Nuveen Credit Strategies Income Fund Form N-CSRS April 08, 2014

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-21333

Nuveen Credit Strategies Income Fund (Exact name of registrant as specified in charter)

Nuveen Investments

333 West Wacker Drive

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

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

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

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

Date of fiscal year July 31 end:

Date of reporting period: January 31, 2014

Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the information provided on Form N-CSR in its regulatory, disclosure review, Date: 27-AUG-2009 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 BOC30124of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. SS. 3507.

ITEM 1. REPORTS TO STOCKHOLDERS.

Closed-End Funds
Nuveen Investments
Closed-End Funds
Semi-Annual Report January 31, 2014
NSL
Nuveen Senior Income Fund
JFR
Nuveen Floating Rate Income Fund
JRO
Nuveen Floating Rate Income Opportunity Fund
JSD
Nuveen Short Duration Credit Opportunities Fund
JQC
Nuveen Credit Strategies Income Fund

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Chairman's Letter

to Shareholders

Dear Shareholders,

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

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

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

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

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

Sincerely,

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

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)

Nuveen Credit Strategies Income Fund (JQC)

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

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

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

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

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

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

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

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

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

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

Portfolio Managers' Comments (continued)

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

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

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

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

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

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

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

Nuveen Investments

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

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

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

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

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

	NSL	JFR	JRO	JSD	JQC
Effective Leverage*	34.97%	34.92%	34.78%	29.91%	28.69%
Regulatory					
Leverage*	34.97%	34.92%	34.78%	29.91%	28.69%

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

THE FUNDS' REGULATORY LEVERAGE

Bank Borrowings

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

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

Variable Rate Term Preferred Shares

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

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

NSL JFR JRO VRTP Shares, at liquidation

value \$58,000,000 \$139,000,000 \$98,000,000

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

Nuveen Investments

Common Share

Information

Distribution Rate**

DISTRIBUTION INFORMATION

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

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

Per Common Share Amounts

6.40%

7.33%

Ex-Distribution JFR **JRO JSD** JQC **Date** NSL August 2013 \$0.0410 \$0.0700 \$0.0730 \$0.1260 \$0.0620 September 0.0390 0.0670 0.0690 0.1220 0.0580 October 0.1220 0.0390 0.0670 0.0690 0.0580 November 0.0670 0.0690 0.1220 0.0580 0.0390 December 0.0360 0.0615 0.0645 0.1140 0.0545 0.0545 January 2014 0.0360 0.0615 0.0645 0.1140 Short-Term Capital Gain* \$0.0729 Long-Term \$0.2540 Capital Gain* Current

6.03%

6.12%

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

COMMON SHARE REPURCHASES

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

6.88%

^{*} Distribution paid in December 2013.

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

approximately 10% of their outstanding common shares.

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

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

Nuveen Investments

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Common Share Information (continued)

COMMON SHARE EQUITY SHELF PROGRAMS

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

	NSL	JFR	JRO	JSD	JQC
Additional					
Common Shares					
Authorized	12,000,000	12,900,000	11,600,000	1,000,000	13,600,000

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

	JFR	JRO
Common Shares Sold through Equity Shelf Program	22,610	43,186
Weighted Average Premium to NAV per Common		
Share Sold	1.46%	1.38%

As of November 30, 2013, NSL, JFR and JRO's shelf offering registration statement is no longer effective. Therefore, the Funds may not issue additional common shares under their equity shelf programs until a new registration statement is effective.

OTHER COMMON SHARE INFORMATION

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

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

Risk

Considerations

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

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

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

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

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

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

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

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

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

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

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

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

Risk Considerations (continued)

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

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

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

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

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

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NSL

Nuveen Senior Income Fund

Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

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

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments

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

Fund Allocation

(% of net assets)

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

(% of total long-term investments)

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

(% of total investments)

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

Credit Quality^{1,2}

(% of total investments)

BBB	1.9%
BB or Lower	88.8%
N/R (not rated)	1.3%
N/A (not applicable)	8.0%

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

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

Nuveen Investments

JFR

Nuveen Floating Rate Income Fund

Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

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

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

Common Share Price Performance Weekly Closing Price

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

Fund Allocation

(% of net assets)

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

Top Five Issuers

(% of total long-term investments)

3.7%
3.1%
2.4%
1.7%
1.7%

Portfolio Composition²

(% of total investments)

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

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

(% of total investments)

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

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JRO

Nuveen Floating Rate Income Opportunity Fund

Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

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

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

Common Share Price Performance Weekly Closing Price

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

Fund Allocation

(% of net assets)

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

(% of total long-term investments)

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

Portfolio Composition²

(% of total investments)

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

Other Industries 19.5%

Credit Quality^{2,3}

(% of total investments)

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

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JSD

Nuveen Short Duration Credit Opportunities Fund

Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

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

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Common Share Price Performance Weekly Closing Price

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

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	118.7%
Corporate Bonds	20.5%
Short-Term Investments	3.8%
Borrowings	(42.7)%
Other Assets Less Liabilities	(0.3)%
Top Five Issuers ²	
(% of total long-term investments)	
Clear Channel Communications, Inc.	3.2%
Valeant Pharmaceuticals	
International, Inc.	2.9%
Delta Air Lines, Inc.	2.2%
Dell, Inc.	1.8%
Onex Carestream Finance LP	1.6%
Portfolio Composition ²	
·	
(% of total investments)	
Health Care Providers & Services	9.4%
Media	9.1%
Software	8.7%
Pharmaceuticals	8.5%
Oil, Gas & Consumable Fuels	6.9%
Internet Software & Services	5.6%
Hotels, Restaurants & Leisure	4.5%
Diversified Consumer Services	4.2%
Wireless Telecommunication Services	3.5%
Health Care Equipment & Supplies	3.4%
Food Products	2.9%
Airlines	2.9%
Food & Staples Retailing	2.7%
Commercial Services & Supplies	2.5%
Diversified Financial Services	2.2%
Computers & Peripherals	2.0%
Short-Term Investments	2.6%
Other Industries	18.4%
Credit Quality ^{2,3}	
(% of total investments)	
BBB	2.0%
טטט	2.0%

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

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Nuveen Investments

JQC

Nuveen Credit Strategies Income Fund

Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

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

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Common Share Price Performance Weekly Closing Price

Nuveen Investments 22

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

Fund Allocation

(% of net assets)

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

Top Five Issuers¹

(% of total long-term investments)

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

(% of total investments)

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

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

(% of total investments)

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

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Nuveen Investments

Shareholder

Meeting Report

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

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

NSL
Nuveen Senior Income Fund

Portfolio of Investments January 31, 2014 (Unaudited)

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
` '	LONG-TERM INVESTME)
	VARIABLE RATE SENIO (4)	OR LOAN INTER	RESTS 126.3	3% (80.0% of T	otal Investments)
	Aerospace & Defense	0.5% (0.3% of 7	Total Investm	ents)	
	Sequa Corporation,				
\$ 1,485	Term Loan B	5.250%	6/19/17	В	\$ 1,466,066
	Airlines 3.4% (2.2% of	Total Investme	ents)		
	American Airlines, Inc.,	0 ==00/	0/07/10	5.0	0.744.700
2,488	Term Loan	3.750%	6/27/19	Ba2	2,511,599
0.055	Delta Air Lines, Inc.,	4.0000/	10/10/10	Dod	0.001.144
3,955	Term Loan B1 Delta Air Lines, Inc.,	4.000%	10/18/18	Ba1	3,981,144
990	Term Loan B2	3.250%	4/18/16	Ba1	996,085
330	US Airways, Inc., Term	0.20078	-1 /10/10	Βαι	330,003
2,500	Loan B1	3.500%	5/23/19	Ba2	2,516,875
9,933	Total Airlines	0.00070	0/20/10	- 4-	10,005,703
-,		% (1.8% of Tota	al Investment	s)	.,,
	Federal-Mogul	•		,	
	Corporation, Tranche				
5,433	B, Term Loan, DD1	2.108%	12/29/14	B1	5,405,468
	Federal-Mogul				
	Corporation, Tranche				
2,756	C, Term Loan, DD1	2.108%	12/28/15	B1	2,742,322
	Total Auto				
8,189	Components	0 40/ of Total las			8,147,790
		0.4% of Total In	vesiments)		
1,745	Grifols, Inc., Term Loan	4.250%	6/01/17	Ba1	1,760,343
1,740	Building Products 0.5				1,700,040
	Quikrete Holdings,	/0 (0.0 /0 01 10ta		3,	
	Inc., Term Loan, First				
1,496	Lien	4.000%	9/28/20	B+	1,511,362
·	Capital Markets 1.6%	(1.0% of Total In	nvestments)		
	American Capital,		-		
	LTD., Term Loan, First				
661	Lien	4.000%	8/22/16	BB	665,648
	Guggenheim Partners		= /0.0 / = =		
1,496	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,516,349
2,468	Walter Investment	4.750%	12/18/20	B+	2,489,734
	Management				
	Corporation, Tranche				

B, Term Loan, First Lien 4,625 **Total Capital Markets** 4,671,731 Chemicals 1.7% (1.1% of Total Investments) Ineos US Finance LLC, Term Loan, First BB 4.000% 5/04/18 1,898,839 1,886 Lien PQ Corporation, Term Loan, First Lien 990 8/07/17 B+ 1,000,165 4.500% Univar, Inc., Term 1,435 Loan 5.000% 6/30/17 B+ 1,429,407 W.R Grace & Co., Delayed Draw, Term 197 Loan, WI/DD **TBD** TBD BBB 198,438 W.R Grace & Co., Exit 553 Term Loan, WI/DD **TBD TBD** BBB 555,625 5,082,474 **Total Chemicals** 5,061 Commercial Services & Supplies 2.7% (1.7% of Total Investments) Aramark Corporation, Term Loan, Tranche D 2,500 4.000% 9/09/19 BBB 2,518,738 CCS Income Trust, 997 Term Loan, First Lien В 1,006,115 6.250% 5/12/18 Education Management LLC, Tranche C2, Term 750 Loan, WI/DD **TBD TBD** В 720,750 Harland Clarke Holdings Corporation, Term Loan B3 3,016 7.000% 5/22/18 B+ 3,057,351 HMH Holdings, Inc., 491 Term Loan, First Lien 4.250% 5/14/18 B1 494,934 Vertrue Inc., Term 32 Loan, First Lien 15.000% 2/04/18 N/R 32,384 **Total Commercial** 7,786 Services & Supplies 7,830,272 Communications Equipment 2.3% (1.4% of Total Investments) Alcatel-Lucent, Inc., 1,733 Term Loan C B+ 5.750% 1/30/19 1,752,618 Avaya, Inc., Term Loan B3, DD1 3,243 4.736% 10/26/17 B1 3,174,268 Level 3 Financing, Inc., Term Loan, Tranche BB 1,667 **B**3 4.000% 8/01/19 1,679,688 **Total Communications** 6,643 Equipment 6,606,574 Nuveen Investments 25

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

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	3.5% (2.2%	of Total Inve	stments)	
\$ 8,978	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$ 8,949,915
	SunGard Data				
1,188	Systems, Inc., Term Loan D	4.500%	1/31/20	BB	1,195,420
10,166	Total Computers & Peripherals				10,145,335
·	Containers & Packaging	0.7% (0.4%	of Total Inves	tments)	·
	Berry Plastics Holding				
	Corporation, Term			_	
2,000	Loan E	3.750%	1/06/21	B+	2,003,036
	Distributors 1.5% (1.0%	of Total Inve	stments)		
4,476	HD Supply, Inc., Term Loan B	4.500%	10/12/17	B+	4 515 00G
4,470	Diversified Consumer Ser				4,515,236
	Cengage Learning	VICES 3.1 /0	(3.0 /0 01 1012	ii iiivestiiieiits)	
	Acquisitions, Inc.,				
2,680	Term Loan, (5)	4.750%	7/03/14	D	2,461,132
·	Ceridian Corporation,				, ,
	New Replacement				
1,574	Term Loan	4.408%	8/14/15	B1	1,584,770
	Hilton Hotels				
7.405	Corporation, Term	0.7500/	10/05/00	DD.	7 404 407
7,105	Loan B2	3.750%	10/25/20	BB	7,164,187
2,441	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	B1	2,435,220
۷, 44 ۱	Pinnacle	5.000 /6	0/13/16	ы	2,435,220
	Entertainment, Term				
995	Loan B2	3.750%	8/13/20	BB+	1,003,084
	Spotless Holdings,		5, 15, 25		.,,
	SAS, Term Loan, First				
1,995	Lien	5.000%	10/02/18	B1	2,027,419
	Total Diversified				
16,790	Consumer Services				16,675,812
	Diversified Financial Servi	ices 3.4% (2.1% of Total	Investments)	
	Home Loan Servicing				
1 000	Solutions, Ltd., Term	4 E009/	6/06/00	DD	0.000 501
1,990	Loan B Ocwen Financial	4.500%	6/26/20	BB	2,023,581
	Corporation, Term				
1,985	Loan B	5.000%	2/15/18	B+	2,009,193
.,000	RPI Finance Trust,	2.230,0	_, ,		_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
1,812	Term Loan B3	3.250%	11/09/18	Baa2	1,825,246
3,946		4.750%	4/01/19	B1	3,982,605

	W. 1 0 W				
	WideOpenWest				
	Finance LLC, Term				
	Loan B, DD1				
	Total Diversified				
9,733	Financial Services				9,840,625
	Diversified Other 0.2% (0	0.1% of Tota	I Investment	s)	
	Rexnord LLC, Term			•	
506	Loan B	4.000%	8/21/20	B+	509,162
	Electronic Equipment & In				
	SMART Modular		010 /0 (011 /0		, sui i i i i i i i i i i i i i i i i i i
	Technologies, Inc.,				
1,903	Term Loan B	8.250%	8/26/17	В	1,712,250
1,903	Food & Staples Retailing		of Total Inve		1,712,230
		4.2 /0 (2.1 /	o Oi TOlai IIIVe	estillellis)	
000	Albertson's LLC, Term	4.0500/	0/04/40	DD	011 550
903	Loan B1	4.250%	3/21/16	BB	911,553
. =00	Albertson's LLC, Term	4 == 0.57	0/01/10		
1,589	Loan B2	4.750%	3/21/19	BB	1,608,500
	BJ's Wholesale Club,				
	Inc., Replacement				
2,391	Loan, First Lien	4.500%	9/26/19	В	2,417,014
	BJ's Wholesale Club,				
	Inc., Replacement				
2,000	Loan, Second Lien	8.500%	3/31/20	CCC	2,060,208
	Rite Aid Corporation,				
	Tranche 2, Term Loan,				
750	Second Lien	4.875%	6/21/21	В	765,000
	Supervalu, Inc., New				·
989	Term Loan B	5.000%	3/21/19	B+	995,512
	Wilton Products, Inc.,				,
3,750	Tranche B, Term Loan	7.500%	8/30/18	В	3,581,250
C ,. C C	Total Food & Staples	, 1000,	0,00,10	_	3,331,233
12,372	Retailing				12,339,037
12,012	Food Products 6.6% (4.2	% of Total I	nveetmente)		12,000,007
	AdvancePierre Foods,	.,001 101411	nvestinents,		
	Inc., Term Loan, First				
1,980	Lien	5.750%	7/10/17	B1	1,985,776
1,900		5.750%	7/10/17	ы	1,965,776
	AdvancePierre Foods,				
00.4	Inc., Term Loan,	0.5000/	40/40/47	000	000 010
684	Second Lien	9.500%	10/10/17	CCC+	668,610
0.044	H.J Heinz Company,	0 = 0004	0/05/00		
8,014	Term Loan B2	3.500%	6/05/20	BB	8,104,998
	Michael Foods Group,				
1,574	Inc., Term Loan	4.250%	2/25/18	Ba3	1,587,248
	Pinnacle Foods				
	Finance LLC, Term				
993	Loan G	3.250%	4/29/20	BB	994,981
	US Foods, Inc.,				
	Incremental Term				
5,845	Loan	4.500%	3/31/19	B2	5,910,275
19,090	Total Food Products				19,251,888
	Health Care Equipment &	Supplies 3	3.0% (1.9% of	Total Invest	tments)
	- ·		•		•

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	Ardent Medical				
	Services, Inc., Term	4.4.00004		000	
1,000	Loan, Second Lien	11.000%	1/02/19	CCC+	1,015,000
	Kinetic Concepts, Inc.,				
1,908	Term Loan D1	4.000%	5/04/18	BB	1,927,860
	Kinetic Concepts, Inc.,				
750	Term Loan D1, WI/DD	TBD	TBD	BB	756,090
	Onex Carestream				,
	Finance LP, Term				
3,900	Loan, First Lien	5.000%	6/07/19	B+	3,965,391
3,900	•	5.000 /6	0/07/19	D+	3,965,391
	Onex Carestream				
	Finance LP, Term				
1,000	Loan, Second Lien	9.500%	12/07/19	В	1,023,333
	Total Health Care				
8,558	Equipment & Supplies				8,687,674
,		Nuveen Invest	ments		
		26			

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Health Care Providers	& Services 8.8	3% (5.5% of To	otal Investme	nts)
		Ardent Medical				
•	4 000	Services, Inc., Term	0.7500/	7/00/40	5	A 4440.054
\$	1,399	Loan, First Lien	6.750%	7/02/18	B+	\$ 1,410,651
	000	BioScrip, Inc., Delayed	0.5000/	7/04/00	Б	004.450
	926	Draw, Term Loan	6.500%	7/31/20	В	921,152
		Community Health				
	1,515	Systems, Inc., Term Loan D, DD1	4.250%	1/27/21	BB	1 522 026
	1,515	Community Health	4.200 /6	1/2//21	DD	1,532,926
		Systems, Inc., Term				
	6	Loan E	3.487%	1/25/17	BB	5,797
	J	DaVita, Inc., New	0.10770	1/20/17		0,707
	3,960	Term Loan B2	4.000%	11/01/19	Ba2	3,997,933
	0,000	Genesis Healthcare		,	-4-	0,001,000
	602	LLC, Term Loan	10.001%	12/04/17	В	615,568
		Golden Living, Term				,
	4,207	Loan	5.000%	5/04/18	В	4,144,615
		Heartland Dental				
		Care, Inc., Term Loan,				
	990	First Lien	5.500%	12/21/18	B1	996,193
		Heartland Dental				
		Care, Inc., Term Loan,		- / / -		
	500	Second Lien	9.750%	6/20/19	CCC+	512,500
	4 000	Kindred Healthcare,	4.0500/	0/04/40	D 0	1 011 100
	1,299	Inc., Term Loan B1	4.250%	6/01/18	Ba3	1,311,408
	010	LHP Operations Co.	0.0000/	7/03/18	В	900 604
	919	LLC, Term Loan B National Mentor	9.000%	7/03/16	Б	890,604
		Holdings, Inc., Term				
	544	Loan B, WI/DD	TBD	TBD	B1	548,736
	 	One Call Care	100	100	ы	040,700
		Management, Inc.,				
	2,500	Term Loan B	5.000%	11/27/20	B1	2,518,750
	,	Sheridan Holdings,				, ,
		Inc., Delayed Draw,				
	226	Term Loan, WI/DD	TBD	TBD	B1	226,371
		Sheridan Holdings,				
		Inc., Term Loan, First				
	3,994	Lien, DD1	4.500%	6/29/18	B1	4,032,298
		Sheridan Holdings,				
		Inc., Term Loan,			_	
	1,400	Second Lien	8.250%	12/20/21	B+	1,435,000
		Skilled Healthcare				
	400	Group, Inc., Term	0.7500/	4/00/40	Б	405.000
	493	Loan Total Health Care	6.750%	4/09/16	В	495,260
	OF 400	Total Health Care				05 505 760
	25,480	Providers & Services				25,595,762

Hotels, Restaurants & Leisure 7.7% (4.9% of Total Investments)

	Hotels, Restaurants &	Leisure 7.7%	(4.9% of Tota	l Investmer	nts)
	24 Hour Fitness				
1 000	Worldwide, Inc., Term	E 0500/	4/00/40	D - 0	4.054.404
1,930	Loan B BLB Management	5.250%	4/22/16	Ba3	1,954,164
	Services, Inc., Term				
1,415	Loan	5.250%	11/10/18	BB	1,427,615
.,	Caesars	0.20070	,,		1, 127, 313
	Entertainment				
	Operating Company,				
3,428	Inc., Term Loan B6	5.489%	1/28/18	В	3,303,293
0.000	CCM Merger, Inc.,	F 0000/	0/04/47	ь	0.700.407
3,690	Term Loan, DD1 CityCenter Holdings	5.000%	3/01/17	B+	3,736,487
	LLC, Term Loan B,				
3,250	DD1	5.000%	10/16/20	B+	3,294,350
5,25	Intrawest Resorts	0.000,0			5,=51,555
	Holdings, Inc., Initial				
1,500	Term Loan	5.500%	12/09/20	B+	1,505,625
000	Landry's Restaurants,	4.0000/	4/04/40	DD	0.40.005
933	Inc., Term Loan B MGM Resorts	4.000%	4/24/18	BB	943,665
	International, Term				
1,485	Loan B	3.500%	12/20/19	BB	1,488,447
.,	Scientific Games	0.00070	, _ 0, . 0		.,,
	Corporation, Term				
2,000	Loan B	4.250%	10/18/20	Ba2	2,012,322
	Seaworld Parks and				
947	Entertainment, Inc., Term Loan B2	3.000%	5/14/20	BB+	944,250
347	Station Casino LLC,	3.000 /6	5/14/20	DD+	944,230
1,985	Term Loan B	5.000%	3/02/20	В	2,008,820
,	Total Hotels,				, ,
22,563	Restaurants & Leisure				22,619,038
		0.2% (0.1% of T	otal Investm	ents)	
	Serta Simmons				
485	Holdings LLC, Term Loan	4.250%	10/01/19	B+	489,572
403	Household Products	0.6% (0.4% of T			409,572
	Spectrum Brands, Inc.,	0.070 (0.170 0.1		orito)	
1,472	Term Loan A	3.000%	9/04/17	BB	1,478,709
	Spectrum Brands, Inc.,				
186	Term Loan C	3.500%	9/04/19	BB	187,511
1 050	Total Household				1 000 000
1,658	Products Insurance 2.7% (1.79)	% of Total Invest	mente)		1,666,220
	Alliant Holdings I LLC,	70 OF TOTAL HIVEST	inents)		
	Initial Term Loan B,				
750	First Lien, WI/DD	TBD	TBD	B1	755,625
2,745	Hub International	4.750%	10/02/20	B1	2,782,730
	Holdings, Inc., Term				

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	Loan B, DD1				
1 405	Sedgwick Holdings, Inc., Term Loan, First	4.0500/	0/4.0/4.0	D	1 444 051
1,435	Lien	4.250%	6/12/18	B+	1,444,651
2,975	USI Holdings Corporation, Initial Term Loan, DD1	4.250%	12/27/19	B1	2,997,360
7,905	Total Insurance	4.230 /6	12/21/19	DI	7,980,366
7,900	Internet Software & Serv	vices 3.4% (2	2.2% of Total	Investment	
	EIG Investors Corp.,	1003 3.470 (2	2 /6 OI TOTAL	investinent	3)
4,946	Term Loan, DD1	5.000%	11/09/19	В	4,999,239
499	Sabre Inc., Term Loan B2	4.500%	2/19/19	B1	500,698
850	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	853,947
743	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	748,842
743	SSI Investments II,	3.230 /6	2/19/19	DI	740,042
1,776	Ltd., New Term Loan	5.000%	5/26/17	Ba3	1,791,318
1,158	VFH Parent LLC, New Term Loan	5.750%	11/08/19	N/R	1,169,984
	Total Internet Software				, ,
9,972	& Services	of Total Inves	-t		10,064,028
	IT Services 1.1% (0.7%	or rotal lilves	simenis)		
940	CompuCom Systems, Inc., Term Loan B	4.250%	5/09/20	B1	941,070
327	SRA International, Term Loan	6.500%	7/20/18	B1	326,063
321	16IIII LUAII	Nuveen Invest		DI	320,003
		27			

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

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	IT Services (continued)				
	SunGard Data				
	Systems, Inc., Term				
\$ 993	Loan E	4.000%	3/08/20	BB	\$ 998,698
4.440	Zayo Group LLC,	4.0000/	7/00/40	D.	4.440.000
1,112	Term Loan B	4.000%	7/02/19	B1	1,119,933
3,372	Total IT Services	aduata 1 00/	/0.00/ of Total	l levestes sets	3,385,764
	Leisure Equipment & Pro	oducts 1.3%	(0.8% of Tota	ii investments)
	Bombardier Recreational Products,				
2,017	Inc., Term Loan	4.000%	1/30/19	B+	2,032,271
2,017	Equinox Holdings,	4.000 /6	1/30/13	DT	2,002,271
	Inc., New Initial Term				
1,191	Loan B	4.501%	1/31/20	B1	1,203,654
.,	Four Seasons	1100170	1701720	.	1,200,001
	Holdings, Inc., Term				
500	Loan, Second Lien	6.250%	12/27/20	В	513,750
	Total Leisure				
3,708	Equipment & Products				3,749,675
	Machinery 0.9% (0.6%	of Total Invest	ments)		
	Gardner Denver, Inc.,				
2,580	Term Loan, DD1	4.250%	7/30/20	B1	2,580,707
	Media 16.1% (10.2% of	Total Investm	ents)		
	Affinion Group				
	Holdings, Inc., Term				
900	Loan B, DD1	6.750%	10/09/16	B1	894,886
	Cengage Learning				
	Acquisitions, Inc.,				
070	Tranche B, Extended	7 7500/	7/04/17	D	000 001
873	Term Loan, (5) Clear Channel	7.750%	7/04/17	D	800,281
	Communications, Inc.,				
1,363	Tranche D, Term Loan	6.910%	1/30/19	CCC+	1,325,540
1,000	Clear Channel	0.51076	1/30/13	000+	1,020,040
	Communications,				
2,611	Inc.,Term Loan E	7.660%	7/30/19	CCC+	2,603,214
_,•	Cumulus Media, Inc.,	11000,0	1,00,10		_,,~~,
6,600	Term Loan B , DD1	4.250%	12/23/20	B+	6,677,517
,	Emerald Expositions				, ,
	Holdings, Inc., Term				
1,427	Loan, First Lien	5.500%	6/17/20	BB	1,438,543
	EMI Music Publishing				
750	LLC, Term Loan B	4.250%	6/29/18	BB	755,625
569	Interactive Data	3.750%	1/31/18	Ba3	572,168
	Corporation, Term				

	Loan				
	Internet Brands, Inc.,				
993	Term Loan B	6.250%	3/18/19	B+	998,289
	McGraw-Hill Education				
	Holdings LLC, Term				
1,785	Loan	9.000%	3/22/19	B2	1,821,816
	Media General, Inc.,				
4 000	Delayed Draw, Term	4.0500/	7/04/00	55	4 0 4 0 0 4 0
1,000	Loan	4.250%	7/31/20	BB	1,010,619
	Mediacom Broadband				
988	LLC, Tranche G, Term Loan	4.000%	1/20/20	BB	988,734
900	Radio One, Inc., Term	4.000%	1/20/20	ББ	900,734
1,852	Loan B, First Lien	7.500%	2/14/17	B+	1,902,898
1,032	Springer Science &	7.50076	Z/ 1 1 / 1 <i>1</i>	Бт	1,302,030
	Business Media, Inc.,				
1,496	Term Loan	5.000%	8/14/20	В	1,506,070
,,	Tribune Company,	0.000,0			1,000,010
15,809	Term Loan B, DD1	4.000%	12/27/20	BB	15,819,043
·	Univision				
	Communications, Inc.,				
	Replacement Term				
3,880	Loan, First Lien	4.000%	3/01/20	B+	3,906,202
	UPC Broadband				
	Holding BV, Term				
1,714	Loan AF	4.000%	1/31/21	BB	1,726,787
	Weather Channel				
F00	Corporation, Term	7.0000/	C/0C/00	DO	EOE COE
500	Loan, Second Lien WMG Acquisition	7.000%	6/26/20	B3	505,625
	Corporation, Tranche				
	B, Refinancing Term				
1,324	Loan	3.750%	7/01/20	BB	1,329,854
.,0	Yell Group PLC, Term	011 00 70	.,,		.,020,00
1,793	Loan, (5)	4.097%	7/31/14	N/R	399,303
48,227	Total Media				46,983,014
	Multiline Retail 0.9% (0.0	6% of Total Ir	vestments)		
	Hudson's Bay				
	Company, Term Loan				
2,750	B, First Lien	4.750%	11/04/20	BB	2,794,679
	Oil, Gas & Consumable Fo	uels 8.2% (5.2% of Total	Investments)	
4 000	Western Refining, Inc.,	4.0500/	4.4.4.0.400	55	4 0 4 0 0 0 5
1,000	Term Loan B	4.250%	11/12/20	BB	1,010,625
	Brand Energy &				
	Infrastructure				
1,495	Services, Inc., Initial Term Loan	4.750%	11/26/20	B1	1,508,187
1,433	Crestwood Holdings	1 .75070	11/20/20	Di	1,500,107
1,343	LLC, Term Loan B	7.000%	6/19/19	В	1,380,316
2,985	Drill Rigs Holdings,	6.000%	3/31/21	B+	3,059,625
,	Inc., Tranche B1,				, ,

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	Term Loan				
	EP Energy LLC, Term				
833	Loan B3, Second Lien	3.500%	5/24/18	Ba3	837,500
	Fieldwood Energy				
	LLC, Term Loan, First				
998	Lien	3.875%	9/28/18	Ba2	1,004,670
	Fieldwood Energy				
	LLC, Term Loan,				
2,000	Second Lien	8.375%	9/30/20	B2	2,058,572
	Frac Tech				
75.4	International LLC,	0.5000/	5/00/40	Do	704.045
751	Term Loan	8.500%	5/06/16	B2	761,915
	Harvey Gulf				
3,244	International Marine, Inc., Term Loan B	5.500%	6/18/20	B1	3,298,488
3,244	Offshore Group	5.500%	6/16/20	БІ	3,296,466
	Investment Limited,				
1,850	Term Loan B	5.000%	10/25/17	В	1,864,454
1,000	Pacific Drilling S.A.,	0.00070	10/20/17		1,001,101
1,493	Term Loan B	4.500%	6/03/18	B+	1,510,970
,	Peabody Energy				, ,
	Corporation, Term				
1,496	Loan B	4.250%	9/24/20	BB+	1,509,104
	Rice Drilling LLC.,				
	Term Loan, Second				
993	Lien	8.500%	10/25/18	N/R	1,013,591
	Samson Investment				
	Company, Tranche 1,				
1,250	Term Loan, Second Lien	5.000%	9/25/18	B1	1 264 275
1,230	Saxon Energy	5.000 /6	9/25/10	ы	1,264,375
	Services, Inc., Term				
993	Loan	5.500%	2/15/19	Ba3	1,004,079
	Shelf Drilling Holdings	0.00070	_, . 0, . 0		1,001,010
750	LTD., Term Loan	10.000%	10/08/18	B+	764,062
	Total Oil, Gas &				
23,474	Consumable Fuels				23,850,533
).1% (0.1% of Tot	tal Investmer	nts)	
	Prestige Brands, Inc.,				
287	Term Loan B1	3.792%	1/31/19	BB	289,089
		Nuveen Investr 28	ments		
		20			

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
Airie	June (000)	Pharmaceuticals 9.4%		` '		value
		BioScrip, Inc., Term	(010/0011010		,	
\$	555	Loan B	6.500%	7/31/20	В	\$ 552,691
		ConvaTec, Inc., Dollar				
	1,051	Term Loan	4.000%	12/22/16	Ba3	1,061,057
		Generic Drug				
		Holdings, Inc., Term		- / / - /		
	796	Loan B	5.000%	8/16/20	B1	805,452
		Graceway				
		Pharmaceuticals LLC, Second Lien Term				
	2,000	Loan, (5)	6.928%	5/03/13	N/R	60,000
	2,000	Graceway	0.02070	0/00/10	14/11	00,000
		Pharmaceuticals LLC,				
	95	Term Loan, (5)	3.069%	5/03/12	N/R	104,709
		Par Pharmaceutical				
		Companies, Inc.,				
	1 010	Additional Term Loan	4.0500/	0/00/40	Б	1 004 044
	1,810	B1 Patheon, Inc., Term	4.250%	9/30/19	B+	1,824,041
	1,000	Loan B, WI/DD	TBD	TBD	В	1,000,089
	1,000	Pharmaceutical	100			1,000,000
		Product Development,				
		Inc., Term Loan B,				
	3,688	First Lien	4.000%	12/01/18	Ba3	3,717,680
		Pharmaceutical				
	2,993	Research Associates, Inc., Term Loan B	5.000%	9/23/20	B1	2 000 010
	2,993	Quintiles Transnational	5.000%	9/23/20	DI	3,009,010
	2,327	Corp., Term Loan B3	3.750%	6/08/18	BB	2,336,171
	, -	Salix Pharmaceuticals,				, ,
	1,750	LTD., Term Loan	4.250%	1/02/20	Ba1	1,774,281
		Therakos, Inc., Term			_	
	1,485	Loan, First Lien	7.500%	12/27/17	В	1,493,051
		Valeant				
		Pharmaceuticals International, Inc.,				
		Tranche B, Term Loan				
	3,690	D2	3.750%	2/13/19	BBB	3,720,464
	,	Valeant				, ,
		Pharmaceuticals				
		International, Inc.,			_	
	5,950	Term Loan E, WI/DD	TBD	TBD	Ba1	6,013,231
	29,190	Total Pharmaceuticals Real Estate Investment	Truet 1 70/ /-	1 1% of Total	Investments)	27,471,927
		Capital Automotive LP,	11105t 1.170 (i.i /o Oi TOlai	mivestillents)	
		Term Loan, Second				
	1,500	Lien	6.000%	4/30/20	B1	1,558,125
	-					, ,

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	Otan Fire 1 L				
1.006	iStar Financial, Inc., Term Loan	4 5009/	10/15/17	BB	1 047 964
1,936	Starwood Property	4.500%	10/15/17	DD	1,947,864
	Trust, Inc., Term Loan				
1,489	B	3.500%	4/17/20	BB+	1,492,162
1,100	Total Real Estate	0.00070	1,17,20	551	1,102,102
4,925	Investment Trust				4,998,151
,	Real Estate Management	& Developm	ent 1.5% (1	.0% of Tota	
	Capital Automotive LP,	•	·		,
	Term Loan, Tranche				
1,917	B1, DD1	4.000%	4/10/19	Ba2	1,937,862
	Realogy Corporation,	. =	- / /		
2,481	Term Loan B	4.500%	3/05/20	BB	2,503,891
	Total Real Estate				
4 200	Management &				4 444 750
4,398	Development	of Total Inve	otmonto)		4,441,753
	Road & Rail 0.4% (0.2% Swift Transportation	of Total Inve	:5(111C1115)		
	Company, Inc., Term				
1,123	Loan B2	4.000%	12/21/17	BB	1,133,777
1,120	Semiconductors & Equip				• •
	Freescale		(11170 01 1010		,
	Semiconductor, Inc.,				
	Term Loan, Tranche				
1,985	B4	5.000%	2/28/20	B1	2,006,711
	Freescale				
	Semiconductor, Inc.,				
	Term Loan, Tranche				
1,496	B5	5.000%	1/15/21	B1	1,517,603
000	NXP Semiconductor	0.0500/	1/11/00	DD	005.750
983	LLC, Term Loan D NXP Semiconductor	3.250%	1/11/20	BB+	985,756
1,945	LLC, Term Loan	4.500%	3/03/17	Ba3	1,974,478
1,940	Total Semiconductors	4.500 /6	3/03/17	Dao	1,374,470
6,409	& Equipment				6,484,548
0, 100	Software 10.1% (6.4% c	of Total Inves	tments)		0, 10 1,0 10
	Attachmate		,		
	Corporation, Term				
2,390	Loan, First Lien	7.250%	11/22/17	BB	2,432,778
	Blackboard, Inc., Term				
1,126	Loan B3	4.750%	10/04/18	B+	1,139,015
	BMC Software, Inc.,				
1,250	Initial Term Loan	5.000%	9/10/20	BB	1,253,559
0.005	Datatel Parent Corp,	4.5000/	74040	Б	0.404.005
3,065	Term Loan B, DD1	4.500%	7/19/18	B+	3,101,035
	Emdeon Business				
1,069	Services LLC, Term Loan B2	3.750%	11/02/18	BB	1,073,749
1,009	Epicor Software	3.730%	11/02/10	DD	1,073,748
	Corporation, Term				
641	Loan, B2	4.000%	5/16/18	Ba3	646,512
311			5, . 5, . 5	240	0.0,012

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988	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	993,697
000	Greeneden U.S.	0.00070	0/02/10	D,	000,007
	Holdings II LLC, Term				
871	Loan B	4.000%	2/08/20	В	870,101
	Infor Global Solutions				
	Intermediate Holdings,				
7 711	Ltd., Term Loan B5,	0.7500/	0/00/00	DeO	7.740.050
7,711	DD1	3.750%	6/03/20	Ba3	7,748,658
	IPC Systems, Inc., Extended Term Loan,				
2,234	Tranche B1, First Lien	7.750%	7/31/17	B1	2,251,064
2,201	IPC Systems, Inc.,	7.70070	7701717	5 ,	2,201,001
	Term Loan, Second				
2,500	Lien	5.410%	6/01/15	CCC	2,287,500
Ź	Misys PLC, Term Loan				, ,
3,456	B, First Lien	5.000%	12/12/18	B+	3,492,982
	RedPrairie				
	Corporation, New				
1,191	Term Loan, First Lien	6.000%	12/21/18	B+	1,203,902
	Vertafore, Inc., Term			_	
952	Loan, First Lien	4.250%	10/03/19	B+	960,676
29,444	Total Software				29,455,228
	Specialty Retail 1.2% (0.7% of Total	Investments)		
4 747	Collective Brands, Inc.,	7.0500/	10/00/10	Ь	1 704 050
1,717	Term Loan B	7.250%	10/09/19	В	1,734,859
1,649	Jo-Ann Stores, Inc., Term Loan, First Lien	4.000%	3/16/18	B+	1,658,194
3,366	Total Specialty Retail	4.00076	3/10/10	D+	3,393,053
3,300	Total Opecially Hetall	Nuveen Invest	ments		0,000,000
		29			

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

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)		Value
		Wireless Telecommuni	cation Services	2.3% (1.49	% of Total Inve	stment	s)
		Asurion LLC, Term	. =				
\$	1,809	Loan B1	4.500%	5/24/19	Ba2	\$	1,811,654
		Fairpoint					
	0.010	Communications, Inc.,	7.5000/	0/11/10	В		0.400.000
	3,019	Term Loan B	7.500%	2/11/19	В		3,129,869
		IPC Systems, Inc.,					
	978	Term Loan, Tranche C, First Lien	7.750%	7/31/17	B1		984,857
	970	Presidio, Inc., New	7.73076	7/31/17	Di		304,037
	692	Term Loan	5.750%	3/31/17	Ba3		697,467
	002	Total Wireless	0.70070	0/01/17	Buo		007,107
		Telecommunication					
	6,498	Services					6,623,847
	-,	Total Variable Rate					, = = , = = :
		Senior Loan Interests					
\$ 3	370,371	(cost \$367,108,563)				36	8,813,101
S	Shares	Description (1)					Value
		COMMON STOCKS 2	.5% (1.5% of Tot	al Investme	nts)		
		Building Products 0.7	7% (0.4% of Tota	I Investmen	its)		
		Masonite International					
	37,303	Corporation, (6)					2,051,665
		Hotels, Restaurants & I	Leisure 0.4% (0.2% of Tota	al Investments)	
		BLB Worldwide					
	40,968	Holdings Inc., (6), (7)					1,034,442
		Media 1.4% (0.9% of 7	l otal Investmen	is)			
	07.407	Metro-Goldwyn-Mayer,					0.040.450
	37,137	(6), (7)					2,618,159
	18,422	Tribune Company, (6)					1,372,439
	14,825	Tribune Company,					
	14,025	(6), (8) Total Media					3,990,598
		Professional Services	0.0% (0.0% of	Total Invest	mente)		0,000,000
	47,152	Vertrue, Inc., (6), (7)	0.0 /0 (0.0 /0 01	. J.a. 111763[68,370
	17,102	Total Common Stocks					00,070
		(cost \$5,321,359)					7,145,075
Pr	rincipal	(Ratings		.,,
	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
	()	CONVERTIBLE BONDS					
		Communications Equip	•		•		
		Nortel Networks	ì		,		
\$	850	Corp., (5)	1.750%	4/15/12	N/R	\$	843,625
		Total Convertible					
		Bonds (cost					
\$	850	\$710,500)					843,625

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Pr	incipal				Ratings		
Amo	unt (000)	Description (1)	Coupon	Maturity	(3)	Value	
		CORPORATE BONDS	· · · · · · · · · · · · · · · · · · ·				
		Commercial Services &					
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 502,50)0
		Harland Clarke					
	816	Holdings	9.500%	5/15/15	В	818,04	10
		Tervita Corporation,					
	500	144A	8.000%	11/15/18	В	512,50	00
		Total Commercial					
	1,816	Services & Supplies				1,833,04	10
		Communications Equip	ment 0.4% (0.2% of Total	Investments)		
		Nortel Networks					
	1,000	Limited, (5)	0.000%	7/15/11	N/R	1,068,75	50
		Diversified Consumer S	Services 0.3%	% (0.2% of To	tal Investment	ts)	
		NES Rental Holdings					
	900	Inc., 144A	7.875%	5/01/18	CCC+	945,00)0
		Diversified Telecommu	nication Servi	ces 1.8% (1.	.2% of Total Ir	vestments)	
	2,000	IntelSat Limited, 144A	7.750%	6/01/21	В	2,145,00)0
	450	IntelSat Limited	8.125%	6/01/23	В	487,12	25
		Level 3					
	2,286	Communications Inc.	11.875%	2/01/19	В	2,628,90	00
		Total Diversified					
		Telecommunication					
	4,736	Services				5,261,02	25
			Nuveen Inves	tments			
			30				

Principal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
(1117	Health Care Equipment			` '	
\$ 2,025	Kinetic Concepts	10.500%			\$ 2,328,750
	Health Care Providers	& Services 3	3.7% (2.4% of T	Total Investments)	
	FWCT-2 Escrow Corporation for Community Health				
1,500	Systems, 144A	5.125%	8/01/21	BB+	1,509,375
	FWCT-2 Escrow Corporation for Community Health		0 (0 1 (0 0		
2,400	Systems, 144A	6.875%	2/01/22	В	2,460,000
1,000	HCA Inc.	8.500%	4/15/19	BB+	1,054,500
325	HCA Inc.	7.250%	9/15/20	BB+	353,031
600	IASIS Healthcare Capital Corporation	8.375%	5/15/19	CCC+	640,500
	Tenet Healthcare				
3,500	Corporation, 144A	6.000%	10/01/20	BB	3,683,750
1,000	Truven Health Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
10,325	Total Health Care Providers & Services			_ ,	10,833,656
	Household Products		Total Investm		
2,600	Reynolds Group	9.875%	8/15/19	CCC+	2,873,000
	IT Services 0.4% (0.29)	% of Total Inve	estments)		
1,000	First Data Corporation, 144A	7.375%	6/15/19	BB	1,067,500
2.250	Leisure Equipment & P Caesars Entertainment Operating Company			·	0.400.050
2,250	Inc.	8.500%	2/15/20	В	2,126,250
1 000	Machinery 0.4% (0.2%			D.	1 111 075
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,111,875
	Media 4.2% (2.6% of Clear Channel Communications, Inc.,	rotai investme	ents)		
3,024	144A Clear Channel	14.000%	2/01/21	CCC	2,812,260
3,200	Communications, Inc. Clear Channel	5.500%	12/15/16	CCC	2,880,000
2,872	Communications, Inc.	9.000%	12/15/19	CCC+	2,929,440
2,750	Clear Channel Communications, Inc. McGraw-Hill Global Education Holdings,	9.000%	3/01/21	CCC+	2,777,500
500	144A WMG Acquisition	9.750%	4/01/21	BB	543,750
200	Group	11.500%	10/01/18	В	227,500

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	otal Media				12,170,450
C	oil, Gas & Consumal	ole Fuels 0.2% (0.1% of Total	Investme	ents)
C	Offshore Group	•			· ·
500 Ir	nvestment Limited	7.125%	4/01/23	В	500,000
P	harmaceuticals 1.	6% (1.0% of Total	Investments	3)	
V	'aleant				
F	Pharmaceuticals				
750 Ir	nternational, 144A	6.750%	8/15/18	B1	822,188
V	'aleant				
	harmaceuticals				
· · · · · · · · · · · · · · · · · · ·	nternational, 144A	7.000%	10/01/20	B1	2,155,000
	'aleant				
	Pharmaceuticals				
	nternational, 144A	7.250%	7/15/22	B1	545,000
	PII Escrow				
	Corporation, 144A	7.500%	7/15/21	B1	1,113,750
,	otal Pharmaceuticals				4,635,938
	Semiconductors & E	quipment 0.8% ((0.6% of Tota	I Investm	ents)
	dvanced Micro	7.7500/	0/04/00	_	4 000 005
,	Devices, Inc.	7.750%	8/01/20	В	1,069,625
	Advanced Micro	7.5000/	0/45/00	Б	4 447 500
,	Devices, Inc.	7.500%	8/15/22	В	1,447,500
	otal Semiconductors				0.517.105
	Equipment	of Total Investm	aonto\		2,517,125
	Software 0.6% (0.49 of the or Us Inc.	4 11.500%	7/15/18	В	981,750
	nfor Us Inc.	9.375%	4/01/19	В	843,750
	otal Software	J.J7 J /6	7/01/13	U	1,825,500
•		% (0.0% of Total I	nvestments)		1,020,000
	ocal Insight Regatta	70 (010 70 01 1 0tal 1			
	Holdings, (5), (8)	11.000%	12/01/17	D	5
	- · · · · · · · · · · · · · · · · · · ·	Nuveen Investr		-	
		31			

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

P	rincipal				Ratings	
Am	ount (000)		Coupon	Maturity	(3)	Value
		Wireless Telecommu	nication Servic	ces 1.2% (0.8°	% of Total Inv	estments)
		FairPoint				
	=	Communications	. ==	011=110	_	4
\$	500	Inc., 144A	8.750%	8/15/19	В	\$ 533,750
	1 750	MetroPCS Wireless	C 0500/	4/04/04	DD	1.017.010
	1,750	Inc., 144A	6.250%	4/01/21	BB	1,817,812
	1,000	Sprint Corporation, 144A	7 1050/	6/15/24	DD	1 005 000
	75	T-Mobile USA Inc.	7.125% 6.731%	4/28/22	BB BB	1,005,000 78,750
	75 75	T-Mobile USA Inc.	6.836%	4/28/23	BB	78,281
	73	Total Wireless	0.000 /6	4/20/23	00	70,201
		Telecommunication				
	3,400	Services				3,513,593
	c , . c c	Total Corporate				3,5 : 3,5 5
		Bonds (cost				
\$	53,003	\$51,817,440)				54,611,457
		Total Long-Term				
		Investments (cost				
		\$424,957,862)				431,413,258
	rincipal					
Am	ount (000)	•	Coupon	Maturity		Value
		SHORT-TERM INVEST		1% (6.4% of To	tal Investmen	-
\$	29,573	Repurchase	0.000%	2/03/14		\$ 29,573,070
		Agreement with				
		Fixed Income				
		Clearing				
		Corporation, dated				
		1/31/14, repurchase price				
		\$29,573,070,				
		collateralized by				
		\$29,885,000 U.S.				
		Treasury Notes,				
		1.000%, due				
		3/31/17, value				
		\$30,168,101				
		Total Short-Term Inve	estments (cost	\$29.573.070)		29,573,070
		Total Investments (co				460,986,328
		•	(9), (10)	,		(99,000,000)
		Variable Rate Term P		s, at Liquidatio	n Value	
		(19.9)% (11)		<u>.</u>		(58,000,000)
		Other Assets Less Lia	· · · · · · · · · · · · · · · · · · ·)% (12)		(11,995,271)
		Alat Assats Assatisable				444444
		Net Assets Applicable Derivatives as of Janua		Shares 100%		\$291,991,057

Interest Rate Swaps outstanding:

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

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

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

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

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurments for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (9) Borrowings as a percentage of Total Investments is 21.5%.
- (10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.6%.

- (12) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- DD1 Portion of investment purchased on a delayed delivery basis.
- WI/DD Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

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

See accompanying notes to financial statements.

Nuveen Investments

JFR
Nuveen Floating Rate Income Fund

Portfolio of Investments January 31, 2014 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
AIII	ount (000)	LONG-TERM INVESTME				
		VARIABLE RATE SENIC				•
		(4)	JII LOAN III LI	12010 110.	0 70 (7 0.0 70 0.	rotal invocaments,
		Aerospace & Defense	0.4% (0.3% of	Total Investm	ents)	
		Beechcraft Holdings	(010 / 0 01)		,	
\$	357	LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 358,594
		Sequa Corporation,				, ccc,cc
	2,475	Term Loan B	5.250%	6/19/17	В	2,443,444
	•	Total Aerospace &				, ,
	2,832	Defense				2,802,038
		Airlines 3.0% (1.9% of	f Total Investme	ents)		
		American Airlines,		-		
	4,478	Inc., Term Loan	3.750%	6/27/19	Ba2	4,520,878
		Delta Air Lines, Inc.,				
	9,895	Term Loan B1	4.000%	10/18/18	Ba1	9,960,372
		Delta Air Lines, Inc.,				
	1,980	Term Loan B2	3.250%	4/18/16	Ba1	1,992,169
		US Airways, Inc.,				
	4,500	Term Loan B1	3.500%	5/23/19	Ba2	4,530,375
	20,853	Total Airlines				21,003,794
		Auto Components 2.5	5% (1.6% of Tota	al Investment	s)	
		Federal-Mogul				
		Corporation, Tranche				
	11,706	B, Term Loan, DD1	2.108%	12/29/14	B1	11,647,740
		Federal-Mogul				
		Corporation, Tranche				
	6,134	C, Term Loan, DD1	2.108%	12/28/15	B1	6,102,873
		Total Auto				
	17,840	Components				17,750,613
			0.4% of Total In	vestments)		
		Grifols, Inc., Term				
	4,476	Loan	4.250%	6/01/17	Ba1	4,515,868
		•	% (0.3% of Tota	I Investment	S)	
		Quikrete Holdings,				
	0.000	Inc., Term Loan, First	4.0000/	0/00/00	Б	0.000.704
	2,992	Lien	4.000%	9/28/20	B+	3,022,724
			(1.2% of Total li	nvestments)		
		American Capital,				
	1 000	LTD., Term Loan, First	4.0000/	0/00/40	DD	1 001 007
	1,322	Lien	4.000%	8/22/16	BB	1,331,297
	0.050	Citco III Limited, Term	4.0500/	0/00/40	N/D	0.070.000
	2,852	Loan B	4.250%	6/29/18	N/R	2,876,892

2,992	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	3,032,698
	Walter Investment Management Corporation, Tranche B, Term Loan, First				
5,759	Lien	4.750%	12/18/20	B+	5,810,095
12,925	Total Capital Markets				13,050,982
	-	% of Total Invest	tments)		
	Ineos US Finance				
0.000	LLC, Term Loan, First	4.0000/	E/04/10	DD	0.004.000
3,362	Lien PO Corporation Torm	4.000%	5/04/18	BB	3,384,390
2,475	PQ Corporation, Term Loan, First Lien	4.500%	8/07/17	B+	2,500,413
2,475	Univar, Inc., Term	4.300%	0/07/17	D+	2,300,413
4,323	Loan	5.000%	6/30/17	B+	4,305,157
4,020	US Coatings	3.000 /6	0/30/17	D+	4,000,107
	Acquisition, Term				
1,585	Loan B	4.000%	2/01/20	B+	1,600,932
.,000	W.R Grace & Co.,	1100070	2/01/20		1,000,002
	Delayed Draw, Term				
526	Loan, WI/DD	TBD	TBD	BBB	529,167
<u> </u>	W.R Grace & Co., Exit				J_0,
1,474	Term Loan, WI/DD	TBD	TBD	BBB	1,481,667
13,745	Total Chemicals				13,801,726
	Commercial Services 8	& Supplies 2.5	% (1.5% of T	otal Investm	
	Aramark Corporation,				
3,729	Term Loan, Tranche D	4.000%	9/09/19	BBB	3,757,117
	CCS Income Trust,				
2,618	Term Loan, First Lien	6.250%	5/12/18	В	2,643,728
	Education Management LLC, Tranche C2, Term				
4,992	Loan, DD1	4.250%	6/01/16	В	4,797,066
	Harland Clarke				
	Holdings Corporation,				
3,434	Term Loan B3	7.000%	5/22/18	B+	3,480,920
	Harland Clarke				
	Holdings Corporation,				
1,500	Term Loan B4, WI/DD	TBD	TBD	B+	1,511,876
	HMH Holdings, Inc.,				
983	Term Loan, First Lien	4.250%	5/14/18	B1	989,869
00	Vertrue Inc., Term	45.0000/	0/04/40	N/D	00.004
32	Loan, First Lien	15.000%	2/04/18	N/R	32,384
17.000	Total Commercial				17.010.000
17,288	Services & Supplies	nmont 1 00/ /1	10/ of Total	Invoctments	17,212,960
	Communications Equi	pilielit 1.0% (1	. i /o UI TUIAI	investillents	7)
0.040	Alcatel-Lucent, Inc.,	F 7F00/	1/20/10	B+	3,254,324
עריי.	Lerm Loan C	h /h110/.			
3,218	Term Loan C Avaya, Inc., Term	5.750%	1/30/19	D+	3,234,324

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

Principal Amount (000)		Coupon	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	-	6 of Total Inve		
\$ 17,955	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$17,899,824
	SunGard Data				
	Systems, Inc., Term				
2,376	Loan D	4.500%	1/31/20	BB	2,390,840
	Total Computers &				
20,331	Peripherals				20,290,664
	Containers & Packaging	0.9% (0.5%	of Total Inves	stments)	
	Berry Plastics Holding				
0.000	Corporation, Term	0.7500/	1 /00 /01	5	0.000.400
6,000	Loan E	3.750%	1/06/21	B+	6,009,108
	Distributors 1.2% (0.7%	of Total Inve	estments)		
0.155	HD Supply, Inc., Term	4 E000/	10/10/17	р.	0.005.000
8,155	Loan B	4.500%	10/12/17	B+	8,225,320
	Diversified Consumer Ser	vices 4.4%	6 (2.0% OF TOLE	ai investments	5)
	Cengage Learning Acquisitions, Inc.,				
4,393	Term Loan, (5)	4.750%	7/03/14	D	4,034,583
4,535	Ceridian Corporation,	4.75076	7/03/14	D	4,004,000
	New Replacement				
2,299	Term Loan	4.408%	8/14/15	B1	2,315,278
2,233	Hilton Hotels	4.40076	0/14/13	ы	2,010,270
	Corporation, Term				
14,211	Loan B2	3.750%	10/25/20	BB	14,328,374
,	Laureate Education,	01.0070	. 0, _0, _0		,0_0,0.
4,908	Inc., Term Loan B	5.000%	6/15/18	B1	4,895,275
1,000	Pinnacle	0100070			.,,
	Entertainment, Term				
384	Loan B1	3.750%	8/15/16	BB+	387,434
	Pinnacle				
	Entertainment, Term				
1,990	Loan B2	3.750%	8/13/20	BB+	2,006,169
	Spotless Holdings,				
	SAS, Term Loan, First				
2,992	Lien	5.000%	10/02/18	B1	3,041,128
	Total Diversified				
31,177	Consumer Services			_	31,008,241
	Diversified Financial Serv	ices 3.9%	(2.5% of Total	Investments)	
	Home Loan Servicing				
0.400	Solutions, Ltd., Term	4.5000/	0/00/00	DD	0.544.007
3,483	Loan B	4.500%	6/26/20	BB	3,541,267
	Ocwen Financial				
E 044	Corporation, Term	E 0000/	0/15/10	р.	E 074 400
5,211	Loan B	5.000%	2/15/18	B+	5,274,132
4 600	RPI Finance Trust,	2 2E09/	11/00/19	Poo?	4 704 614
4,689 13,735	Term Loan B3 WideOpenWest	3.250% 4.750%	11/09/18 4/01/19	Baa2 B1	4,724,614 13,863,100
13,/33	Finance LLC, Term	4.730%	4 /U1/13	DI	13,003,100

	Loan B, DD1				
	Total Diversified				
27,118	Financial Services				27,403,113
,	Diversified Other 0.3%	(0.2% of Tota	I Investment	s)	, ,
	Rexnord LLC, Term	(01271 01 1 010		-,	
1,860	Loan B	4.000%	8/21/20	B+	1,873,264
.,000	Diversified Telecommun				
	Intelsat Jackson		010,0 (0	/0 01 10001	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	Holdings, S.A.,				
	Tranche B2, Term				
1,811	Loan	3.750%	6/30/19	BB	1,827,348
.,	Electronic Equipment &			of Total Inves	
	SMART Modular		(011)		J,
	Technologies, Inc.,				
5,232	Term Loan B	8.250%	8/26/17	В	4,708,688
0,202	Food & Staples Retailing		of Total Inve		.,. 66,666
	Albertson's LLC, Term	(,	
1,806	Loan B1	4.250%	3/21/16	BB	1,823,106
,,,,,,	Albertson's LLC, Term	00,0	0, = 1, 10		1,0=0,100
3,179	Loan B2	4.750%	3/21/19	BB	3,217,001
_,	BJ's Wholesale Club,				-, ,
	Inc., Replacement				
3,283	Loan, First Lien	4.500%	9/26/19	В	3,318,989
-,	BJ's Wholesale Club,				-,,
	Inc., Replacement				
4,000	Loan, Second Lien	8.500%	3/31/20	CCC	4,120,416
,	Del Monte Foods				, , ,
	Company, Term Loan,				
750	First Lien, WI/DD	TBD	TBD	B+	752,227
	Rite Aid Corporation,				,
	Tranche 1, Term Loan,				
1,500	Second Lien	5.750%	8/21/20	В	1,541,062
	Rite Aid Corporation,				
	Tranche 2, Term Loan,				
1,675	Second Lien	4.875%	6/21/21	В	1,708,500
	Supervalu, Inc., New				
3,169	Term Loan B	5.000%	3/21/19	B+	3,189,581
	Wilton Products, Inc.,				
5,625	Tranche B, Term Loan	7.500%	8/30/18	В	5,371,875
	Total Food & Staples				
24,987	Retailing				25,042,757
	Food Products 6.3% (4	1.0% of Total I	nvestments)		
	AdvancePierre Foods,				
	Inc., Term Loan, First			_	
3,960	Lien	5.750%	7/10/17	B1	3,971,551
	AdvancePierre Foods,				
	Inc., Term Loan,				
1,368	Second Lien	9.500%	10/10/17	CCC+	1,337,220
	H.J Heinz Company,				=
14,338	Term Loan B2	3.500%	6/05/20	BB	14,501,711
4,353		4.250%	2/25/18	Ba3	4,388,273

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

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

	rincipal	Description (1)	Coupon	Maturity	Ratings	Value
AIIIC	ount (000)	Description (1) Health Care Equipment	Coupon	(2) 2.6% (1.7% of	(3) Total Investm	
		Biomet, Inc., Term	t & Supplies	2.0 /6 (1.7 /6 01	Total investin	ients)
\$	1,990	Loan B2	3.664%	7/25/17	BB	\$ 2,006,164
·	,	Kinetic Concepts, Inc.,				, ,
	1,750	Term Loan D1, DD1	4.500%	5/04/18	BB	1,764,210
	5 00 7	Kinetic Concepts, Inc.,	4.0000/	5/04/40	20	0.000.700
	5,967	Term Loan D1	4.000%	5/04/18	BB	6,028,702
		Onex Carestream Finance LP, Term				
	5,850	Loan, First Lien	5.000%	6/07/19	B+	5,948,087
	0,000	Onex Carestream	0.00070	0,01,10		0,010,001
		Finance LP, Term				
	2,625	Loan, Second Lien	9.500%	12/07/19	В	2,686,249
	10.100	Total Health Care				10 100 110
	18,182	Equipment & Supplies Health Care Providers	& Sarvicas C	10/ /5 00/ of T	otal Investme	18,433,412
		Ardent Medical	a Services s	7.4 /6 (3.9 /6 01 1	otal ilivestille	iii.5)
		Services, Inc., Term				
	1,399	Loan, First Lien	6.750%	7/02/18	B+	1,410,651
		BioScrip, Inc., Delayed				
	2,006	Draw, Term Loan	6.500%	7/31/20	В	1,995,830
		Community Health				
	5,000	Systems, Inc., Term Loan D, WI/DD	TBD	TBD	BB	5,058,035
	3,000	DaVita, Inc., New	טטו	100		3,030,003
	9,900	Term Loan B2	4.000%	11/01/19	Ba2	9,994,832
		Genesis Healthcare				
	1,504	LLC, Term Loan	10.001%	12/04/17	В	1,538,921
	45.040	Golden Living, Term	F 0000/	E /0.4 /4.0	Б	11,000,501
	15,049	Loan HCA, Inc., Tranche	5.000%	5/04/18	В	14,826,584
	1,322	B5, Term Loan	2.910%	3/31/17	BB	1,325,712
	1,022	Heartland Dental	2.0.070	0,01,11		1,020,712
		Care, Inc., Term Loan,				
	2,970	First Lien	5.500%	12/21/18	B1	2,988,579
		Heartland Dental				
	0.000	Care, Inc., Term Loan,	0.7509/	6/00/10	CCC+	2.050.000
	2,000	Second Lien Kindred Healthcare,	9.750%	6/20/19	CCC+	2,050,000
	2,580	Inc., Term Loan B1	4.250%	6/01/18	Ba3	2,605,336
	,	LHP Operations Co.				,
	1,839	LLC, Term Loan B	9.000%	7/03/18	В	1,781,208
		National Mentor				
	0.175	Holdings, Inc., Term	TDD	TDD	D1	0.104.040
	2,175	Loan B, WI/DD	TBD	TBD	B1	2,194,946

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	One Call Care				
4 000	Management, Inc.,	F 0000/	11/07/00	D4	4 000 000
4,000	Term Loan B Select Medical	5.000%	11/27/20	B1	4,030,000
	Corporation, Term				
309	Loan B	4.003%	6/01/18	Ba2	311,426
	Sheridan Holdings,				
	Inc., Delayed Draw,			D .	
226	Term Loan, WI/DD Sheridan Holdings,	TBD	TBD	B1	226,371
	Inc., Term Loan, First				
9,699	Lien, DD1	4.500%	6/29/18	B1	9,792,726
	Sheridan Holdings,				
	Inc., Term Loan,			_	
2,750	Second Lien	8.250%	12/20/21	B+	2,818,750
	Skilled Healthcare Group, Inc., Term				
721	Loan	6.750%	4/09/16	В	723,543
, <u> </u>	Total Health Care	011 0070		_	
65,449	Providers & Services				65,673,450
	Hotels, Restaurants &	Leisure 5.8%	(3.7% of Tota	I Investmen	nts)
	24 Hour Fitness				
4,825	Worldwide, Inc., Term Loan B	5.250%	4/22/16	Ba3	4,885,410
1,020	BLB Management	0.20070	1/22/10	Duo	1,000,110
	Services, Inc., Term				
2,022	Loan	5.250%	11/10/18	BB	2,039,450
	Caesars				
	Entertainment Operating Company,				
5,095	Inc., Term Loan B6	5.489%	1/28/18	В	4,909,920
2,222	CCM Merger, Inc.,				, , .
3,423	Term Loan, DD1	5.000%	3/01/17	B+	3,465,760
	CityCenter Holdings				
5,750	LLC, Term Loan B, DD1	5.000%	10/16/20	B+	5,828,464
5,750	Intrawest Resorts	5.000%	10/16/20	D+	3,020,404
	Holdings, Inc., Initial				
2,500	Term Loan	5.500%	12/09/20	B+	2,509,375
	Landry's Restaurants,				
2,821	Inc., Term Loan B	4.000%	4/24/18	BB	2,853,228
	MGM Resorts International, Term				
2,970	Loan B	3.500%	12/20/19	BB	2,976,893
2,0.0	Scientific Games	0.00070	12,20,10		2,0.0,000
	Corporation, Term				
4,000	Loan B	4.250%	10/18/20	Ba2	4,024,644
	Seaworld Parks and				
3,410	Entertainment, Inc., Term Loan B2	3.000%	5/14/20	BB+	3,399,917
3,970	TOTHI LUAH DZ	5.000%	3/02/20	B B	4,017,640
5,575		0.00070	0,02,20	_	.,0.7,0.10

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	Station Casino LLC,				
	Term Loan B				
	Total Hotels,				
40,786	Restaurants & Leisure				40,910,701
	Household Durables	1.1% (0.7% of T	Total Investm	ents)	
	Reynolds Group				
	Holdings, Inc.,				
	Incremental US Term				
2,929	Loan, First Lien	4.000%	12/01/18	B+	2,967,234
	Serta Simmons				
	Holdings LLC, Term				
2,666	Loan	4.250%	10/01/19	B+	2,692,646
,	Tempur-Pedic				, ,
	International, Inc.,				
2,108	New Term Loan B	3.500%	3/18/20	BB	2,117,244
, ,	Total Household				· · ·
7,703	Durables				7,777,124
,	Household Products	0.3% (0.2% of 1	Total Investm	ents)	, ,
	Spectrum Brands, Inc.,	·		,	
1,472	Term Loan A	3.000%	9/04/17	BB	1,478,709
,	Spectrum Brands, Inc.,				, ,
497	Term Loan C	3.500%	9/04/19	BB	500,082
	Total Household				,
1,969	Products				1,978,791
,	Insurance 2.5% (1.59	% of Total Invest	tments)		, ,
	Alliant Holdings I LLC,		,		
	Initial Term Loan B,				
2,000	First Lien, WI/DD	TBD	TBD	B1	2,015,000
	Hub International				
	Holdings, Inc., Term				
5,990	Loan B, DD1	4.750%	10/02/20	B1	6,072,333
	Sedgwick Holdings,				
	Inc., Term Loan, First				
2,870	Lien	4.250%	6/12/18	B+	2,889,302
, in the second second	USI Holdings				
	Corporation, Initial				
6,205	Term Loan, DD1	4.250%	12/27/19	B1	6,251,623
17,065	Total Insurance				17,228,258
		Nuveen Invest	ments		
		36			

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)		Value
	Internet Software & Ser	vices 3.0% (1.9% of Total	Investments)		
\$ 8,851	EIG Investors Corp., Term Loan, DD1	5.000%	11/09/19	В	\$	8,946,745
748	Sabre Inc., Term Loan B2	4.500%	2/19/19	B1		751,047
2,125	Sabre Inc., Term Loan C Sabre, Inc., Term	4.000%	2/19/18	B1		2,134,866
3,465	Loan B	5.250%	2/19/19	B1		3,494,598
	SSI Investments II,					
3,552	Ltd., New Term Loan	5.000%	5/26/17	Ba3		3,582,636
2,317	VFH Parent LLC, New Term Loan	5.750%	11/08/19	N/R		2,339,968
21,058	Total Internet Software & Services)/ of Total Inves				21,249,860
	IT Services 1.1% (0.79) CompuCom Systems,	% of Total inve	estments)			
1,496	Inc., Term Loan B SRA International,	4.250%	5/09/20	B1		1,497,537
918	Term Loan	6.500%	7/20/18	B1		915,131
51	SunGard Data Systems, Inc., Term Loan B	1.908%	2/28/14	BB		51,140
2,977	SunGard Data Systems, Inc., Term Loan E	4.000%	3/08/20	ВВ		2,996,094
2,462	Zayo Group LLC, Term Loan B	4.000%	7/02/19	B1		2,480,312
7,904	Total IT Services	4.000 /6	1/02/19	ы		7,940,214
7,001	Leisure Equipment & P	roducts 1.4%	% (0.9% of To	tal Investment	s)	7,010,211
	Bombardier Recreational Products, Inc., Term				Í	
5,539	Loan	4.000%	1/30/19	B+		5,580,111
0.000	Equinox Holdings, Inc., New Initial Term	4.5040/	1/01/00	D4		0.050.007
3,226	Loan B Four Seasons	4.501%	1/31/20	B1		3,259,897
1,000	Holdings, Inc., Term Loan, Second Lien Total Leisure	6.250%	12/27/20	В		1,027,500
9,765	Equipment & Products					9,867,508
3,7 00	Machinery 0.8% (0.5%	of Total Inves	stments)			2,007,000
	Gardner Denver, Inc.,		-			
5,615	Term Loan, DD1 Media 16.2% (10.2% o	4.250%	7/30/20	B1		5,615,953
2,067	Affinion Group Holdings, Inc., Term	6.750%	10/09/16	B1		2,054,924

	Loan B, DD1				
	Cengage Learning				
	Acquisitions, Inc.,				
	Tranche B, Extended				
819	Term Loan, (5)	7.750%	7/04/17	D	751,022
	Clear Channel				
	Communications, Inc.,				
	Tranche D, Term				
3,952	Loan	6.910%	1/30/19	CCC+	3,843,229
	Clear Channel				
	Communications,				
3,218	Inc.,Term Loan E	7.660%	7/30/19	CCC+	3,207,794
10.000	Cumulus Media, Inc.,	4.0500/	10/00/00	Б	40.750.700
13,600	Term Loan B , DD1	4.250%	12/23/20	B+	13,759,732
	Emerald Expositions				
4,280	Holdings, Inc., Term	5.500%	6/17/20	BB	4 215 620
4,200	Loan, First Lien EMI Music Publishing	5.500%	6/17/20	DD	4,315,629
2,462	LLC, Term Loan B	4.250%	6/29/18	BB	2,479,997
2,402	Interactive Data	4.230 /6	0/29/10	ББ	2,479,997
	Corporation, Term				
2,160	Loan	3.750%	1/31/18	Ba3	2,171,168
2,100	Internet Brands, Inc.,	0.70070	1/01/10	Buo	2,171,100
2,977	Term Loan B	6.250%	3/18/19	B+	2,994,868
_,•.	McGraw-Hill	0.200,0	5, 15, 15		_,,
	Education Holdings				
3,570	LLC, Term Loan	9.000%	3/22/19	B2	3,643,631
	Media General, Inc.,				
	Delayed Draw, Term				
3,000	Loan	4.250%	7/31/20	BB	3,031,857
	Mediacom Broadband				
	LLC, Tranche G,				
1,975	Term Loan	4.000%	1/20/20	BB	1,977,469
	Radio One, Inc., Term	= = = = = = = =		_	4 000 0 40
3,931	Loan B, First Lien	7.500%	2/14/17	B+	4,039,340
	Springer Science &				
0.000	Business Media, Inc.,	E 0000/	0/14/00	В	0.010.140
2,992	Term Loan Tribune Company,	5.000%	8/14/20	В	3,012,140
34,671	Term Loan B, DD1	4.000%	12/27/20	BB	34,692,512
34,071	Univision	4.000 /6	12/21/20	DD	04,002,012
	Communications, Inc.,				
	Replacement Term				
17,848	Loan, First Lien	4.000%	3/01/20	B+	17,968,531
11,010	UPC Broadband	11000,0	5,5 1,25		11,000,001
	Holding BV, Term				
3,000	Loan AF	4.000%	1/31/21	BB	3,021,876
	UPC Broadband				
	Holding BV, Term				
2,000	Loan AH	3.250%	6/30/21	BB	2,006,876
1,000		3.500%	6/08/20	BB	1,003,563

	9 9	3			
	Virgin Media				
	Investment Holdings,				
	Term Loan B				
	Weather Channel				
	Corporation, Term				
750	Loan, Second Lien	7.000%	6/26/20	B3	758,438
	WMG Acquisition				
	Corporation, Tranche				
	B, Refinancing Term				
2,029	Loan	3.750%	7/01/20	BB	2,037,959
	Yell Group PLC, Term				
4,565	Loan, (5)	4.097%	7/31/14	N/R	1,016,629
116,866	Total Media				113,789,184
	•	.5% of Total	Investments)		
	Hudson's Bay				
	Company, Term Loan				
5,000	B, First Lien	4.750%	11/04/20	BB	5,081,235
	Multi-Utilities 0.1% (0.1	% of Total In	ivestments)		
000	ADS Waste Holdings,	4.0500/	0/05/40	D	004.070
988	Inc., Term Loan B	4.250%	8/05/19	B+	994,379
	Oil, Gas & Consumable F	-ueis 7.6%	(4.7% of lota	ai investments)
	Brand Energy &				
	Infrastructure				
2 402	Services, Inc., Initial Term Loan	4.750%	11/26/20	B1	0.510.645
2,492	Crestwood Holdings	4.730%	11/20/20	DI	2,513,645
2,685	LLC, Term Loan B	7.000%	6/19/19	В	2,760,632
2,000	LLO, Tellii Loan B	Nuveen Inves			2,700,002
		37			

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

incipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
• •	Oil, Gas & Consumat	ole Fuels (continued		• •	
	Drill Rigs Holdings, Inc., Tranche B1,				
\$ 6,965	Term Loan	6.000%	3/31/21	B+	\$ 7,139,125
1,667	EP Energy LLC, Term Loan B3, Second Lien	3.500%	5/24/18	Ba3	1,675,000
·	Fieldwood Energy LLC, Term Loan, First	0.0750/	0/00/40	D-0	
2,992	Lien Fieldwood Energy LLC, Term Loan,	3.875%	9/28/18	Ba2	3,014,010
5,000	Second Lien	8.375%	9/30/20	B2	5,146,430
1,341	Frac Tech International LLC, Term Loan	8.500%	5/06/16	B2	1,359,754
.,	Harvey Gulf International Marine,	0.0007	0,00,10		.,000,.0.
7,985	Inc., Term Loan B	5.500%	6/18/20	B1	8,119,747
3,238	Offshore Group Investment Limited, Term Loan B	5.000%	10/25/17	В	3,262,795
2,985	Pacific Drilling S.A., Term Loan B	4.500%	6/03/18	B+	3,021,939
3,491	Peabody Energy Corporation, Term Loan B	4.250%	9/24/20	BB+	3,521,243
·	Rice Drilling LLC., Term Loan, Second				
2,729	Lien Samson Investment Company, Tranche 1,	8.500%	10/25/18	N/R	2,787,374
2,500	Term Loan, Second Lien Saxon Energy	5.000%	9/25/18	B1	2,528,750
1,985	Services, Inc., Term Loan	5.500%	2/15/19	Ba3	2,008,159
2,000	Shelf Drilling Holdings LTD., Term Loan	10.000%	10/08/18	B+	2,037,500
2,000	Western Refining, Inc., Term Loan B	, 4.250%	11/12/20	ВВ	2,021,250
52,055	Total Oil, Gas & Consumable Fuels	0.00/ /0.00/ - 1 =			52,917,353
	Personal Products Prestige Brands, Inc.,	0.0% (0.0% of Tota	ı investmer	its)	
287	Term Loan B1	3.792%	1/31/19	ВВ	289,089

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	Pharmaceuticals 7.6°	% (4.7% of Total	Investments	s)	
4 00 4	BioScrip, Inc., Term	0.5000/	7/04/00		4 407 400
1,204	Loan B ConvaTec, Inc., Dollar	6.500%	7/31/20	В	1,197,498
2,628	Term Loan	4.000%	12/22/16	Ba3	2,652,642
	Generic Drug				
1,592	Holdings, Inc., Term Loan B	5.000%	8/16/20	B1	1 610 005
1,592	Graceway	5.000%	0/10/20	DI	1,610,905
	Pharmaceuticals LLC,				
5.005	Second Lien Term	0.000/	E /00 /4 0	NI/D	100.750
5,625	Loan, (5) Graceway	6.928%	5/03/13	N/R	168,750
	Pharmaceuticals LLC,				
51	Term Loan, (5)	3.069%	5/03/12	N/R	55,934
	Par Pharmaceutical Companies, Inc.,				
	Additional Term Loan				
3,621	B1	4.250%	9/30/19	B+	3,648,082
2,500	Patheon, Inc., Term Loan B, WI/DD	TBD	TBD	В	2,500,222
2,500	Pharmaceutical	IDU	טסו	Б	2,500,222
	Product Development,				
7.077	Inc., Term Loan B,	4.0000/	10/01/10	D-0	7 405 000
7,377	First Lien Pharmaceutical	4.000%	12/01/18	Ba3	7,435,360
	Research Associates,				
5,736	Inc., Term Loan B	5.000%	9/23/20	B1	5,767,268
	Quintiles Transnational Corp.,				
3,925	Term Loan B3	3.750%	6/08/18	BB	3,941,256
	Salix Pharmaceuticals,				
3,500	LTD., Term Loan Therakos, Inc., Term	4.250%	1/02/20	Ba1	3,548,562
3,465	Loan, First Lien	7.500%	12/27/17	В	3,483,785
,	Valeant				, ,
	Pharmaceuticals				
	International, Inc., Tranche B, Term Loan				
4,876	D2	3.750%	2/13/19	BBB	4,915,941
	Valeant				
	Pharmaceuticals International, Inc.,				
11,900	Term Loan E	3.750%	8/5/20	Ba1	12,026,462
58,000	Total Pharmaceuticals		00/ 17 -		52,952,667
	Real Estate Investmen Capital Automotive LP,	t 1rust 2.0% (1	.2% of Total	investment	S)
	Term Loan, Second				
3,000	Lien, DD1	6.000%	4/30/20	B1	3,116,250
4 700	iStar Financial, Inc.,	4 E000/	10/15/17	DD	4.750.504
4,729	Term Loan	4.500%	10/15/17	BB	4,759,524

	Starwood Property				
5,965	Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	5,978,647
	Total Real Estate				
13,694	Investment Trust				13,854,421
	Real Estate Managemen	t & Developme	ent 1.9% (1	.2% of Tota	I Investments)
	Capital Automotive LP,				
8,373	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	8,462,774
0,373	Realogy Corporation,	4.000 /6	4/10/19	Daz	0,402,774
4,963	Term Loan B	4.500%	3/05/20	BB	5,007,783
.,000	Total Real Estate	1100070	0,00,20		0,001,700
	Management &				
13,336	Development				13,470,557
		% of Total Inve	stments)		
	Swift Transportation				
	Company, Inc., Term				
3,910	Loan B2	4.000%	12/21/17	BB	3,945,940
	Semiconductors & Equi	pment 2.3%	(1.4% of Tota	al Investme	nts)
	Freescale				
	Semiconductor, Inc., Term Loan, Tranche				
3,970	B4	5.000%	2/28/20	B1	4,013,423
3,370	Freescale	3.000 /8	2/20/20	Di	7,010,720
	Semiconductor, Inc.,				
	Term Loan, Tranche				
2,992	B5	5.000%	1/15/21	B1	3,035,206
	NXP Semiconductor				
2,950	LLC, Term Loan D	3.250%	1/11/20	BB+	2,957,268
	NXP Semiconductor				
5,830	LLC, Term Loan	4.500%	3/03/17	Ba3	5,918,487
	Total Semiconductors				
15,742	& Equipment	Nuveen Invest	manta		15,924,384
		Nuveen investi 38	ments		

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Software 9.3% (5.9% c	of Total Invest	ments)		
	Activision Blizzard,				
\$ 1,496	Inc., Term Loan B	3.250%	10/12/20	BBB	\$ 1,511,313
	Attachmate				
F 700	Corporation, Term	7.0500/	11/00/17	DD	F 000 074
5,766	Loan, First Lien Blackboard, Inc.,	7.250%	11/22/17	BB	5,866,971
2,949	Term Loan B3	4.750%	10/04/18	B+	2,984,630
2,343	BMC Software, Inc.,	4.75076	10/04/10	Бт	2,304,000
3,000	Initial Term Loan	5.000%	9/10/20	BB	3,008,541
2,000	Datatel Parent Corp,		0.00,00		0,000,000
5,178	Term Loan B, DD1	4.500%	7/19/18	B+	5,237,788
	Emdeon Business				
	Services LLC, Term				
4,790	Loan B2	3.750%	11/02/18	BB	4,813,394
	Epicor Software				
C 4 1	Corporation, Term	4.0000/	E/10/10	Den	C4C E11
641	Loan, B2 Explorer Holdings,	4.000%	5/16/18	Ba3	646,511
1,975	Inc., Term Loan	6.000%	5/02/18	B+	1,987,394
1,070	Greeneden U.S.	0.00070	0/02/10	D 1	1,007,001
	Holdings II LLC, Term				
1,743	Loan B	4.000%	2/08/20	В	1,740,202
	Infor Global Solutions				
	Intermediate				
	Holdings, Ltd., Term		_ ,		
15,673	Loan B5, DD1	3.750%	6/03/20	Ba3	15,748,521
	IPC Systems, Inc.,				
	Extended Term Loan, Tranche B1, First				
4,207	Lien	7.750%	7/31/17	B1	4,238,537
1,207	IPC Systems, Inc.,	7.70070	7701717	51	1,200,007
	Term Loan, Second				
8,500	Lien	5.410%	6/01/15	CCC	7,777,500
	Misys PLC, Term				
6,419	Loan B, First Lien	5.000%	12/12/18	B+	6,486,967
	RedPrairie				
1,985	Corporation, New Term Loan, First Lien	6.000%	12/21/18	B+	2,006,504
1,965	SS&C Technologies,	6.000%	12/21/10	D+	2,006,304
	Inc./ Sunshine				
	Acquisition II, Inc.				
	2013 Replacement				
1,306	Term Loan B1	3.250%	6/07/19	BB	1,313,600
135	SS&C Technologies,	3.250%	6/07/19	BB	135,693
	Inc./ Sunshine				
	Acquisition II, Inc.				
	2013 Replacement				

	T 1 D0				
	Term Loan B2				
65,763	Total Software	<i>.</i>			65,504,066
		(0.6% of Total	Investments	s)	
	Collective Brands,			_	
2,873	Inc., Term Loan B	7.250%	10/09/19	В	2,900,643
	J Crew Group, Term				
413	Loan B1	4.000%	3/07/18	Ba3	417,336
	Jo-Ann Stores, Inc.,				
3,783	Term Loan, First Lien	4.000%	3/16/18	B+	3,804,045
7,069	Total Specialty Retail				7,122,024
	Wireless Telecommuni	cation Service	es 2.6% (1.6	% of Total I	nvestments)
	Asurion LLC, Term			_	
9,951	Loan B1	4.500%	5/24/19	Ba2	9,964,096
	Clear Channel				
	Communications,				
	Inc., Tranche B, Term				
160	Loan	3.810%	1/29/16	CCC+	156,801
	Fairpoint				
	Communications,			_	
4,963	Inc., Term Loan B	7.500%	2/11/19	В	5,144,460
	IPC Systems, Inc.,				
	Term Loan, Tranche				
987	C, First Lien	7.750%	7/31/17	B1	994,906
	Presidio, Inc., New				
1,845	Term Loan	5.750%	3/31/17	Ba3	1,859,915
	Total Wireless				
	Telecommunication				
17,906	Services				18,120,178
	Total Variable Rate				
	Senior Loan Interests				
\$ 842,696	(cost \$833,788,567)				837,467,634
Shares	Description (1)				Value
	COMMON STOCKS 3			the state of the s	
	Building Products 1.	0% (0.6% of To	otal Investme	nts)	
	Masonite				
107.055	International				Φ 0000005
127,255	Corporation, (6)		(0.40) (T.)		\$ 6,999,025
	Hotels, Restaurants &	Leisure 0.1%	6 (0.1% of To	tai investme	ents)
40.044	BLB Worldwide				4 004 505
42,041	Holdings Inc., (6), (7)				1,061,535
0.070	Buffets Term Loan,				14.005
2,670	(6), (7)	0 0 1 0 0 0 0 0 0 0			14,685
	Total Hotels, Restaurant		\		1,076,220
	Media 2.2% (1.4% of	i otai investme	ents)		
154 000	Metro-Goldwyn-Mayer,				10 000 000
154,338	(6), (7)				10,880,830
57,088	Tribune Company, (6)				4,253,056
45.040	Tribune Company,				
45,942	(6), (8)				15 100 000
	Total Media	0.00/ /0.00/ -	f Total Inves	tmonto\	15,133,886
	Professional Services	0.0% (0.0% o	n rotai inves	unents)	

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

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

Pr	incipal				Ratings	
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		CONVERTIBLE BONDS	•		•	
		Communications Equip	ment 0.3% (0.	.2% of Total I	nvestments)	
•	050	Nortel Networks Corp.,	4.7500/	4/45/40	N/D	A 040.005
\$	850	(5)	1.750%	4/15/12	N/R	\$ 843,625
	1,000	Nortel Networks Corp., (5)	2.125%	4/15/14	N/R	998,750
		Total Convertible				
		Bonds (cost				
\$	1,850	\$1,563,750)			D. H	1,842,375
	incipal	Decemention (1)	Course	Maturity	Ratings	Value
Amo	ount (000)	Description (1) CORPORATE BONDS	Coupon 18.2% (11.5% c	Maturity	(3)	Value
		Commercial Services &				nte)
\$	1,000	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 1,005,000
Ψ	1,000	Harland Clarke	11.20070	11/10/10	000	Ψ 1,000,000
	1,631	Holdings	9.500%	5/15/15	В	1,635,078
	,	Tervita Corporation,				, ,
	1,000	144A	8.000%	11/15/18	В	1,025,000
		Total Commercial				
	3,631	Services & Supplies				3,665,078
		Communications Equip	ment 0.6% (0.	.4% of Total I	nvestments)	
	4 000	Nortel Networks	0.000%	7/15/11	N/R	4 075 000
	4,000	Limited, (5) Diversified Consumer S				4,275,000
		NES Rental Holdings	dervices 0.176	(0.1 /8 01 1018		•)
	700	Inc., 144A	7.875%	5/01/18	CCC+	735,000
		Diversified Telecommu				
		Consolidated		·		·
		Communications				
	1,500	Finance Company	10.875%	6/01/20	В	1,732,500
	4,000	IntelSat Limited, 144A	7.750%	6/01/21	В	4,290,000
	1,050	IntelSat Limited	8.125%	6/01/23	В	1,136,625
	4 611	Level 3	11.875%	2/01/10	В	5 202 650
	4,611	Communications Inc. Total Diversified	11.075%	2/01/19	Ь	5,302,650
		Telecommunication				
	11,161	Services				12,461,775
	, -	Health Care Equipment	& Supplies 0.	.5% (0.3% of	Total Investm	
	3,250	Kinetic Concepts	10.500%	11/01/18	В	3,737,500
		Health Care Providers 8	& Services 3.1	% (2.0% of T	otal Investme	nts)
		FWCT-2 Escrow				
		Corporation for				
	4.000	Community Health	E 4050/	0/04/04	DD	4.005.000
	4,000	Systems, 144A	5.125%	8/01/21	BB+	4,025,000
	6,400		6.875%	2/01/22	В	6,560,000

	FWCT-2 Escrow Corporation for				
	Community Health Systems, 144A				
3,750	HCA Inc.	8.500%	4/15/19	BB+	3,954,375
725	HCA Inc.	7.250%	9/15/20	BB+	787,531
1,200	IASIS Healthcare Capital Corporation	8.375%	5/15/19	CCC+	1,281,000
,	Tenet Healthcare				, - ,
4,000	Corporation, 144A	6.000%	10/01/20	BB	4,210,000
	Truven Health				
1,000	Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
21,075	Total Health Care Providers & Services				21,950,406
21,075	Household Products	0.9% (0.6% of T	otal Investm	ents)	21,930,400
5,750	Reynolds Group	9.875%	8/15/19	CCC+	6,353,750
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	IT Services 0.5% (0.5%)				2,200,100
	First Data Corporation,		•		
3,000	144A	7.375%	6/15/19	BB	3,202,500
	Leisure Equipment &	Products 0.8%	(0.5% of Tot	al Investmen	its)
	Caesars Entertainment				
	Operating Company				
6,000	Inc.	8.500%	2/15/20	В	5,670,000
0,000	Machinery 0.3% (0.2			_	3,31 3,333
2,000	HD Supply Inc.	8.125%	4/15/19	B+	2,223,750
	Media 3.9% (2.5% of	Total Investmen	its)		
	Clear Channel				
F 00.4	Communications, Inc.,	4.4.0000/	0/04/04	000	F 007 F00
5,804	144A Clear Channel	14.000%	2/01/21	CCC	5,397,583
3,700	Communications, Inc.	5.500%	12/15/16	CCC	3,330,000
	Clear Channel				
6,562	Communications, Inc.	9.000%	12/15/19	CCC+	6,693,240
		Nuveen Investi 40	nents		
		10			

rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	Media (continued)				
	Clear Channel				
\$ 9,500	Communications, Inc.	9.000%	3/01/21	CCC+	\$ 9,595,000
	McGraw-Hill Global				
	Education Holdings,				
1,875	144A	9.750%	4/01/21	BB	2,039,063
400	WMG Acquisition	44 5000/	10/01/10	Б	455.000
400	Group	11.500%	10/01/18	В	455,000
27,841	Total Media	Fuels 0.00/ /	(0 10/ of Tota	l leves stees seets	27,509,886
	Oil, Gas & Consumable	rueis 0.2% ((0.1% of Tota	i investments	
1,000	Offshore Group Investment Limited	7.125%	4/01/23	В	1,000,000
1,000		6 (0.7% of Tota			1,000,000
	Valeant	5 (0.1 /6 OI 10ta	i ilivestillellt	> /	
	Pharmaceuticals				
2,000	International, 144A	6.750%	8/15/18	B1	2,192,500
_,000	Valeant	011 00 70	<i>Or</i> 1 <i>Or</i> 1 <i>O</i>		_,:0_,000
	Pharmaceuticals				
1,000	International, 144A	7.000%	10/01/20	B1	1,077,500
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	B1	1,090,000
	VPII Escrow				
3,000	Corporation, 144A	7.500%	7/15/21	B1	3,341,250
7,000	Total Pharmaceuticals				7,701,250
	Road & Rail 0.3% (0.29	% of Total Inve	estments)		
0.000	Swift Services	40.0000/	44/45/40	Б	0.005.000
2,000	Holdings Inc.	10.000%	11/15/18	B+	2,205,000
	Semiconductors & Equi Advanced Micro	ipment 0.8%	(0.5% 01 1018	ai invesiments	5)
2,800	Devices, Inc.	7.750%	8/01/20	В	2,786,000
2,000	Advanced Micro	7.750/6	0/01/20	Ь	2,700,000
3,168	Devices, Inc.	7.500%	8/15/22	В	3,057,120
3,100	Total Semiconductors	7.50076	0/13/22		0,007,120
5,968	& Equipment				5,843,120
0,000	•	of Total Investr	ments)		3,0 .0, 120
1,700	Infor Us Inc.	11.500%	7/15/18	В	1,963,500
1,875	Infor Us Inc.	9.375%	4/01/19	В	2,109,375
3,575	Total Software				4,072,875
	Wireless Telecommunic	cation Services	s 2.2% (1.4%	% of Total Inve	estments)
	FairPoint				
	Communications Inc.,				
750	144A	8.750%	8/15/19	В	800,625
	MetroPCS Wireless				
3,750	Inc., 144A	6.250%	4/01/21	BB	3,895,313
	Sprint Corporation,				
8,250	144A	7.875%	9/15/23	BB	8,806,874
2,000		7.125%	6/15/24	BB	2,010,000

Sprint Corporation, 144A **Total Wireless** Telecommunication Services 14,750 15,512,812 **Total Corporate** Bonds (cost \$ 122,701 \$121,833,807) 128,119,702 **Principal** Ratings **Amount (000)** Description (1) Coupon Maturity (3) Value **ASSET-BACKED SECURITIES** 5.8% (3.5% of Total Investments) Bluemountain Collateralized Loan Obligation, Series \$ 1,200 2012 2A E14 BB 5.337% 11/20/24 1,152,562 Bluemountain Collateralized Loan **Obligations Limited** BB 2,500 2012-1A, 144A 5.737% 7/20/23 2,446,200 Carlyle Global Market Strategies Collateralized Loan Obligations, Series BB 500 2013-2A E 5.237% 4/18/25 471,558 Carlyle Global Market Strategies, Collateralized Loan Obligations, Series 1,750 2013-3A, 144A 4.839% 7/15/25 BB 1,628,461 Finn Square Collateralized Loan Obligations Limited. 1,000 Series 2012-1A, 144A 12/24/23 BB 5.298% 958,599 Flatiron Collateralized Loan Obligation Limited, Series 1,500 2011-1A BB 4.639% 1/15/23 1,387,674 Fraser Sullivan Collateralized Loan Obligations Limited. 1,500 Series 2011-6A, 144A BB 5.738% 11/22/22 1,465,302 **ING Investment** Management, Collateralized Loan Obligation, 2013-1A 500 D, 144A 4/15/24 BB 5.239% 466,792 LCM Limited Partnership, Collateralized Loan 3.000 Obligations, 144A 5.989% 4/15/22 BB 3,000,279 1,500 BB 5.387% 4/19/22 1,437,807

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	LCM Limited Partnership,				
	Collateralized Loan				
	Obligations				
	LCM Limited Partnership,				
	Collateralized Loan				
	Obligation 2012A,				
2,700	144A LCM Limited	5.987%	10/19/22	BB	2,681,051
	Partnership,				
	Collateralized Loan				
6,000	Obligations 2015A, WI/DD	1.000%	2/25/17	BB	5,764,800
0,000	Madison Park	1.000 /6	2/23/17	טט	3,704,000
4.500	Funding Limited,	5 407°	1/00/05	55	4 470 500
1,500	Series 2012-10A Madison Park	5.487%	1/20/25	BB	1,472,580
	Funding Limited,				
	Collateralized Loan				
1,500	Obligations, Series 2012-8A, 144A	5.587%	4/22/22	BB	1,456,796
, , , , ,	North End CLO				, ,
500	Limited, Loan Pool, 144A	4.838%	7/17/25	BB	462,433
300	Northwoods Capital	4.030 /6	1/11/25	טט	402,433
	Corporation,				
750	Collateralized Loan Obligations 2012-9A	5.337%	1/18/24	BB	718,116
700	Oak Hill Credit	0.007 70	17 10/21		710,110
	Partners IV Limited,				
	Collateralized Loan Obligation Series				
3,000	2012-6A	5.741%	5/15/23	BB	3,012,630
	Oak Hill Credit Partners, Series				
3,360	2012-7A	5.237%	11/20/23	BB	3,177,942
•	Oak Hill Credit				
800	Partners, Series, 2013-9A	5.237%	10/20/25	ВВ	753,160
000	2010 0/1	Nuveen Invest			750,100
		41			

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

	Principal mount (000)	Description (1)	Coupon	Maturity	Ratings (3)		Value
		ASSET-BACKED SEC	CURITIES (con	itinued)			
\$	5 1,000	Race Point Collateralized Loan Obligations, Series 2011-5A, 144A	6.743%	12/15/22	BB	\$	1,000,497
Ψ	1,000	Race Point Collateralized Loan Obligations, Series	0.1 1070	12/10/22		Ť	1,000,107
	3,000	2012-6A, 144A Race Point Collateralized Loan Obligations, Series	5.738%	5/24/23	BB		2,953,196
	3,000	2012-7A, 144A Total	5.239%	11/08/24	BB		2,861,540
Φ.	40.000	Asset-Backed Securities (cost					40 700 075
\$	42,060	\$37,631,585)					40,729,975
	Shares	Description (1), (9)					Value
		INVESTMENT COMP	ANIES 1.8%	(1.1% of Tota	l Investments)		
	353,668	Eaton Vance Floating-Rate Income Trust Fund Eaton Vance					5,464,171
	968,586	Senior Income Trust Total Investment Com	panies (cost \$1	11,981,509)			6,838,217 12,302,388
		Total Long-Term Inventor	estments (cos	t \$1,025,402,4	15)	1,	043,739,575
	Principal nount (000)	Description (1) SHORT-TERM INVES	Coupon	Maturity	Catal Investments		Value
Φ	73,329	Repurchase	0.000%	2/03/14	•	\$	73,328,558
7	70,029	Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$73,328,558, collateralized by \$72,705,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$74,795,269	0.000 /8	2/00/14		¥	73,320,330

Total Short-Term Investments (cost \$73,328,558)	73,328,558
Total Investments (cost \$1,098,730,973) 159.4%	1,117,068,133
Borrowings (33.8)% (10), (11)	(237,200,000)
Variable Rate Term Preferred Shares, at Liquidation Value	
(19.8)% (12)	(139,000,000)
(19.8)% (12) Other Assets Less Liabilities (5.8)% (13)	(139,000,000) (39,856,493)

Interest Rate Swaps outstanding:

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

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

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

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

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (9) A copy of the most recent financial statements for the investment companies in which the Fund invests can be obtained directly from the Securities and Exchange Commission on its website at http://www.sec.gov.
- (10) Borrowings as a percentage of Total Investments is 21.2%.
- (11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

- (12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.4%.
- (13) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

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

See accompanying notes to financial statements.

Nuveen Investments

JRO
Nuveen Floating Rate Income Opportunity Fund

Portfolio of Investments January 31, 2014 (Unaudited)

	rincipal			Maturity	Ratings	
Am	ount (000)	Description (1)	Coupon	(2)	(3)	Value
		LONG-TERM INVESTM				
		VARIABLE RATE SENIO	OR LOAN INTE	RESTS 119.	5% (75.1% of	Total Investments)
		(4)				
		Aerospace & Defense	0.5% (0.3% of	Total Investm	nents)	
		Beechcraft Holdings				
\$	357	LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 358,594
		Sequa Corporation,				
	1,980	Term Loan B	5.250%	6/19/17	В	1,954,755
		Total Aerospace &				
	2,337	Defense				2,313,349
		Airlines 3.2% (2.0% o	f Total Investme	ents)		
		American Airlines, Inc.,				
	3,483	Term Loan	3.750%	6/27/19	Ba2	3,516,238
		Delta Air Lines, Inc.,				
	5,930	Term Loan B1	4.000%	10/18/18	Ba1	5,969,212
		Delta Air Lines, Inc.,				
	2,970	Term Loan B2	3.250%	4/18/16	Ba1	2,988,253
		US Airways, Inc., Term				
	3,000	Loan B1	3.500%	5/23/19	Ba2	3,020,250
	15,383	Total Airlines				15,493,953
		Auto Components 2.7	7% (1.7% of Tot	al Investment	s)	
		Federal-Mogul	-			
		Corporation, Tranche				
	8,981	B, Term Loan, DD1	2.108%	12/29/14	B1	8,935,647
		Federal-Mogul				
		Corporation, Tranche				
	4,403	C, Term Loan, DD1	2.108%	12/28/15	B1	4,381,050
	•	Total Auto				, ,
	13,384	Components				13,316,697
			0.3% of Total In	vestments)		, ,
		Grifols, Inc., Term				
	2,149	Loan	4.250%	6/01/17	Ba1	2,168,744
	,		l% (0.3% of Total			, 22,: : :
		Quikrete Holdings,	(
		Inc., Term Loan, First				
	1,995	Lien	4.000%	9/28/20	B+	2,015,150
	.,000		(1.3% of Total I			2,010,100
		American Capital,	(, o o i i o tai i			
		LTD., Term Loan, First				
	1,322	Lien	4.000%	8/22/16	BB	1,331,297
	1,022	Citco III Limited, Term	7.000 /0	5, <i>LL</i> , 10		1,001,201
	2,852	Loan B	4.250%	6/29/18	N/R	2,876,892
	2,002	LUAIT D	4.200 /0	0/23/10	11/11	2,070,032

4.005	Guggenheim Partners	4.0500/	7/00/00	N/D	0.004.700
1,995	LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,021,799
	Walter Investment				
	Management				
	Corporation, Tranche				
4.040	B, Term Loan, First	4.7500/	10/10/00	Б	4.050.000
4,016	Lien	4.750%	12/18/20	B+	4,052,062
10,185	Total Capital Markets	/ - f T - t - l l			10,282,050
	Chemicals 1.4% (0.9% Ineos US Finance	o of Total inves	itments)		
	LLC, Term Loan, First				
2,476	Lien	4.000%	5/04/18	BB	2,493,057
2,470	PQ Corporation, Term	4.000 /6	3/04/10	DD	2,490,007
1,485	Loan, First Lien	4.500%	8/07/17	B+	1,500,248
1,400	US Coatings	4.500 /6	0/07/17	DŦ	1,500,240
	Acquisition, Term Loan				
1,595	B	4.000%	2/01/20	B+	1,611,022
1,000	W.R Grace & Co.,	1.00070	2/01/20	<u> </u>	1,011,022
	Delayed Draw, Term				
329	Loan, WI/DD	TBD	TBD	BBB	330,729
3_3	W.R Grace & Co., Exit				555,: 25
921	Term Loan, WI/DD	TBD	TBD	BBB	926,042
6,806	Total Chemicals				6,861,098
	Commercial Services 8	Supplies 2.4	l% (1.5% of T	otal Investm	ents)
	Aramark Corporation,	• •	•		,
2,479	Term Loan, Tranche D	4.000%	9/09/19	BBB	2,497,748
	CCS Income Trust,				
2,622	Term Loan, First Lien	6.250%	5/12/18	В	2,646,878
	Education				
	Management LLC,				
	Tranche C2, Term				
1,500	Loan, WI/DD	TBD	TBD	В	1,441,500
	Harland Clarke				
0.450	Holdings Corporation,	7.0000/	E /00 / 4 0	5	0.400.070
2,453	Term Loan B3	7.000%	5/22/18	B+	2,486,372
	Harland Clarke				
1,500	Holdings Corporation,	TBD	TBD	B+	1 511 076
1,500	Term Loan B4, WI/DD HMH Holdings, Inc.,	טסו	טסו	D+	1,511,876
983	Term Loan, First Lien	4.250%	5/14/18	B1	989,869
903	Total Commercial	4.230 /6	3/14/10	DI	909,009
11,537	Services & Supplies				11,574,243
11,007	Communications Equip	ment 1.7% (1	1.1% of Total	Investments	
	Alcatel-Lucent, Inc.,	70 (, o o : 1 o ta :		,
1,231	Term Loan C	5.750%	1/30/19	B+	1,244,484
.,	Avaya, Inc., Term				.,,
4,491	Loan B3, DD1	4.736%	10/26/17	B1	4,396,455
,	Level 3 Financing, Inc.,				. ,
	Term Loan, Tranche				
2,667	B3	4.000%	8/01/19	BB	2,687,501
8,389					8,328,440

Total Communications Equipment

Nuveen Investments

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rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	3.0% (1.9%	of Total Inve	stments)	
	Dell, Inc., Term Loan				
\$ 12,968	В	4.500%	4/29/20	BB+	\$12,927,651
	SunGard Data				
	Systems, Inc., Term				
1,584	Loan D	4.500%	1/31/20	BB	1,593,894
	Total Computers &				
14,552	Peripherals				14,521,545
	Containers & Packaging	0.8% (0.5%	of Total Inves	tments)	
	Berry Plastics Holding				
4.000	Corporation, Term	0.7500/	1 /00/01	5	4 000 070
4,000	Loan E	3.750%	1/06/21	B+	4,006,072
	Distributors 1.0% (0.6%	or rotal inve	siments)		
4,707	HD Supply, Inc., Term Loan B	4.500%	10/12/17	B+	4 747 000
4,707					4,747,902
	Diversified Consumer Ser Cengage Learning	vices 5.1%	(3.2% 01 1018	ai invesiments	9)
	Acquisitions, Inc.,				
3,038	Term Loan, (5)	4.750%	7/03/14	D	2,789,890
3,030	Ceridian Corporation,	4.750 /6	7/03/14	U	2,709,090
	New Replacement				
316	Term Loan	4.408%	8/14/15	B1	318,540
310	Hilton Hotels	4.40076	0/ 1 1 / 13	ы	310,540
	Corporation, Term				
11,842	Loan B2	3.750%	10/25/20	BB	11,940,312
,	Laureate Education,	0.70070	10,20,20		11,010,012
4,805	Inc., Term Loan B	5.000%	6/15/18	B1	4,792,825
,	Pinnacle				, ,
	Entertainment, Term				
384	Loan B1	3.750%	8/15/16	BB+	387,434
	Pinnacle				
	Entertainment, Term				
995	Loan B2	3.750%	8/13/20	BB+	1,003,084
	Spotless Holdings,				
	SAS, Term Loan, First				
2,494	Lien	5.000%	10/02/18	B1	2,534,273
	Spotless Holdings,				
	SAS, Term Loan,	. ====/	1/20/10		
1,000	Second Lien	8.750%	4/02/19	B3	1,026,875
04.074	Total Diversified				04 700 000
24,874	Consumer Services	inna 0.7 0//	0 00/ of Tatal	lave star sut-\	24,793,233
	Diversified Financial Serv	ices 3.7% (2.3% Of 10tal	Investments)	
	Home Loan Servicing				
2 400	Solutions, Ltd., Term Loan B	4.500%	6/26/20	BB	2 520 477
2,488	Ocwen Financial	4.300%	0/20/20	DD	2,529,477
	Corporation, Term				
2,729	Loan B	5.000%	2/15/18	B+	2,762,641
L,1 L3	Loan D	0.00076	2/10/10	D1	2,702,041

	RPI Finance Trust,				
3,411	Term Loan B3	3.250%	11/09/18	Baa2	3,436,083
	WideOpenWest				
	Finance LLC, Term				
9,562	Loan B, DD1	4.750%	4/01/19	B1	9,650,459
	Total Diversified				
18,190	Financial Services				18,378,660
	•	0.1% of Tota	I Investments	s)	
4 000	Rexnord LLC, Term	4.0000/	0/04/00	Б	4 04 4 0 4 0
1,008	Loan B	4.000%	8/21/20	B+	1,014,849
	Diversified Telecommunic	ation Service	es 0.2% (0.	1% of Total I	nvestments)
	Intelsat Jackson				
	Holdings, S.A.,				
959	Tranche B2, Term Loan	3.750%	6/30/19	BB	967,675
909	Electronic Equipment & Ir				
	SMART Modular	istruments	0.0 % (0.4 % (or rotal lilves	Silienis)
	Technologies, Inc.,				
3,329	Term Loan B	8.250%	8/26/17	В	2,996,438
0,023	Food & Staples Retailing		of Total Inve		2,330,400
	Albertson's LLC, Term	0.070 (2.070	or rotal live	3tillelita)	
1,204	Loan B1	4.250%	3/21/16	BB	1,215,404
1,201	Albertson's LLC, Term	1.20070	0/21/10		1,210,101
2,286	Loan B2	4.750%	3/21/19	BB	2,313,348
_,	BJ's Wholesale Club,	55 /5	0/=1/10		_,0 . 0,0 . 0
	Inc., Replacement				
3,337	Loan, First Lien	4.500%	9/26/19	В	3,372,803
	BJ's Wholesale Club,				-,- ,
	Inc., Replacement				
2,500	Loan, Second Lien	8.500%	3/31/20	CCC	2,575,260
	Rite Aid Corporation,				
	Tranche 2, Term Loan,				
1,175	Second Lien	4.875%	6/21/21	В	1,198,500
	Supervalu, Inc., New				
2,675	Term Loan B	5.000%	3/21/19	B+	2,691,825
	Wilton Products, Inc.,				
4,688	Tranche B, Term Loan	7.500%	8/30/18	В	4,476,562
	Total Food & Staples				
17,865	Retailing		_		17,843,702
	Food Products 5.7% (3.6	% of Total I	nvestments)		
	AdvancePierre Foods,				
0.070	Inc., Term Loan, First	5 7500/	7/40/47	D .4	0.070.000
2,970	Lien	5.750%	7/10/17	B1	2,978,663
	AdvancePierre Foods,				
004	Inc., Term Loan,	0.5000/	10/10/17	000	600 010
684	Second Lien	9.500%	10/10/17	CCC+	668,610
10,455	H.J Heinz Company,	3 5000/	6/05/20	BB	10 574 275
10,433	Term Loan B2 Pinnacle Foods	3.500%	6/05/20	DD	10,574,375
	Finance LLC, Term				
1,489	Loan G	3.250%	4/29/20	BB	1,492,472
1,403	Loan G	J.ZJU /0	7/23/20	טט	1,432,412

12,294	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	12,430,673
27,892	Total Food Products	1.000 /0	0/01/10	DL .	28,144,793
	Health Care Equipment	& Supplies	2.8% (1.8% o	f Total Investr	ments)
1,000	Ardent Medical Services, Inc., Term Loan, Second Lien	11.000%	1/02/19	CCC+	1,015,000
1,250	Kinetic Concepts, Inc., Term Loan D1, WI/DD	TBD	TBD	ВВ	1,260,150
		Nuveen Inve 45	estments		

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

Pri	ncipal			Maturity	Ratings	
Amou	unt (000)	Description (1)	Coupon	(2)	(3)	Value
		Health Care Equipmen	t & Supplies (co	ntinued)		
\$	3,027	Kinetic Concepts, Inc., Term Loan D1	4.000%	5/04/18	ВВ	\$ 3,057,914
		Onex Carestream				
	4,875	Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	4,956,739
		Onex Carestream Finance LP, Term				
	2,625	Loan, Second Lien	9.500%	12/07/19	В	2,686,249
		United Surgical Partners International, Inc., Incremental Term				
	988	Loan	4.750%	4/03/19	B1	996,488
1	13,765	Total Health Care Equipment & Supplies				13,972,540
,	10,700	Health Care Providers	& Services 8.1	1% (5.1% of T	otal Investme	
		BioScrip, Inc., Delayed		•		·
	1,389	Draw, Term Loan	6.500%	7/31/20	В	1,381,728
		Community Health Systems, Inc., Term				
	4,000	Loan D, WI/DD	TBD	TBD	BB	4,046,428
	.,	DaVita, Inc., New				.,0 .0, .=0
	3,960	Term Loan B2	4.000%	11/01/19	Ba2	3,997,933
	902	Genesis Healthcare LLC, Term Loan	10.001%	12/04/17	В	923,352
	302	Golden Living, Term	10.00170	12/04/17	D	320,032
	8,787	Loan	5.000%	5/04/18	В	8,657,831
		Heartland Dental				
	1,485	Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	1,494,289
	1,400	Heartland Dental	5.500%	12/21/10	ы	1,494,209
		Care, Inc., Term Loan,				
	1,500	Second Lien	9.750%	6/20/19	CCC+	1,537,500
	051	Kindred Healthcare,	4 OE09/	6/01/10	Do2	060 220
	951	Inc., Term Loan B1 LHP Operations Co.	4.250%	6/01/18	Ba3	960,328
	1,379	LLC, Term Loan B	9.000%	7/03/18	В	1,335,906
		National Mentor				
	1 001	Holdings, Inc., Term	TDD	TDD	D.4	4 0 40 000
	1,631	Loan B, WI/DD One Call Care	TBD	TBD	B1	1,646,209
		Management, Inc.,				
	3,000	Term Loan B	5.000%	11/27/20	B1	3,022,500
	550	Select Medical	4.003%	6/01/18	Ba2	553,625
		Corporation, Term				

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	Loan B				
	Sheridan Holdings,				
	Inc., Delayed Draw,				
226	Term Loan, WI/DD	TBD	TBD	B1	226,371
	Sheridan Holdings,				
	Inc., Term Loan, First				
7,214	Lien, DD1	4.500%	6/29/18	B1	7,283,598
	Sheridan Holdings,				
0.000	Inc., Term Loan,	0.0500/	10/00/01	Б	0.050.000
2,000	Second Lien	8.250%	12/20/21	B+	2,050,000
	Skilled Healthcare Group, Inc., Term				
608	Loan	6.750%	4/09/16	В	610,754
000	Total Health Care	0.73076	4/03/10	D	010,754
39,582	Providers & Services				39,728,352
·	Hotels, Restaurants &	Leisure 5.6%	(3.5% of Tota	I Investments)	, ,
	24 Hour Fitness				
	Worldwide, Inc., Term				
2,895	Loan B	5.250%	4/22/16	Ba3	2,931,246
	BLB Management				
1 415	Services, Inc., Term	E 0E00/	11/10/18	DD	1 407 015
1,415	Loan Caesars	5.250%	11/10/18	BB	1,427,615
	Entertainment				
	Operating Company,				
4,616	Inc., Term Loan B6	5.489%	1/28/18	В	4,448,252
·	CCM Merger, Inc.,				, ,
2,566	Term Loan, DD1	5.000%	3/01/17	B+	2,597,604
	CityCenter Holdings				
	LLC, Term Loan B,			_	
4,250	DD1	5.000%	10/16/20	B+	4,307,996
	Intrawest Resorts				
2,000	Holdings, Inc., Initial Term Loan	5.500%	12/09/20	B+	2,007,500
2,000	Landry's Restaurants,	3.300 /6	12/03/20	DŦ	2,007,500
1,888	Inc., Term Loan B	4.000%	4/24/18	BB	1,909,563
-,200	MGM Resorts	1100070			, = = = , = = =
	International, Term				
1,980	Loan B	3.500%	12/20/19	BB	1,984,596
	Scientific Games				
0.000	Corporation, Term	4.05057	10/10/22	D 0	0.040.400
3,000	Loan B	4.250%	10/18/20	Ba2	3,018,483
2.079	Station Casino LLC,	5 000°/	2/02/20	В	2 012 220
2,978	Term Loan B Total Hotels,	5.000%	3/02/20	D	3,013,230
27,588	Restaurants & Leisure				27,646,085
=,,000	Household Durables	0.4% (0.2% of T	otal Investm	ents)	,,.,
	Serta Simmons	,		,	
	Holdings LLC, Term				
970	Loan	4.250%	10/01/19	B+	979,144
813		3.500%	3/18/20	BB	816,506

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	Tarana Dadia				
	Tempur-Pedic				
	International, Inc.,				
	New Term Loan B				
	Total Household				
1,783	Durables				1,795,650
	Household Products	0.4% (0.2% of 7	Total Investm	ents)	
	Spectrum Brands, Inc.,				
1,472	Term Loan A	3.000%	9/04/17	BB	1,478,709
,	Spectrum Brands, Inc.,				, ,
342	Term Loan C	3.500%	9/04/19	BB	344,035
	Total Household	0.000,0			,
1,814	Products				1,822,744
1,011		% of Total Invest	tments)		1,022,711
	Alliant Holdings I LLC,	o or rotal invos	tillollto)		
	Initial Term Loan B,				
1,500	First Lien, WI/DD	TBD	TBD	B1	1 511 250
1,500	Hub International	טסו	טסו	DI	1,511,250
4 400	Holdings, Inc., Term	4.7500/	10/00/00	D4	4 554 040
4,493	Loan B, DD1	4.750%	10/02/20	B1	4,554,249
	Sedgwick Holdings,				
	Inc., Term Loan, First			_	
1,913	Lien	4.250%	6/12/18	B+	1,926,201
	Sedgwick Holdings,				
	Inc., Term Loan,				
1,000	Second Lien	8.000%	12/12/18	CCC+	1,017,500
	USI Holdings				
	Corporation, Initial				
4,715	Term Loan, DD1	4.250%	12/27/19	B1	4,750,429
13,621	Total Insurance				13,759,629
	Internet Software & Se	ervices 4.5% (2	2.8% of Total	Investments)	
	EIG Investors Corp.,				
7,691	Term Loan, DD1	5.000%	11/09/19	В	7,775,324
. ,001		Nuveen Invest		_	. ,. , 0,02 ,
		46			

rincipal ount (000)	• • •	Coupon	Maturity (2)	Ratings (3)	Value
	Internet Software & Serv	rices (continued	d)		
	ION Trading Technologies S.A.R.L., Term Loan,				
\$ 1,500	Second Lien	8.250%	5/22/21	CCC+	\$ 1,526,250
748	Sabre Inc., Term Loan B2	4.500%	2/19/19	B1	751,047
2,125	Sabre Inc., Term Loan	4.000%	2/19/18	B1	2,134,866
3,464	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	3,494,598
2,000	San Juan Cable LLC, Term Loan, Second Lien	10.000%	6/09/18	CCC	2,016,666
2,664	SSI Investments II, Ltd., New Term Loan	5.000%	5/26/17	Ba3	2,686,977
1,467	VFH Parent LLC, New Term Loan	5.750%	11/08/19	N/R	1,481,980
	Total Internet Software	5.750 %	11/00/19	IN/ IN	
21,659	& Services IT Services 0.8% (0.5%)	of Total Inves	stments)		21,867,708
1,046	CompuCom Systems, Inc., Term Loan B SunGard Data	4.250%	5/09/20	B1	1,047,087
2,481	Systems, Inc., Term Loan E	4.000%	3/08/20	BB	2,496,745
130	Zayo Group LLC, Term Loan B	4.000%	7/02/19	B1	131,208
3,657	Total IT Services				3,675,040
	Leisure Equipment & Pr Bombardier	oducts 1.5%	(0.9% of Tota	al Investments)
4,029	Recreational Products, Inc., Term Loan	4.000%	1/30/19	B+	4,060,225
2,184	Equinox Holdings, Inc., New Initial Term Loan B	4.501%	1/31/20	B1	2,206,700
1,000	Four Seasons Holdings, Inc., Term Loan, Second Lien	6.250%	12/27/20	В	1,027,500
7,213	Total Leisure Equipment & Products	0.200			7,294,425
	Machinery 0.6% (0.3%	of Total Invest	tments)		· · ·
2,746	Gardner Denver, Inc., Term Loan, DD1	4.250%	7/30/20	B1	2,746,563
	Media 17.3% (10.9% of Affinion Group	i lotal investm	ents)		
2,067	Holdings, Inc., Term Loan B, DD1	6.750%	10/09/16	B1	2,054,924

	Cengage Learning Acquisitions, Inc.,				
1,737	Tranche B, Extended Term Loan, (5)	7.750%	7/04/17	D	1,592,583
	Clear Channel Communications, Inc.,				
3,678	Tranche D, Term Loan	6.910%	1/30/19	CCC+	3,576,594
	Clear Channel Communications,				
2,646	Inc.,Term Loan E	7.660%	7/30/19	CCC+	2,637,698
10.000	Cumulus Media, Inc.,	4.0500/	10/00/00	р.	10 704 407
10,600	Term Loan B , DD1 Emerald Expositions	4.250%	12/23/20	B+	10,724,497
	Holdings, Inc., Term		0/47/00		
2,853	Loan, First Lien EMI Music Publishing	5.500%	6/17/20	BB	2,877,086
1,962	LLC, Term Loan B	4.250%	6/29/18	BB	1,976,247
1,985	Internet Brands, Inc., Term Loan B	6.250%	3/18/19	B+	1,996,579
1,505	McGraw-Hill Education	0.230 /6	J/ 10/ 13	DT	1,550,575
2,500	Holdings LLC, Term Loan B	6.250%	12/18/19	B+	0 504 905
2,300	McGraw-Hill Education	0.230%	12/10/19	D+	2,534,895
0.070	Holdings LLC, Term	0.0000/	0/00/40	Do	0.700.700
2,678	Loan Media General, Inc.,	9.000%	3/22/19	B2	2,732,723
	Delayed Draw, Term	4.0=00/	= (0.1.10.0		2 22 4 22 2
2,000	Loan Mediacom Broadband	4.250%	7/31/20	BB	2,021,238
	LLC, Tranche G, Term				
1,975	Loan Radio One, Inc., Term	4.000%	1/20/20	BB	1,977,469
3,412	Loan B, First Lien	7.500%	2/14/17	B+	3,505,339
	Springer Science & Business Media, Inc.,				
1,995	Term Loan	5.000%	8/14/20	В	2,008,093
07 707	Tribune Company,	4.000%	10/07/00	BB	07 746 040
27,727	Term Loan B, DD1 Univision	4.000%	12/27/20	DD	27,746,243
	Communications, Inc.,				
8,534	Replacement Term Loan, First Lien	4.000%	3/01/20	B+	8,593,645
-,	UPC Broadband				-,,-
2,143	Holding BV, Term Loan AF	4.000%	1/31/21	BB	2,158,483
2,110	UPC Broadband		., 5 ., 2 1		2,700,700
1,500	Holding BV, Term Loan AH	3.250%	6/30/21	BB	1,505,157
1,000	Weather Channel	5.20070	5, 50, £ 1		1,000,107
750	Corporation, Term Loan, Second Lien	7.000%	6/26/20	В3	758,438
750	Loan, occord Lien	7.000/6	0/20/20	טם	130,430

	WMG Acquisition Corporation, Tranche B, Refinancing Term				
1,496	Loan	3.750%	7/01/20	BB	1,502,563
3,050 87,288	Yell Group PLC, Term Loan, (5) Total Media	4.097%	7/31/14	N/R	679,159 85,159,653
31,233		5% of Total li	nvestments)		
	Hudson's Bay Company, Term Loan				
4,000	B, First Lien	4.750%	11/04/20	BB	4,064,988
	Multi-Utilities 0.2% (0.19	% of Total Inv	estments)		
990	ADS Waste Holdings, Inc., Term Loan B	4.250%	8/05/19	B+	996,883
990	Oil, Gas & Consumable F				990,003
	Brand Energy & Infrastructure Services, Inc., Initial		, , , , , , , , , , , , , , , , , , ,		
1,994	Term Loan	4.750%	11/26/20	B1	2,010,916
2,721	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	В	2,797,244
	Drill Rigs Holdings, Inc., Tranche B1,				
4,975	Term Loan	6.000%	3/31/21	B+	5,099,375
1,100	EP Energy LLC, Term Loan B3, Second Lien	3.500% Nuveen Invest	5/24/18 ments	Ва3	1,105,500
		r /			

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

	ncipal unt (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Oil, Gas & Consumable	Fuels (continue	d)		
\$	1,995	Fieldwood Energy LLC, Term Loan, First Lien	3.875%	9/28/18	Ba2	\$ 2,009,340
Ψ	1,000	Fieldwood Energy	0.07070	0/20/10	Buz	Ψ 2,000,010
	3,000	LLC, Term Loan, Second Lien	8.375%	9/30/20	B2	3,087,858
	982	Frac Tech International LLC, Term Loan	8.500%	5/06/16	B2	995,816
	5,489	Harvey Gulf International Marine, Inc., Term Loan B	5.500%	6/18/20	B1	5,582,644
	2,313	Offshore Group Investment Limited, Term Loan B	5.000%	10/25/17	В	2,330,568
	2,010	Pacific Drilling S.A.,	3.000 /6	10/25/17	5	2,000,000
	2,488	Term Loan B	4.500%	6/03/18	B+	2,518,283
	2,494	Peabody Energy Corporation, Term Loan B	4.250%	9/24/20	BB+	2,515,174
	1,737	Rice Drilling LLC., Term Loan, Second Lien	8.500%	10/25/18	N/R	1,773,784
	1,667	Samson Investment Company, Tranche 1, Term Loan, Second Lien	5.000%	9/25/18	B1	1,685,833
	1,007	Saxon Energy Services, Inc., Term	3.000 %	3/23/10	D1	1,000,000
	993	Loan	5.500%	2/15/19	Ba3	1,004,079
	1,500	Shelf Drilling Holdings LTD., Term Loan Western Refining, Inc.,	10.000%	10/08/18	B+	1,528,125
	1,500	Term Loan B	4.250%	11/12/20	BB	1,515,938
3	36,948	Total Oil, Gas & Consumable Fuels				37,560,477
			1% (0.0% of Total	al Investmen	ts)	
	287	Prestige Brands, Inc., Term Loan B1	3.792%	1/31/19	BB	289,089
		Pharmaceuticals 8.09 Auxilium	% (5.0% of Total	investments	7)	
		Pharmaceuticals, Inc.,				
	1,926	Term Loan	6.250%	4/26/17	Ba2	1,964,138
	833		6.500%	7/31/20	В	829,037

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	BioScrip, Inc., Term Loan B				
2,102	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	2,122,113
	Generic Drug Holdings, Inc., Term				
1,194	Loan B	5.000%	8/16/20	B1	1,208,179
3,125	Graceway Pharmaceuticals LLC, Second Lien Term	6.928%	5/03/13	N/R	93,750
3,123	Loan, (5) Graceway	0.920 /6	5/03/13	IN/ I	93,730
62	Pharmaceuticals LLC, Term Loan, (5)	3.069%	5/03/12	N/R	68,523
	Par Pharmaceutical Companies, Inc., Additional Term Loan		0/00/10	_	
2,263	B1 Patheon, Inc., Term	4.250%	9/30/19	B+	2,280,052
1,500	Loan B, WI/DD	TBD	TBD	В	1,500,134
	Pharmaceutical Product Development, Inc., Term Loan B,		10/01/10		- 400 0-0
5,417	First Lien Pharmaceutical	4.000%	12/01/18	Ba3	5,460,878
4,737	Research Associates, Inc., Term Loan B Quintiles	5.000%	9/23/20	B1	4,764,265
2,860	Transnational Corp., Term Loan B3	3.750%	6/08/18	BB	2,871,233
2,000	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	2,027,750
1,980	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	В	1,990,734
	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan				
3,103	D2	3.750%	2/13/19	BBB	3,128,326
0.000	Valeant Pharmaceuticals International, Inc.,	0.7500/	0/05/00	D /	0.000.007
8,928 42,030	Term Loan E Total Pharmaceuticals	3.750%	8/05/20	Ba1	9,022,367 39,331,479
,000	Real Estate Investment	Trust 2.2% (1	1.4% of Total	Investments)	
	Capital Automotive LP, Term Loan, Second			_	
2,000	Lien	6.000%	4/30/20	B1	2,077,500
4,353	iStar Financial, Inc., Term Loan	4.500%	10/15/17	BB	4,380,532
4,476		3.500%	4/17/20	BB+	4,486,484

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	Chambra ad Duamanto				
	Starwood Property				
	Trust, Inc., Term Loan B				
	Total Real Estate				
10,829	Investment Trust				10,944,516
10,029	Real Estate Management	& Develonme	ant 21%/1	3% of Total	
	Capital Automotive LP,	a beveloping	2.170 (1.	0 /0 01 10141	investinents)
	Term Loan, Tranche				
6,072	B1, DD1	4.000%	4/10/19	Ba2	6,137,098
3,01	Realogy Corporation,		.,		0,101,000
3,970	Term Loan B	4.500%	3/05/20	BB	4,006,226
,	Total Real Estate				
	Management &				
10,042	Development				10,143,324
		of Total Inve	stments)		
	Swift Transportation				
	Company, Inc., Term				
3,008	Loan B2	4.000%	12/21/17	BB	3,035,593
	Semiconductors & Equip	ment 2.0%	(1.3% of Tota	I Investment	ts)
	Freescale				
	Semiconductor, Inc.,				
2,977	Term Loan, Tranche B4	5.000%	2/28/20	B1	2.010.067
2,977	Freescale	5.000%	2/20/20	DI	3,010,067
	Semiconductor, Inc.,				
	Term Loan, Tranche				
1,995	B5	5.000%	1/15/21	B1	2,023,471
1,000	NXP Semiconductor	0.00070	17 10721	J,	2,020,171
1,967	LLC, Term Loan D	3.250%	1/11/20	BB+	1,971,512
, = =	NXP Semiconductor				, - , -
2,913	LLC, Term Loan	4.500%	3/03/17	Ba3	2,956,769
	Total Semiconductors				
9,852	& Equipment				9,961,819
	Software 9.3% (5.9% of	Total Investn	nents)		
	Attachmate				
	Corporation, Term				
3,853	Loan, First Lien	7.250%	11/22/17	BB	3,921,369
0.07	Blackboard, Inc., Term	4 7700/	10/01/10	_	0.000.000
2,274	Loan B3	4.750%	10/04/18	B+	2,300,878
		Nuveen Investr 48	ments		
		10			

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Software (continued)				
	BMC Software, Inc.,				
\$ 2,500	Initial Term Loan	5.000%	9/10/20	BB	\$ 2,507,118
	Datatel Parent Corp,	. ===.		_	
4,403	Term Loan B, DD1	4.500%	7/19/18	B+	4,454,235
4 000	Deltek, Inc., Term	40.0000/	10/10/10	000	4 005 000
1,000	Loan, Second Lien	10.000%	10/10/19	CCC+	1,025,000
	Emdeon Business				
0.070	Services LLC, Term	0.7500/	11/00/10	DD	0.006.001
2,973	Loan B2	3.750%	11/02/18	BB	2,986,921
1 075	Explorer Holdings,	6.000%	5/02/18	B+	1 007 204
1,975	Inc., Term Loan Greeneden U.S.	6.000%	3/02/10	D+	1,987,394
	Holdings II LLC,				
1,089	Term Loan B	4.000%	2/08/20	В	1,087,626
1,000	Infor Global Solutions	4.000 /0	2/00/20	Б	1,007,020
	Intermediate				
	Holdings, Ltd., Term				
11,243	Loan B5, DD1	3.750%	6/03/20	Ba3	11,297,297
, = . •	IPC Systems, Inc.,	0 00 70	0,00,00		,=0. ,=0.
	Extended Term Loan,				
	Tranche B1, First				
3,380	Lien	7.750%	7/31/17	B1	3,404,908
	IPC Systems, Inc.,				
	Term Loan, Second				
4,000	Lien	5.410%	6/01/15	CCC	3,660,000
	Misys PLC, Term				
4,691	Loan B, First Lien	5.000%	12/12/18	B+	4,740,476
	RedPrairie				
	Corporation, New			_	
1,587	Term Loan, First Lien	6.000%	12/21/18	B+	1,605,203
	RedPrairie				
000	Corporation, Term	11.0500/	10/01/10	000	004 000
800	Loan, Second Lien	11.250%	12/21/19	CCC+	821,600
45,768	Total Software Specialty Retail 0.8%	(0.5% of Total	Invoctments	\	45,800,025
	Collective Brands,	(0.5% 01 10tal	investinents		
1,968	Inc., Term Loan B	7.250%	10/09/19	В	1,986,645
1,500	Jo-Ann Stores, Inc.,	7.20070	10/03/13		1,500,040
2,037	Term Loan, First Lien	4.000%	3/16/18	B+	2,048,373
4,005	Total Specialty Retail				4,035,018
,	Textiles, Apparel & Lux	ury Goods 0).1% (0.1% of	Total Investm	
	Philips-Van Heusen	•	,		•
	Corporation, Term				
573	Loan B	3.250%	2/13/20	BBB	577,484
	Wireless Telecommuni	cation Service	s 2.2% (1.49	% of Total Inv	estments)
	Asurion LLC, Term				
4,522	Loan B1	4.500%	5/24/19	Ba2	4,529,135

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		Fairpoint				
		Communications,				
	3,226	Inc., Term Loan B	7.500%	2/11/19	В	3,343,899
	0,220	IPC Systems, Inc.,	7.00070	2/11/10		0,010,000
		Term Loan, Tranche				
	1 075		7.7500/	7/01/17	D4	1 000 010
	1,975	C, First Lien	7.750%	7/31/17	B1	1,989,812
	000	Presidio, Inc., New	E 7500/	0/04/47	D 0	000.050
	923	Term Loan	5.750%	3/31/17	Ba3	929,956
		Total Wireless				
		Telecommunication				
	10,646	Services				10,792,802
		Total Variable Rate				
		Senior Loan Interests				
\$!	589,235	(cost \$583,246,689)				586,770,479
	Shares	Description (1)				Value
		COMMON STOCKS	3.5% (2.2% of To	otal Investm	ents)	
			0.6% (0.4% of To		•	
		Masonite	(31 1 / 3 1 1 0			
		International				
	52,436	Corporation, (6)				\$ 2,883,980
	32,430	Hotels, Restaurants &	R. Laieura 0.2%	(0.1% of To	tal Investments)	Ψ 2,000,900
		BLB Worldwide	x Leisure 0.2 /6	(0.1 /6 01 10	iai iiivesiiiieiiis)	
	40.041					1 001 505
	42,041	Holdings Inc., (6), (7)	4 T - 4 - 1 1 4			1,061,535
		Media 2.7% (1.7% o		nts)		
		N/Intro-(-nidw//n-N/in/a/ar				
		Metro-Goldwyn-Mayer	,			
	138,445	(6), (7)	,			9,760,372
	·	(6), (7) Tribune Company,	i			
	138,445 44,843	(6), (7)	,			9,760,372 3,340,804
	·	(6), (7) Tribune Company,	,			
	·	(6), (7) Tribune Company, (6)	,			
	44,843	(6), (7) Tribune Company, (6) Tribune Company,	,			
	44,843	(6), (7) Tribune Company, (6) Tribune Company, (6), (8)	,			3,340,804
	44,843	(6), (7) Tribune Company, (6) Tribune Company, (6), (8) Total Media	,			3,340,804
	44,843	(6), (7) Tribune Company, (6) Tribune Company, (6), (8) Total Media Total Common Stocks (cost	,			3,340,804
	44,843 36,087	(6), (7) Tribune Company, (6) Tribune Company, (6), (8) Total Media Total Common	,		Ratings	3,340,804
Pi	44,843 36,087 rincipal	(6), (7) Tribune Company, (6) Tribune Company, (6), (8) Total Media Total Common Stocks (cost \$12,716,644)		Maturity	Ratings (3)	3,340,804 13,101,176 17,046,691
Pi	44,843 36,087	(6), (7) Tribune Company, (6) Tribune Company, (6), (8) Total Media Total Common Stocks (cost \$12,716,644) Description (1)	Coupon	Maturity of Total Inve	(3)	3,340,804
Pi	44,843 36,087 rincipal	(6), (7) Tribune Company, (6) Tribune Company, (6), (8) Total Media Total Common Stocks (cost \$12,716,644) Description (1) CONVERTIBLE BONI	Coupon OS 0.3% (0.2%	of Total Inve	(3) estments)	3,340,804 13,101,176 17,046,691
Pi	44,843 36,087 rincipal	(6), (7) Tribune Company, (6) Tribune Company, (6), (8) Total Media Total Common Stocks (cost \$12,716,644) Description (1) CONVERTIBLE BONI Communications Equ	Coupon OS 0.3% (0.2%	of Total Inve	(3) estments)	3,340,804 13,101,176 17,046,691
Pı Amo	44,843 36,087 rincipal ount (000)	(6), (7) Tribune Company, (6) Tribune Company, (6), (8) Total Media Total Common Stocks (cost \$12,716,644) Description (1) CONVERTIBLE BONI Communications Equ	Coupon OS 0.3% (0.2% uipment 0.3% (of Total Inve 0.2% of Tota	(3) estments) Il Investments)	3,340,804 13,101,176 17,046,691 Value
Pi	44,843 36,087 rincipal	(6), (7) Tribune Company, (6) Tribune Company, (6), (8) Total Media Total Common Stocks (cost \$12,716,644) Description (1) CONVERTIBLE BONI Communications Equ Nortel Networks Corp., (5)	Coupon OS 0.3% (0.2%	of Total Inve	(3) estments)	3,340,804 13,101,176 17,046,691
Pı Amo	44,843 36,087 rincipal ount (000)	(6), (7) Tribune Company, (6) Tribune Company, (6), (8) Total Media Total Common Stocks (cost \$12,716,644) Description (1) CONVERTIBLE BONI Communications Equ Nortel Networks Corp., (5) Nortel Networks	Coupon OS 0.3% (0.2% uipment 0.3% (of Total Inve 0.2% of Tota 4/15/12	(3) estments) al Investments)	3,340,804 13,101,176 17,046,691 Value \$ 545,875
Pı Amo	44,843 36,087 rincipal ount (000)	(6), (7) Tribune Company, (6) Tribune Company, (6), (8) Total Media Total Common Stocks (cost \$12,716,644) Description (1) CONVERTIBLE BONI Communications Equ Nortel Networks Corp., (5) Nortel Networks Corp., (5)	Coupon OS 0.3% (0.2% uipment 0.3% (of Total Inve 0.2% of Tota	(3) estments) Il Investments)	3,340,804 13,101,176 17,046,691 Value
Pı Amo	44,843 36,087 rincipal ount (000)	(6), (7) Tribune Company, (6) Tribune Company, (6), (8) Total Media Total Common Stocks (cost \$12,716,644) Description (1) CONVERTIBLE BONI Communications Equ Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible	Coupon OS 0.3% (0.2% uipment 0.3% (of Total Inve 0.2% of Tota 4/15/12	(3) estments) al Investments)	3,340,804 13,101,176 17,046,691 Value \$ 545,875
Pi Amo	44,843 36,087 rincipal bunt (000)	(6), (7) Tribune Company, (6) Tribune Company, (6), (8) Total Media Total Common Stocks (cost \$12,716,644) Description (1) CONVERTIBLE BONI Communications Equ Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost	Coupon OS 0.3% (0.2% uipment 0.3% (of Total Inve 0.2% of Tota 4/15/12	(3) estments) al Investments)	3,340,804 13,101,176 17,046,691 Value \$ 545,875 998,750
Pı Amo	44,843 36,087 rincipal ount (000)	(6), (7) Tribune Company, (6) Tribune Company, (6), (8) Total Media Total Common Stocks (cost \$12,716,644) Description (1) CONVERTIBLE BONI Communications Equ Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible	Coupon OS 0.3% (0.2% uipment 0.3% (1.750% 2.125%	of Total Inve 0.2% of Tota 4/15/12 4/15/14	(3) estments) al Investments)	3,340,804 13,101,176 17,046,691 Value \$ 545,875
Pi Amo	44,843 36,087 rincipal bunt (000)	(6), (7) Tribune Company, (6) Tribune Company, (6), (8) Total Media Total Common Stocks (cost \$12,716,644) Description (1) CONVERTIBLE BONI Communications Equ Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost	Coupon OS 0.3% (0.2% uipment 0.3% (of Total Inve 0.2% of Tota 4/15/12 4/15/14	(3) estments) al Investments)	3,340,804 13,101,176 17,046,691 Value \$ 545,875 998,750

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

incipal unt (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	CORPORATE BONDS				
	Commercial Services		•		-
\$ 500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 502,500
1,224	Harland Clarke Holdings	9.500%	5/15/15	В	1,227,060
500	Tervita Corporation, 144A	8.000%	11/15/18	В	512,500
2,224	Total Commercial Services & Supplies				2,242,060
	Communications Equi	ipment 0.7% (0.	4% of Total	Investments)	
0.000	Nortel Networks	0.0000/	7/4 5 /4 4	NI/D	0.000.050
3,000	Limited, (5)	0.000%	7/15/11	N/R	3,206,250
	Diversified Consumer	Services 0.2%	(U.1% Of 10t	ai investments	5)
900	NES Rental Holdings Inc., 144A	7.875%	5/01/18	CCC+	945,000
900	Diversified Telecomm				
2,900	IntelSat Limited, 144A	7.750%	6/01/21	B	3,110,250
750	IntelSat Limited	8.125%	6/01/23	В	811,875
700	Level 3	0.12070	0/01/20		011,070
3,343	Communications Inc.	11.875%	2/01/19	В	3,844,450
-,	Total Diversified				-,- ,
	Telecommunication				
6,993	Services				7,766,575
	Health Care Equipmen	nt & Supplies 0.	7% (0.4% of	Total Investme	ents)
3,000	Kinetic Concepts	10.500%	11/01/18	В	3,450,000
	Health Care Providers	& Services 3.49	% (2.1% of T	otal Investme	nts)
	FWCT-2 Escrow				
	Corporation for				
0.000	Community Health	E 40E0/	0/04/04	DD.	0.040.750
3,000	Systems, 144A	5.125%	8/01/21	BB+	3,018,750
	FWCT-2 Escrow Corporation for				
	Community Health				
4,800	Systems, 144A	6.875%	2/01/22	В	4,920,000
2,750	HCA Inc.	8.500%	4/15/19	BB+	2,899,875
575	HCA Inc.	7.250%	9/15/20	BB+	624,594
	IASIS Healthcare	0 0 , 0	3. 1 G. — G		
900	Capital Corporation	8.375%	5/15/19	CCC+	960,750
	Tenet Healthcare				,
3,000	Corporation, 144A	6.000%	10/01/20	BB	3,157,500
	Truven Health				
1,000	Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
	Total Health Care				
16,025	Providers & Services				16,713,969
	Household Products	0.9% (0.5% of To	otal Investm	ents)	

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3,950	Reynolds Group	9.875%	8/15/19	CCC+	4,364,750
	IT Services 0.4% (0.3%	of Total Inves	stments)		
0.000	First Data Corporation, 144A	7.0750/	6/15/19	DD	0.105.000
2,000	Leisure Equipment & Pro	7.375%		BB	2,135,000
	Caesars	buucis 0.9 /6	(0.5 % 01 100	ai ilivestillelits)	
	Entertainment				
	Operating Company				
4,500	Inc.	8.500%	2/15/20	В	4,252,500
,	Machinery 0.4% (0.3%	of Total Inves	tments)		, ,
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,111,875
1,030	Xerium Technologies	8.875%	6/15/18	В	1,091,800
2,030	Total Machinery				2,203,675
	Media 5.1% (3.2% of To	otal Investmer	nts)		
	Clear Channel				
5.040	Communications, Inc.,	1.4.0000/	0/04/04	000	F 400 070
5,840	144A	14.000%	2/01/21	CCC	5,430,972
3,600	Clear Channel Communications, Inc.	5.500%	12/15/16	ccc	3,240,000
3,600	Clear Channel	5.500%	12/15/16	CCC	3,240,000
6,412	Communications, Inc.	9.000%	12/15/19	CCC+	6,540,240
0,412	Clear Channel	3.000 /8	12/13/13	000+	0,540,240
7,000	Communications, Inc.	9.000%	3/01/21	CCC+	7,070,000
,,,,,,	Expo Event Transco		5,51,21		1,010,000
1,200	Inc., 144A	9.000%	6/15/21	В	1,227,000
	McGraw-Hill Global				
	Education Holdings,				
1,000	144A	9.750%	4/01/21	BB	1,087,500
	WMG Acquisition				
400	Group	11.500%	10/01/18	В	455,000
25,452	Total Media	- 1 0 40/ /	0.40/ (T)		25,050,712
	Oil, Gas & Consumable	Fuels 0.1% (0.1% of Total	Investments)	
F00	Offshore Group	7.1050/	4/01/00	В	E00 000
500	Investment Limited	7.125% Nuveen Invest	4/01/23	В	500,000
		50			

Principal Amount (000) Description (1)	Coupon	Maturity	Ratings (3)	Value
	Pharmaceuticals 1.4	% (0.9% of Total	I Investments	s)	
	Valeant Pharmaceuticals				
\$ 1,250	International, 144A	6.750%	8/15/18	B1	\$ 1,370,313
	Valeant Pharmaceuticals				
2,000	International, 144A Valeant Pharmaceuticals	7.000%	10/01/20	B1	2,155,000
1,000	International, 144A VPII Escrow	7.250%	7/15/22	B1	1,090,000
2,000	Corporation, 144A	7.500%	7/15/21	B1	2,227,500
6,250	Total Pharmaceuticals				6,842,813
	Semiconductors & Eq	uipment 0.9%	(0.6% of Tota	al Investments)	
	Advanced Micro				
2,050	Devices, Inc. Advanced Micro	7.750%	8/01/20	В	2,039,750
2,500	Devices, Inc. Total Semiconductors	7.500%	8/15/22	В	2,412,500
4,550	& Equipment	of Total Investo	monto\		4,452,250
850	Software 0.6% (0.4% Infor Us Inc.	11.500%	7/15/18	В	001.750
1,875	Infor Us Inc.	9.375%	4/01/19	В	981,750 2,109,375
2,725	Total Software	9.37376	4/01/19	Ь	3,091,125
2,725	Specialty Retail 0.19	/ (0.1% of Total	Invaetmente	1	0,031,123
500	99 Cents Only Stores	11.000%	12/15/19	CCC+	565,000
300	Wireless Telecommur				
	FairPoint Communications Inc.,		210 /0 (110	, o 01 10tal 11110	
750	144A	8.750%	8/15/19	В	800,625
2,750	MetroPCS Wireless Inc., 144A	6.250%	4/01/21	BB	2,856,562
2,700	Sprint Corporation,	0.20070	1/01/21		2,000,002
7,250	144A	7.875%	9/15/23	ВВ	7,739,375
2,000	Sprint Corporation, 144A	7.125%	6/15/24	BB	2.010.000
2,000	T-Mobile USA Inc.	6.731%	6/15/24 4/28/22	BB	2,010,000 183,750
175	T-Mobile USA Inc.	6.836%	4/28/23	BB	182,656
173	Total Wireless	0.030 /6	4/20/23	טט	102,030
12 100	Telecommunication				12.772.069
13,100	Services Total Corporate				13,772,968
Φ 07.000	Bonds (cost				101 551 013
\$ 97,699	\$96,386,556)			D. II	101,554,647
Principal) December 11 (4)	0	Materille	Ratings	\/_!
Amount (000) Description (1) ASSET-BACKED SEC	Coupon URITIES 5.6%	Maturity (3.6% of Tota	(3) al Investments)	Value

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	Bluemountain Collateralized Loan				
	Obligation, Series				
\$ 800	2012 2A E14	5.337%	11/20/24	BB	\$ 768,374
	Bluemountain Collateralized Loan				
	Obligations Limited				
2,500	2012-1A, 144A	5.737%	7/20/23	BB	2,446,200
	Carlyle Global Market Strategies,				
	Collateralized Loan				
1,250	Obligations, Series 2013-3A, 144A	4.839%	7/15/25	BB	1,163,186
·	Flatiron Collateralized				, ,
	Loan Obligation Limited, Series				
1,500	2011-1A	4.639%	1/15/23	BB	1,387,674
	Fraser Sullivan Collateralized Loan				
	Obligations Limited,				
1,500	Series 2011-6A, 144A ING Investment	5.738%	11/22/22	BB	1,465,302
	Management,				
	Collateralized Loan Obligation, 2013-1A				
250	D, 144A	5.239%	4/15/24	BB	233,396
	LCM Limited Partnership,				
	Collateralized Loan				
1 900	Obligation 2012A, 144A	E 0070/	10/19/22	BB	1 707 260
1,800	LCM Limited	5.987%	10/19/22	DD	1,787,368
	Partnership,				
2,000	Collateralized Loan Obligations, 144A	5.989%	4/15/22	BB	2,000,186
	LCM Limited				
	Partnership, Collateralized Loan				
1,500	Obligations	5.387%	4/19/22	BB	1,437,807
	LCM Limited Partnership,				
	Collateralized Loan				
4,000	Obligations 2015A, WI/DD	1.000%	2/25/17	BB	3,843,200
, = = 0	Madison Park	1000,0			=,= / =,==
	Funding Limited, Collateralized Loan				
	Obligations, Series				
1,500 500	2012-8A, 144A North End CLO	5.587% 4.838%	4/22/22 7/17/25	BB BB	1,456,796 462,433
000	Limited, Loan Pool,	1.000 /0	.,,	20	102,400

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	144A				
	Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series				
2,000	2012-6A	5.741%	5/15/23	BB	2,008,420
	Oak Hill Credit Partners, Series,				
2,240	2012-7A	5.237%	11/20/23	BB	2,118,628
	Oak Hill Credit Partners, Series,				
450	2013-9A	5.237%	10/20/25	BB	423,653
1 000	Race Point Collateralized Loan Obligations, Series,	6.743%	10/15/00	ВВ	1 000 407
1,000	2011-5A, 144A Race Point	6.743%	12/15/22	ВВ	1,000,497
2,000	Collateralized Loan Obligations, Series, 2012-6A, 144A	5.738%	5/24/23	BB	1,968,798
,	Race Point Collateralized Loan Obligations, Series,				
2,000	2012-7A, 144A	5.239%	11/08/24	BB	1,907,693
	Total Asset-Backed Securities (cost				
\$ 28,790	\$25,611,122)	otmonto (oost fi	710 060 E11\		27,879,611
	Total Long-Term Inve	Nuveen Inves 51			734,796,053

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

Principal				
Amount (000)	Description (1) Co	oupon	Maturity	Value
	SHORT-TERM INVESTMENT	S 9.4% (5.9°	% of Total Investments)	
\$ 46,070		0.000%	2/03/14	\$ 46,070,473
	Total Short-Term Investmen	ts (cost \$46,0°	70,473)	46,070,473
	Total Investments (cost \$76	5,338,984) 1	59.0%	780,866,526
	Borrowings (33.4)% (9), (1	0)		(163,900,000)
	Variable Rate Term Preferre	d Shares, at L	iquidation Value	
	(20.0)% (11)			(98,000,000)
	Other Assets Less Liabilities	s (5.6)% (12)		(27,944,388)
Investments in	Net Assets Applicable to Co Derivatives as of January 31, 2		100%	\$ 491,022,138

Interest Rate Swaps outstanding:

Counterpa	Notional arty Amount	Fund Pay/Receiv Floating Rate	•	Fixed R (Annuali	Fixed Rate ate Paymellerr zed) Frequency		Unrealized Appreciation preciation) (12)
Goldman			1-Month				
Sachs	\$29,317,500	Receive	USD-LIBO	R 1.30	00% Monthly 4/2	20/14 \$	(83,369)
Morgan			1-Month				
Stanley	29,317,500	Receive	USD-LIBO	R 2.20	Monthly 4/2	20/16	(1,151,307)
	\$58,635,000					\$	(1,234,676)
			Nuv	een Investmer 52	its		

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

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

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

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (9) Borrowings as a percentage of Total Investments is 21.0%.
- (10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.6%.

- (12) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- DD1 Portion of investment purchased on a delayed delivery basis.
- WI/DD Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

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

See accompanying notes to financial statements.

Nuveen Investments

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JSD

Nuveen Short Duration Credit Opportunities Fund

Portfolio of Investments January 31, 2014 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
AIII	ount (000)	LONG-TERM INVESTM		(2) (97.4% of Tot:		
		VARIABLE RATE SENIO				•
		(4)		0.0	70 (00:070 0: 1	otal invocationto,
		Aerospace & Defense	0.7% (0.5% of 1	Total Investm	ents)	
		Beechcraft Holdings	•		•	
\$	143	LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 143,438
		Sequa Corporation,				
	1,238	Term Loan B	5.250%	6/19/17	В	1,221,722
		Total Aerospace &				
	1,381	Defense	·- · · · ·			1,365,160
		Airlines 4.1% (2.9% o	f Total Investme	ents)		
	995	American Airlines, Inc., Term Loan	3.750%	6/27/19	Ba2	1 004 640
	990	Delta Air Lines, Inc.,	3.730%	0/2//19	DdZ	1,004,640
	3,168	Term Loan B1	4.000%	10/18/18	Ba1	3,188,921
	0,100	Delta Air Lines, Inc.,	4.00070	10/10/10	Βατ	0,100,321
	990	Term Loan B2	3.250%	4/18/16	Ba1	996,085
		Delta Air Lines, Inc.,	0.200,0	.,		
	1,950	Term Loan B	3.500%	4/20/17	BB+	1,967,868
		US Airways, Inc., Term				
	1,000	Loan B1	3.500%	5/23/19	Ba2	1,006,750
	8,103	Total Airlines				8,164,264
		•	1% (0.1% of Tota	I Investments	s)	
		Schaeffler AG, Term	4.0=00/		D •	.=
	170	Loan C	4.250%	1/27/17	Ba2	171,664
			1% (0.3% of Tota	ıı investments	5)	
	748	Quikrete Holdings, Inc., Term Loan, First Lien	4.000%	9/28/20	B+	755,681
	740	Capital Markets 1.5%			D+	7 33,00 1
		American Capital,	(1.070 01 1010111			
		LTD., Term Loan, First				
	661	Lien	4.000%	8/22/16	BB	665,648
		Walter Investment				·
		Management				
		Corporation, Tranche				
		B, Term Loan, First				
	2,263	Lien	4.750%	12/18/20	B+	2,282,829
	2,924	Total Capital Markets	, . 			2,948,477
		Chemicals 0.6% (0.4%	6 of Total Invest	ments)		
	1 101	Ineos US Finance LLC,	4.0000/	E/04/10	DD	1 100 441
	1,181	Term Loan, First Lien	4.000%	5/04/18	BB tal Investment	1,188,441
		Commercial Services 8	coupplies 2.87	/o (2.U ⁻ /o UI 10	ıaı ilivesilleni	19 <i>)</i>

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	Aramark Corporation,				
2,500	Term Loan, Tranche D	4.000%	9/09/19	BBB	2,518,738
	Harland Clarke				
	Holdings Corporation,	- /	= /20 / 40	_	
2,621	Term Loan B3	7.000%	5/22/18	B+	2,656,756
491	HMH Holdings, Inc.,	4.0500/	E/14/10	B1	404.004
491	Term Loan, First Lien Total Commercial	4.250%	5/14/18	ы	494,934
5,612					5,670,428
3,012	Communications Equipme	ent 2.1% (1	4% of Total I	nvestments)	
	Alcatel-Lucent, Inc.,	211/0 (1	11/0 01 101411	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
1,485	the state of the s	5.750%	1/30/19	B+	1,501,706
	Avaya, Inc., Term Loan				
1,496		4.736%	10/26/17	B1	1,464,061
	Telesat Canada Inc.,				
1,157	Term Loan B	3.500%	3/28/19	BB	1,164,296
4.400	Total Communications				4.400.000
4,138	Equipment	2.00/ /2.00/	of Total Inve	otmonto)	4,130,063
4,988	Computers & Peripherals Dell, Inc., Term Loan B	4.500%	of Total Inve 4/29/20	BB+	4,972,173
4,900	SunGard Data	4.500 /6	4/23/20	DD+	4,972,173
	Systems, Inc., Term				
792		4.500%	1/31/20	BB	796,947
	Total Computers &				
5,780	Peripherals				5,769,120
	Containers & Packaging	1.0% (0.7%	of Total Inves	stments)	
	Berry Plastics Holding				
	Corporation, Term				
2,000	Loan E	3.750%	1/06/21	B+	2,003,036
	Distributors 1.5% (1.0%	of Fotal Inve	stments)		
0.055	HD Supply, Inc., Term	4 5000/	10/10/17	В.	0.000.040
2,955	Loan B	4.500% Nuveen Invest	10/12/17	B+	2,980,643
		54	inchts		

	rincipal	December (1)	Coupen	Maturity	Ratings	Value
AIIIO	unt (000)	Description (1) Diversified Consumer Se	Coupon	(2) (3 6% of Total	(3)	
		Cengage Learning	ervices 5.2 /c	(3.0 % 01 101	ai iiivesiiileiiis,	
		Acquisitions, Inc.,				
\$	2,060	Term Loan, (5)	4.750%	7/03/14	D	\$ 1,891,992
*	_,000	Ceridian Corporation,	00,0	1,00,11	_	Ψ 1,001,00=
		New Replacement				
	998	Term Loan	4.408%	8/14/15	B1	1,004,760
		Hilton Hotels				
		Corporation, Term				
	3,158	Loan B2	3.750%	10/25/20	BB	3,184,083
		Laureate Education,				
	2,181	Inc., Term Loan B	5.000%	6/15/18	B1	2,175,460
		Spotless Holdings,				
	1 406	SAS, Term Loan, First Lien	5.000%	10/02/18	B1	1 500 564
	1,496	Spotless Holdings,	5.000%	10/02/10	DI	1,520,564
		SAS, Term Loan,				
	500	Second Lien	8.750%	4/02/19	В3	513,438
	000	Total Diversified	017 00 70	., 52, . 5	20	0.10, 100
	10,393	Consumer Services				10,290,297
	·	Diversified Financial Ser	vices 3.1%	(2.2% of Total	Investments)	. ,
		Ocwen Financial				
		Corporation, Term				
	1,489	Loan B	5.000%	2/15/18	B+	1,506,895
		RPI Finance Trust,			_	
	959	Term Loan B3	3.250%	11/09/18	Baa2	966,226
		WideOpenWest				
	3,713	Finance LLC, Term Loan B	4.750%	4/01/19	B1	3,747,684
	3,713	Total Diversified	4.750 /6	4/01/19	DI	3,747,004
	6,161	Financial Services				6,220,805
	0,101	Electronic Equipment &	Instruments	0.7% (0.5% o	f Total Investm	
		SMART Modular		211 /2 (010 /0 0		
		Technologies, Inc.,				
	1,427	Term Loan B	8.250%	8/26/17	В	1,284,188
		Food & Staples Retailing	3.8% (2.7%	of Total Inve	stments)	
		Albertson's LLC, Term				
	903	Loan B1	4.250%	3/21/16	BB	911,553
	1 500	Albertson's LLC, Term	4.7500/	0/04/40	DD	1 000 500
	1,589	Loan B2	4.750%	3/21/19	BB	1,608,500
		BJ's Wholesale Club,				
	500	Inc., Replacement Loan, First Lien	4.500%	9/26/19	В	505,436
	300	BJ's Wholesale Club,	4.500 /6	3/20/13	D	303,430
		Inc., Replacement				
	250	Loan, Second Lien	8.500%	3/31/20	CCC	257,526
	1,000	•	TBD	TBD	B+	1,002,969
	,	Company, Term Loan,				,

	First Lien, WI/DD				
	Rite Aid Corporation,				
	Tranche 2, Term Loan,				
1,000	Second Lien	4.875%	6/21/21	В	1,020,000
	Supervalu, Inc., New			_	
989	Term Loan B	5.000%	3/21/19	B+	995,512
4 400	Wilton Products, Inc.,	7.5000/	0/00/40	5	4.040.000
1,406	Tranche B, Term Loan	7.500%	8/30/18	В	1,342,969
7.007	Total Food & Staples				7.044.405
7,637	Retailing	00/ of Total I	\		7,644,465
	Food Products 4.2% (2	2.9% of Total II	nvestments)		
	AdvancePierre Foods, Inc., Term Loan, First				
1,485	Lien	5.750%	7/10/17	B1	1,489,332
1,405	H.J Heinz Company,	3.730 /6	7/10/17	ы	1,409,332
2,289	Term Loan B2	3.500%	6/05/20	BB	2,314,630
2,200	Pinnacle Foods	3.000 /0	3, 33, 20		2,017,000
	Finance LLC, Term				
993	Loan G	3.250%	4/29/20	BB	994,981
	US Foods, Inc.,				, , , , ,
	Incremental Term				
3,423	Loan	4.500%	3/31/19	B2	3,460,773
8,190	Total Food Products				8,259,716
	Health Care Equipment	& Supplies 3	3.3% (2.3% of	Total Invest	ments)
	Ardent Medical				
	Services, Inc., Term				
1,000	Loan, Second Lien	11.000%	1/02/19	CCC+	1,015,000
	Kinetic Concepts, Inc.,	4.00004	= 10.414.0		
1,041	Term Loan D1	4.000%	5/04/18	BB	1,051,716
	Onex Carestream				
0.410	Finance LP, Term	5.000%	6/07/19	B+	2 460 717
3,413	Loan, First Lien Onex Carestream	5.000%	6/07/19	D+	3,469,717
	Finance LP, Term				
1,000	Loan, Second Lien	9.500%	12/07/19	В	1,023,333
1,000	Total Health Care	3.300 /0	12/01/13		1,020,000
6,454	Equipment & Supplies				6,559,766
5 , 1 5 1	Health Care Providers &	Services 11	.0% (7.7% of	Total Invest	
	Ardent Medical				,
	Services, Inc., Term				
947	Loan, First Lien	6.750%	7/02/18	B+	954,755
	BioScrip, Inc., Delayed				
926	Draw, Term Loan	6.500%	7/31/20	В	921,152
	Community Health				
	Systems, Inc., Term				
1,634	Loan D, DD1	4.250%	1/27/21	BB	1,653,105
	Community Health				
	Systems, Inc., Term				-
50	Loan E	3.487%	1/25/17	BB	50,695
_ · _ ·					
971	CRC Health Corporation, Term	8.500%	11/16/15	B+	980,993

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	Loan B3				
2,970	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	2,998,450
839	Genesis Healthcare LLC, Term Loan	10.001%	12/04/17	В	858,502
3,076	Golden Living, Term Loan	5.000%	5/04/18	В	3,030,929
2,212	Heartland Dental Care, Inc., Term Loan,				2,000,000
990	First Lien	5.500%	12/21/18	B1	996,193
	Heartland Dental Care, Inc., Term Loan,				
500	Second Lien	9.750%	6/20/19	CCC+	512,500
1,219	IASIS Healthcare LLC, Term Loan B2, First Lien	4.500%	5/03/18	Ba3	1,231,232
1,210	Kindred Healthcare,	1.00070	0/00/10	Вао	1,201,202
357	Inc., Term Loan B1	4.250%	6/01/18	Ba3	360,313
919	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	890,604
544	National Mentor Holdings, Inc., Term Loan B, WI/DD	TBD	TBD	B1	548,736
	One Call Care Management, Inc.,				,
2,000	Term Loan B	5.000%	11/27/20	B1	2,015,000
0.400	Sheridan Holdings, Inc., Term Loan, First	4.5000/	0/00/40	D.	0.400.400
2,463	Lien	4.500% Nuveen Investr 55	6/29/18 ments	B1	2,486,488

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

	rincipal		_	Maturity	Ratings	
Am	ount (000)	Description (1)	Coupon	(2)	(3)	Value
		Health Care Providers Sheridan Holdings,	& Services (cont	inuea)		
		Inc., Term Loan,				
\$	1,000	Second Lien	8.250%	12/20/21	B+	\$ 1,025,000
Ψ	1,000	Skilled Healthcare	0.20070	12/20/21	D1	Ψ 1,020,000
		Group, Inc., Term				
	459	Loan	6.750%	4/09/16	В	461,208
		Total Health Care				
	21,864	Providers & Services				21,975,855
		Hotels, Restaurants &	Leisure 5.8% (4.1% of Total	l Investments)	
		24 Hour Fitness				
	2,331	Worldwide, Inc., Term Loan B	5.250%	4/22/16	Ba3	2,359,726
	2,001	BLB Management	3.230 /6	4/22/10	Бао	2,000,720
		Services, Inc., Term				
	1,415	Loan	5.250%	11/10/18	BB	1,427,615
		CCM Merger, Inc.,				
	2,289	Term Loan	5.000%	3/01/17	B+	2,317,331
		CityCenter Holdings				
	0.500	LLC, Term Loan B,	F 0000/	10/10/00	Б	0.504.445
	2,500	DD1 Landry's Restaurants,	5.000%	10/16/20	B+	2,534,115
	933	Inc., Term Loan B	4.000%	4/24/18	BB	943,665
	000	Station Casino LLC,	1.00070	1/2 1/10		0 10,000
	1,985	Term Loan B	5.000%	3/02/20	В	2,008,820
		Total Hotels,				
	11,453	Restaurants & Leisure	11,591,272			
		Household Durables	0.6% (0.4% of T	otal Investme	ents)	
		Reynolds Group				
		Holdings, Inc., Incremental US Term				
	1,135	Loan, First Lien	4.000%	12/01/18	B+	1,149,329
	1,100	Household Products				1,140,020
		Spectrum Brands, Inc.,	,. (0,0 01 1		,	
	270	Term Loan C	3.500%	9/04/19	BB	271,626
		Insurance 1.6% (1.1%	6 of Total Invest	ments)		
		Hub International				
	4 0 4 7	Holdings, Inc., Term	4.7500/	10/00/00	D4	1 004 040
	1,247	Loan B	4.750%	10/02/20	B1	1,264,013
		USI Holdings Corporation, Initial				
	1,980	Term Loan	4.250%	12/27/19	B1	1,994,888
	3,227	Total Insurance	1.200/0	12/21/10	D,	3,258,901
	-,	Internet Software & Se	ervices 8.0% (5	.6% of Total I	nvestments)	3,200,001
	727		4.500%	12/28/18	Ba2	732,292

	Ancestry.com, Inc., Replacement Term Loan B1					
0.740	EIG Investors Corp.,	5 0000/	4.4.10.0.14.0	_	0.750.000	
3,716	Term Loan ION Trading	5.000%	11/09/19	В	3,756,263	
1,000	Technologies S.A.R.L., Term Loan, Second Lien	8.250%	5/22/21	CCC+	1,017,500	
1,000	Sabre Inc., Term Loan	0.230 /6	3/22/21	000+	1,017,300	
850	C	4.000%	2/19/18	B1	853,947	
2,475	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	2,496,141	
2,000	San Juan Cable LLC, Term Loan, Second Lien SSI Investments II,	10.000%	6/09/18	ccc	2,016,666	
2,717	Ltd., New Term Loan	5.000%	5/26/17	Ba3	2,740,301	
=,- · ·	VFH Parent LLC, New	2.2.2.07.0	2 2.		_,,••.	
2,317	Term Loan	5.750%	11/08/19	N/R	2,339,968	
45.000	Total Internet Software				45.050.070	
15,802	& Services 2 2% (1 5%	of Total Inves	etmonte)		15,953,078	
	IT Services 2.2% (1.5% of Total Investments) CompuCom Systems,					
418	Inc., Term Loan B	4.250%	5/09/20	B1	418,835	
	SRA International,					
933	Term Loan	6.500%	7/20/18	B1	930,422	
993	SunGard Data Systems, Inc., Term Loan E	4.000%	3/08/20	ВВ	998,698	
	Zayo Group LLC,					
1,964	Term Loan B	4.000%	7/02/19	B1	1,978,668	
4,308	Total IT Services Leisure Equipment & Pr	oducte 10%	(1.3% of Tot	al Investmer	4,326,623	
	Bombardier	oddots 1.5 /0	(1.070 01 100	ui investinei	113)	
	Recreational Products,					
2,263	Inc., Term Loan	4.000%	1/30/19	B+	2,279,829	
	Equinox Holdings,					
1,489	Inc., New Initial Term Loan B	4.501%	1/31/20	B1	1,504,568	
1,400	Total Leisure	4.50176	1/01/20	Di	1,504,500	
3,752	Equipment & Products				3,784,397	
	Machinery 0.3% (0.2%	of Total Invest	tments)			
500	TNT Crane and Rigging Inc., Initial Term Loan, First Lien	5.500%	11/27/20	B1	499,688	
	Media 8.8% (6.2% of T	otal Investmen	its)			
579	Cengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan, (5)	7.750%	7/04/17	D	530,881	
3.0	, (-)	5070		_	223,00.	

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1,632	Clear Channel Communications, Inc.,Term Loan E	7.660%	7/30/19	CCC+	1,627,436
3,000	Cumulus Media, Inc., Term Loan B	4.250%	12/23/20	B+	3,035,235
1,426	Emerald Expositions Holdings, Inc., Term Loan, First Lien	5.500%	6/17/20	BB	1,438,543
993	Internet Brands, Inc., Term Loan B	6.250%	3/18/19	B+	998,289
1,000	McGraw-Hill Education Holdings LLC, Term Loan B	6.250%	12/18/19	B+	1,013,958
1,339	McGraw-Hill Education Holdings LLC, Term Loan	9.000%	3/22/19	B2	1,366,362
1,000	Loui	Nuveen Investi 56		52	1,300,002

	rincipal ount (000)	Description (1)	Coupon	Maturity Ratings (2) (3)		Value	
		Media (continued)					
		Media General, Inc.,					
		Delayed Draw, Term					
\$	1,000	Loan	4.250%	7/31/20	BB	\$ 1,010,619	
		Radio One, Inc., Term			_		
	975	Loan B, First Lien	7.500%	2/14/17	B+	1,001,525	
		Springer Science &					
	000	Business Media, Inc.,	5 0000/	0/4/4/00	Б.	4 004 047	
	998	Term Loan	5.000%	8/14/20	В	1,004,047	
	0.000	Tribune Company,	4.0000/	10/07/00	DD	0.004.050	
	2,000	Term Loan B	4.000%	12/27/20	BB	2,001,250	
		UPC Broadband					
	2,571	Holding BV, Term Loan AF	4.000%	1/31/21	BB	2,590,180	
	17,513	Total Media	4.000 /6	1/31/21	ББ	17,618,325	
	17,515		0.7% of Total In	veetmente)		17,010,020	
		Hudson's Bay	0.7 /0 01 10tal 11	ivestilients,			
		Company, Term Loan					
	2,000	B, First Lien	4.750%	11/04/20	BB	2,032,494	
2,000		Oil, Gas & Consumable				_,00_, .0 .	
		Brand Energy &	,		ĺ		
		Infrastructure					
		Services, Inc., Initial					
	997	Term Loan	4.750%	11/26/20	B1	1,005,457	
		Buffalo Gulf Coast					
		Terminals, Term Loan					
	1,222	В	5.250%	10/31/17	BB+	1,238,833	
		Crestwood Holdings					
	1,604	LLC, Term Loan B	7.000%	6/19/19	В	1,649,232	
		Drill Rigs Holdings,					
		Inc., Tranche B1,			_		
	2,985	Term Loan	6.000%	3/31/21	B+	3,059,625	
	007	EP Energy LLC, Term	0.5000/	E/0.4/4.0	D 0	070.000	
	667	Loan B3, Second Lien	3.500%	5/24/18	Ba3	670,000	
		Fieldwood Energy					
	2 000	LLC, Term Loan, Second Lien	8.375%	9/30/20	D0	0.050.570	
	2,000	Frac Tech	0.375%	9/30/20	B2	2,058,572	
		International LLC,					
	728	Term Loan	8.500%	5/06/16	B2	738,362	
	1 20	Harvey Gulf	0.000 /0	J, JJ, 10	UL.	700,002	
		International Marine,					
	2,294	Inc., Term Loan B	5.500%	6/18/20	B1	2,332,965	
	_,	Offshore Group	3.30070	3, 13, 20	<u>.</u>	2,002,000	
		Investment Limited,					
	925	Term Loan B	5.000%	10/25/17	В	932,227	
	993	Rice Drilling LLC.,	8.500%	10/25/18	N/R	1,013,591	
		Term Loan, Second					

	Lien				
	Samson Investment				
	Company, Tranche 1,				
	Term Loan, Second				
833	Lien	5.000%	9/25/18	B1	842,917
	Saxon Energy				· ·
	Services, Inc., Term				
993	Loan	5.500%	2/15/19	Ba3	1,004,079
	Shelf Drilling Holdings				, ,
750	LTD., Term Loan	10.000%	10/08/18	B+	764,062
. • •	Total Oil, Gas &	10100070	. 0, 00, 10		,
16,991	Consumable Fuels				17,309,922
. 0,00		% (6.8% of Total	Investments	3)	,,,,,,,,,
	Auxilium	/o (010 /o 01 1 0 tal		,	
	Pharmaceuticals, Inc.,				
1,924	Term Loan	6.250%	4/26/17	Ba2	1,964,138
1,021	BioScrip, Inc., Term	0.20070	1,20,17	Daz	1,001,100
555	Loan B	6.500%	7/31/20	В	552,691
000	ConvaTec, Inc., Dollar	0.00070	7701720		332,331
1,882	Term Loan	4.000%	12/22/16	Ba3	1,899,493
1,002	Generic Drug	1.00070	12,22,10	Bao	1,000,100
	Holdings, Inc., Term				
796	Loan B	5.000%	8/16/20	B1	805,452
700	Patheon, Inc., Term	0.00070	0/10/20	D,	000, 102
1,000	Loan B, WI/DD	TBD	TBD	В	1,000,089
1,000	Pharmaceutical	100	100		1,000,000
	Product Development,				
	Inc., Term Loan B,				
2,938	First Lien	4.000%	12/01/18	Ba3	2,961,723
_,000	Pharmaceutical	11000,0	, ., .,	240	_,,,,,,,,
	Research Associates,				
998	Inc., Term Loan B	5.000%	9/23/20	B1	1,003,003
	Quintiles	0.000,0	5, 25, 25		-,,
	Transnational Corp.,				
1,938	Term Loan B3	3.750%	6/08/18	BB	1,946,809
1,000	Salix Pharmaceuticals,		0,00,10		1,010,000
1,000	LTD., Term Loan	4.250%	1/02/20	Ba1	1,013,875
.,	Therakos, Inc., Term				, ,
990	Loan, First Lien	7.500%	12/27/17	В	995,367
	Valeant	1100010			555,551
	Pharmaceuticals				
	International, Inc.,				
	Tranche B, Term Loan				
2,216	D2	3.750%	2/13/19	BBB	2,234,519
=,	Valeant	31. 30 / 0			=,== .,• .•
	Pharmaceuticals				
	International, Inc.,				
2,968	Term Loan E	3.750%	8/05/20	Ba1	2,999,055
2,500	I CIIII LUAII L	0.70070	0,00,00		
•	Total Pharmaceuticals	3.73076	0/00/20	-4.	
19,205			.5% of Total		19,376,214
•	Total Pharmaceuticals				19,376,214

	Capital Automotive LP, Term Loan, Second Lien				
	iStar Financial, Inc.,				
1,506	Term Loan	4.500%	10/15/17	BB	1,515,966
118	Realogy Corporation, Synthetic Letter of Credit	4.433%	10/10/16	ВВ	118,295
997	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	999,774
	Total Real Estate				,
4,121	Investment Trust				4,192,160
	Real Estate Management	t & Developme	ent 1.8% (1.	3% of Tot	al Investments)
	Capital Automotive LP,				
1 606	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,643,439
1,626	Realogy Corporation,	4.000%	4/10/19	Da∠	1,043,439
1,985	Term Loan B	4.500%	3/05/20	BB	2,003,113
,	Total Real Estate Management &				, ,
3,611	Development				3,646,552
	•	6 of Total Inve	stments)		
	Swift Transportation Company, Inc., Term				
1,038	Loan B2	4.000%	12/21/17	BB	1,047,902
	Semiconductors & Equip Freescale	oment 2.4%	(1.7% of Tota	ı investme	ents)
	Semiconductor, Inc., Term Loan, Tranche				
1,985	B4	5.000%	2/28/20	B1	2,006,711
	Freescale Semiconductor, Inc., Term Loan, Tranche				
998	B5	5.000%	1/15/21	B1	1,011,735
		Nuveen Investr 57	ments		

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

Principal Amount (000)		Description (1)	Description (1) Coupon (2) (3)		Ratings (3)	Value
		Semiconductors & Equ	ipment (continu	ued)		
		Microsemi				
		Corporation, Term				
\$	796	Loan, First Lien	3.750%	2/19/20	BB+	\$ 799,979
	000	NXP Semiconductor	0.0500/	4 /4 4 /00	DD	005.750
	983	LLC, Term Loan D Total Semiconductors	3.250%	1/11/20	BB+	985,756
	4,762	& Equipment				4,804,181
	4,702	Software 10.6% (7.4%	of Total Inves	tmonte)		4,004,101
		Attachmate	or rotal lilves	unents)		
		Corporation, Term				
	1,696	Loan, First Lien	7.250%	11/22/17	BB	1,726,807
	,	Blackboard, Inc.,				, ,
	901	Term Loan B3	4.750%	10/04/18	B+	911,669
		BMC Software, Inc.,				
	1,000	Initial Term Loan	5.000%	9/10/20	BB	1,002,847
		Datatel Parent Corp,	4 =0004	=//		0.47.470
	838	Term Loan B	4.500%	7/19/18	B+	847,450
		Emdeon Business Services LLC, Term				
	981	Loan B2	3.750%	11/02/18	BB	985,294
	301	Epicor Software	3.73076	11/02/10	טט	905,294
		Corporation, Term				
	962	Loan, B2	4.000%	5/16/18	Ba3	969,768
		Explorer Holdings,				,
	988	Inc., Term Loan	6.000%	5/02/18	B+	993,697
		Greeneden U.S.				
		Holdings II LLC, Term				
	871	Loan B	4.000%	2/08/20	В	870,101
		Infor Global Solutions				
		Intermediate				
	0 140	Holdings, Ltd., Term Loan B5	2.7500/	6/02/20	Do2	2 150 042
	3,143	IPC Systems, Inc.,	3.750%	6/03/20	Ba3	3,159,042
		Extended Term Loan,				
	908	Tranche B1, First Lien	7.750%	7/31/17	B1	915,177
		IPC Systems, Inc.,	711 00 70	., • .,		0.0,
		Term Loan, Second				
	3,800	Lien	5.410%	6/01/15	CCC	3,477,000
		Misys PLC, Term				
	2,716	Loan B, First Lien	5.000%	12/12/18	B+	2,744,486
		RedPrairie				
	70.	Corporation, New	0.00001	10/01/10	5	000.004
	794	Term Loan, First Lien	6.000%	12/21/18	B+	802,601
	713		4.250%	10/03/19	B+	719,230

		Vertafore, Inc., Term				
		Loan, First Lien				
		Vertafore, Inc., Term				
	1,000	Loan, Second Lien	9.750%	10/29/17	CCC+	1,020,000
	21,311	Total Software				21,145,169
	, -	Specialty Retail 1.1%	(0.7% of Total	Investments	:)	, -,
		Collective Brands,	(011 /1 01 10101		,	
	1,064	Inc., Term Loan B	7.250%	10/09/19	В	1,074,542
	.,00.	Jo-Ann Stores, Inc.,	7.120070	10/00/10		1,07 1,012
	1,047	Term Loan, First Lien	4.000%	3/16/18	B+	1,052,473
	2,111	Total Specialty Retail	4.000 /6	3/10/10	DT	2,127,015
	۷,۱۱۱	Wireless Telecommunic	nation Convice	2 50/ /1 7	9/ of Total Investm	
			cation Services	5 2.5% (1.7	% or rotal investing	ents)
		Clear Channel				
		Communications, Inc.,				
		Tranche B, Term				
	662	Loan	3.810%	1/29/16	CCC+	646,856
		Fairpoint				
		Communications, Inc.,				
	2,481	Term Loan B	7.500%	2/11/19	В	2,572,230
		Presidio, Inc., New				
	1,730	Term Loan	5.750%	3/31/17	Ba3	1,743,669
		Total Wireless				
		Telecommunication				
	4,873	Services				4,962,755
	.,	Total Variable Rate				.,,.
		Senior Loan Interests				
\$ 2	235.101	Senior Loan Interests (cost \$232 279 599)				236 479 672
	235,101	Senior Loan Interests (cost \$232,279,599)			Ratings	236,479,672
Pr	incipal	(cost \$232,279,599)	Coupon	Maturity	Ratings	
Pr		(cost \$232,279,599) Description (1)	Coupon	Maturity	(3)	236,479,672 Value
Pr	incipal	(cost \$232,279,599) Description (1) CORPORATE BONDS	20.5% (14.4%	of Total Inve	(3) estments)	
Pr Amo	incipal ount (000)	(cost \$232,279,599) Description (1) CORPORATE BONDS Commercial Services &	20.5% (14.4% Supplies 0.7	of Total Inve 7% (0.5% of	(3) estments) Fotal Investments)	Value
Pr	incipal	Cost \$232,279,599) Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation	20.5% (14.4%	of Total Inve	(3) estments)	Value
Pr Amo	rincipal ount (000) 500	(cost \$232,279,599) Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke	20.5% (14.4% Supplies 0.7 11.250%	of Total Inve 7% (0.5% of 11/15/15	(3) estments) Fotal Investments) CCC \$	Value 502,500
Pr Amo	incipal ount (000)	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings	20.5% (14.4% Supplies 0.7	of Total Inve 7% (0.5% of	(3) estments) Fotal Investments)	Value
Pr Amo	500 816	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial	20.5% (14.4% Supplies 0.7 11.250%	of Total Inve 7% (0.5% of 11/15/15	(3) estments) Fotal Investments) CCC \$	Value 502,500 818,040
Pr Amo	rincipal ount (000) 500	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies	20.5% (14.4% Supplies 0.7 11.250% 9.500%	of Total Inve 7% (0.5% of 1 11/15/15 5/15/15	(3) estments) Fotal Investments) CCC \$	Value 502,500
Pr Amo	500 816 1,316	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4)	20.5% (14.4% Supplies 0.7 11.250% 9.500%	of Total Inve 7% (0.5% of 11/15/15 5/15/15	(3) estments) Fotal Investments) CCC \$	Value 502,500 818,040 1,320,540
Pr Amo	500 816	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4) HD Supply Inc.	20.5% (14.4% Supplies 0.7 11.250% 9.500% 9% of Total Invention	of Total Inve 7% (0.5% of 11/15/15 5/15/15 estments) 7/15/20	(3) estments) Fotal Investments) CCC \$	Value 502,500 818,040
Pr Amo	500 816 1,316	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S	20.5% (14.4% Supplies 0.7 11.250% 9.500% 9% of Total Invention	of Total Inve 7% (0.5% of 11/15/15 5/15/15 estments) 7/15/20	(3) estments) Fotal Investments) CCC \$	Value 502,500 818,040 1,320,540
Pr Amo	500 816 1,316 1,000	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings	20.5% (14.4% Supplies 0.7 11.250% 9.500% 9% of Total Invention	of Total Inventors (0.5% of 11/15/15 5/15/15 estments) 7/15/20 6 (0.6% of Total Inventors (0.6% of Total Inventor	(3) estments) Fotal Investments) CCC B CCC+ etal Investments)	Value 502,500 818,040 1,320,540 1,185,000
Pr Amo	500 816 1,316	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A	20.5% (14.4% Supplies 0.7 11.250% 9.500% 9.500% 9% of Total Invention 11.500% Services 0.9%	of Total Inventors (0.5% of 11/15/15	(3) estments) Fotal Investments) CCC \$ B CCC+ otal Investments) CCC+	Value 502,500 818,040 1,320,540 1,185,000
Pr Amo	500 816 1,316 1,000	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu	20.5% (14.4% Supplies 0.7 11.250% 9.500% 9.500% 6% of Total Invention 11.500% Services 0.9% 7.875% nication Services	of Total Inventors (0.5% of 11/15/15	(3) estments) Fotal Investments) CCC B CCC+ otal Investments) CCC+ 0.6% of Total Invest	Value 502,500 818,040 1,320,540 1,185,000 1,732,500 ments)
Pr Amo	500 816 1,316 1,000	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A	20.5% (14.4% Supplies 0.7 11.250% 9.500% % of Total Invention 11.500% Gervices 0.9% 7.875% nication Service 7.750%	of Total Inventors (0.5% of Total Inventors) 11/15/15 5/15/15 estments) 7/15/20 6 (0.6% of Total Inventors) 5/01/18 es 0.8% (0.6% of Total Inventors)	(3) estments) Fotal Investments) CCC B CCC+ etal Investments) CCC+ etal Investments) CCC+ etal Investments)	Value 502,500 818,040 1,320,540 1,185,000
Pr Amo	500 816 1,316 1,000	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu	20.5% (14.4% Supplies 0.7 11.250% 9.500% 9.500% 6% of Total Invention 11.500% Services 0.9% 7.875% nication Services	of Total Inventors (0.5% of 11/15/15	(3) estments) Fotal Investments) CCC B CCC+ otal Investments) CCC+ 0.6% of Total Invest	Value 502,500 818,040 1,320,540 1,185,000 1,732,500 ments)
Pr Amo	500 816 1,316 1,000 1,650	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A	20.5% (14.4% Supplies 0.7 11.250% 9.500% % of Total Invention 11.500% Gervices 0.9% 7.875% nication Service 7.750%	of Total Inventors (0.5% of Total Inventors) 11/15/15 5/15/15 estments) 7/15/20 6 (0.6% of Total Inventors) 5/01/18 es 0.8% (0.6% of Total Inventors)	(3) estments) Fotal Investments) CCC B CCC+ etal Investments) CCC+ etal Investments) CCC+ etal Investments)	Value 502,500 818,040 1,320,540 1,185,000 1,732,500 ments) 804,375
Pr Amo	500 816 1,316 1,000 1,650	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A IntelSat Limited	20.5% (14.4% Supplies 0.7 11.250% 9.500% % of Total Invention 11.500% Gervices 0.9% 7.875% nication Service 7.750%	of Total Inventors (0.5% of Total Inventors) 11/15/15 5/15/15 estments) 7/15/20 6 (0.6% of Total Inventors) 5/01/18 es 0.8% (0.6% of Total Inventors)	(3) estments) Fotal Investments) CCC B CCC+ etal Investments) CCC+ etal Investments) CCC+ etal Investments)	Value 502,500 818,040 1,320,540 1,185,000 1,732,500 ments) 804,375
Pr Amo	500 816 1,316 1,000 1,650 750 300	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A IntelSat Limited Level 3	20.5% (14.4% Supplies 0.7 11.250% 9.500% 9.500% 6% of Total Invention 11.500% Services 0.9% 7.875% nication Service 7.750% 8.125%	of Total Inventor (0.5% of 11/15/15 of 11/15/15 of 15/15/15 of 15/15/20 of (0.6% of Total 18 ces 0.8% (0.6%) (0.6%	(3) estments) Fotal Investments) CCC+ etal Investments) CCC+ etal Investments) CCC+ B.6% of Total Invest B B	Value 502,500 818,040 1,320,540 1,185,000 1,732,500 ments) 804,375 324,750
Pr Amo	500 816 1,316 1,000 1,650 750 300	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A IntelSat Limited Level 3 Communications Inc. Total Diversified	20.5% (14.4% Supplies 0.7 11.250% 9.500% 9.500% 6% of Total Invention 11.500% Services 0.9% 7.875% nication Service 7.750% 8.125%	of Total Inventor (0.5% of 11/15/15 of 11/15/15 of 15/15/15 of 15/15/20 of (0.6% of Total 18 ces 0.8% (0.6%) (0.6%	(3) estments) Fotal Investments) CCC+ etal Investments) CCC+ etal Investments) CCC+ B.6% of Total Invest B B	Value 502,500 818,040 1,320,540 1,185,000 1,732,500 ments) 804,375 324,750
Pr Amo	500 816 1,316 1,000 1,650 750 300 500	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A IntelSat Limited Level 3 Communications Inc. Total Diversified Telecommunication	20.5% (14.4% Supplies 0.7 11.250% 9.500% 9.500% 6% of Total Invention 11.500% Services 0.9% 7.875% nication Service 7.750% 8.125%	of Total Inventor (0.5% of 11/15/15 of 11/15/15 of 15/15/15 of 15/15/20 of (0.6% of Total 18 ces 0.8% (0.6%) (0.6%	(3) estments) Fotal Investments) CCC+ etal Investments) CCC+ etal Investments) CCC+ B.6% of Total Invest B B	Value 502,500 818,040 1,320,540 1,185,000 1,732,500 ments) 804,375 324,750 575,000
Pr Amo	500 816 1,316 1,000 1,650 750 300	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A IntelSat Limited Level 3 Communications Inc. Total Diversified Telecommunication Services	20.5% (14.4% Supplies 0.7 11.250% 9.500% 9.500% 9.500% 6 of Total Invention 11.500% 7.875% nication Service 7.750% 8.125% 11.875%	of Total Inventor (0.5% of Total Inventor (0.5% of Total Inventor (0.5% of Total Inventor (0.5% of Total Inventor (0.6% of Tot	(3) estments) Fotal Investments) CCC B CCC+ etal Investments) CCC+ 0.6% of Total Invest B B B	Value 502,500 818,040 1,320,540 1,185,000 1,732,500 ments) 804,375 324,750 575,000
Pr Amo	500 816 1,316 1,000 1,650 750 300 500	Description (1) CORPORATE BONDS Commercial Services & Ceridian Corporation Harland Clarke Holdings Total Commercial Services & Supplies Distributors 0.6% (0.4 HD Supply Inc. Diversified Consumer S NES Rental Holdings Inc., 144A Diversified Telecommu IntelSat Limited, 144A IntelSat Limited Level 3 Communications Inc. Total Diversified Telecommunication	20.5% (14.4% Supplies 0.7 11.250% 9.500% 9.500% 9.500% 6 of Total Invention 11.500% 7.875% nication Service 7.750% 8.125% 11.875%	of Total Inventor (0.5% of Total Inventor (0.5% of Total Inventor (0.5% of Total Inventor (0.5% of Total Inventor (0.6% of Tot	(3) estments) Fotal Investments) CCC+ etal Investments) CCC+ etal Investments) CCC+ B.6% of Total Invest B B	Value 502,500 818,040 1,320,540 1,185,000 1,732,500 ments) 804,375 324,750 575,000

Nuveen Investments

Princ	cipal				Ratings	
	ount (000)		Coupon	Maturity	(3)	Value
		Health Care Providers		3% (1.7% of T	Total Investme	
\$	2,000	HCA Inc.	8.500%	4/15/19	BB+	\$ 2,109,000
		IASIS Healthcare				
	1,350	Capital Corporation	8.375%	5/15/19	CCC+	1,441,125
		Truven Health				
	1,000	Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
		Total Health Care				
	4,350	Providers & Services		(0.40) (T.		4,682,625
		Hotels, Restaurants &	Leisure 0.5%	(0.4% of Tota	il Investments))
	1 000	Harrah's Operating	11.0500/	0/04/47	Б	1.017.500
	1,000	Company, Inc.	11.250%	6/01/17	B	1,017,500
	700	Household Products Reynolds Group	0.4% (0.3% of 3 9.875%	8/15/19	CCC+	773,500
	700	Media 4.2% (2.9% of			000+	773,300
	500	AMC Networks Inc.	7.750%	7/15/21	BB	561,250
	300	Clear Channel	1.130/0	1/13/21	טט	301,230
		Communications,				
	2,048	Inc., 144A	14.000%	2/01/21	CCC	1,904,519
	_,5 15	Clear Channel	. 1.000 /0	_, 5 1, _ 1		1,001,010
	3,585	Communications, Inc.	9.000%	12/15/19	CCC+	3,656,700
	-,	Clear Channel	0100070			2,222,122
	1,000	Communications, Inc.	9.000%	3/01/21	CCC+	1,010,000
	,	Expo Event Transco				, ,
	600	Inc., 144A	9.000%	6/15/21	В	613,500
		McGraw-Hill Global				
		Education Holdings,				
	500	144A	9.750%	4/01/21	BB	543,750
	8,233	Total Media				8,289,719
		Oil, Gas & Consumab				
	2,000	Chaparral Energy Inc.	9.875%	10/01/20	В	2,250,000
		Pharmaceuticals 2.4	% (1.7% of Tota	I Investments	s)	
		Jaguar Holding		404154	000	
	1,000	Company I, 144A	9.375%	10/15/17	CCC+	1,055,000
		Valeant				
	0.000	Pharmaceuticals	7.0000/	10/01/00	D4	0.455.000
	2,000	International, 144A	7.000%	10/01/20	B1	2,155,000
		Valeant Pharmaceuticals				
	500	International, 144A	7.250%	7/15/22	B1	545,000
	300	VPII Escrow	7.20070	1/13/22	DI	545,000
	1,000	Corporation, 144A	7.500%	7/15/21	B1	1,113,750
	1,000	Total	7.500 /6	7/13/21	ы	1,110,700
	4,500	Pharmaceuticals				4,868,750
	1,500	Semiconductors & Eq	uipment 0.2%	(0.1% of Tota	al Investments	
		Advanced Micro		(3.1.75 01 1010		<i>'</i>
	250	Devices, Inc.	7.750%	8/01/20	В	248,750
		Advanced Micro				
	166	Devices, Inc.	7.500%	8/15/22	В	160,190

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	Total Carrela and voters				
410	Total Semiconductors	400.040			
416	& Equipment	408,940			
0.550	Software 1.9% (1.3% of		0.045.050		
2,550	Infor Us Inc.	11.500%	7/15/18	В	2,945,250
750	Infor Us Inc.	9.375%	4/01/19	В	843,750
3,300	Total Software				3,789,000
	Specialty Retail 0.3% (0				
500	99 Cents Only Stores	11.000%	12/15/19	CCC+	565,000
	Wireless Telecommunica	ation Services	2.6% (1.8%	of Total In	vestments)
	FairPoint				
	Communications Inc.,				
500	144A	8.750%	8/15/19	В	533,750
	MetroPCS Wireless				
1,250	Inc., 144A	6.250%	4/01/21	BB	1,298,438
	Sprint Corporation,				
3,000	144A	7.875%	9/15/23	BB	3,202,500
75	T-Mobile USA Inc.	6.731%	4/28/22	BB	78,750
75	T-Mobile USA Inc.	6.836%	4/28/23	BB	78,281
	Total Wireless				·
	Telecommunication				
4,900	Services				5,191,719
1,000	Total Corporate				2,121,112
	Bonds (cost				
\$ 38,115	\$37,806,273)				40,883,918
Ψ 00,110	Total Long-Term Investm	ents (cost \$27	70 085 872)		277,363,590
	. J.a. Long Tom Mivesti	Nuveen Investi			211,000,000
		59			

JSD Nuveen Short Duration Credit Opportunities Fund

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

Pr	rincipal				
Amount (000)		Description (1)	Coupon	Maturity	Value
		SHORT-TERM INVESTMEN	TS 3.8% (2.6%	6 of Total Investments)	
\$	7,543	Repurchase	0.000%	2/03/14	\$ 7,542,922
		Agreement with State			
		Street Bank, dated			
		1/31/14, repurchase			
		price \$7,542,922,			
		collateralized by			
		\$7,695,000 U.S.			
		Treasury Notes,			
		0.125%, due 7/31/14,			
		value \$7,695,000			
		Total Short-Term Investme	nts (cost \$7,542	2,922)	7,542,922
		Total Investments (cost \$2	77,628,794) 14	13.0%	284,906,512
		Borrowings (42.7)% (6), (7)		(85,000,000)
		Other Assets Less Liabilitie	es (0.3)% (8)		(729,021)
		Net Assets Applicable to C	ommon Shares	100%	\$199,177,491
Inves	stments in	Derivatives as of January 31,	2014		

Interest Rate Swaps outstanding:

		Fund			Fixed		
		Pay/Receiv	/ € loating		Rate	U	nrealized
	Notional	Floating	Rate	Fixed Rate	Paymentermination	n Ap	preciation
Counterpa	rty Amount	Rate	Index	(Annualized)	Frequency Date	(Depi	eciation) (8)
Barclays	_		1-Month			•	
PLC	\$17,500,000	Receive	USD-LIBOF	R 1.143%	Monthly 9/15/16	\$	(255,914)
Morgan			1-Month				
Stanley	17,500,000	Receive	USD-LIBOF	R 0.588	Monthly 9/15/14		(46,868)
Morgan			1-Month				
Stanley	17,500,000	Receive	USD-LIBOF	R 1.659	Monthly 9/15/18		(211,036)
	\$52,500,000					\$	(513,818)

Credit Default Swaps outstanding:

Buy/Sell Refere Præte cti o ûre	Current edit Spread	Notional	Fixed Rate e	rmination	Unrealized Appreciation (Depreciation)
Counte Expaintly (9)	(10)	Amount	(Annualized)	Date Value	(8)
MorganKohl's					
StanleyCorpor Btity n	1.75%	\$3,000,000	1.000%	3/20/19 \$102,600	\$ 43,893
		Nuveen	Investments		

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

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

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

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (6) Borrowings as a percentage of Total Investments is 29.8%.
- (7) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (8) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- (9) The Fund entered into the credit default swap to gain investment exposure to the referenced entity. Selling protection has a similar credit risk position to owning that referenced entity. Buying protection has a similar credit risk position to selling the referenced entity short.
- (10) The credit spread generally serves as an indication of the current status of the payment/performance risk and therefore the likelihood of default of the credit derivative. The credit spread also reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into a credit default swap contract. Higher credit spreads are indicative of a higher likelihood of performance by the seller of protection.

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

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

See accompanying notes to financial statements.

Nuveen Investments

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JQC
Nuveen Credit Strategies Income Fund

Portfolio of Investments January 31, 2014 (Unaudited)

	rincipal			Maturity	Ratings	
Am	ount (000)	Description (1)	Coupon	(2)	(3)	Value
		LONG-TERM INVESTMENT				
		VARIABLE RATE SENIOR (4)	LOANINIE	RESIS 97.0	% (70.2% Of 1	otai investments)
			1% (0.1% of	Total Investm	ents)	
		Hamilton Sundstrand,	.,. (011,0 01		,	
\$	1,482	Term Loan, First Lien	4.000%	12/13/19	B+	\$ 1,491,887
		Airlines 3.7% (2.7% of To	otal Investm	ents)		
		American Airlines, Inc.,				
	7,463	Term Loan	3.750%	6/27/19	Ba2	7,534,797
		Delta Air Lines, Inc.,				
	16,830	Term Loan B1	4.000%	10/18/18	Ba1	16,941,145
	07.000	Delta Air Lines, Inc.,	0.5000/	4/00/47	DD	07.040.570
	27,393 51,686	Term Loan B Total Airlines	3.500%	4/20/17	BB+	27,643,579 52,119,521
	31,000		(1.1% of Tot	al Investment	e)	52,119,521
		Federal-Mogul	(1.1 /8 01 10	ai ilivestillelit	3)	
		Corporation, Tranche				
	4,449	B, Term Loan	2.108%	12/29/14	B1	4,426,761
	.,	Federal-Mogul				,, ,,,, , ,
		Corporation, Tranche				
	3,070	C, Term Loan	2.108%	12/28/15	B1	3,054,716
		Schaeffler AG, Term				
	12,841	Loan C	4.250%	1/27/17	Ba2	12,966,688
		Tomkins, LLC /				
		Tomkins, Inc., Term				
	107	Loan B2	3.750%	9/29/16	BB	107,414
	00.407	Total Auto				00 EEE E70
	20,467	Components Automobiles 1.9% (1.3%)	of Total Inv	octmonts)		20,555,579
		Automobiles 1.9% (1.3% Chrysler Group LLC,	oi iolai inv	estilieilis)		
	25,764	Term Loan B	3.500%	5/24/17	Ba1	25,938,599
	20,704	Biotechnology 0.4% (0.3			Βατ	20,000,000
		Grifols, Inc., Term				
	5,646	Loan	4.250%	6/01/17	Ba1	5,697,299
	·	Capital Markets 0.3% (0.3%)	2% of Total	Investments)		
		Walter Investment				
		Management				
		Corporation, Tranche				
		B, Term Loan, First		10/16/55	_	
	4,383	Lien	4.750%	12/18/20	B+	4,422,726
	10.600	Chemicals 3.4% (2.4% of			DD	10 710 444
	13,628		4.000%	5/04/18	BB	13,719,444

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	Ineos US Finance				
	LLC, Term Loan, First				
	Lien				
	Univar, Inc., Term				
25,294	Loan	5.000%	6/30/17	B+	25,187,868
ĺ	US Coatings				, ,
	Acquisition, Term Loan				
7,928	В	4.000%	2/01/20	B+	8,008,487
46,850	Total Chemicals	11000,0	_, = 1, _=		46,915,799
. 0,000	Commercial Services & S	Supplies 0.8	3% (0.6% of T	otal Investme	
	Aramark Corporation,	арриос оп	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
9,583	Term Loan, Tranche D	4.000%	9/09/19	BBB	9,655,160
0,000	CCS Income Trust,	1100070	0,00,10	555	0,000,100
1,721	Term Loan, First Lien	6.250%	5/12/18	В	1,737,615
.,, = .	Total Commercial	0.20070	O/ 1.2/ 1.0	_	1,707,010
11,304	Services & Supplies				11,392,775
, 5 5 .	Communications Equipm	ent 1.4% (1	1.0% of Total	Investments)	11,00=,770
	Alcatel-Lucent, Inc.,	11170 (,	,	
3,960	Term Loan C	5.750%	1/30/19	B+	4,004,550
3,000	Telesat Canada Inc.,	011 00 70	1,00,10		.,00.,000
15,047	Term Loan B	3.500%	3/28/19	BB	15,138,520
-,-	Total Communications				-,,
19,007	Equipment				19,143,070
	Computers & Peripherals	1.9% (1.3%	6 of Total Inv	estments)	
25,935	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	25,855,302
	Distributors 1.5% (1.1%	of Total Inve	estments)		
	HD Supply, Inc., Term		·		
20,685	Loan B	4.500%	10/12/17	B+	20,864,504
	Diversified Consumer Ser	rvices 6.0%	6 (4.3% of To	tal Investment	ts)
	Cengage Learning				
	Acquisitions, Inc.,				
15,777	Term Loan, (5)	4.750%	7/03/14	D	14,488,567
	Ceridian Corporation,				
	New Replacement				
9,978	Term Loan	4.408%	8/14/15	B1	10,047,597
	Hilton Hotels				
	Corporation, Term				
31,579	Loan B2	3.750%	10/25/20	BB	31,840,832
	Laureate Education,				
27,725	Inc., Term Loan B	5.000%	6/15/18	B1	27,656,152
	Total Diversified				
85,059	Consumer Services				84,033,148
		Nuveen Invest	tments		
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	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
AIII	Juni (000)	Diversified Financial Servi	•			value
		Ocwen Financial		(110 / 0 01 1 0 001	,	
		Corporation, Term				
\$	3,970	Loan B	5.000%	2/15/18	B+	\$ 4,018,386
	0.405	RPI Finance Trust,	0.0500/	14/00/40	D0	0.000.700
	9,135	Term Loan B3 WideOpenWest	3.250%	11/09/18	Baa2	9,203,793
		Finance LLC, Term				
	20,843	Loan B	4.750%	4/01/19	B1	21,036,398
		Total Diversified				
	33,948	Financial Services				34,258,577
			0.3% of Tota	I Investments)	
	5,985	Rexnord LLC, Term Loan B	4.000%	8/21/20	B+	6,026,560
	5,965	Diversified Telecommunic				
		Intelsat Jackson		110 /0 (111	70 01 10(41 1111	
		Holdings, S.A.,				
		Tranche B2, Term				
	20,440	Loan	3.750%	6/30/19	BB	20,626,507
		Food & Staples Retailing	2.6% (1.9%	of Total Inve	stments)	
	8,129	Albertson's LLC, Term Loan B1	4.250%	3/21/16	BB	8,203,978
	0,123	Albertson's LLC, Term	4.20070	0/21/10		0,200,370
	5,304	Loan B2	4.750%	3/21/19	BB	5,367,757
		BJ's Wholesale Club,				
		Inc., Replacement		- / / -	_	
	13,000	Loan, First Lien	4.500%	9/26/19	В	13,141,349
		BJ's Wholesale Club, Inc., Replacement				
	7,500	Loan, Second Lien	8.500%	3/31/20	CCC	7,725,780
	.,	Supervalu, Inc., New		5,51,25		.,,.
	1,978	Term Loan B	5.000%	3/21/19	B+	1,991,024
		Total Food & Staples				
	35,911	Retailing	00/ of Total I	\		36,429,888
		Food Products 4.6% (3.3 AdvancePierre Foods,	% of Total I	nvestments)		
		Inc., Term Loan, First				
	990	Lien	5.750%	7/10/17	B1	992,888
		AdvancePierre Foods,				·
		Inc., Term Loan,				
	3,116	Second Lien	9.500%	10/10/17	CCC+	3,045,890
		Del Monte Foods				
	1,986	Company, Term Loan B	4.000%	3/01/18	B1	1,999,018
	1,300	H.J Heinz Company,	┯.000 /0	3/01/10	DТ	1,333,010
	33,134	Term Loan B2	3.500%	6/05/20	BB	33,511,815
		NPC International,				, ,
	1,374	Inc., Term Loan B	4.000%	12/28/18	Ba3	1,390,654

	US Foods, Inc., Incremental Term				
22,846	Loan	4.500%	3/31/19	B2	23,099,231
63,446	Total Food Products	4.300 /6	3/31/19	DZ	64,039,496
05,440	Health Care Equipment	& Sunnlies	5.4% (3.9% of	Total Inves	
	Hologic, Inc.,	a Supplies	7.4 /0 (3.5 /0 OI	Total lilves	stille litts)
	Refinancing Term				
11,498	Loan, Tranche B	3.750%	8/01/19	BBB	11,602,465
,	Kinetic Concepts, Inc.,				,,
10,816	Term Loan D1	4.000%	5/04/18	BB	10,927,999
,	Onex Carestream				, ,
	Finance LP, Term				
7,800	Loan, First Lien	5.000%	6/07/19	B+	7,930,783
	Onex Carestream				
	Finance LP, Term				
12,000	Loan, Second Lien	9.500%	12/07/19	В	12,279,996
	United Surgical				
	Partners International,				
32,671	Inc., Incremental Term Loan	4.750%	4/03/19	B1	32,967,545
32,071	Total Health Care	4.750 /6	4/03/19	ы	32,907,343
74,785	Equipment & Supplies				75,708,788
7 1,700	Health Care Providers	& Services 4.	4% (3.1% of]	Total Invest	
	Community Health		.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,
	Systems, Inc., Term				
11,184	Loan D, DD1	4.250%	1/27/21	BB	11,313,404
	Community Health				
	Systems, Inc., Term				
444	Loan E	3.487%	1/25/17	BB	447,329
10.000	DaVita, Inc., New Term Loan B2	4.0000/	11/01/19	Do0	10 000 765
13,860	Golden Living, Term	4.000%	11/01/19	Ba2	13,992,765
24,614	Loan	5.000%	5/04/18	В	24,250,965
21,011	HCA, Inc., Tranche B5,	0.00070	0/0 1/10		21,200,000
370	Term Loan	2.910%	3/31/17	BB	371,314
	National Mentor				
	Holdings, Inc., Term				
7,611	Loan B, WI/DD	TBD	TBD	B1	7,682,200
	Select Medical				
	Corporation, Term			_	
2,671	Loan B	4.003%	6/01/18	Ba2	2,690,102
60.754	Total Health Care				00 740 070
60,754	Providers & Services	Laicura 5 60/	// 0% of Tota	al Investme	60,748,079
	Hotels, Restaurants & 1 24 Hour Fitness	Leisure 3.0%	(4.0% 01 1018	ai iiivesiiilei	11(5)
	Worldwide, Inc., Term				
2,939	Loan B	5.250%	4/22/16	Ba3	2,975,884
_,	Caesars Entertainment	2.207,3	==, . •	•	=,0.0,00.
	Operating Company,				
33,499	Inc., Term Loan B6	5.489%	1/28/18	В	32,284,820
1,893		5.000%	3/01/17	B+	1,916,775

CCM Merger, Inc., Term Loan Landry's Restaurants, 9,824 Inc., Term Loan B 4.000% 4/24/18 BB 9,934,260 MGM Resorts International, Term 3,450 Loan B 3.500% 12/20/19 BB 3,458,083 Scientific Games Corporation, Term 9,000 Loan B 4.250% 10/18/20 Ba2 9,055,449 Station Casino LLC, 17,865 Term Loan B 5.000% 3/02/20 В 18,079,380 Total Hotels, Restaurants & Leisure 78,470 77,704,651 **Household Durables** 2.6% (1.9% of Total Investments) Reynolds Group Holdings, Inc., Incremental US Term 22,599 Loan, First Lien B+ 22,892,486 4.000% 12/01/18 Serta Simmons Holdings LLC, Term 13,090 Loan 4.250% 10/01/19 B+ 13,218,444 Total Household 35,689 Durables 36,110,930 Nuveen Investments 63

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

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Insurance 1.4% (1.0%	of Total Inves	stments)		
	Hub International				
	Holdings, Inc., Term				
\$ 10,973	Loan B	4.750%	10/02/20	B1	\$ 11,123,319
	USI Holdings				
	Corporation, Initial				
7,920	Term Loan	4.250%	12/27/19	B1	7,979,551
18,893	Total Insurance				19,102,870
	Internet & Catalog Retai	I 0.6% (0.4%	6 of Total Inve	estments)	
	Burlington Coat				
	Factory Warehouse				
	Corporation, Term				
7,971	Loan B2	4.250%	2/16/17	BB	8,057,210
	Internet Software & Serv	vices 1.9% (1.4% of Total	investments)	
00.700	Sabre, Inc., Term	F 0F00/	0/10/10	D4	00 050 000
26,730	Loan B IT Services 1.4% (1.0%)	5.250%	2/19/19	B1	26,958,328
	First Data	o OF TOtal Inve	estments)		
	Corporation,				
3,500	Extended Term Loan	4.158%	3/23/18	B+	3,516,188
3,300	SRA International,	4.15076	3/23/10	DT	3,310,100
5,091	Term Loan	6.500%	7/20/18	B1	5,075,941
0,001	SunGard Data	0.00070	7720/10	D1	0,070,011
	Systems, Inc., Term				
5,459	Loan E	4.000%	3/08/20	BB	5,492,840
-,	Zayo Group LLC,		5, 55, 25		0, 10=,010
5,836	Term Loan B	4.000%	7/02/19	B1	5,879,471
19,886	Total IT Services				19,964,440
·	Leisure Equipment & Pr	oducts 0.5%	% (0.4% of To	tal Investment	s)
	Bombardier				
	Recreational				
	Products, Inc., Term				
7,543	Loan	4.000%	1/30/19	B+	7,599,429
	Machinery 0.1% (0.0%	of Total Inve	stments)		
	Gardner Denver, Inc.,			_	
848	Term Loan	4.250%	7/30/20	B1	847,972
	Media 9.2% (6.6% of T	otal Investme	ents)		
	Acquisitions Cogeco				
0.000	Cable II L.P., Term	0.0705/	11/06/16	22	0.007.000
8,288	Loan B	3.250%	11/30/19	BB	8,305,390
	Cengage Learning				
	Acquisitions, Inc.,				
10.005	Tranche B, Extended	7.7500/	7/04/17	D	10.070.005
10,985	Term Loan, (5)	7.750%	7/04/17	D Poo?	10,072,095
567		3.000%	12/31/20	Baa3	565,417

	Charter				
	Communications				
	Operating Holdings				
	LLC, Term Loan F				
	Clear Channel				
	Communications, Inc.,				
	Tranche D, Term				
3,535	Loan	6.910%	1/30/19	CCC+	3,437,843
	Clear Channel				
	Communications,				
1,358	Inc.,Term Loan E	7.660%	7/30/19	CCC+	1,353,544
	Cumulus Media, Inc.,				
36,000	Term Loan B	4.250%	12/23/20	B+	36,422,819
	EMI Music Publishing				
32,860	LLC, Term Loan B	4.250%	6/29/18	BB	33,105,973
	Springer Science &				
	Business Media, Inc.,			_	
5,985	Term Loan	5.000%	8/14/20	В	6,024,280
	Tribune Company,				
18,858	Term Loan B	4.000%	12/27/20	BB	18,869,285
	Univision				
	Communications, Inc.,				
4.040	Replacement Term	4.0000/	0/04/00	D	4 07 4 0 47
4,346	Loan, First Lien	4.000%	3/01/20	B+	4,374,947
	UPC Broadband				
0.000	Holding BV, Term	4.0000/	1/01/01	DD	C 040 750
6,000	Loan AF Total Media	4.000%	1/31/21	BB	6,043,752
128,782		00/ of Total	Invoctmente		128,575,345
	Hudson's Bay	.0% OI 10tai	Investments)		
	Company, Term Loan				
18,000	B, First Lien	4.750%	11/04/20	BB	18,292,446
10,000		5% of Total In		DD	10,232,440
	ADS Waste Holdings,	70 Of Total III	vestilients)		
9,900	Inc., Term Loan B	4.250%	8/05/19	B+	9,968,835
0,000	Oil, Gas & Consumable I				
	Crestwood Holdings	0.070	(=1070 01 1000		
4,519	LLC, Term Loan B	7.000%	6/19/19	В	4,646,087
,	Drill Rigs Holdings,				, = = , = =
	Inc., Tranche B1,				
9,950	Term Loan	6.000%	3/31/21	B+	10,198,750
	Fieldwood Energy				
	Fieldwood Energy LLC, Term Loan, First				
3,741	~ ~	3.875%	9/28/18	Ba2	3,767,513
3,741	LLC, Term Loan, First	3.875%	9/28/18	Ba2	3,767,513
3,741	LLC, Term Loan, First Lien	3.875%	9/28/18	Ba2	3,767,513
3,741	LLC, Term Loan, First Lien Fieldwood Energy	3.875% 8.375%	9/28/18	Ba2 B2	3,767,513 10,292,860
	LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second Lien Offshore Group				
10,000	LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second Lien Offshore Group Investment Limited,	8.375%	9/30/20	B2	10,292,860
	LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second Lien Offshore Group				

	Samson Investment Company, Tranche 1, Term Loan, Second Lien				
11,910	Vantage Drilling Company, Term Loan B	5.750%	3/28/19	В	12,118,425
47,709	Total Oil, Gas & Consumable Fuels	0.70070	0/20/10	J	48,682,179
	Personal Products 0	0.0% (0.0% of To	tal Investme	ents)	
732	Prestige Brands, Inc., Term Loan B1	3.792%	1/31/19	BB	738,356
	Pharmaceuticals 6.5	5% (4.7% of Tota	al Investmen	ts)	
	Pharmaceutical Product Development, Inc., Term Loan B,				
34,798	First Lien	4.000%	12/01/18	Ba3	35,074,262
12,810	Quintiles Transnational Corp., Term Loan B3	3.750%	6/08/18	BB	12,862,411
. 2,010		Nuveen Invest 64			,002,

	rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
AIII	Julit (000)	Pharmaceuticals (conf		(2)	(3)	value
		Salix	iiiueu)			
		Pharmaceuticals,				
\$	11,500	LTD., Term Loan	4.250%	1/02/20	Ba1	\$ 11,659,562
Ψ	11,000	Valeant	1.20070	1702/20	Da.	Ψ 11,000,002
		Pharmaceuticals				
		International, Inc.,				
		Tranche B, Term				
	9,875	Loan C2	3.750%	12/11/19	BBB	9,955,195
		Valeant				·
		Pharmaceuticals				
		International, Inc.,				
		Tranche B, Term				
	1,481	Loan D2	3.750%	2/13/19	BBB	1,493,413
		Valeant				
		Pharmaceuticals				
		International, Inc.,				
	19,336	Term Loan E	3.750%	8/05/20	Ba1	19,541,742
	00.000	Total				00 500 505
	89,800	Pharmaceuticals	-1 True 0 00/	(0.10/ of Tal	al luvaadusaus	90,586,585
		Real Estate Investment	nt irust 2.9%	(2.1% 01 101	al Investmen	ts)
		iStar Financial, Inc., Term Loan, Tranche				
	31,832	A2, First Lien	7.000%	3/19/17	BB	32,927,582
	01,002	iStar Financial, Inc.,	7.00070	0/10/17		02,321,302
	7,532	Term Loan	4.500%	10/15/17	BB	7,579,830
	7,002	Total Real Estate	1100070	10, 10, 11		7,070,000
	39,364	Investment Trust				40,507,412
	·	Real Estate Managem	ent & Developr	ment 2.6%	(1.9% of Tota	
		Capital Automotive	•			
		LP, Term Loan,				
	22,263	Tranche B1	4.000%	4/10/19	Ba2	22,501,486
		Realogy				
		Corporation, Term		_ ,		
	13,399	Loan B	4.500%	3/05/20	BB	13,521,014
		Total Real Estate				
	05.000	Management &				00 000 500
	35,662	Development		/ /4 40/ -£ T -		36,022,500
		Semiconductors & Eq Freescale	urpment 1.6%	o (1.1% OT 10	ılaı iiivesime	11(5)
		Semiconductor, Inc.,				
		Term Loan, Tranche				
	20,843	B4	5.000%	2/28/20	B1	21,070,475
	_0,0.0	NXP Semiconductor	3.30070	_, _ 0, _ 0		2.,070,170
	973	LLC, Term Loan	4.500%	3/03/17	Ba3	987,239
		Total				,
		Semiconductors &				
	21,816	Equipment				22,057,714

	Coftware 0.70/ /7.00/	of Total Inves	tmonto)		
	Software 9.7% (7.0%	or rotal inves	imenis)		
4,489	Activision Blizzard, Inc., Term Loan B	3.250%	10/12/20	BBB	4,533,938
4,409	Blackboard, Inc.,	3.230 /6	10/12/20	DDD	4,333,936
5,856	Term Loan B3	4.750%	10/04/18	B+	5,925,847
3,030	BMC Software, Inc.,	4.73076	10/04/10	D+	3,923,647
4,000	Initial Term Loan	5.000%	9/10/20	BB	4,011,388
1,000	Datatel Parent Corp,	0.00070	0/10/20		1,011,000
29,891	Term Loan B	4.500%	7/19/18	B+	30,235,258
_0,00:	Emdeon Business	1100070	.,		33,233,233
	Services LLC, Term				
17,322	Loan B2	3.750%	11/02/18	BB	17,405,136
	Infor Global				
	Solutions				
	Intermediate				
	Holdings, Ltd., Term				
20,434	Loan B5	3.750%	6/03/20	Ba3	20,533,775
	IPC Systems, Inc.,				
	Extended Term				
	Loan, Tranche B1,	=====	7/0 / / / 7	5 .	
790	First Lien	7.750%	7/31/17	B1	795,666
	IPC Systems, Inc.,				
0.005	Term Loan, Second	E 4100/	C/O1/1E	000	E 004 00E
6,365	Lien Kronos Incorporated,	5.410%	6/01/15	CCC	5,824,235
	Initial Term Loan,				
15,125	Second Lien	9.750%	4/30/20	CCC+	15,679,495
10,120	Misys PLC, Term	3.7 30 70	4/00/20	000+	10,070,400
15,000	Loan, Second Lien	12.000%	6/12/19	Caa1	17,312,505
,	RedPrairie	12100070	o, 1 <u>_</u> , 1 o		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	Corporation, New				
	Term Loan, First				
2,382	Lien	6.000%	12/21/18	B+	2,407,804
	Vertafore, Inc., Term				
10,000	Loan, Second Lien	9.750%	10/29/17	CCC+	10,200,000
131,654	Total Software				134,865,047
		6 (0.2% of Tota	il Investment	ts)	
	Jo-Ann Stores, Inc.,				
4 740	Term Loan, First	4.0000/	0/4.0/4.0	Б	4 7EE 074
1,746	Lien	4.000%	3/16/18	B+	1,755,671
	Michaels Stores, Inc.				
2,899	Term Loan, First Lien	3.750%	1/28/20	BB	2,917,599
2,699 4,645	Total Specialty Retail	3.73076	1/20/20	סט	4,673,270
4,043	Wireless Telecommun	ication Service	es 10%/0	7% of Tota	I Investments)
	Clear Channel		1.0 /0 (0.	i /o oi Tola	i investinents)
	Communications,				
	Inc., Tranche B,				
1,505	Term Loan	3.810%	1/29/16	CCC+	1,470,304
10,448	Cricket	4.750%	3/08/20	Ba3	10,482,020
·	Communications,				

	Inc., Term Loan C					
	IPC Systems, Inc., Term Loan, Tranche					
1,481	C, First Lien	7.750%	7/31/17	B1	1,	,492,359
	Total Wireless					
	Telecommunication					
13,434	Services				13	,444,683
	Total Variable Rate Senior Loan Interests (cost					
\$1,351,065	\$1,338,816,455)				1,361	,028,306
Shares	Description (1)				Va	alue
	COMMON STOCKS	8.2% (5.9% of 7	Total Invest	ments)		
	Aerospace & Defens	e 0.2% (0.2% c	of Total Inve	estments)		
	BE Aerospace Inc.,			_		
5,830	(6)				\$	463,310
6,870	Boeing Company					860,535
6,023	GenCorp Inc., (6)					102,511
	Honeywell					
6,570	International Inc.					599,381
	United Technologies					
6,940	Corporation					791,299
	Total Aerospace &					
	Defense				2	,817,036
		Nuveen Inves	stments			,
		65				

Shares	Description (1)	Value
	Air Freight & Logistics 0.0% (0.0% of Total Investments)	
	United Parcel Service,	
2,860	Inc., Class B	\$ 272,358
	Airlines 0.0% (0.0% of Total Investments)	
40.470	Ryanair Holdings PLC,	200 200
13,170	Sponsored ADR, (6)	622,283
8,820	Auto Components 0.0% (0.0% of Total Investments) Delphi Automotive PLC	537,050
0,020	Automobiles 0.2% (0.1% of Total Investments)	337,030
	BMW, Bayerische	
	Motoren Werke AG,	
13,770	Unsponsored ADR, (8)	498,887
	General Motors	
16,150	Company, (6)	582,692
	Honda Motor Company	
47.440	Limited, Sponsored	054.474
17,440	ADR Toyata Matar	654,174
	Toyota Motor	
5,750	Corporation, Sponsored ADR	659,870
3,730	Winnebago Industries	000,070
1,674	Inc., (6)	40,109
, -	Total Automobiles	2,435,732
	Beverages 0.2% (0.2% of Total Investments)	
	Coca Cola Enterprises	
11,780	Inc.	509,956
4 000	Coca Cola Femsa SAB	470.400
1,620	de CV, Sponsored ADR	172,109
15,290	Coca-Cola Company Crimson Wine Group	578,268
2,798	Limited, (6)	22,972
2,730	Diageo PLC, Sponsored	22,512
2,590	ADR	310,930
12,630	PepsiCo, Inc.	1,014,947
·	Treasury Wine Estates	
20,550	Limited, ADR, (8)	66,171
	Total Beverages	2,675,353
	Biotechnology 0.3% (0.2% of Total Investments)	
	Alexion	
0.100	Pharmaceuticals Inc.,	206 500
2,120 8,140	(6) Amgen Inc.	336,508 968,253
2,680	Biogen Idec Inc., (6)	837,875
2,000	Celgene Corporation,	307,070
3,590	(6)	545,429
643		23,521

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

Nuveen Investments 66

Shares	Description (1)	Value
	Chemicals (continued)	
7,280	Methanex Corporation	\$ 436,218
	Minerals Technologies	
1,909	Inc.	98,657
3,300	Monsanto Company	351,615
3,150	PPG Industries, Inc.	574,434
3,390	Syngenta AG, ADR	240,114
	Westlake Chemical	
5,259	Corporation	639,179
	WR Grace & Company,	
3,270	(6)	308,426
	Total Chemicals	4,379,818
	Commercial Banks 0.3% (0.2% of Total Investments)	
	Australia and New	
	Zealand Banking Group	
	Limited, Sponsored	
9,780	ADR, (8)	257,410
	Banco Itau Holdings	
	Financeira, S.A.,	
16,460	Sponsored ADR	201,470
4,390	Bank of Montreal	268,141
2,848	Banner Corporation	104,892
5,063	BBCN Bancorp Inc.	76,198
40.000	BNP Paribas SA, ADR,	E 40 00E
13,960	(8)	542,625
7 700	HSBC Holdings PLC,	400 504
7,780	Sponsored ADR	400,591
0E E10	Mitsubishi UFJ Financial	014 400
35,510	Group, Inc., ADR	214,480
28,730	Mizuho Financial Group, ADR	122,102
20,730	National Australia Bank	122,102
	Limited, Sponsored	
14,760	ADR, (8)	212,692
3,869	Pacwest Bancorp.	155,186
3,003	Societe Generale,	155,166
17,160	Sponsored ADR, (8)	194,594
17,100	Sumitomo Mitsui	10 1,00 1
	Financial Group,	
45,780	Sponsored ADR	426,670
2,010	Toronto-Dominion Bank	173,765
1,735	Trico Bancshares	42,959
	United Community	,
5,666	Banks, Inc., (6)	94,509
,	Wintrust Financial	,
1,471	Corporation	64,474
	Total Commercial Banks	3,552,758
	Commercial Services & Supplies 0.0% (0.0% of Total Investments)	
6,095		94,716

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

Shares	Description (1)	Value
	Diversified Financial Services 0.1% (0.1% of Total Investments)	
	ING Groep N.V,	
33,910	Sponsored ADR, (6)	\$ 447,951
	IntercontinentalExchange	
3,010	Group Inc.	628,458
7,320	Moody's Corporation	545,926
	Total Diversified	
	Financial Services	1,622,335
	Diversified Telecommunication Services 0.1% (0.1% of Total Inventor)	estments)
7.400	BT Group PLC,	450.000
7,180	Sponsored ADR	452,699
4.750	Chorus Limited, ADR,	00.004
4,750	(8)	26,891
	Telecom Corporation of	
23,740	New Zealand Ltd, Sponsored ADR, (8)	223,868
23,740	Telefonica Brasil SA,	223,000
4,010	ADR	76,190
4,010	Verizon	70,130
17,300	Communications Inc.	830,746
17,000	Total Diversified	000,1 40
	Telecommunication	
	Services	1,610,394
	Electric Utilities 0.0% (0.0% of Total Investments)	1,010,001
	El Paso Electric	
2,052	Company	74,754
	Portland General	
3,451	Electric Company	104,151
	Total Electric Utilities	178,905
	Electrical Equipment 0.2% (0.2% of Total Investments)	
	ABB Limited, Sponsored	
24,940	ADR	619,510
9,690	Ametek Inc.	478,880
2,358	Generac Holdings Inc.	113,491
19,550	Nidec Corporation, ADR	544,077
E 070	Rockwell Automation,	040.004
5,370	Inc.	616,691
1E 100	Sensata Technologies	EG7 E00
15,160	Holdings, (6)	567,590
2 605	Thermon Group Holdings Inc., (6)	72 001
2,695	Total Electrical	72,981
	Equipment	3,013,220
	Electronic Equipment & Instruments 0.0% (0.0% of Total Investments)	
	Newport Corporation,	
2,634	(6)	47,781
_,001	(~)	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,

	SYNNEX Corporation, (6)	86,022
	Vishay Precision Group Inc., (6)	37,935
	Total Electronic Equipment &	171 700
	Instruments Energy Equipment & Services 0.29/ (0.19/ of Total Investments)	171,738
	Energy Equipment & Services 0.2% (0.1% of Total Investments) ERA Group	
	Incorporated, (6)	53,513
·	Halliburton Company	460,204
	Oceaneering	100,201
	International Inc.	171,738
·	RPC Inc.	220,879
	Schlumberger Limited	1,076,235
	Subsea 7 SA,	
16,160	Sponsored ADR, (8)	278,760
	Total Energy Equipment	
	& Services	2,261,329
	Food & Staples Retailing 0.2% (0.1% of Total Investments)	
	Costco Wholesale	
	Corporation	1,043,824
	Koninklijke Ahold NV,	450 400
	Sponsored ADR, (8)	153,122
	Walgreen Co.	322,881
	Wal-Mart Stores, Inc.	299,467
	Whole Foods Market,	400 606
,	Inc.	499,606
	Total Food & Staples Retailing	2,318,900
	Food Products 0.3% (0.2% of Total Investments)	2,310,900
	Dean Foods Company,	
	(6)	53,546
	General Mills, Inc.	365,432
	Hershey Foods	000, .0=
	Corporation	657,034
	Kraft Foods Inc.	403,095
	Mead Johnson Nutrition	
	Company, Class A	
,	Shares	294,489
	Nestle S.A., Sponsored	
9,970	ADR, (8)	724,321
	Nuveen Investments 68	

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

Wyndham Worldwide

	Corporation	
	Total Hotels,	
	Restaurants & Leisure	2,357,026
	Household Durables 0.1% (0.1% of Total Investments)	
	Brookfield Residential	
14,938	Properties Inc., (6)	337,898
	Sekisui House, Ltd.,	
22,740	Sponsored ADR, (8)	313,812
4,660	Whirlpool Corporation	621,178
	Total Household	
	Durables	1,272,888
	Household Products 0.1% (0.1% of Total Investments)	
	Colgate-Palmolive	
12,950	Company	792,929
0.050	Industrial Conglomerates 0.0% (0.0% of Total Investments)	405.040
6,250	Carlisle Companies Inc.	465,813
40.570	Insurance 0.3% (0.2% of Total Investments)	000.070
13,570	Allianz S.E., ADR, (8)	226,076
	American Equity	
6,084	Investment Life Holding Company	133,544
0,004	Argo Group	133,344
	International Holdings	
1,950	Inc.	87,731
1,930	AXA-UAP, Sponsored	07,731
24,540	ADR, (8)	645,646
21,010	Fidelity & Guaranty Life,	010,010
3,747	(6)	73,891
5 ,1 11	Hanover Insurance	7 5,55
10,130	Group Inc.	562,519
4,654	Hilltop Holdings Inc., (6)	110,719
	Muenchener	
	Ruekversicherung-Gesellschaft	
	AG (MunichRe),	
14,160	Unsponsored ADR, (8)	293,112
2,798	Primerica Inc.	117,880
	Nuveen Investments	
	69	

Shares	Description (1)	Value
	Insurance (continued)	
	Prudential Corporation	
14,960	PLC, ADR	\$ 603,786
	Prudential Financial,	
5,190	Inc.	437,984
9,780	XL Capital Ltd, Class A	281,077
	Total Insurance	3,573,965
4.0.40	Internet & Catalog Retail 0.2% (0.1% of Total Investments)	4 440 400
4,040	Amazon.com, Inc., (6)	1,449,108
850	priceline.com	072 157
630	Incorporated, (6) Total Internet & Catalog	973,157
	Retail	2,422,265
	Internet Software & Services 0.4% (0.3% of Total Investments)	2,422,200
1,780	Equinix Inc., (6)	329,656
.,	Facebook Inc., Class A	0_0,000
15,380	Shares, (6)	962,327
2,740	Google Inc., Class A, (6)	3,235,858
	LinkedIn Corporation,	
1,820	Class A Shares, (6)	391,682
	Tencent Holdings	
	Limited, Unsponsored	
4,590	ADR, (8)	317,399
	Yandex NV, Class A	
5,190	Shares, (6)	190,733
	Total Internet Software	E 407 CEE
	& Services IT Services 0.3% (0.2% of Total Investments)	5,427,655
	Alliance Data Systems	
2,500	Corporation, (6)	599,150
2,552	Cardtronics Inc., (6)	98,303
,00	Cognizant Technology	75,500
	Solutions Corporation,	
1,980	Class A, (6)	191,902
	CSG Systems	
2,338	International Inc.	70,046
4,584	Evertec Inc.	110,612
4,290	Gartner Inc., (6)	301,716
	International Business	
4 000	Machines Corporation	750 400
4,280	(IBM)	756,190
14,200	MasterCard, Inc.	1,074,656
2 174	VeriFone Holdings Inc.,	02.079
3,174 5,060	(6) Visa Inc.	92,078 1,090,076
612	WEX Inc., (6)	50,404
012	**E/\ IIIO., \(\O)	50,404

	Total IT Services		4,435,133
	Leisure Equipment & Products	0.0% (0.0% of Total Investments)	
990	Brunswick Corporation		41,045
	Life Sciences Tools & Services	0.0% (0.0% of Total Investments)	
	WuXi PharmaTech Inc.,		
7,780	ADR, (6)		271,522
	Machinery 0.2% (0.2% of Total	Investments)	
2,276	Actuant Corporation		77,885
3,563	Barnes Group Inc.		133,399
	Donaldson Company,		
11,180	Inc.		461,287
	Fanuc Limited,		
13,770	Unsponsored ADR, (8)		385,560
3,240	IDEX Corporation		233,312
	Ingersoll Rand		
	Company Limited, Class		
6,270	Α		368,613
	John Bean		
	Technologies		
2,451	Corporation		75,662
	Komatsu, Ltd.,		212.222
9,970	Sponsored ADR, (8)		210,866
	Lincoln Electric Holdings		.==
6,870	Inc.		475,404
8,770	Meritor Inc., (6)		96,295
0.700	Mueller Water Products		70.075
8,799	Inc.		76,375
0.000	Sun Hydraulics		70.404
2,083	Corporation		76,134
7,340	Wabtec Corporation		541,765
	Total Machinery	odmondo)	3,212,557
10 500	Media 0.5% (0.4% of Total Inve	estinents)	260.012
12,590	Cinemark Holdings Inc.		369,013
00.040	Comcast Corporation,		1 040 000
22,940	Class A	n Investments	1,249,083
	Nuvee	70	

Shares	Description (1)	Value
Gridies	Media (continued)	Value
12,393	Cumulus Media, Inc., (6)	\$ 82,909
4,000	DirecTV, (6)	277,720
.,000	Scripps Networks	_,,,
	Interactive, Class A	
5,570	Shares	403,936
3,920	Starz, Class A, (6)	109,682
-,	Time Warner Cable,	,
4,040	Class A	538,411
22,352	Tribune Company, (6)	1,665,224
	Tribune Company, (6),	
17,987	(7)	
10,320	Viacom Inc., Class B	847,272
10,990	Walt Disney Company	797,984
	WPP Group PLC,	
6,780	Sponsored ADR	711,019
	Total Media	7,052,253
	Metals & Mining 0.1% (0.1% of Total Investments)	
800	BHP Billiton PLC, ADR	47,168
4,390	BHP Billiton PLC, ADR	280,741
	Rio Tinto PLC,	
7,380	Sponsored ADR	392,247
11,010	Sesa Goa Limited, ADR	133,001
	SunCoke Energy Inc.,	
4,386	(6)	97,281
	Total Metals & Mining	950,438
40.070	Multiline Retail 0.0% (0.0% of Total Investments)	FF4 004
10,370	Macy's, Inc.	551,684
	Multi-Utilities 0.0% (0.0% of Total Investments)	
F 000	E.ON A.G, Sponsored	100 716
5,980	ADR, (8) Veolia Environment	108,716
7,580	S.A., ADR	118,779
7,560	Total Multi-Utilities	227,495
	Oil, Gas & Consumable Fuels 0.3% (0.2% of Total Investments)	227,495
	BG PLC., Sponsored	
12,370	ADR, (8)	207,940
12,070	BP PLC, Sponsored	207,010
3,590	ADR	168,335
0,000	Carrizo Oil & Gas, Inc.,	100,000
1,664	(6)	68,390
2,613	Crosstex Energy, Inc.	97,988
3,840	DHT Maritime Inc.	31,526
	Energy XXI Limited	,
2,674	Bermuda	61,368
1,890	EOG Resources, Inc.	312,304
4,280	EQT Corporation	397,227
	Oasis Petroleum Inc.,	
1,960	(6)	81,948

	Par Petroleum	
1,053	Corporation, (6)	23,598
	Pioneer Natural	
2,000	Resources Company	338,640
44.000	Repsol SA, Sponsored	000 500
11,230	ADR, (8)	263,568
7.000	Royal Dutch Shell PLC,	E04.400
7,980	Class B, ADR	581,183
1 500	SemGroup Corporation,	00.000
1,592	A Shares	98,322
6,250	SM Energy Company	517,250
6,980	StatoilHydro ASA,	165 406
0,960	Sponsored ADR	165,496
1,036	Targa Resources Corporation	93,540
1,030	Total SA, Sponsored	93,340
6,900	ADR	394,473
0,500	Total Oil, Gas &	004,470
	Consumable Fuels	3,903,096
	Paper & Forest Products 0.0% (0.0% of Total Investments)	0,000,000
	Clearwater Paper	
1,000	Corporation, (6)	56,950
1,000	KapStone Paper and	00,000
4,012	Packaging Corp., (6)	112,216
1,01=	Total Paper & Forest	,
	Products	169,166
	Personal Products 0.0% (0.0% of Total Investments)	,
	L'Oreal, Unsponsored	
6,980	ADR, (8)	229,921
	Nuveen Investments	
	71	

Shares	Description (1)	Value
	Pharmaceuticals 0.5% (0.3% of Total Investments)	
13,530	AbbVie Inc.	\$ 666,082
6,170	Actavis Inc., (6)	1,166,007
6,129	Allergan, Inc.	702,383
	AstraZeneca PLC,	
6,920	Sponsored ADR	439,420
0.000	Bayer AG, Sponsored	224 277
2,990	ADR, (8)	394,677
11.050	Bristol-Myers Squibb	E07 140
11,950	Company Jazz Pharmaceuticals,	597,142
306	Inc., (6)	46,408
934	Mallinckrodt PLC, (6)	54,013
1,657	Medicines Company, (6)	57,597
1,007	Novartis AG, Sponsored	01,001
6,180	ADR	488,653
,	Novo-Nordisk A/S,	,
11,350	Sponsored ADR	450,255
	Prestige Brands	
4,126	Holdings Inc., (6)	124,853
10,270	Sanofi-Aventis, ADR	502,203
2,590	Shire plc, ADR	387,516
	Teva Pharmaceutical	
5 500	Industries Limited,	0.40, 400
5,590	Sponsored ADR Total Pharmacouticals	249,482
	Total Pharmaceuticals Real Estate Investment Trust 0.1% (0.0% of Total Investments)	6,326,691
	Chesapeake Lodging	
3,430	Trust	83,521
0, 100	Corrections Corporation	00,021
10,560	of America	354,499
2,817	CyrusOne Inc.	60,875
	DiamondRock	
5,010	Hospitality Company	58,016
6,115	iStar Financial Inc., (6)	94,293
	New Residential	
15,711	Investment	99,765
	Total Real Estate	
	Investment Trust	750,969
	Real Estate Management & Development 0.0% (0.0% of Total In Altisource Portfolio	vestments)
4,149	Solutions SA, (6)	542,440
4,143	Forestar Real Estate	J42,44U
3,288	Group Inc., (6)	65,760
3,233	Total Real Estate	608,200
	Management &	230,200

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	Development Control (Control Control C	
	Road & Rail 0.1% (0.1% of Total Investments)	
	East Japan Railway	
00.050	Company, Unsponsored	004.007
20,950	ADR, (8)	261,297
207	Genesee & Wyoming	04.005
897	Inc., (6)	81,035
0.440	Kansas City Southern	222.225
3,110	Industries	328,385
7 400	Union Pacific	1 000 001
7,420	Corporation	1,292,861
	Total Road & Rail Semiconductors & Equipment 0.29/ (0.19/ of Total Investments)	1,963,578
0.000	Semiconductors & Equipment 0.2% (0.1% of Total Investments)	EE0 EE7
6,600	ASML Holding NV	558,557
9,130	Avago Technologies Limited	498,862
15,360	Intel Corporation	376,934
15,360	NXP Semiconductors	376,934
8,380	NV, (6)	405,173
0,300	Rudolph Technologies,	400,173
4,889	(6)	53,730
10,372	Silicon Image, Inc., (6)	57,979
10,072	Spansion Inc., Class A,	01,010
6,452	(6)	96,780
9,150	Xilinx, Inc.	424,743
3,133	Total Semiconductors &	,
	Equipment	2,472,758
	Software 0.5% (0.3% of Total Investments)	, ,
	Allot Communications,	
2,726	Limited, (6)	43,671
	Cadence Design	
32,530	Systems, Inc., (6)	459,324
	Check Point Software	
5,790	Technology Limited, (6)	378,840
	Comverse Incorporated,	
2,062	(6)	74,314
	Giant Interactive Group,	
33,520	Inc., ADR	369,055
	Manhattan Associates	
4,584	Inc., (6)	154,572
	Mentor Graphics	
2,613	Corporation	54,350
66,560	Microsoft Corporation	2,519,296
32,050	Oracle Corporation	1,182,645
	Nuveen Investments 72	
	12	

Shares	Description (1)	Value
	Software (continued)	
	Parametric Technology	
3,072	Corporation, (6) \$	109,609
	Salesforce.com, Inc.,	
11,310	(6)	684,594
4,080	VMware Inc., (6)	367,771
	Workday Inc., Class A,	
1,740	(6)	155,800
	Total Software	6,553,841
0.004	Specialty Retail 0.2% (0.1% of Total Investments)	0E 000
2,664	CST Brands Inc.	85,062
16,070	Home Depot, Inc.	1,234,980
2,032 2,072	Kirkland's, Inc., (6) Lithia Motors Inc.	38,263 116,633
2,072	O'Reilly Automotive	110,033
4,740	Inc., (6)	620,845
3,859	Zale Corporation, (6)	58,348
0,000	Total Specialty Retail	2,154,131
	Textiles, Apparel & Luxury Goods 0.2% (0.1% of Total Investments)	2,101,101
	Fifth & Pacific	
2,093	Companies Inc., (6)	60,069
,	LVMH Moet Hennessy,	ĺ
6,180	Unsponsored ADR, (8)	219,699
	Michael Kors Holdings	
6,800	Limited, (6)	543,522
1,817	Movado Group Inc.	68,592
8,560	Nike, Inc., Class B	623,596
	Ralph Lauren	
2,470	Corporation	387,518
8,930	VF Corporation	521,959
0.757	Wolverine World Wide	70.000
2,757	Inc.	76,920
	Total Textiles Apparel & Luxury Goods	2,501,875
	Thrifts & Mortgage Finance 0.0% (0.0% of Total Investments)	2,301,073
	First Defiance Financial	
2,307	Corporation	59,336
_,cc.	Ocwen Financial	33,333
1,817	Corporation, (6)	80,202
Ź	Oritani Financial	,
3,644	Corporation	57,357
	PennyMac Financial	
5,900	Services Inc., (6)	100,182
	Total Thrifts &	
	Mortgage Finance	297,077
	Tobacco 0.1% (0.1% of Total Investments)	
	British American	
0.400	Tobacco PLC,	004.450
2,130	Sponsored ADR	204,459

	Philip Morris	
7,880	International	615,743
1,889	Universal Corporation	96,943
	Total Tobacco	917,145
	Trading Companies & Distributors 0.0% (0.0% of Total Investments)	
	CAI International Inc.,	
2,817	(6)	58,284
	H&E Equipment	
3,277	Services, Inc., (6)	99,228
13,170	MRC Global Inc., (6)	367,704
1,063	Watsco Inc.	100,581
	Total Trading	
	Companies &	
	Distributors	625,797
	Wireless Telecommunication Services 0.1% (0.1% of Total Investme	nts)
	KDDI Corporation,	
22,740	Unsponsored ADR, (8)	313,811
	NTT DoCoMo Inc.,	
9,180	Sponsored ADR	146,880
	Vodafone Group PLC,	
8,780	Sponsored ADR	325,387
	Total Wireless	
	Telecommunication	
	Services	786,078
	Total Common Stocks	
		114,059,153
	Nuveen Investments	
	73	

Principal				Ratings							
Amount (000)		Coupon	Maturity	(3)	Value						
	CONVERTIBLE BONDS 1.1% (0.8% of Total Investments)										
	Internet Software & Service	ces 1.1% (C).8% of Total I	nvestments)							
	Yahoo! Inc.,										
	Convertible Bond,										
\$ 15,000	144A	0.000%	12/01/18	BB+	\$15,093,750						
	Total Convertible										
	Bonds (cost										
\$ 15,000	\$15,516,755)			.	15,093,750						
Principal	December (4)	0		Ratings	Valore						
Amount (000)	Description (1)	Coupon	Maturity	(3)	Value						
	CORPORATE BONDS 29			tments)							
Ф 7.500	Chemicals 0.6% (0.4% o			Do2	Ф 7 701 OEO						
\$ 7,500	Hexion US Finance	6.625%	4/15/20	Ba3	\$ 7,781,250						
6,000	Commercial Services & S ABX Group Inc.		12/01/19	Ba3	6,030,000						
1,078	Ceridian Corporation	12.250%	11/15/15	CCC	1,083,390						
8,500	Ceridian Corporation	11.250%	11/15/15	CCC	8,542,500						
0,500	Total Commercial	11.250 /6	11/13/13	000	0,342,300						
15,578	Services & Supplies				15,655,890						
13,370	Communications Equipme	ent 0.4% (C	2% of Total I	nvestments)	13,033,030						
5,000	Avaya Inc., 144A	7.000%	4/01/19	B1	4,937,500						
0,000	Distributors 1.2% (0.9%				1,007,000						
14,650	HD Supply Inc.	11.500%	7/15/20	CCC+	17,360,250						
,	Diversified Consumer Ser										
	NES Rental Holdings		•		•						
3,900	Inc., 144A	7.875%	5/01/18	CCC+	4,095,000						
	Diversified Telecommunic	cation Service	es 1.8% (1.3	% of Total Inv	restments)						
	Level 3										
21,352	Communications Inc.	11.875%	2/01/19	В	24,554,800						
	Electronic Equipment & Ir	nstruments	0.1% (0.1% o	f Total Invest	ments)						
1,200	Kemet Corporation	10.500%	5/01/18	В	1,245,000						
	Food & Staples Retailing		of Total Inves								
4,000	US Foods Inc.	8.500%	6/30/19	CCC+	4,340,000						
	Health Care Equipment &	Supplies 5	5.3% (3.8% of	Total Investme	ents)						
	Apria Healthcare			_							
2,232	Group Inc.	12.375%	11/01/14	В	2,237,580						
4 222	Convatec Finance	0.0505/	4/45/10	_	4 00= =00						
1,000	International SA, 144A	8.250%	1/15/19	В	1,027,500						
18,300	Kinetic Concepts	10.500%	11/01/18	В	21,045,000						
19,000	Kinetic Concepts	12.500%	11/01/19	CCC+	21,470,000						
OF 400	Tenet Healthcare	0.1050/	4/01/00	DO	07 700 005						
25,460	Corporation	8.125%	4/01/22	B3	27,783,225						
6E 000	Total Health Care				72 562 205						
65,992	Equipment & Supplies Health Care Providers & S	Porvioce 1	10/ /0 00/ of T	otal Invastma	73,563,305						
	Health Care Providers & S	bervices I.	1% (0.8% of To	otai iiivestmei	11(5 <i>)</i>						

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

	incipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value		
	(000)	Media 6.8% (4.9%			(0)		1 4114	
		Clear Channel Communications,		,				
\$	35,697	Inc., 144A	14.000%	2/01/21	CCC	\$	30,570,432	
•		Clear Channel Communications,				•		
	10,609	Inc.	9.000%	12/15/19	CCC+		10,821,180	
		Clear Channel Communications,		0/0//0/	000			
	300	Inc.	9.000%	3/01/21	CCC+		303,000	
	10,000	McGraw-Hill Global Education Holdings, 144A	9.750%	4/01/21	ВВ		10,875,000	
		WideOpenWest Finance Capital						
	22,750	Corporation	10.250%	7/15/19	CCC+		25,366,250	
	14,950	WMG Acquisition Group	11.500%	10/01/18	В		17,005,625	
	94,306	Total Media	anda Faria - 4 C	00/ /d 00/ -f T			94,941,487	
		Oil, Gas & Consum	nable Fuels 1.8	3% (1.3% OT 1	otal investments)			
	5,000	Oasis Petroleum Inc., 144A Oasis Petroleum	6.875%	3/15/22	В		5,300,000	
	2,000	Inc.	6.875%	1/15/23	В		2,140,000	
		Sandridge Energy						
	17,000	Inc.	7.500%	2/15/23	B2		17,318,750	
	24,000	Total Oil, Gas & Consumable Fuels					24,758,750	
		Pharmaceuticals	1.2% (0.9% of T	otal Investme	ents)			
	9,000	Jaguar Holding Company I, 144A Salix	9.375%	10/15/17	CCC+		9,495,000	
	2,100	Pharmaceuticals Limited, 144A	6.000%	1/15/21	В		2,189,250	
	5,000	VPII Escrow Corporation, 144A	7.500%	7/15/21	B1		5,568,750	
	16,100	Total Pharmaceuticals	.5% of Total Inv		D1		17,253,000	
	2,000	Emdeon Inc.	11.000%	12/31/19	CCC+		2,302,500	
	3,000	Infor Us Inc.	11.500%	7/15/18	В		3,465,000	
	3,375	Infor Us Inc.	9.375%	4/01/19	В		3,796,875	
	8,375	Total Software	0.07070	1,01,10			9,564,375	
	-,		1.4% (1.0% of To	tal Investme	nts)		.,,.,.	
		99 Cents Only			,			
	7,000	Stores Claires Stores,	11.000%	12/15/19	CCC+		7,910,000	
	9,500	Inc., 144A	9.000%	3/15/19	B2		9,951,250	

1,200 Claires Stores, Inc. 10,500% 6/01/17 CCC 1,218,000 Total Specialty 19,079,250 Wireless Telecommunication Services 4.1% (3.0% of Total Investments) MetroPCS Wireless Inc., 5,000 144A 6.250% 4/01/21 BB 5,193,750 MetroPCS Wireless Inc., 15,000 144A 7.250% 9/15/21 BB 2,693,750 Sprint Corporation, 2,500 144A 7.250% 9/15/21 BB 2,693,750 Sprint Corporation, 32,000 144A 7.250% 9/15/23 BB 34,160,000 Total Wireless Telecommunication 54,500 Services 57,610,000 Total Corporate Bonds (cost \$1,856,752,558) \$1,897,278,191 Principal Amount (000) Description (1) Coupon Maturity ShORT-TERM INVESTMENTS 2.9% (2.1% of Total Investments) \$40,393,209 Collateralized by \$40,393, 209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438 Total Short-Term Investments (cost \$40,393,209) 1,937,671,400 Borrowings (40.2)% (9), (10) (561,000,000) 17,383,933 Net Assets Less Liabilities 1.2% (11) 17,383,933 Net Assets Applicable to Common Shares 100% \$1,394,055,333 Net Assets Less Liabilities 1.2% (11)		0				
17,700	1,200	-	10.500%	6/01/17	CCC	1,218,000
Wireless Telecommunication Services	17 700	•				10.070.250
MetroPCS Wireless Inc.,	17,700		inication Serv	ices 41% (3	0% of Total Inv	
MetroPCS		MetroPCS Wireless Inc.,				·
Wireless Inc., 144A	5,000		6.250%	4/01/21	BB	5,193,750
Sprint Corporation, 144A 7.250% 9/15/21 BB 2,693,750 Sprint Corporation, 32,000 144A 7.875% 9/15/23 BB 34,160,000 Total Wireless Telecommunication Services 57,610,000 Total Corporate Bonds (cost S387,492,573) 407,096,982 Total Long-Term Investments (cost \$1,856,752,558) 1,897,278,191 Principal Amount (000) Description (1) Coupon Maturity Maturity Value SHORT-TERM INVESTMENTS 2.9% (2.1% of Total Investments) 40,393,209 Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438 Total Short-Term Investments (cost \$40,393,209) 1,937,671,400 Borrowings 40.2)% (9), (10) C661,000,000 Other Assets Less Liabilities 1.2% (11) 17,383,933 Net Assets Applicable to Common Shares 100% Navecen Investments Navecen Investments 100% 100	15 000	Wireless Inc.,	6 625%	4/01/22	BB	15 562 500
2,500 144A 7.250% 9/15/21 BB 2,693,750 Sprint Corporation, 32,000 144A 7.875% 9/15/23 BB 34,160,000 Total Wireless Telecommunication 54,500 Services 57,610,000 Total Corporate Bonds (cost \$ 383,353 \$387,492,573) Total Long-Term Investments (cost \$1,856,752,558) Principal Amount (000) Description (1) Coupon Maturity Value SHORT-TERM INVESTMENTS 2.9% (2.1% of Total Investments) \$ 40,393 Repurchase 0.000% 2/03/14 \$40,393,209 Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due \$5/31/15, value \$41,201,438 Total Short-Term Investments (cost \$40,393,209) Total Investments (cost \$1,897,145,767) 139.0% 1,937,671,400 Borrowings (40.2)% (9), (10) Other Assets Less Liabilities 1.2% (11) 1,383,933 Net Assets Applicable to Common Shaves Naveen Investments	15,000		0.025/6	4/01/23	ББ	15,502,500
Sprint Corporation, 144A 7.875% 9/15/23 BB 34,160,000 Total Wireless Telecommunication 54,500 Services 57,610,000 Total Corporate Bonds (cost Bonds (cos	2,500		7.250%	9/15/21	BB	2,693,750
Total Wireless Telecommunication Services 57,610,000 Total Corporate Bonds (cost \$ 383,353 \$387,492,573) 407,096,982 Total Long-Term Investments (cost \$1,856,752,558) 1,897,278,191 Principal Amount (000) Description (1) Coupon Maturity Value SHORT-TERM INVESTMENTS 2.9% (2.1% of Total Investments) \$ 40,393 Repurchase 0.000% 2/03/14 \$40,393,209 Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438 Total Short-Term Investments (cost \$40,393,209) 40,393,209 Total Investments (cost \$1,897,145,767) 139.0% 1,937,671,400 Borrowings (40.2)% (9), (10) (561,000,000) Other Assets Less Liabilities 1.2% (11) 17,383,933 New-eal Investments New-eal Investments 100% \$1,394,055,333	,	Sprint Corporation,				, ,
Telecommunication Services Services Total Corporate Bonds (cost \$ 383,353 \$387,492,573) 407,096,982 Total Long-Term Investments (cost \$1,856,752,558) 1,897,278,191 Principal Amount (000) Description (1) Coupon Maturity Value SHORT-TERM INVESTMENTS 2.9% (2.1% of Total Investments) \$ 40,393 Repurchase 0.000% 2/03/14 \$40,393,209 Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438 Total Short-Term Investments (cost \$40,393,209) Total Investments (cost \$1,897,145,767) 139.0% 1,937,671,400 Borrowings (40.2)% (9), (10) (561,000,000) Other Assets Less Liabilities 1.2% (11) 1,7383,933 Net Assets Applicable to Common Shares 100% Nuveu Investments Nuveu Investments 100% \$1,394,055,333	32,000		7.875%	9/15/23	BB	34,160,000
Total Corporate Bonds (cost \$ 383,353 \$387,492,573) 407,096,982 Total Long-Term Investments (cost \$1,856,752,558) 1,897,278,191 Principal Amount (000) Description (1) Coupon Maturity Value SHORT-TERM INVESTMENTS 2.9% (2.1% of Total Investments) \$ 40,393 Repurchase 0.000% 2/03/14 \$40,393,209 Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438 Total Short-Term Investments (cost \$40,393,209) 40,393,209 Total Investments (cost \$1,897,145,767) 139.0% 1,937,671,400 Borrowings (40.2)% (9), (10) (561,000,000) Other Assets Less Liabilities 1.2% (11) 17,383,933 Net Assets Applicable to Common Shares 100% \$1,394,055,333	54 500	Telecommunication				57 610 000
\$ 383,353 \$387,492,573) 407,096,982 Total Long-Term Investments (cost \$1,856,752,558) 1,897,278,191 Principal Amount (000) Description (1) Coupon Maturity Value SHORT-TERM INVESTMENTS 2.9% (2.1% of Total Investments) \$ 40,393 Repurchase 0.000% 2/03/14 \$40,393,209 Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438 Total Short-Term Investments (cost \$40,393,209) 40,393,209 Total Investments (cost \$1,897,145,767) 139.0% 1,937,671,400 Borrowings (40.2)% (9), (10) (561,000,000) Other Assets Less Liabilities 1.2% (11) 17,383,933 Net Assets Applicable to Common Shares 100% \$1,394,055,333	34,300					37,010,000
Investments (cost \$1,856,752,558) 1,897,278,191 Principal Amount (000) Description (1) Coupon Maturity	\$ 383,353	Bonds (cost \$387,492,573)				407,096,982
Amount (000) Description (1) Coupon Maturity Value SHORT-TERM INVESTMENTS 2.9% (2.1% of Total Investments) \$ 40,393		Investments (cost				1,897,278,191
\$ 40,393 Repurchase	D.:: : I					
\$ 40,393 Repurchase) Description (1)	Coupon	Maturity		Value
Total Short-Term Investments (cost \$40,393,209) 40,393,209 Total Investments (cost \$1,897,145,767) 139.0% 1,937,671,400 Borrowings (40.2)% (9), (10) (561,000,000) Other Assets Less Liabilities 1.2% (11) 17,383,933 Net Assets Applicable to Common Shares 100% \$1,394,055,333 Nuveen Investments 100%					otal Investments	
Total Investments (cost \$1,897,145,767) 139.0% 1,937,671,400 Borrowings (40.2)% (9), (10) (561,000,000) Other Assets Less Liabilities 1.2% (11) 17,383,933 Net Assets Applicable to Common Shares 100% \$1,394,055,333 Nuveen Investments	Amount (000	SHORT-TERM INVEST Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value	STMENTS 2.	9% (2.1% of To		s)
Other Assets Less Liabilities 1.2% (11) 17,383,933 Net Assets Applicable to Common Shares 100% \$1,394,055,333 Nuveen Investments	Amount (000	SHORT-TERM INVEST Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438	6TMENTS 2. 0.000%	9% (2.1% of T (2/03/14		\$ 40,393,209
Net Assets Applicable to Common Shares 100% \$1,394,055,333 Nuveen Investments	Amount (000	SHORT-TERM INVEST Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438 Total Short-Term Investigation	0.000%	9% (2.1% of To 2/03/14)	\$ 40,393,209 \$ 40,393,209
Nuveen Investments	Amount (000	SHORT-TERM INVEST Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438 Total Short-Term Inv Total Investments (c.	7estments (cost \$1,897,145% (9), (10)	9% (2.1% of To 2/03/14)	40,393,209 40,393,209 1,937,671,400 (561,000,000)
	Amount (000	SHORT-TERM INVEST Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$40,393,209, collateralized by \$40,050,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$41,201,438 Total Short-Term Inv Total Investments (co	vestments (cost \$1,897,145% (9), (10)	9% (2.1% of To 2/03/14 st \$40,393,209 5,767) 139.09) %	40,393,209 40,393,209 1,937,671,400 (561,000,000) 17,383,933

Investments in Derivatives as of January 31, 2014

Interest Rate Swaps outstanding:

		Fund Pay/Receiv	/Eloating		Fixed Rate	Unrealized	Unrealized		
	Notional	Floating	•	Fixed Rate	Payme he rmination				
Counterpa	rty Amount	Rate	Index	(Annualized)	Frequency Date	(Depreciation)	(11)		
			1-Month			-			
JPMorgan	\$103,075,000	Receive	USD-LIBO	R 1.193%	Monthly 3/21/14	\$ (177,790	0)		
Morgan			1-Month		•	·			
Stanley	103,075,000	Receive	USD-LIBO	R 2.064	Monthly 3/21/16	(3,655,204	4)		
	\$206,150,000				·	\$ (3,832,994	4)		

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

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

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

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

- (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (9) Borrowings as a percentage of Total Investments is 29.0%.
- (10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (11) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- DD1 Portion of investment purchased on a delayed delivery basis.
- WI/DD Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

ADR American Depositary Receipt.

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

See accompanying notes to financial statements.

Nuveen Investments

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Statement of
Assets and Liabilities January 31, 2014 (Unaudited)

	Senior Income (NSL)	come Income		Short Duration Credit Opportunities (JSD)	Credit Strategies Income (JQC)
Assets Long-term investments, at value (cost \$424,957,86; \$1,025,402,4 \$719,268,51 \$270,085,87; and	2, 115, 1,				
\$1,856,752,5 respectivel\$)		\$1,043,739,575	\$734,796,053	\$277,363,590	\$1,897,278,191
Short-term investments, at value (cost approximates					
value) Cash	29,573,070	73,328,558	46,070,473	7,542,922	40,393,209 1,318
Cash collateral at					1,510
brokers ⁽¹⁾	974,350	2,052,916	1,295,000	530,000	4,041,000
Credit default swaps premiums				F0 707	
paid Unrealized appreciation on credit default				58,707	
swaps				43,893	
Receivable for Dividends	or:				32,670
Interest	2,776,415	6,510,278	4,965,130	2,043,893	16,386,477
Investments sold Reclaims	10,160,670	21,195,180	17,327,780	4,571,095	66,313,980 46,376
Teclalins		31,001			40,070

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Shares sold through shelf offering								
Deferred offering costs	698,975		1,359,117		1,014,484			
Other assets	358,275		705,208		458,861	210,689		453,557
Total assets	475,955,013	1	,148,921,833	80	5,927,781	292,364,789		2,024,946,778
Liabilities Borrowing	s 99,000,000		237,200,000	16	3,900,000	85,000,000		561,000,000
Unrealized depreciation interest								
rate swaps	778,582		2,081,904		1,234,676	513,818		3,832,994
Payable fo			, ,		, ,	·		, ,
Common								
share								
dividends	1,362,164		3,348,134		2,451,054	1,102,232		7,330,003
Investmen			64,635,618	4	8,054,027	6,135,072		56,328,062
Offering costs	219,620		259,221		228,344			
Variable Rate Term Preferred (VRTP) Shares , at liquidation								
value	58,000,000		139,000,000	9	8,000,000			
Accrued e								
Interest	107,190		254,301		180,099	54,930		259,159
Managem fees	ent 307,195		723,922		508,497	197,446		1,351,094
Trustees fees	50,677		93,055		57,697	6,501		273,360
Shelf offering	30,077		90,000		37,097	0,301		273,300
costs	99,857		46,620		93,295	62,419		
Other	140,265		267,418		197,954	114,880		516,773
Total								
liabilities	183,963,956		447,910,193	31	4,905,643	93,187,298		630,891,445
Net assets	\$291,991,057	\$	701,011,640	\$49	1,022,138	\$ 199,177,491	9	\$1,394,055,333

applicable to common									
shares									
Common									
shares	00 000 070		55 400 040	_	0 470 700		40.005.000		00.050.000
outstanding	38,626,872		55,169,216	3	8,478,782	•	10,095,286		36,256,398
Net									
asset value									
("NAV")									
per									
common									
share									
outstanding									
(net									
assets									
applicable to									
common									
shares,									
divided									
by									
common									
shares outstandin \$	7.56	\$	12.71	\$	12.76	\$	19.73	\$	10.23
• /			non shares con	•		Φ	19.73	Φ	10.23
Common					· •				
shares,									
\$.01									
par									
value									
per share \$	386,269	\$	551,692	¢	201 700	Ф	100.052	Ф	1 262 564
share \$ Paid-in	300,209	φ	551,092	\$	384,788	\$	100,953	\$	1,362,564
	325,105,590		767,013,258	52	7,319,104	19	92,369,788	1,8	344,109,285
Undistribute			, ,		, ,		, ,	,	, ,
(Over-distrib	oution								
of) net									
investment	(004.454)		(1.701.040)	,	1 010 540)		(000 055)		(0.500.000)
income Accumulated	(894,451)		(1,761,249)	(1,210,540)		(362,355)		(8,562,222)
net	a								
realized									
gain									
(loss)	(38,283,165)		(81,047,317)	(4	9,764,080)		261,312	(4	179,548,637)
Net									
unrealized									
appreciation	n) 5,676,814		16,255,256	1	4,292,866		6,807,793		36,694,343
	291,991,057	\$	701,011,640		1,022,138	\$19	99,177,491	\$13	30,094,343
Ψ		Ψ		ψ.0	.,	Ψι	,,	Ψ.,	, ,

Net

assets

applicable

tο

common

shares

Authorized shares:

CommonUnlimitedUnlimitedUnlimitedUnlimitedUnlimitedPreferredUnlimitedUnlimitedUnlimitedUnlimited

(1) Cash pledged to collateralize the net payment obligations for investments in derivatives.

See accompanying notes to financial statements.

Nuveen Investments

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Statement of

Operations Six Months Ended January 31, 2014 (Unaudited)

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)	Credit Strategies Income (JQC)
lava star sat la seuse	(110_)	(0.11)	(0110)	(002)	(545)

Investment Income

Interest and dividends (net of foreign tax withheld of \$18,436, \$18,918, \$18,918, \$0 and \$707, respectively)

\$