, Term Loan B1	4.250%	3/15/18	BBB-	614,961
38	Warner Chilcott Corporation, Term Loan B2	4.250%	3/15/18	BBB-	37,632
483	Warner Chilcott Corporation, Term Loan B3	4.250%	3/15/18	BBB-	484,600
771	Warner Chilcott Corporation, Term Loan B4	3.186%	8/15/17	BBB-	772,038
154	Warner Chilcott Corporation, Term Loan B5	3.186%	8/20/17	BBB-	154,408
20,728	Total Pharmaceuticals	Nuveen Investi 55	ments		20,920,303

JSD

Nuveen Short Duration Credit Opportunities Fund (continued)

Portfolio of Investments July 31, 2013

Aı	rincipal mount	D		Maturity	Ratings	Wal
	(000)	Description (1)	Coupon	(2)	(3)	Value
		Real Estate Investment T	rust 1.7% (1	.2% of Total I	nvestments)	
		Capital Automotive LP,				
\$	1 500	Term Loan, Second Lien	6.000%	4/30/20	B1	\$ 1,548,750
Ф	1,500	iStar Financial, Inc.,	6.000%	4/30/20	DI	\$ 1,548,750
	1	Term Loan, Tranche A1	5.250%	3/19/16	BB-	1,265
	ı	iStar Financial, Inc.,	3.230 /6	3/13/10		1,200
	1,741	Term Loan	4.500%	10/15/17	BB-	1,750,635
	.,	Realogy Corporation,		. 0, . 0,		.,. 55,555
		Synthetic Letter of				
	119	Credit	4.463%	10/10/16	BB-	119,041
		Total Real Estate				
	3,361	Investment Trust				3,419,691
		Real Estate Management	& Developme	nt 1.8% (1.3	3% of Total Inv	/estments)
		Capital Automotive LP,				
	1,669	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,684,798
	4 005	Realogy Corporation,	4.5000/	0/05/00	DD	0.040.004
	1,995	Term Loan B	4.500%	3/05/20	BB-	2,018,691
		Total Real Estate				
	3,664	Management & Development				3,703,489
	3,004	Road & Rail 0.5% (0.4%	of Total Inves	stments)		3,703,403
		Swift Transportation	or rotal inves	otinionto)		
		Company, Inc., Term				
	1,038	Loan B2	4.000%	12/21/17	BB	1,049,416
	,	Semiconductors & Equip	ment 1.9% (1.4% of Total	Investments)	
		Freescale			•	
		Semiconductor, Inc.,				
	1,995	Term Loan, Tranche B4	5.000%	2/28/20	B1	2,018,276
		Microsemi Corporation,				
	832	Term Loan, First Lien	3.750%	2/19/20	BB	841,500
		NXP Semiconductor				
	005	LLC, Incremental Term	4 7E00/	1/10/00	р.	1.010 EE0
	995	Loan C Total Semiconductors &	4.750%	1/10/20	B+	1,016,559
	3,822	Equipment				3,876,335
	0,022	Software 10.0% (7.1% o	f Total Invest	ments)		0,070,000
		Attachmate Corporation,				
	1,767	Term Loan, First Lien	7.250%	11/22/17	BB-	1,787,985
	, -	Blackboard, Inc., Term				, . ,
	903	Loan B2	6.250%	10/04/18	B+	915,169
						•

870	Datatel Parent Corp, Term Loan B	4.500%	7/19/18	B+	879,739
010	Emdeon Business	4.00070	7710/10	DT	010,100
	Services LLC, Term				
986	Loan B2	3.750%	11/02/18	BB-	992,926
	Epicor Software				
000	Corporation, Term Loan,	4.5000/	E/40/40	D 0	007.074
980	B1	4.500%	5/16/18	Ba3	987,671
993	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	998,095
333	Greeneden U.S.	0.00078	3/02/10	DT	330,033
	Holdings II LLC, Term				
876	Loan B	4.000%	2/08/20	B+	878,353
	Infor Enterprise				
	Applications, Term Loan				
3,153	B IDC Customs Inc	5.250%	4/05/18	Ba3	3,187,549
	IPC Systems, Inc., Extended Term Loan,				
908	Tranche B1, First Lien	7.750%	7/31/17	B1	903,255
000	IPC Systems, Inc., Term	7.70070	7701717	D1	000,200
3,800	Loan, Second Lien	5.436%	6/01/15	CCC	3,192,000
	Misys PLC, Term Loan,				
2,728	First Lien	7.250%	12/12/18	Ba3	2,761,445
700	RedPrairie Corporation,	0.7500/	10/01/10	Б	004.045
796	Term Loan, First Lien Vertafore, Inc., Term	6.750%	12/21/18	B+	804,315
730	Loan, First Lien	4.250%	10/03/19	B+	734,718
700	Vertafore, Inc., Term	1.20070	10/00/10	Δ,	701,710
1,000	Loan, Second Lien	9.750%	10/29/17	CCC+	1,020,500
20,490	Total Software				20,043,720
		7% of Total In	nvestments)		
1 000	Charlotte Russe, Inc.,	C 7500/	E/00/10	DO	001 075
1,000	Initial Term Loan Collective Brands, Inc.,	6.750%	5/22/19	B2	981,875
1,819	Term Loan B	7.250%	10/09/19	В	1,847,811
1,010	J.C. Penney	7.20070	10/00/10		1,017,011
	Corporation, Inc., Term				
1,000	Loan, First Lien	6.000%	5/22/18	B2	1,009,375
4 0 = 0	Jo-Ann Stores, Inc.,	4.00057	0/40/40		
1,052	Term Loan, First Lien	4.000%	3/16/18	B+	1,056,473
4,871	Total Specialty Retail Textiles, Apparel & Luxury	Goods 0.3	8% (0.2% of T	otal Invectn	4,895,534
	Wolverine World Wide,	acous 0.0	, 10 (U.Z. 10 UI I	Jai IIIVESIII	
	Inc., Tranche B, Term				
584	Loan	4.000%	10/09/19	BB	589,210
	Trading Companies & Dist	ributors 0.4	4% (0.3% of T	Total Investr	ments)
0.10	Wesco Distribution, Inc.,	4.5000	40/04/10	D 0	0.40
842	Term Loan B	4.500%	12/04/19	Ba3	849,441
2,295	Wireless Telecommunicati Clear Channel	3.836%	4.2% (3.0% 1/29/16	of Total Inv	2,156,273
2,293	Communications, Inc.,	J.030 /6	1/23/10	000+	۷,۱۵۵,۷۱۵
	2 3 minamodilono, moi,				

	Tranche B, Term Loan				
2,000	Cricket Communications, Inc., Term Loan C	4.750%	3/08/20	Ba3	2,016,876
2,493	Fairpoint Communications, Inc., Term Loan B	7.500%	2/11/19	В	2,484,009
1,738	Presidio, Inc., New Term Loan	5.750%	3/31/17	Ba3	1,743,080
8,526	Total Wireless Telecommunication Services				8,400,238
\$ 240,552	Total Variable Rate Senior Loan Interests (cost \$237,027,662)				240,850,061
		Nuveen Invest 56	ments		

Common Stocks 0.3% (0.2% of Total Investments) Health Care Providers & Services 0.3% (0.2% of Total Investments)	S	hares	Description (1)				Value
LifeCare Holdings Private \$586,860 Total Common Stocks (cost \$564,306) \$586,860 Principal Amount (000) Description (1) Coupon Maturity (3) Value Corporate Bonds 20.6% (14.6% of Total Investments) Commercial Services & Supplies 0.7% (0.5% of Total Investments) Commercial Commercial Corporate Bonds 9.500% 5/15/15 B- 819,060 Total Commercial Services & Supplies 9.500% 5/15/15 B- 819,060 Total Commercial Services & Supplies 0.7% (0.5% of Total Investments) 1,327,810 Distributors 0.6% (0.4% of Total Investments) 1,327,810 Distributors 0.6% (0.4% of Total Investments) 1,327,810 Distributors 0.6% (0.4% of Total Investments) 1,327,810 Diversified Consumer Services 0.8% (0.6% of Total Investments) NES Rental Holdings 1.650 Diversified Telecommunication Services 0.8% (0.6% of Total Investments) 1,681,250 IntelSat Limited 4.44 7.75% 6/01/21 CCC+ 789,375 10 IntelSat Limited 8.125% 6/01/23 CCC+ 789,375 10 Inc. 1.688,125 IntelSat Limited 8.125% 6/01/23 CCC+ 789,375 10 Inc. 1.688,125 Inc. 1.688,			Common Stocks 0.3% (0.2% of Total Inv	restments)		
LifeCare Holdings Private \$586,860 Total Common Stocks (cost \$564,306) \$586,860 Principal Amount (000) Description (1) Coupon Maturity (3) Value Corporate Bonds 20.6% (14.6% of Total Investments) Commercial Services & Supplies 0.7% (0.5% of Total Investments) Commercial Commercial Corporate Bonds 9.500% 5/15/15 B- 819,060 Total Commercial Services & Supplies 9.500% 5/15/15 B- 819,060 Total Commercial Services & Supplies 0.7% (0.5% of Total Investments) 1,327,810 Distributors 0.6% (0.4% of Total Investments) 1,327,810 Distributors 0.6% (0.4% of Total Investments) 1,327,810 Distributors 0.6% (0.4% of Total Investments) 1,327,810 Diversified Consumer Services 0.8% (0.6% of Total Investments) NES Rental Holdings 1.650 Diversified Telecommunication Services 0.8% (0.6% of Total Investments) 1,681,250 IntelSat Limited 4.44 7.75% 6/01/21 CCC+ 789,375 10 IntelSat Limited 8.125% 6/01/23 CCC+ 789,375 10 Inc. 1.688,125 IntelSat Limited 8.125% 6/01/23 CCC+ 789,375 10 Inc. 1.688,125 Inc. 1.688,			Health Care Providers & S	Services 0.3%	(0.2% of Tota	I Investments)
A,514 Slock, (6), (7) Total Common Stocks (cost \$564,306) S86,860			LifeCare Holdings Private				
Principal Amount (000) Description (1) Coupon Maturity (3) Value		4,514					\$ 586,860
Principal Amount		,					
Principal Amount			(cost \$564,306)				586,860
Coupon	Pr	rincipal	•				
Corporate Bonds 20.6% (14.6% of Total Investments)	Α	mount				Ratings	
Sommercial Services & Supplies 0.7% (0.5% of Total Investments)		(000)	Description (1)	Coupon	Maturity	(3)	Value
\$ 500 Ceridian Corporation 11.250% 11/15/15 CCC \$ 508,750 816 Harland Clarke Holdings 9.500% 5/15/15 B- 819,060 Total Commercial 1,316 Services & Supplies 1,327,810 Distributors 0.6% (0.4% of Total Investments) 1,000 HD Supply Inc. 11.500% 7/15/20 CCC+ 1,186,250 Diversified Consumer Services 0.8% (0.6% of Total Investments) NES Rental Holdings 1,650 Diversified Telecommunication Services 0.8% (0.6% of Total Investments) 1,650 Diversified Telecommunication Services 0.8% (0.6% of Total Investments) 1,000 IntelSat Limited, 1,44A 7.750% 6/01/21 CCC+ 789,375 300 IntelSat Limited 8.125% 6/01/23 CCC+ 322,500 Level 3 Communications Inc. 11.875% 2/01/19 B- 576,250 Total Diversified Telecommunication Services 10.500% 11/01/18 B 576,250 Total Diversified Telecommunication Services 10.500% 11/01/18 B 2,970,000 625 Rotech Health Care Equipment & Supplies 1.8% (1.3% of Total Investments) 1,550 Rotech Healthcare Inc. 10.750% 10/15/15 D 631,250 Total Health Care Equipment & Services 2.9% (2.0% of Total Investments) 2,000 HCA Inc. 8.500% 4/15/19 BB+ 2,165,000 lasis Health Care Providers & Services 2.9% (2.0% of Total Investments) 1,000 LC/Inc. 8.000% 2/01/18 B- 1,061,250 Total Health Care Foroiders & Services 5,738,750 Hotels, Restaurants & Leisure 0.5% (0.4% of Total Investments) Harrah's Operating 1,000 Company, Inc. 11.250% 6/01/17 B- 1,039,375 Hotels, Restaurants & Leisure 0.5% (0.4% of Total Investments) Household Products 1.7% (1.2% of Total Investments)			Corporate Bonds 20.6%	(14.6% of Total	Investments)	
816			Commercial Services & S	upplies 0.7% (0.5% of Tota	l Investments)	
Total Commercial 1,316 Services & Supplies 1,150% 7/15/20 CCC+ 1,186,250	\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 508,750
1,316 Services & Supplies 1,327,810 Distributors 0.6% (0.4% of Total Investments) 1,000 HD Supply Inc. 11.500% 7/15/20 CCC+ 1,186,250 Diversified Consumer Services 0.8% (0.6% of Total Investments) NES Rental Holdings Inc., 144A 7.875% 5/01/18 CCC+ 1,691,250 Diversified Telecommunication Services 0.8% (0.6% of Total Investments) 750 IntelSat Limited, 144A 7.750% 6/01/21 CCC+ 789,375 300 IntelSat Limited 8.125% 6/01/23 CCC+ 322,500 Level 3 Communications Inc. 11.875% 2/01/19 B- 576,250 Total Diversified Telecommunication Services 1,688,125 Health Care Equipment & Supplies 1.8% (1.3% of Total Investments) 1,550 Services 1,0500% 11/01/18 B 2,970,000 625 Rotech Healthcare Inc. 10.750% 10/15/15 D 631,250 Total Health Care Equipment & Services 2.9% (2.0% of Total Investments) 2,000 HCA Inc. 8.500% 4/15/19 BB+ 2,165,000 Iasis Healthcare Capital 1,350 Corporation 8.375% 5/15/19 CCC+ 1,417,500 Truven Health Analtyics 1,000 Inc. 10.625% 6/01/20 CCC+ 1,095,000 Vanguard Health Care 5,550 Providers & Services 1.25% (0.4% of Total Investments) 1,001 LLC/Inc. 8.000% 2/01/18 B- 1,061,250 Total Health Care 5,738,750 Hotels, Restaurants & Leisure 0.5% (0.4% of Total Investments) 1,003,375 Hotels, Restaurants & Leisure 0.5% (0.4% of Total Investments) 1,003,375 Household Products 1.7% (1.2% of Total Investments) 1,000 CCC+ 756,000 10.000 10.0000 10.000000000000		816	Harland Clarke Holdings	9.500%	5/15/15	B-	819,060
Distributors 0.6% (0.4% of Total Investments)			Total Commercial				
1,000 HD Supply Inc. 11.500% 7/15/20 CCC+ 1,186,250		1,316	Services & Supplies				1,327,810
Diversified Consumer Services 0.8% (0.6% of Total Investments)			Distributors 0.6% (0.4%	of Total Investm	nents)		
NES Rental Holdings		1,000	HD Supply Inc.	11.500%	7/15/20	CCC+	1,186,250
1,650 Inc., 144A			Diversified Consumer Ser	vices 0.8% (0.	6% of Total I	nvestments)	
Diversified Telecommunication Services 0.8% (0.6% of Total Investments) 750 IntelSat Limited, 144A 7.750% 6/01/21 CCC+ 789,375 300 IntelSat Limited 8.125% 6/01/23 CCC+ 322,500 Level 3 Communications			NES Rental Holdings				
750 IntelSat Limited, 144A 7.750% 6/01/21 CCC+ 789,375 300 IntelSat Limited 8.125% 6/01/23 CCC+ 322,500		1,650	Inc., 144A	7.875%	5/01/18	CCC+	1,691,250
Solution			Diversified Telecommunic	cation Services	0.8% (0.6%	of Total Inves	tments)
Level 3 Communications Inc.		750	IntelSat Limited, 144A	7.750%	6/01/21	CCC+	789,375
Total Diversified Telecommunication Telecommunication 1,550 Services 1,688,125		300	IntelSat Limited	8.125%	6/01/23	CCC+	322,500
Total Diversified Telecommunication 1,550 Services Health Care Equipment & Supplies 1.8% (1.3% of Total Investments) 2,700 Kinetic Concepts 10.500% 11/01/18 B 2,970,000 625 Rotech Healthcare Inc. 10.750% 10/15/15 D 631,250 Total Health Care 3,325 Equipment & Supplies 4,601,250 Health Care Providers & Services 2.9% (2.0% of Total Investments) 2,000 HCA Inc. 8.500% 4/15/19 BB+ 2,165,000 lasis Healthcare Capital 1,350 Corporation 8.375% 5/15/19 CCC+ 1,417,500 Truven Health Analtyics 1,000 Inc. 10.625% 6/01/20 CCC+ 1,095,000 Vanguard Health Holding 1,000 LLC/Inc. 8.000% 2/01/18 B- 1,061,250 Total Health Care 5,350 Providers & Services 4,000 Hotels, Restaurants & Leisure 5,350 Company, Inc. 11.250% 6/01/17 B- 1,039,375 Household Products 1.7% (1.2% of Total Investments) Reynolds Group 9.875% 8/15/19 CCC+ 756,000			Level 3 Communications				
Telecommunication 1,550 Services 1,688,125		500	Inc.	11.875%	2/01/19	B-	576,250
1,550 Services			Total Diversified				
Health Care Equipment & Supplies 1.8% (1.3% of Total Investments)			Telecommunication				
2,700 Kinetic Concepts 10.500% 11/01/18 B 2,970,000 625 Rotech Healthcare Inc. 10.750% 10/15/15 D 631,250 Total Health Care 3,325 Equipment & Supplies 3,601,250 Health Care Providers & Services 2.9% (2.0% of Total Investments) 2,000 HCA Inc. 8.500% 4/15/19 BB+ 2,165,000 Iasis Healthcare Capital 1,350 Corporation 8.375% 5/15/19 CCC+ 1,417,500 Truven Health Analtyics 1,000 Inc. 10.625% 6/01/20 CCC+ 1,095,000 Vanguard Health Holding 1,000 LLC/Inc. 8.000% 2/01/18 B- 1,061,250 Total Health Care 5,350 Providers & Services 5,738,750 Hotels, Restaurants & Leisure 0.5% (0.4% of Total Investments) Harrah's Operating 1,000 Company, Inc. 11.250% 6/01/17 B- 1,039,375 Household Products 1.7% (1.2% of Tot		1,550	Services				1,688,125
Rotech Healthcare Inc. 10.750% 10/15/15 D 631,250			Health Care Equipment &	Supplies 1.8%	6 (1.3% of To	tal Investment	s)
Total Health Care 3,325		2,700	Kinetic Concepts		11/01/18	В	
3,325 Equipment & Supplies 3,601,250		625		10.750%	10/15/15	D	631,250
Health Care Providers & Services 2.9% (2.0% of Total Investments)			Total Health Care				
2,000 HCA Inc. 8.500% 4/15/19 BB+ 2,165,000 lasis Healthcare Capital 1,350 Corporation 8.375% 5/15/19 CCC+ 1,417,500 Truven Health Analtyics 1,000 Inc. 10.625% 6/01/20 CCC+ 1,095,000 Vanguard Health Holding 1,000 LLC/Inc. 8.000% 2/01/18 B- 1,061,250 Total Health Care 5,350 Providers & Services 5,738,750 Hotels, Restaurants & Leisure 0.5% (0.4% of Total Investments) Harrah's Operating 1,000 Company, Inc. 11.250% 6/01/17 B- 1,039,375 Household Products 1.7% (1.2% of Total Investments) 700 Reynolds Group 9.875% 8/15/19 CCC+ 756,000		3,325					
Iasis Healthcare Capital							
1,350 Corporation 8.375% 5/15/19 CCC+ 1,417,500 Truven Health Analtyics 1,000 Inc. 10.625% 6/01/20 CCC+ 1,095,000 Vanguard Health Holding 1,000 LLC/Inc. 8.000% 2/01/18 B- 1,061,250 Total Health Care 5,350 Providers & Services 5,738,750 Hotels, Restaurants & Leisure 0.5% (0.4% of Total Investments) 1,000 Company, Inc. 11.250% 6/01/17 B- 1,039,375 Household Products 1.7% (1.2% of Total Investments) 700 Reynolds Group 9.875% 8/15/19 CCC+ 756,000		2,000		8.500%	4/15/19	BB+	2,165,000
Truven Health Analtyics 1,000 Inc. 10.625% 6/01/20 CCC+ 1,095,000 Vanguard Health Holding 1,000 LLC/Inc. 8.000% 2/01/18 B- 1,061,250 Total Health Care 5,350 Providers & Services 5,738,750 Hotels, Restaurants & Leisure 0.5% (0.4% of Total Investments) Harrah's Operating 1,000 Company, Inc. 11.250% 6/01/17 B- 1,039,375 Household Products 1.7% (1.2% of Total Investments) 700 Reynolds Group 9.875% 8/15/19 CCC+ 756,000			•				
1,000 Inc. 10.625% 6/01/20 CCC+ 1,095,000 Vanguard Health Holding 1,000 LLC/Inc. 8.000% 2/01/18 B- 1,061,250 Total Health Care 5,350 Providers & Services 5,738,750 Hotels, Restaurants & Leisure 0.5% (0.4% of Total Investments) Harrah's Operating 1,000 Company, Inc. 11.250% 6/01/17 B- 1,039,375 Household Products 1.7% (1.2% of Total Investments) 700 Reynolds Group 9.875% 8/15/19 CCC+ 756,000		1,350	•	8.375%	5/15/19	CCC+	1,417,500
Vanguard Health Holding 1,000 LLC/Inc. 8.000% 2/01/18 B- 1,061,250 Total Health Care 5,350 Providers & Services 5,738,750 Hotels, Restaurants & Leisure 0.5% (0.4% of Total Investments) Harrah's Operating 1,000 Company, Inc. 11.250% 6/01/17 B- 1,039,375 Household Products 1.7% (1.2% of Total Investments) 700 Reynolds Group 9.875% 8/15/19 CCC+ 756,000			•				
1,000 LLC/Inc. 8.000% 2/01/18 B- 1,061,250 Total Health Care 5,350 Providers & Services 5,738,750 Hotels, Restaurants & Leisure 0.5% (0.4% of Total Investments) Harrah's Operating 1,000 Company, Inc. 11.250% 6/01/17 B- 1,039,375 Household Products 1.7% (1.2% of Total Investments) 700 Reynolds Group 9.875% 8/15/19 CCC+ 756,000		1,000		10.625%	6/01/20	CCC+	1,095,000
Total Health Care 5,350 Providers & Services 5,738,750 Hotels, Restaurants & Leisure 0.5% (0.4% of Total Investments) Harrah's Operating 1,000 Company, Inc. 11.250% 6/01/17 B- 1,039,375 Household Products 1.7% (1.2% of Total Investments) 700 Reynolds Group 9.875% 8/15/19 CCC+ 756,000			•				
5,350 Providers & Services 5,738,750 Hotels, Restaurants & Leisure 0.5% (0.4% of Total Investments) Harrah's Operating 1,000 Company, Inc. 11.250% 6/01/17 B- 1,039,375 Household Products 1.7% (1.2% of Total Investments) 700 Reynolds Group 9.875% 8/15/19 CCC+ 756,000		1,000		8.000%	2/01/18	B-	1,061,250
Hotels, Restaurants & Leisure 0.5% (0.4% of Total Investments) Harrah's Operating 1,000 Company, Inc. 11.250% 6/01/17 B- 1,039,375 Household Products 1.7% (1.2% of Total Investments) 700 Reynolds Group 9.875% 8/15/19 CCC+ 756,000							
Harrah's Operating 1,000 Company, Inc. 11.250% 6/01/17 B- 1,039,375 Household Products 1.7% (1.2% of Total Investments) 700 Reynolds Group 9.875% 8/15/19 CCC+ 756,000		5,350					5,738,750
1,000 Company, Inc. 11.250% 6/01/17 B- 1,039,375 Household Products 1.7% (1.2% of Total Investments) 700 Reynolds Group 9.875% 8/15/19 CCC+ 756,000				sure 0.5% (0.4	% of Total In	vestments)	
Household Products 1.7% (1.2% of Total Investments) 700 Reynolds Group 9.875% 8/15/19 CCC+ 756,000							
700 Reynolds Group 9.875% 8/15/19 CCC+ 756,000		1,000					1,039,375
•						•	
2,500 Sprectum Brands Inc. 9.500% 6/15/18 Ba3 2,756,250			•				
		2,500	Sprectum Brands Inc.	9.500%	6/15/18	Ba3	2,756,250

	Total Household				
3,200	Products				3,512,250
	Media 4.0% (2.8% of Total	Investments)			
500	AMC Networks Inc.	7.750%	7/15/21	BB-	560,000
	Clear Channel				
1,862	Communications, Inc.	11.000%	8/01/16	CCC-	1,736,035
	Clear Channel				
3,585	Communications, Inc.	9.000%	12/15/19	CCC+	3,576,038
	Clear Channel				
1,000	Communications, Inc.	9.000%	3/01/21	CCC+	985,000
	Expo Event Transco Inc.,				
600	144A	9.000%	6/15/21	Caa2	597,750
	McGraw-Hill Global				
	Education Holdings,				
500	144A	9.750%	4/01/21	BB	525,000
8,047	Total Media				7,979,823
	Oil, Gas & Consumable Fuel	s 1.1% (0.8	% of Total In	vestments)	
2,000	Chaparral Energy Inc.	9.875%	10/01/20	B-	2,230,000
		Nuveen Investm	ents		
		57			

JSD

Nuveen Short Duration Credit Opportunities Fund (continued)

Portfolio of Investments July 31, 2013

Principal Amount				Ratings	
(000)	Description (1)	Coupon	Maturity	(3)	Value
(555)	Pharmaceuticals 2.4% (1.7% of	•		(0)	7 41.010
\$ 1,000	Jaguar Holding Company I, 144A	9.375%	10/15/17	CCC+	\$ 1,072,500
	Valeant Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	B1	2,120,000
	Valeant Pharmaceuticals				
500	International, 144A	7.250%	7/15/22	B1	531,250
1,000	VPII Escrow Corporation, 144A	7.500%	7/15/21	B1	1,072,500
4,500	Total Pharmaceuticals				4,796,250
	Semiconductors & Equipment	0.2% (0.2% of	Total Inves	tments)	
250	Advanced Micro Devices, Inc.	7.750%	8/01/20	В	246,875
166	Advanced Micro Devices, Inc.	7.500%	8/15/22	В	161,020
	Total Semiconductors &				
416	Equipment				407,895
	Software 1.9% (1.3% of Total I	nvestments)			
2,550	Infor Us Inc.	11.500%	7/15/18	B-	2,938,875
750	Infor Us Inc.	9.375%	4/01/19	B-	838,125
3,300	Total Software				3,777,000
	• •	Total Investme	nts)		
	Cents				
	Only				
500	99Stores	11.000%	12/15/19	CCC+	565,000
	Wireless Telecommunication Se	ervices 0.9% (0.6% of To	tal Investm	ents)
	FairPoint Communications Inc.,			_	
500	144A	8.750%	8/15/19	В	505,000
1,250	MetroPCS Wireless Inc., 144A	6.250%	4/01/21	BB	1,275,000
. ===	Total Wireless				. =
1,750	Telecommunication Services				1,780,000
* • • • • • • • • • • • • • • • • • • •	Total Corporate Bonds (cost				44 004 000
\$ 38,904	\$38,640,352)				41,321,028
	Total Investments (cost				000 757 040
	\$276,232,320) 140.7%				282,757,949
	Borrowings (42.3)% (8), (9) Other Assets Less Liabilities				(85,000,000)
					2 272 421
	1.6% (10) Net Assets Applicable to				3,273,431
	Common Shares 100%				\$201,031,380
Investments	in Derivatives as of July 31, 2013				Ψ201,031,300

Investments in Derivatives as of July 31, 2013

Interest Rate Swaps outstanding:

Counterparty

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	Notional Amount	Fund Pay/Recei Floating Rate	ve Rate (Fixed Te Rate Payment requency	,	App	nrealized preciation eciation) (10)
Barclays PLC Morgan	\$17,500,000	Receive	1-Month USD-LIBOR 1-Month		Monthly 9		\$	(239,036)
Stanley	17,500,000	Receive	USD-LIBOR	0.588	Monthly 9	9/15/14		(67,997)
Morgan Stanley Credit Defa	17,500,000 \$52,500,000 ault Swaps out	Receive	1-Month USD-LIBOR	1.659	Monthly 9	9/15/18	\$	(137,873) (444,906)
	e Rcet ectic©redi	•	Notional Amount	Fixed Rate(n Value	Α	Unrealized ppreciation epreciation) (10)
Counte Epst The Deutschero	e Rcetectic©redi i ty (11) e ger	t Spread (12)	Amount	(Annualized)) Date	Value	A (D	ppreciation epreciation) (10)
Countelinal The Deutschero Bank Co.	e Rcetectic©redi i ty (11) e ger Buy	t Spread (12)) Date		A (D	ppreciation epreciation) (10)
Counte Epst The Deutschero	eRcetectio©redi ity (11) (e ger Buy nl's	t Spread (12) 0.72%	Amount	(Annualized)) Date	Value	A (D	ppreciation epreciation) (10) 6 (24,643) (47,142)

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 (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

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

- (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) Borrowings as a percentage of Total Investments is 30.1%.
- (9) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (10) 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.
- (11) 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.

(12) 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

Statement of

ASSETS & LIABILITIES

July 31, 2013

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)
Assets				
Investments, at value (cost \$415,388,200, \$989,045,955, \$691,843,543 and \$276,232,320,				
respectively)	\$419,722,058	\$ 999,906,490	\$700,769,235	\$282,757,949
Restricted cash ⁽¹⁾	1,224,351	2,556,916	1,805,000	504,000
Credit default swaps premiums paid				88,937
Receivable for:				,
Interest	2,398,932	5,583,687	4,240,537	2,000,608
Investments sold	17,708,799	39,593,998	24,008,578	16,471,494
Shares sold through shelf		010.000	404.005	
offering	000 010	310,306	494,295	100.071
Other assets Total assets	332,912 441,387,052	632,417 1,048,583,814	396,931 731,714,576	169,271 301,992,259
Liabilities	441,367,032	1,040,000,014	731,714,376	301,992,239
Cash overdraft				439,218
Borrowings	123,000,000	295,200,000	201,900,000	85,000,000
Unrealized deprecia	•	200,200,000	201,000,000	00,000,000
Credit default				
swaps				71,785
Interest rate				,
swaps	973,725	2,603,712	1,544,135	444,906
Payable for:				
Investments				
purchased	27,116,809	54,349,304	42,322,033	13,238,542
Common share				
dividends	1,550,052	3,799,102	2,749,230	1,216,328
Accrued expenses:				
Interest on	00.004	F0 7F0	00 70 4	10.010
borrowings	23,634	56,752	38,794	49,212
	284,167	671,467	467,041	197,834

Management							
fees Trustees fees	55,207		87,790		53,938		5,077
Shelf offering	55,207		67,790		55,956		5,077
costs	170,821		149,948		169,213		160,000
Other	187,269		353,696		265,928		137,977
Total liabilities	153,361,684		357,271,771		249,510,312		100,960,879
Net assets	133,301,004		337,271,771		249,510,512		100,900,079
applicable to							
common shares	\$288,025,368	\$	691,312,043	4	482,204,264	\$	201,031,380
Common shares	Ψ200,020,000	Ψ	001,012,040	4	7-102,20-1,20-1	Ψ	201,001,000
outstanding	38,623,451		55,142,407		38,430,441		10,095,286
Net asset value	00,020,401		55,142,407		00,400,441		10,000,200
(NAV) per							
common share							
outstanding (net							
assets applicable							
to							
common shares,							
divided by							
common shares							
outstanding)	\$ 7.46	\$	12.54	\$	12.55	\$	19.91
Net assets applicat	•			7		Ψ	
Common shares,							
\$.01 par value							
per share	\$ 386,235	\$	551,424	\$	384,304	\$	100,953
Paid-in surplus	325,080,096		766,676,675		526,713,005		192,378,463
Undistributed							
(Over-distribution							
of) net							
investment							
income	(954,461)		(1,507,280)		(1,047,840)		(187,026)
Accumulated net							
realized gain							
(loss)	(39,846,635)		(82,665,599)		(51,226,762)		2,730,052
Net unrealized							
appreciation							
(depreciation)	3,360,133		8,256,823		7,381,557		6,008,938
Net assets							
applicable to							
common shares	\$288,025,368	\$	691,312,043	\$	482,204,264	\$	201,031,380
Authorized shares:							
Common	Unlimited		Unlimited		Unlimited		Unlimited
Preferred	Unlimited		Unlimited		Unlimited		Unlimited
(1) Restricted cash collateral for swaps.							

See accompanying notes to financial statements.

Nuveen Investments

Statement of

OPERATIONS

Year Ended July 31, 2013

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)
Investment Income				
Interest and				
dividends	\$21,824,969	\$53,968,230	\$37,164,894	\$18,187,981
Fees	1,741,545	3,571,526	2,651,783	1,548,029
Total investment				
income	23,566,514	57,539,756	39,816,677	19,736,010
Expenses				
Management fees	2,963,914	7,180,810	4,772,959	2,322,889
Shareholder				
servicing agent fees				
and expenses	2,747	938	435	166
Interest expense on				
borrowings	1,222,196	3,040,022	1,955,474	997,886
Custodian fees and				
expenses	156,953	304,854	213,695	138,277
Trustees fees and			.= ===	
expenses	11,025	26,834	17,723	8,586
Professional fees	67,898	84,792	75,211	39,366
Shareholder	50.05 7	440.745	22.222	00.040
reporting expenses	53,857	118,715	92,808	32,619
Stock exchange	17.004	04.045	10.040	0.570
listing fees	17,221	21,645	10,248	8,576
Investor relations	00.044	40.450	04 540	44 500
expenses	22,344	46,452	31,518	11,520
Other expenses	16,119	34,786	26,630	20,654
Total expenses	4,534,274	10,859,848	7,196,701	3,580,539
Net investment	10 000 040	40 070 000	00.010.070	10 155 471
income (loss)	19,032,240	46,679,908	32,619,976	16,155,471
Realized and Unrealiz				
Net realized gain (loss)		0.001.577	6 406 242	4 220 472
Investments	(1,360,386) (571,402)	9,001,577	6,496,242	4,230,472
Swaps	\ , ,	(1,527,913)	(906,131)	(1,181,152)
Change in net unrealize Investments	• •	•	16,500,807	1,752,372
	13,813,567 559,590	25,426,205 1,496,326	887,399	160,619
Swaps Net realized and	559,590	1,490,320	007,399	100,019
unrealized gain				
(loss)	12,441,369	34,396,195	22,978,317	4,962,311
Net increase	\$31,473,609	\$81,076,103	\$55,598,293	\$21,117,782
(decrease) in net	ψυ1,+10,003	ψο 1,070,103	ΨΟυ,ΟΘΟ,ΖΘΟ	ΨΖ1,111,102

assets applicable to common shares from operations

See accompanying notes to financial statements.

Nuveen Investments

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Statement of

CHANGES in NET ASSETS

	Senior Income (NSL) Year Year		Floating Rate Income (JFR) Year Year		
	Ended	Ended	Ended	Ended	
	7/31/13	7/31/12	7/31/13	7/31/12	
Operations					
Net investment	* 40.000.040	A 40 40 - 040	4 40 0 - 0 000	* 40.004.00=	
income (loss)	\$ 19,032,240	\$ 18,487,319	\$ 46,679,908	\$ 48,964,335	
Net realized gain (los	•	004.700	0.004.577	(4.004.000)	
Investments	(1,360,386)	304,709	9,001,577	(1,234,209)	
Swaps	(571,402)	(569,750)	(1,527,913)	(1,523,493)	
_	lized appreciation (de	•	05 400 005	(7, 400, 007)	
Investments	13,813,567	(1,863,555)	25,426,205	(7,489,327)	
Swaps	559,590	(584,340)	1,496,326	(1,567,786)	
Net increase					
(decrease) in net					
assets applicable					
to common					
shares	04 470 000	45 774 000	04 070 400	07.440.500	
from operations	31,473,609	15,774,383	81,076,103	37,149,520	
	mmon Shareholders				
From net					
investment	(10 0E0 E01)	(17 000 707)	(40.0E0.077)	(40.450.700)	
income	(19,858,581)	(17,332,787)	(49,952,877)	(46,152,786)	
From					
accumulated net					
realized gains					
Decrease in net					
assets applicable					
to common					
shares from distributions					
to common shareholders	(19,858,581)	(17,332,787)	(49,952,877)	(46 150 706)	
	, , ,	(17,332,707)	(49,932,077)	(46,152,786)	
Capital Share Trans Common shares:	actions				
Proceeds from					
shelf offering, net					
of offering costs	44,273,857	5,291,150	87,398,181	648,718	
Net proceeds	77,270,007	5,251,150	07,000,101	040,710	
from shares					
issued to					
shareholders due					
to					
reinvestment of					
distributions	270,527	147,415	672,744	53,039	
G. St. IDGLISTIO	-	•	·	· ·	
	44,544,384	5,438,565	88,070,925	701,757	

Net increase (decrease) in net assets applicable to common shares from capital share transactions				
Net increase (decrease) in net assets applicable to common	FC 150 410	2 200 161	110 104 151	(9.201 E00)
shares Net assets applicable to common shares at the beginning of period	56,159,412 231,865,956	3,880,161 227,985,795	119,194,151 572,117,892	(8,301,509) 580,419,401
Net assets applicable to common shares at the end of period	\$288,025,368	\$231,865,956	\$691,312,043	\$572,117,892
Undistributed (Over-distribution of) net investment income at the end of period See accompanying in	\$ (954,461) notes to financial state	\$ 448,863 ments.	\$ (1,507,280)	\$ 3,281,455
		Nuveen Investments 62		

Statement of

CHANGES in NET ASSETS (continued)

	Floating Rate		Short Duration		
	Income Opportunity (JRO)		Credit Opportunities (JSD)		
	Year Ended	Year Ended	Year Ended	Year Ended	
	7/31/13	7/31/12	7/31/13	7/31/12	
Operations	1,01,10	.,,,,,,	1701710	1761712	
Net investment					
income (loss) \$	32,619,976	\$ 34,745,909	\$ 16,155,471	\$ 15,645,842	
Net realized gain (loss)	from:				
Investments	6,496,242	(2,142,143)	4,230,472	(450,347)	
Swaps	(906,131)	(903,510)	(1,181,152)	(312,485)	
Change in net unrealize	d appreciation (d	epreciation) of:			
Investments	16,500,807	(3,638,774)	1,752,372	3,994,309	
Swaps	887,399	(926,647)	160,619	(677,310)	
Net increase					
(decrease) in net					
assets applicable					
to common					
shares					
from operations	55,598,293	27,134,835	21,117,782	18,200,009	
Distributions to Comm	non Shareholdei	'S			
From net					
investment					
income	(35,370,449)	(30,865,165)	(16,162,038)	(14,029,738)	
From					
accumulated net					
realized gains			(749,442)		
Decrease in net					
assets applicable					
to common					
shares from					
distributions					
to common					
shareholders	(35,370,449)	(30,865,165)	(16,911,480)	(14,029,738)	
Capital Share Transac	tions				
Common shares:					
Proceeds from					
shelf offering, net					
of offering costs	91,655,153	8,615,279	731,375		
Net proceeds					
from shares					
issued to					
shareholders due					
to					
reinvestment of					
distributions	382,664	171,001	928,903	126,221	

Net increase (decrease) in net assets applicable to common shares from capital share transactions	92,037,817	8,786,280	1,660,278	126,221
Net increase (decrease) in net assets applicable to common				·
shares	112,265,661	5,055,950	5,866,580	4,296,492
Net assets applicable to common shares at the beginning of period	369,938,603	364,882,653	195,164,800	190,868,308
Net assets applicable to common shares at the end of				
period Undistributed (Over-distribution of) net investment income at	\$482,204,264	\$369,938,603	\$201,031,380	\$195,164,800
the end of period See accompanying n	\$ (1,047,840) otes to financial stater	\$ 2,596,681 ments.	\$ (187,026)	\$ 376,038
		Nuveen Investments		

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Statement of

CASH FLOWS

Year Ended July 31, 2013

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)
Cash Flows from	Operating Activities);		
Net Increase				
(Decrease) in				
Net Assets				
Applicable to				
Common				
Shares from				
Operations	\$ 31,473,609	\$ 81,076,103	\$ 55,598,293	\$ 21,117,782
-		e (decrease) in net ass	sets applicable to	
	om operations to net o	cash provided by		
(used in) operating Purchases of	g activities:			
investments	(303,919,626)	(667,251,624)	(490,360,400)	(221,292,778)
Proceeds from	(303,919,020)	(007,231,024)	(490,300,400)	(221,292,770)
sales and				
maturities of				
investments	247,213,588	552,619,848	380,295,514	216,542,407
Payment-in-kind	, ,	, ,	, ,	, ,
distributions	(98,263)	(197,548)	(87,828)	(32,838)
Proceeds from				
(Purchases of)				
short-term				
investments,	(40.000.400)	(10.710.100)	(05.050.045)	40.004.704
net	(10,339,188)	(16,748,403)	(25,359,345)	10,604,701
Proceeds from (Payments for)				
swap contracts,				
net	(571,402)	(1,527,913)	(906,131)	(1,181,152)
Amortization	(071,102)	(1,027,010)	(000,101)	(1,101,102)
(Accretion) of				
premiums and				
discounts, net	(3,042,973)	(8,767,469)	(6,280,224)	(1,236,911)
(Increase) Decrea	se in:			
Restrictive				
cash	(1,224,351)	(2,556,916)	(1,805,000)	(504,000)
Credit default				
swaps				1 010 500
premiums paid Receivable for				1,216,560
interest	(542,725)	(1,301,139)	(1,003,566)	(452,599)
intorout	(072,120)	(1,001,100)	(1,000,000)	(+02,000)

Receivable for investments				
sold	(14,565,249)	(33,402,885)	(18,696,196)	(10,866,244)
Receivable for				
matured senior				
loans	503,970	1,475,072	983,381	
Other assets	(188,010)	(379,425)	(238,372)	(158,054)
Increase (Decreas	e) in:			
Payable for				
investments				
purchased	20,664,621	47,395,628	32,246,439	4,282,372
Payable for				
unfunded				
senior loans	(2,075,000)	(3,400,000)	(1,825,000)	
Accrued				
interest on				
borrowings	(16,343)	(30,704)	(25,129)	31,094
Accrued	· ·		· ·	
management				
fees	53,919	108,733	132,241	3,174
Accrued	,	,	,	,
trustees fees	(5,164)	5,713	4,150	2,672
Accrued other	, ,	, 	,	,
expenses	(42,347)	(41,358)		
	, , ,	, , ,		