NUVEEN SENIOR INCOME FUND Form N-CSR October 04, 2013

#### **UNITED STATES**

#### SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

#### **FORM N-CSR**

## CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-09571

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

Nuveen Investments

333 West Wacker Drive

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

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

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

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

Date of fiscal year July 31 end:

Date of reporting period: July 31, 2013

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

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

ITEM 1. REPORTS TO STOCKHOLDERS.

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

Nuveen Senior Income Fund

**NSL** 

Nuveen Floating Rate Income Fund

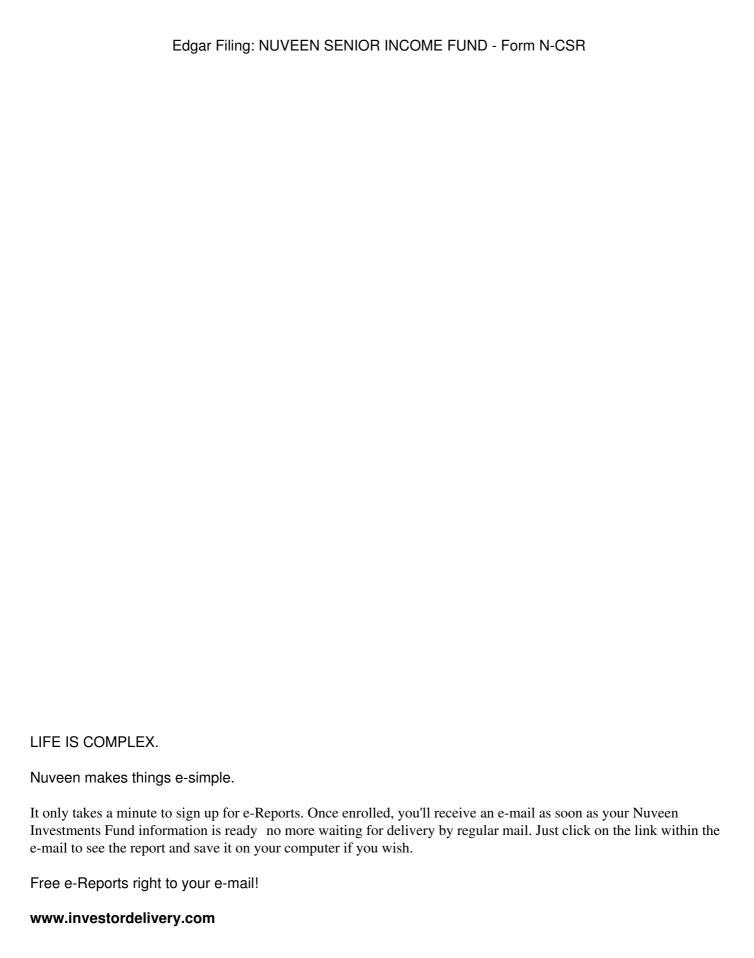
### **JFR**

Nuveen Floating Rate Income Opportunity Fund

**JRO** 

Nuveen Short Duration Credit Opportunities Fund

**JSD** 



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

#### OR

#### www.nuveen.com/accountaccess

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

### Table of Contents

Chairman's Letter to Shareholders	4	
Portfolio Managers' Comments	5	
Fund Leverage	8	
Common Share Information	9	
Risk Consideration	11	
Performance Overviews and Holding Summaries	14	
Report of Independent Registered Public Accounting Firm	22	
Portfolios of Investments	23	
Statement of Assets and Liabilities	60	
Statement of Operations	61	
Statement of Changes in Net Assets	62	
Statement of Cash Flows	64	
Financial Highlights	66	
Notes to Financial Statements	70	
Annual Investment Management Agreement Approval Process	84	
Board Members & Officers	92	
Reinvest Automatically, Easily and Conveniently	98	
Glossary of Terms Used in this Report	99	
Additional Fund Information	103	

Chairman's Letter to Shareholders

#### Dear Shareholders,

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

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

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

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

On behalf of the other members of your Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

William J. Schneider Chairman of the Nuveen Fund Board September 23, 2013

Nuveen Investments

#### Portfolio Managers' Comments

Nuveen Senior Income Fund (NSL) Nuveen Floating Rate Income Fund (JFR) Nuveen Floating Rate Income Opportunity Fund (JRO) Nuveen Short Duration Credit Opportunities Fund (JSD)

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

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

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

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

Certain statements in this report are forward-looking statements. Discussions of specific investments are for illustration only and are not intended as recommendations of individual investments. The forward-looking statements and other views expressed herein are those of the portfolio managers as of the date of this report. Actual future results or occurrences may differ significantly from those anticipated in any forward-looking statements and the views expressed herein are subject to change at any time, due to numerous market and other factors. The Funds disclaim any obligation to update publicly or revise any forward-looking statements or views expressed herein.

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

Nuveen Investments

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

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

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

## What strategies were used to manage the Funds during the twelve-month reporting period ended July 31, 2013? How did these strategies influence performance?

NSL, JFR and JRO have similar investment objectives and strategies. Each Fund is designed to seek a high level of current income by primarily investing in a portfolio of adjustable rate, senior secured corporate loans. The Funds also may invest in unsecured senior loans, other debt securities, equity securities and warrants acquired in connection with an investment in senior loans. A significant portion of each Fund's assets may be invested in instruments that, at the time of investment, are rated below investment grade or are unrated but judged by Symphony to be of comparable quality. JSD seeks to provide current income and the potential for capital appreciation. The Fund invests primarily in a blended portfolio of below investment grade adjustable rate corporate debt instruments, including senior secured loans, second lien loans and other adjustable rate corporate debt instruments. The Fund may also make limited tactical investments in other types of debt instruments and may enter into tactical short positions consisting of primarily high yield debt. During the reporting period, the maximum CCC+ and lower rated policy for all four Funds was changed. NSL (originally 10%), JFR (originally 10%), JRO (originally 15%) and JSD (originally 20%) may now invest up to 30% of their managed assets in CCC+ and lower rated credits. The purpose of the change was to increase each Fund's flexibility and the team's ability to take advantage of market opportunities.

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

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

Nuveen Investments

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

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

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

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

Nuveen Investments

#### Fund Leverage

#### IMPACT OF THE FUNDS' LEVERAGE STRATEGY ON PERFORMANCE

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

#### THE FUNDS' REGULATORY LEVERAGE

#### Bank Borrowings

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

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

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

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

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

<sup>\*</sup> 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.

Nuveen Investments

#### Common Share Information

#### **Distribution Information**

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

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

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

<sup>\*</sup> Distribution paid in December 2012.

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

During certain periods, each Fund may pay dividends at a rate that may be more or less than the amount of net investment income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it holds the excess in reserve as undistributed net investment income (UNII) as part of the Fund's NAV. Conversely, if a Fund has cumulatively paid dividends in excess of earnings, the excess constitutes negative UNII that is likewise reflected in the Fund's NAV. Each Fund will, over time, pay all of its net investment income as dividends to shareholders. As of July 31, 2013, all four Funds had positive UNII balances for tax purposes and negative UNII balances for financial reporting purposes.

<sup>\*\*</sup> 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.

Nuveen Investments 9

#### **Common Share Repurchases**

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

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

#### **Common Share Equity Shelf Programs**

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

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

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

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

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

As of July 31, 2013, and during the current reporting period, the Funds common share prices were trading at a premium/(discount) to their common share NAVs as shown in the accompanying table.

	NSL	JFR	JRO	JSD
Common Share NAV	\$ 7.46	\$ 12.54	\$ 12.55	\$ 19.91
Common Share Price	\$ 7.45	\$ 12.72	\$ 12.73	\$ 19.89
Premium/(Discount) to NAV	(0.13)%	1.44%	1.43%	(0.10)%

12-Month Average Premium/(Discount) to NAV 4.09% 2.62% 4.54% 2.54%

Nuveen Investments

#### **Risk Considerations**

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

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

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

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

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

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

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

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

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

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

under such circumstances.

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

Nuveen 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.

Nuveen Investments

### Intentionally Left Blank

Nuveen Investments 13

#### **Nuveen Senior Income Fund (NSL)**

#### Performance Overview and Holding Summaries as of July 31, 2013

#### Average Annual Total Returns as of July 31, 2013

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

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

#### **Common Share Price Performance Weekly Closing Price**

#### Portfolio Allocation<sup>1,2</sup>

#### (as a % of total investments)

Variable Rate Senior Loan Interests	82.3%
Corporate Bonds	10.9%
Short-Term Investments	4.2%
Common Stocks	2.4%
Convertible Bonds	0.2%
Top Five Issuers <sup>1,2</sup>	

#### (as a % of total long-term investments)

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

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

<sup>1</sup> Holdings are subject to change.

2 Excluding investments in derivatives.

Nuveen Investments

### Portfolio Composition<sup>1,2</sup>

### (as a % of total investments)

Media		9.1%
Health Care Providers & Services		8.2%
Software		7.4%
Pharmaceuticals		7.4%
Food Products		6.0%
Hotels, Restaurants & Leisure		4.1%
Health Care Equipment & Supplies		3.5%
Wireless Telecommunication Services		3.3%
Commercial Services & Supplies		3.2%
Oil, Gas & Consumable Fuels		3.2%
Airlines		3.0%
Diversified Telecommunication Services		2.8%
IT Services		2.6%
Diversified Financial Services		2.2%
Semiconductors & Equipment		2.0%
Specialty Retail		2.0%
Food & Staples Retailing		1.9%
Auto Components		1.8%
Leisure Equipment & Products		1.5%
Distributors		1.4%
Short-Term Investments		4.2%
Other		19.2%
	Nuveen Investments	
	15	

#### **Nuveen Floating Rate Income Fund (JFR)**

#### Performance Overview and Holding Summaries as of July 31, 2013

#### Average Annual Total Returns as of July 31, 2013

#### **Average Annual**

	1-Year	5-Year	Since Inception <sup>1</sup>
JFR at Common Share NAV	14.26%	8.58%	5.89%
JFR at Common Share Price	16.76%	12.57%	5.91%
Barclays U.S. Aggregate Bond			
Index	(1.91)%	5.23%	4.51%
CSFB Leveraged Loan Index	7.74%	6.20%	5.03%

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

#### **Common Share Price Performance Weekly Closing Price**

#### Portfolio Allocation<sup>2,3</sup>

#### (as a % of total investments)

Variable Rate Senior Loan Interests	78.6%
Corporate Bonds	9.9%
Asset-Backed Securities	3.7%
Common Stocks	3.2%
Short-Term Investments	3.1%
Investment Companies	1.3%
Convertible Bonds	0.2%
T Fire I23	

### Top Five Issuers<sup>2,3</sup>

#### (as a % of total long-term investments)

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

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

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

Nuveen Investments

### Portfolio Composition<sup>2,3</sup>

### (as a % of total investments)

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

#### **Nuveen Floating Rate Income Opportunity Fund (JRO)**

#### Performance Overview and Holding Summaries as of July 31, 2013

#### Average Annual Total Returns as of July 31, 2013

### Average Annual

	1-Year	5-Year	Since Inception <sup>1</sup>
JRO at Common Share NAV	15.27%	9.73%	6.61%
JRO at Common Share Price	14.42%	13.87%	6.60%
Barclays U.S. Aggregate Bond			
Index	(1.91)%	5.23%	4.97%
CSFB Leveraged Loan Index	7.74%	6.20%	5.02%

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

#### **Common Share Price Performance Weekly Closing Price**

#### Portfolio Allocation<sup>2,3</sup>

#### (as a % of total long-term investments)

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

#### (as a % of total long-term investments)

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

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

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

Nuveen Investments

### Portfolio Composition<sup>2,3</sup>

### (as a % of total investments)

Media		11.7%
Health Care Providers & Services		7.2%
Software		6.6%
Pharmaceuticals		6.5%
Food Products		4.9%
Health Care Equipment & Supplies		3.2%
Hotels, Restaurants & Leisure		3.0%
Oil, Gas & Consumable Fuels		2.9%
Wireless Telecommunication Services		2.9%
Diversified Financial Services		2.8%
Airlines		2.7%
Commercial Services & Supplies		2.5%
Diversified Telecommunication Services		2.5%
IT Services		2.2%
Semiconductors & Equipment		1.9%
Internet Software & Services		1.8%
Food & Staples Retailing		1.7%
Auto Components		1.7%
Specialty Retail		1.7%
Leisure Equipment & Products		1.5%
Asset-Backed Securities		3.5%
Short-Term Investments		4.9%
Other		19.7%
	Nuveen Investments	
	19	

#### **Nuveen Short Duration Credit Opportunities Fund (JSD)**

#### Performance Overview and Holding Summaries as of July 31, 2013

#### Average Annual Total Returns as of July 31, 2013

#### **Average Annual**

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

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

#### **Common Share Price Performance Weekly Closing Price**

#### Portfolio Allocation<sup>2,3</sup>

#### (as a % of total investments)

Variable Rate Senior Loan Interests	85.2%
Corporate Bonds	14.6%
Common Stocks	0.2%
Top Five Issuers <sup>2,3</sup>	

(as a % of total investments)

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

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

<sup>1</sup> Since inception returns are from 5/25/11.

<sup>2</sup> Holdings are subject to change.

3 Excluding investments in derivatives.

Nuveen Investments

# Portfolio Composition<sup>2,3</sup>

# (as a % of total investments)

Health Care Providers & Services		11.5%
Pharmaceuticals		9.1%
Software		8.4%
Media		6.8%
Oil, Gas & Consumable Fuels		5.2%
Health Care Equipment & Supplies		4.6%
Hotels, Restaurants & Leisure		4.4%
Commercial Services & Supplies		4.1%
Internet Software & Services		3.6%
Wireless Telecommunication Services		3.6%
IT Services		3.5%
Food Products		3.1%
Airlines		2.9%
Specialty Retail		1.9%
Diversified Consumer Services		1.9%
Diversified Financial Services		1.9%
Insurance		1.9%
Food & Staples Retailing		1.8%
Other		19.8%
	Nuveen Investments	
	2.1	

Report of INDEPENDENT REGISTERED

PUBLIC ACCOUNTING FIRM

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

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

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

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

Chicago, Illinois September 25, 2013

Nuveen Investments

#### NSL

Nuveen Senior Income Fund

#### Portfolio of Investments

July 31, 2013

	incipal mount			Moturity	Dotingo	
	(000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
,	(000)	Long-Term Investments				Value
		Variable Rate Senior Loa	n Interests 11	9.9% (82.3%	of Total Inves	tments) (4)
		Aerospace & Defense				
		Sequa Corporation,	•		,	
\$	1,493	Term Loan B	5.250%	6/19/17	B1	\$ 1,513,022
		Airlines 4.3% (3.0% of	Total Investmer	its)		
		American Airlines, Inc.,				
	2,000	Exit Term Loan, WI/DD	TBD	TBD	Baa2	1,990,000
		Delta Air Lines, Inc.,	4.0000/	10/10/10		/
	4,975	Term Loan B1	4.000%	10/18/18	Ba1	5,002,094
	005	Delta Air Lines, Inc.,	0.0500/	4/10/10	Det	1 001 710
	995	Term Loan B2 United Air Lines, Inc.,	3.250%	4/18/16	Ba1	1,001,716
	1,995	Term Loan B	4.000%	4/01/19	Ba2	2,016,197
	1,000	US Airways, Inc., Term	4.00070	4/01/13	Duz	2,010,107
	2,500	Loan B1, DD1	4.250%	5/23/19	B+	2,504,062
1	12,465	Total Airlines		0, =0, +0		12,514,069
	•	Auto Components 2.69	% (1.8% of Total	Investments	)	, ,
		Federal-Mogul				
		Corporation, Tranche B,				
	5,065	Term Loan, DD1	2.137%	12/29/14	B1	4,988,475
		Federal-Mogul				
	0.505	Corporation, Tranche C,	0.4070/	10/00/15	D4	0.545.540
	2,585	Term Loan, DD1	2.137%	12/28/15	B1	2,545,543
	7,650	Total Auto Components  Beverages 0.3% (0.2%)	of Total Investo	nonto)		7,534,018
		Constellation Brands,	or rotal investi	ileilis)		
	1,000	Inc., Term Loan	2.750%	5/01/20	BB+	1,002,125
	1,000	Biotechnology 0.6% (0			221	1,002,120
	1,756	Grifols, Inc., Term Loan	4.250%	6/01/17	Ba1	1,776,356
	•	Capital Markets 1.8% (	1.2% of Total In	vestments)		, ,
		American Capital, LTD.,		•		
		Senior Secured Term				
	850	Loan	5.500%	8/15/16	B+	855,568
		Walter Investment				
		Management				
	4 100	Corporation, Tranche B,	E 7E00/	11/00/17	р.	4 000 0E0
	4,180	Term Loan, DD1	5.750%	11/28/17	B+	4,226,059

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSR

F 000	T				E 004 007
5,030	Total Capital Markets	· —			5,081,627
	Chemicals 1.8% (1.2% of	r Total Investn	nents)		
0.640	Ineos US Finance LLC,	4.0000/	E/04/10	BB-	0.640.705
2,649	Term Loan, First Lien PQ Corporation, Term	4.000%	5/04/18	DD-	2,648,735
995	Loan, First Lien	4.500%	8/07/17	B+	1,004,950
1,443	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,427,486
5,087	Total Chemicals	0.00070	0/00/17	D1	5,081,171
3,33.	Commercial Services & Su	upplies 4.1%	(2.8% of Tot	al Investme	
	Aramark Corporation,		(=1070 01 100		,
2,500	Term Loan, Tranche D	4.000%	9/09/19	BB-	2,528,515
,	Brand Energy &				, ,
	Infrastructure Services,				
	Inc., Canadian Tranche				
384	1, Term Loan	6.250%	10/23/18	В	391,557
	Brand Energy &				
	Infrastructure Services,				
4 000	Inc., Term Loan, Second	44.0000/	10/00/10	000	4 000 750
1,000	Lien	11.000%	10/23/19	CCC+	1,028,750
	Brand Energy &				
1,601	Infrastructure Services, Inc., Term Loan	6.250%	10/23/18	В	1,631,489
1,001	Brickman Group	0.230 /6	10/23/10	Б	1,001,409
	Holdings, Inc., Tranche				
507	B2, Term Loan	3.273%	10/14/16	B+	511,559
	Brickman Group	0 0,0			<b>3</b> 1 1, <b>3 3</b>
	Holdings, Inc., Tranche				
640	B3, Term Loan	4.000%	9/28/18	B+	643,339
	Ceridian Corporation,				
1,574	Extended Term Loan	5.942%	5/09/17	B1	1,587,908
	Harland Clarke Holdings				
	Corporation, Term Loan			_	
3,054	B3	7.000%	5/22/18	B+	3,028,472
40.4	Houghton Mifflin, Term	F 0500/	E/00/4.0	DO	107 700
494	Loan	5.250%	5/22/18	B2	497,762
90	Vertrue Inc., Term Loan, First Lien	15 0000/	0/04/10	N/R	00 556
90	Total Commercial	15.000%	2/04/18	IN/ IN	90,556
11,844	Services & Supplies				11,939,907
11,044	Gervices & Supplies	Nuveen Investm	nents		11,303,301
		23			

NSL

Nuveen Senior Income Fund (continued)

Α	rincipal mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	(000)	Communications Equipme		6 of Total Inve		Value
		Alcatel-Lucent, Term	110 010 70 (010 7	o or rotal live	ounomo,	
\$	1,742	Loan C	7.250%	1/29/19	B+	\$1,782,699
	,	Arris Group, Inc., Term				<b>,</b> , - ,
	499	Loan B	3.500%	4/17/20	BB-	498,542
		Total Communications				,
	2,241	Equipment				2,281,241
		Computers & Peripherals	0.4% (0.3% of	Total Investn	nents)	
		SunGard Data Systems,				
	1,194	Inc., Term Loan D	4.500%	1/31/20	BB	1,210,915
		Consumer Finance 1.2%	(0.8% of Total	Investments)		
		Jackson Hewitt Tax				
	727	Service, Inc., Term Loan	10.000%	10/16/17	N/R	710,215
		Royalty Pharma Finance				
		Trust, Incremental Term			_	
	1,821	Loan	4.000%	11/09/18	Baa2	1,829,183
		Springleaf Financial				
	700	Funding Company, Term	F F000/	E /4 O /4 Z	Б	700.040
	780	Loan	5.500%	5/10/17	В	782,242
	3,328	Total Consumer Finance	0.40/./0.00/4.	Tatal Invastm	t-\	3,321,640
		Containers & Packaging Pact Group, Inc., Term	0.4% (0.2% of	rotai investin	ents)	
	1,000	Loan B	3.750%	5/22/20	Ba3	1,000,625
	1,000	Distributors 2.1% (1.4% c			Dao	1,000,023
		HD Supply, Inc., Term	i Total ilivesti	ileilts)		
	6,003	Loan B, DD1	4.500%	10/12/17	B+	6,069,819
	0,000	Diversified Consumer Serv				0,000,010
		Cengage Learning	11070 (11		30 till 01110)	
		Acquisitions, Inc., Term				
	2,680	Loan, (5)	0.000%	7/03/14	D	1,979,850
	,	Laureate Education, Inc.,				, ,
	2,454	Extended Term Loan	5.250%	6/15/18	B1	2,459,150
		Total Diversified				
	5,134	Consumer Services				4,439,000
		Diversified Financial Service	ces 3.2% (2.2	% of Total Inv	restments)	
		Guggenheim Partners				
	1,500	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,519,687
		Home Loan Servicing				
	0.000	Solutions, Ltd., Term	4.5000	0/00/00	55	0.040.000
	2,000	Loan B	4.500%	6/26/20	BB-	2,016,200
	1,995		5.000%	2/05/18	B1	2,024,925

	Oswan Financial				
	Ocwen Financial				
	Corporation, Term Loan B				
3,712	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	B1	3,759,559
3,712	Total Diversified	4.750 /6	4/01/19	ы	3,739,339
9,207	Financial Services				9,320,371
3,207	Diversified Telecommunic	ation Services	2 3% (1 5%	of Total In	vestments)
	Charter Communications		2.070 (1.07	o or rotal in	ive dimentely
	Operating Holdings LLC,				
2,000	Holdco Term Loan	2.686%	3/06/14	BB+	2,006,500
,	Intelsat Jackson				, ,
	Holdings, Ltd., Term				
1,788	Loan B1	4.250%	4/02/18	BB-	1,804,187
	Level 3 Financing, Inc.,				
2,667	Tranche B, Term Loan	5.250%	8/01/19	Ba2	2,689,987
	Total Diversified				
	Telecommunication				
6,455	Services				6,500,674
	Electric Utilities 0.6% (0.	4% of Total Inve	estments)		
	Equipower Resources				
4 000	Holdings LLC, Term Loan	TDD	TDD	D.D.	4 007 500
1,000	C, WI/DD	TBD	TBD	BB	1,007,500
054	TXU Corporation, 2014	0.7010/	10/10/14	B2	010 000
854 1 854	Term Loan Total Electric Utilities	3.721%	10/10/14	B2	612,338
1,854	Electrical Equipment 0.2	9% (0.1% of Tota	l Invoctmor	ite)	1,619,838
	Sensus Metering	. /6 (0.1 /6 01 1018	ii iiivestiiiei	113)	
	Systems, Inc., Term				
587	Loan, First Lien	4.750%	5/09/17	B1	580,390
33.	Electronic Equipment & In				
	SMART Modular		(1)		<b>,</b>
	Technologies, Inc., Term				
1,935	Loan B	8.250%	8/26/17	В	1,765,688
	Food & Staples Retailing	2.7% (1.9% of	Total Invest	ments)	
	Albertson's LLC, Term			_	
905	Loan B1	4.250%	3/21/16	BB-	914,810
	Albertson's LLC, Term	4 == 0.57	0/04/40	DE	F2= 222
591	Loan B2	4.750%	3/21/19	BB-	595,208
	Rite Aid Corporation,				
1 500	Tranche 2, Term Loan,	A 07E0/	6/01/01	D	1 510 105
1,500	Second Lien Supervalu, Inc., New	4.875%	6/21/21	B-	1,513,125
996	Term Loan B	5.000%	3/21/19	B+	1,007,674
330	Wilton Products, Inc.,	J.000 /o	5/21/13	D†	1,007,074
3,850	Tranche B, Term Loan	7.500%	8/30/18	B1	3,866,844
3,000	Total Food & Staples	7.50070	3/33/10	5,	3,300,011
7,842	Retailing				7,897,661
,	3	Nuveen Investme	ents		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
		24			

Α	rincipal mount			Maturity	Ratings	
	(000)	Description (1)	Coupon	(2)	(3)	Value
		Food Products 8.7% (6.	0% of Total Inv	estments)		
		AdvancePierre Foods,				
_		Inc., Term Loan, First				
\$	1,990	Lien	5.750%	7/10/17	B1	\$ 2,015,705
		AdvancePierre Foods,				
		Inc., Term Loan, Second				
	900	Lien	9.500%	10/10/17	CCC+	919,875
		BJ's Wholesale Club,				
	000	Inc., Term Loan, First	4.0500/	0/00/40	Б	200 700
	893	Lien	4.250%	9/26/19	В	898,786
	407	Ferrara Candy	7.5040/	0/40/40	Б	400 500
	427	Company, Term Loan B	7.504%	6/18/18	В	426,599
	9,300	H.J. Heinz Company, Term Loan B2	3.500%	6/05/20	BB	0.400.105
	9,300		3.300%	6/03/20	DD	9,400,105
	1,619	Michael Foods Group, Inc., Term Loan	4.250%	2/25/18	Ba3	1,643,748
	1,019	Pinnacle Foods Finance	4.230%	2/23/10	Das	1,043,740
	998	LLC, Term Loan G	3.250%	4/29/20	BB-	999,370
	330	Sprouts Farmers Market	3.230 /6	4/23/20	- OD-	999,070
		Holdings LLC, Term				
	1,000	Loan	4.500%	4/23/20	B+	1,002,500
	1,000	US Foods, Inc.,	4.50076	4/20/20	DT	1,002,000
	7,252	Incremental Term Loan	4.500%	3/31/19	B2	7,275,232
	.,	Wendy's, Inc., Term		0,00,00		.,,
	545	Loan B	3.250%	5/15/19	BB-	546,829
	24,924	Total Food Products				25,128,749
	·	Health Care Equipment &	Supplies 4.1	% (2.8% of To	otal Investmer	nts)
		Hologic, Inc., Term Loan				
	1,731	В	4.500%	8/01/19	BBB-	1,743,053
		Kinetic Concepts, Inc.,				
	4,925	Term Loan D1	4.500%	5/04/18	Ba2	4,988,357
		Onex Carestream				
		Finance LP, Term Loan,				
	4,000	First Lien	5.000%	6/07/19	B+	4,030,832
		Onex Carestream				
		Finance LP, Term Loan,				
	1,000	Second Lien	9.500%	12/07/19	B-	991,667
	44.050	Total Health Care				11 750 000
	11,656	Equipment & Supplies	0 - 1 0 70	( (0 <b>7</b> 0)		11,753,909
		Health Care Providers &	Services 9.7%	6 (b./% Of 10	iai investment	S)
		Apria Healthcare Group,				
	2 002	Inc., Term Loan, First Lien	6.750%	4/06/20	BB-	3,020,555
	2,993	Ardent Medical	0.730%	4/00/20	DD-	3,020,333
		Services, Inc., Term				
	1,406	Loan, First Lien	6.750%	7/02/18	B+	1,414,260
	938	Loan, mot Lien	TBD	TBD	B	948,047
	500			, ,,,	_	$\sigma_{\tau\sigma}, \sigma_{\tau}$

BioScrip, Inc., Delayed Draw, Term Loan, WI/DD Community Health Systems, Inc., Extended 21 Term Loan 3.773% 1/25/17 BB 21,263 DaVita, Inc., New Term 3,980 Loan B2 4.000% 11/01/19 Ba2 4,007,717 Genesis Healthcare 618 LLC, Term Loan B+ 631,010 10.002% 12/04/17 Gentiva Health Services, 2,135 Inc., Term Loan B 6.500% 8/17/16 B+ 2,143,177 Golden Living, Term 3,526 Loan 5.000% 5/04/18 B1 3,426,756 Health Management Associates, Inc., Replacement Term Loan 582 BB-3.500% 11/16/18 584,508 Heartland Dental Care, Inc., Term Loan, First 995 Lien 6.250% 12/21/18 Ba3 1,004,535 Heartland Dental Care. Inc., Term Loan, Second 500 Lien 9.750% 6/20/19 CCC+ 511,875 Kindred Healthcare, Inc., 1,302 Term Loan B1 4.250% 6/01/18 Ba3 1,302,589 LHP Operations Co. LLC, Term Loan B 924 7/03/18 В 937,860 9.000% **National Mentor** Holdings, Inc., Term 992 Loan B 6.500% 2/09/17 B+ 999,213 Select Medical Corporation, Term Loan Ba2 1,340 4.002% 6/01/18 1,347,059 Sheridan Holdings, Inc., 1,980 Term Loan, First Lien 4.500% 6/29/18 B+ 1,995,395 Sheridan Holdings, Inc., Term Loan, Second Lien 1,008,750 1,000 7/01/19 B-9.000% Skilled Healthcare Group, Inc., Term Loan 1,040 6.788% 4/09/16 B1 1,048,076 Vanguard Health Holding Company II 1,531 LLC, Term Loan B 1/29/16 Ba2 3.750% 1,538,230 Total Health Care Providers & Services 27,803 27,890,875 Hotels, Restaurants & Leisure 5.6% (3.9% of Total Investments) 24 Hour Fitness Worldwide, Inc., Term Loan B 1,940 5.250% 4/22/16 Ba3 1,964,263

5.250%

1,426

**BLB Management** 

Services, Inc., Term

1,444,641

BB-

11/10/18

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSR

	Loan				
	Caesars Entertainment				
	Operating Company,				
1,428	Inc., Term Loan B6	5.440%	1/28/18	B-	1,269,493
	CCM Merger, Inc., Term				
3,074	Loan	5.000%	3/01/17	B+	3,109,010
	Landry's Restaurant's,				
1,968	Inc., Term Loan B	4.750%	4/24/18	BB-	1,994,553
	MGM Resorts				
	International, Term Loan				
1,493	В	3.500%	12/20/19	BB	1,497,158
	Scientific Games				
	Corporation, Term Loan			_	
2,000	B, WI/DD	TBD	TBD	Ba2	1,997,500
	Seaworld Parks and				
252	Entertainment, Inc.,		= /		25/ 222
952	Term Loan B2	3.000%	5/14/20	BB-	951,389
4 005	Station Casino LLC,	F 0000/	0/00/00	D4	0.040.554
1,995	Term Loan B	5.000%	3/02/20	B1	2,016,554
10.070	Total Hotels,				10.044.501
16,276	Restaurants & Leisure	10/ /0 70/ of To	tal lava atma	-4-\	16,244,561
		1% (0.7% of To	tai investmer	its)	
	AOT Bedding Super				
498	Holdings LLC, Term Loan B	5.000%	10/01/19	B+	502,431
490	Spectrum Brands, Inc.,	5.000%	10/01/19	D+	302,431
530	Term Loan	4.510%	12/17/19	Ba3	534,976
330	Sun Products	4.51076	12/17/13	Dao	354,970
1,995	Corporation, Term Loan	5.500%	3/23/20	B1	1,997,494
1,000	Total Household	0.00070	0,20,20	υ,	1,007,404
3,023	Durables				3,034,901
3,020		Nuveen Investn	nents		3,001,001
		25			

NSL

Nuveen Senior Income Fund (continued)

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

	Inc., Term Loan				
	Equinox Holdings, Inc.,				
1,197	New Initial Term Loan B	4.501%	1/31/20	B1	1,205,978
	Four Seasons Holdings,				
4.500	Inc., Term Loan, First	4.0500/	0/07/00	D.D.	4 500 005
1,500	Lien	4.250%	6/27/20	BB-	1,520,625
	Four Seasons Holdings, Inc., Term Loan, Second				
500	Lien	6.250%	12/27/20	B-	512,500
300	Total Leisure Equipment	0.23076	12/21/20	D	312,300
6,214	& Products				6,267,560
,	Machinery 1.0% (0.7%	of Total Investn	nents)		, ,
	Gardner Denver, Inc.,				
3,000	Term Loan, WI/DD	TBD	TBD	B1	3,015,000
	Media 8.8% (6.0% of To	otal Investments	s)		
	Cengage Learning				
	Acquisitions, Inc., Tranche B, Extended				
873	Term Loan, (5)	0.000%	7/04/17	D	648,813
070	Cumulus Media, Inc.,	0.00070	7701717		010,010
1,334	Term Loan B, First Lien	4.500%	9/18/18	Ba2	1,348,853
	Cumulus Media, Inc.,				
968	Term Loan, Second Lien	7.500%	9/16/19	B3	994,598
	Emerald Expositions				
1 000	Holdings, Inc., Term	F F000/	0/17/00	DD	1 010 000
1,000	Loan, First Lien FoxCo Acquisition Sub	5.500%	6/17/20	BB-	1,010,000
993	LLC, Initial Term Loan	5.500%	7/14/17	В	1,004,909
	Interactive Data	0100070	.,,	_	.,,
572	Corporation, Term Loan	3.750%	1/31/18	Ba3	574,250
	Internet Brands, Inc.,				
998	Term Loan B	6.250%	3/18/19	B+	1,001,864
	McGraw-Hill Education				
1,995	Holdings LLC, Term Loan	9.000%	3/22/19	B2	2,008,716
1,995	Media General, Inc.,	9.000 /6	3/22/19	DZ	2,000,710
	Delayed Draw, Term				
1,000	Loan, WI/DD	TBD	TBD	BB-	1,000,938
	Mediacom Broadband				
	LLC, Tranche G, Term				
993	Loan	4.000%	1/20/20	Ba3	994,567
1 061	Radio One, Inc., Term Loan B, First Lien	7 5000/	2/14/17	р.	1 010 600
1,861	Springer Science &	7.500%	2/14/17	B+	1,912,682
	Business Media, Inc.,				
1,500	Term Loan, WI/DD	TBD	TBD	В	1,484,062
,	Weather Channel				
	Corporation, Term Loan,				
500	Second Lien	7.000%	6/26/20	B3	513,125
0.047	Tribune Company, Exit	4.0000/	10/17/10	DD	0.044.007
3,317	Term Loan B	4.000%	12/17/19	BB+	3,344,867

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

	incipal					
	mount	<b>-</b> 1.11 (1)		Maturity	Ratings	
(	(000)	Description (1)	Coupon	(2)	(3)	Value
		Oil, Gas & Consumable F Crestwood Holdings	ueis 4.6% (3.	.2% of Total if	ivestments)	
\$	1,377	LLC, Term Loan B	7.000%	6/19/19	В	\$ 1,404,494
Ψ	1,077	EP Energy LLC, Term	7.00070	0/10/10		Ψ 1,101,101
	1,250	Loan B3, Second Lien	3.500%	5/24/18	Ba3	1,252,474
		Frac Tech International				
	751	LLC, Term Loan	8.500%	5/06/16	B+	750,648
		Harvey Gulf International				
		Marine, Inc., Term Loan	5 500°/	0/40/00	5.4	0.000.500
	2,000	B Drill Disc Holdings Inc	5.500%	6/18/20	B1	2,032,500
	3,000	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	3,041,250
	3,000	Pacific Drilling S.A.,	0.000 /6	3/31/21	D+	3,041,230
	1,500	Term Loan B	4.500%	6/03/18	B+	1,510,500
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Rice Drilling LLC., Term		0,00,10		1,010,000
	998	Loan, Second Lien	8.500%	10/25/18	N/R	987,525
		Samson Investment				
		Company, Initial Term				
	1,250	Loan, Second Lien	6.000%	9/25/18	B1	1,266,406
	000	Saxon Energy Services,	F 5000/	0/40/40	D 0	1 000 111
	998	Inc., Term Loan	5.500%	2/13/19	Ba3	1,003,111
4	13,124	Total Oil, Gas & Consumable Fuels				13,248,908
	10,124		% (0.1% of Tota	l Investments	:)	13,240,300
		Prestige Brands, Inc.,	(011 /0 01 10 10		,	
	429	Term Loan B1	3.778%	1/31/19	BB-	434,071
		Pharmaceuticals 9.5% (	6.5% of Total I	nvestments)		
		BioScrip, Inc., Term				
	563	Loan B, WI/DD	TBD	TBD	В	568,828
		ConvaTec Healthcare,				
	1 051	Incremental Term Loan	5.000%	10/00/16	Do0	1 056 906
	1,051	B Generic Drug Holdings,	5.000%	12/22/16	Ba3	1,056,896
	863	Inc., Term Loan B	5.000%	10/29/19	B+	868,078
	000	Graceway	0.00070	10/20/10	<b>D</b> (	000,070
		Pharmaceuticals LLC,				
		Second Lien Term Loan,				
	2,000	(5)	0.000%	5/03/13	N/R	60,000
		Graceway				
		Pharmaceuticals LLC,		_,,	=	
	129	Term Loan, (5)	0.000%	5/03/12	N/R	142,310
		Par Pharmaceutical				
	1,820	Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	1,828,216
	1,020	Pharmaceutical Product	7.200/0	3/30/13	D <sub>T</sub>	1,020,210
		Development, Inc., Term				
	2,953	Loan B, First Lien	4.250%	12/01/18	Ba3	2,980,295

	Quintiles Transnational	. ====	- / / / -		
2,327	Corp., Term Loan B2	4.500%	6/08/18	BB-	2,352,882
1,493	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	В	1,498,097
1,493	Valeant Pharmaceuticals	7.300%	12/21/11	Ь	1,490,097
	International, Inc., Series				
3,718	D, Term Loan	3.500%	2/19/19	BBB-	3,760,466
,	Valeant Pharmaceuticals				
	International, Inc., Term				
7,000	Loan E, WI/DD	TBD	TBD	Ba1	7,102,375
	Warner Chilcott				
794	Company LLC, Additional Term Loan B1	4.250%	3/15/18	BBB-	796,202
7 94	Warner Chilcott	4.230 /6	3/13/16	DDD-	790,202
	Corporation, Term Loan				
1,824	B1	4.250%	3/15/18	BBB-	1,828,985
	Warner Chilcott				
	Corporation, Term Loan				
112	B2	4.250%	3/15/18	BBB-	111,924
	Warner Chilcott				
1,437	Corporation, Term Loan B3	4.250%	3/15/18	BBB-	1,441,273
1,407	Warner Chilcott	4.230 /6	3/13/10	DDD-	1,441,270
	Corporation, Term Loan				
771	B4	3.186%	8/15/17	BBB-	772,038
	Warner Chilcott				
	Corporation, Term Loan				
154	B5	3.186%	8/20/17	BBB-	154,408
29,009	Total Pharmaceuticals  Real Estate Investment T	ruet 1 90/. /1 :	3% of Total I	nvoetmente)	27,323,273
	Capital Automotive LP,	iust 1.0 /6 (1.	3 % Of TOtal I	iivesiiieiiis <i>)</i>	
1,500	Term Loan, Second Lien	6.000%	4/30/20	B1	1,548,750
, , , , ,	iStar Financial, Inc.,				,
2,237	Term Loan	4.500%	10/15/17	BB-	2,249,390
	Starwood Property Trust,				
1,496	Inc., Term Loan B	3.500%	4/17/20	BB+	1,499,991
5,233	Total Real Estate Investment Trust				5,298,131
3,233	Real Estate Management	& Developmen	nt 1.3% (0.9	% of Total Ir	
	Capital Automotive LP,	a Bevelopine	1.070 (0.0	70 OI TOTAL II	ivediments)
1,198	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,209,510
	Realogy Corporation,				
2,492	Term Loan B	4.500%	3/05/20	BB-	2,523,363
	Total Real Estate				
3,690	Management & Development				3,732,873
3,090		of Total Inves	tments)		3,132,013
	Swift Transportation				
	Company, Inc., Term				
1,123	Loan B2	4.000%	12/21/17	BB	1,135,415
	Semiconductors & Equip	ment 2.1% (1	.4% of Total	Investments	s)

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSR

1,995	Freescale Semiconductor, Inc., Term Loan, Tranche B4	5.000%	2/28/20	B1	2,018,276
1,995	NXP Semiconductor LLC, Incremental Term	3.000 /6	2/20/20	ы	2,010,270
995	Loan C	4.750%	1/10/20	B+	1,016,559
1,955	NXP Semiconductor LLC, Term Loan	4.500%	3/03/17	B1	1,991,656
965	Spansion LLC, Term Loan B	5.250%	12/13/18	BB+	972,907
5,910	Total Semiconductors & Equipment Software 10.2% (7.0% of	Total Investo	nents)		5,999,398
	Attachmate Corporation,	Total IIIVooiii	ionto,		
2,490	Term Loan, First Lien	7.250%	11/22/17	BB-	2,518,967
1,128	Blackboard, Inc., Term Loan B2	6.250%	10/04/18	B+	1,143,388
2,406	Datatel Parent Corp, Term Loan B, DD1	4.500%	7/19/18	B+	2,431,659
4.570	Emdeon Business Services LLC, Term	0.7500/	11/00/15	<b>D</b> D	4.040.000
4,579	Loan B2, DD1	3.750% Nuveen Investr 27	11/02/18 ments	BB-	4,613,380

NSL

Nuveen Senior Income Fund (continued)

Ar	incipal mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	•	Software (continued)	•	` '	` ,	
\$	653	Epicor Software Corporation, Term Loan, B1	4.500%	5/16/18	Ba3	\$ 658,447
	993	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	998,095
	876	Greeneden U.S. Holdings II LLC, Term Loan B	4.000%	2/08/20	B+	878,353
	6,981	Infor Enterprise Applications, Term Loan B	5.250%	4/05/18	Ba3	7,058,143
	1,234	IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	1,227,364
	2,500	IPC Systems, Inc., Term Loan, Second Lien	5.436%	6/01/15	CCC	2,100,000
	3,474	Misys PLC, Term Loan, First Lien RedPrairie Corporation,	7.250%	12/12/18	Ba3	3,514,567
	1,194	Term Loan, First Lien Vertafore, Inc., Term	6.750%	12/21/18	B+	1,206,473
	975	Loan, First Lien	4.250%	10/03/19	B+	981,364
2	29,483	Total Software	00/ - 4 T - 4 - 1 !-			29,330,200
		Specialty Retail 2.9% (2. Charlotte Russe, Inc.,	.0% of Total Ir	ivestments)		
	1,000	Initial Term Loan	6.750%	5/22/19	B2	981,875
	0.700	Collective Brands, Inc.,	7.0500/	10/00/10	D	0.774.747
	2,729	Term Loan B J.C. Penney	7.250%	10/09/19	В	2,771,717
	3,000	Corporation, Inc., Term Loan, First Lien Jo-Ann Stores, Inc.,	6.000%	5/22/18	B2	3,028,125
	1,657	Term Loan, First Lien	4.000%	3/16/18	B+	1,664,497
	8,386	Total Specialty Retail				8,446,214
		Trading Companies & Dis	tributors 0.3	3% (0.2% of T	otal Investme	nts)
	842	Wesco Distribution, Inc., Term Loan B	4.500%	12/04/19	Ва3	849,441
		Wireless Telecommunicat	ion Services	4.0% (2.8%	of Total Inves	stments)
	1,818	Asurion LLC, Term Loan B1	4.500%	5/24/19	B+	1,820,967

	Clear Channel Communications, Inc.,				
1,723	Tranche B, Term Loan	3.836%	1/29/16	CCC+	1,620,571
.,	Cricket	0,000,0	.,,		.,,.
	Communications, Inc.,				
2,500	Term Loan C	4.750%	3/08/20	Ba3	2,521,095
	Fairpoint				
0.004	Communications, Inc., Term Loan B	7 5000/	0/11/10	В	0.000 505
3,034	IPC Systems, Inc., Term	7.500%	2/11/19	В	3,022,525
	Loan, Tranche C, First				
1,985	Lien	7.750%	7/31/17	B1	1,937,856
,	Presidio, Inc., New				, ,
695	Term Loan	5.750%	3/31/17	Ba3	697,232
	Total Wireless				
44 755	Telecommunication				11 000 010
11,755	Services Total Variable Rate				11,620,246
	Senior Loan Interests				
\$ 348,285	(cost \$343,893,052)				345,294,296
Shares	Description (1)				Value
	Common Stocks 3.5%			•	
		% (1.1% of Tota	I Investmen	ts)	
00.504	Masonite Worldwide				<b>A</b> 4 405 050
88,501	Holdings, (6)	Comisso 0.2	o/ <b>/0 0</b> 0/ of T	Fatal Invastm	\$ 4,425,050
	Health Care Providers & LifeCare Holdings	x Services 0.3	% (U.2% UI I	iotai investini	ents)
7,231	Private Stock, (6), (7)				940,030
7,201	Hotels, Restaurants & L	eisure 0.3% (	0.2% of Tota	al Investment	,
	BLB Worldwide	`			•
40,968	Holdings Inc., (6), (7)				947,385
	Media 1.3% (0.9% of T	otal Investment	ts)		
40.0E4	Metro-Goldwyn-Mayer,				0.055.755
48,954 18,422	(6), (7) Tribune Company, (6)				2,655,755 1,164,270
14,825	Tribune Company, (8)				1,104,270
. 1,020	Total Media				3,820,025
	<b>Professional Services</b>	0.0% (0.0% of	Total Investi	ments)	, , , , , , , , , , , , , , , , , , ,
47,152	Vertrue, Inc., (7)				28,291
	Total Common Stocks				
	(cost \$9,679,279)	Nuveen Invest	manta		10,160,781
		Nuveen Invest 28	ments		

	incipal					
	mount	December (4)	0	N. C	Ratings	Valor
(	000)	Description (1)	Coupon	Maturity	(3)	Value
			(0.2% of Total	•	t t\	
		Communications Equipme	ent 0.3% (0.2%	o or Total inve	estments)	
\$	850	Nortel Networks Corp.,	1.750%	4/15/12	N/R	\$ 833,000
Ф	650	(5) Total Convertible	1.750%	4/15/12	IN/ IN	φ 633,000
\$	850	Bonds (cost \$710,500)				833,000
	incipal	Bolius (Cost \$7 10,500)				033,000
	nount				Ratings	
	000)	Description (1)	Coupon	Maturity	(3)	Value
,	000)	Corporate Bonds 15.8%				Value
		Commercial Services & Su				
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 508,750
Ψ	816	Harland Clarke Holdings	9.500%	5/15/15	B-	819,060
	3.0	Tervita Corporation,	3.00070	5, 15, 15	_	313,300
	500	144A	8.000%	11/15/18	B2	518,125
	000	Total Commercial	0.00070	11/10/10	<u>DE</u>	010,120
	1,816	Services & Supplies				1,845,935
	1,010	Communications Equipme	nt 0.6% (0.4%	6 of Total Inve	estments)	1,010,000
		Nortel Networks Limited,	,. (011)		, cumonic,	
	1,000	(5)	0.000%	7/15/11	N/R	1,055,000
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Nortel Networks Limited,	0.000.0			1,000,000
	650	(5)	10.750%	7/15/16	N/R	749,938
		Total Communications				,
	1,650	Equipment				1,804,938
		<b>Diversified Consumer Serv</b>	rices 0.3% (0.	.2% of Total Ir	nvestments)	
		NES Rental Holdings				
	900	Inc., 144A	7.875%	5/01/18	CCC+	922,500
		Diversified Telecommunication			of Total Invest	
	2,000	IntelSat Limited, 144A	7.750%	6/01/21	CCC+	2,105,000
	450	IntelSat Limited	8.125%	6/01/23	CCC+	483,750
		Level 3 Communications			_	
	2,286	Inc.	11.875%	2/01/19	B-	2,634,615
		Total Diversified				
	. =	Telecommunication				
	4,736	Services	0.00/ /0.4			5,223,365
		Energy Equipment & Servi	ces 0.2% (0.1	% of Total Inv	vestments)	
	EOO	Offshore Group	7.4050/	4/04/00	В	E04.050
	500	Investment Limited, 144A	7.125%	4/01/23	B-	501,250
	2.025	Health Care Equipment & S		The second secon		
	2,025 625	Kinetic Concepts Rotech Healthcare Inc.	10.500% 10.750%	11/01/18 10/15/15	B D	2,227,500 631,250
	020	Total Health Care	10.730%	10/13/13	U	031,230
	2,650	Equipment & Supplies				2,858,750
	2,000	Health Care Providers & So	ervices 19%	(1.3% of Tota	l Investmente	
	1,000	HCA Inc.	8.500%	4/15/19	BB+	1,082,500
	325	HCA Inc.	7.250%	9/15/20	BB+	355,469
	600		8.375%	5/15/19	CCC+	630,000
	555		3.07070	3, 10, 10	5551	000,000

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSR

IASIS Healthcare Capital				
Corporation				
Truven Health Analytics				
Inc.	10.625%	6/01/20	CCC+	1,095,000
Vanguard Health Holding				
LLC/Inc.	8.000%	2/01/18	B-	530,625
Vanguard Health Holding				
LLC/Inc.	7.750%	2/01/19	B-	1,610,623
Total Health Care				
Providers & Services				5,304,217
Household Products 1.7%	% (1.2% of Tota	al Investmen	its)	
Reynolds Group	9.875%	8/15/19	CCC+	2,808,000
Spectrum Brands Inc.	9.500%	6/15/18	Ba3	2,205,000
Total Household				
Products				5,013,000
IT Services 0.4% (0.3% of	<b>Total Investm</b>	ents)		
First Data Corporation,				
144A	7.375%	6/15/19	BB-	1,050,000
Machinery 0.4% (0.3% of	Total Investme	ents)		
HD Supply Inc.	8.125%	4/15/19	B+	1,120,000
		ents		
	29			
	Corporation Truven Health Analytics Inc. Vanguard Health Holding LLC/Inc. Vanguard Health Holding LLC/Inc. Total Health Care Providers & Services Household Products 1.79 Reynolds Group Spectrum Brands Inc. Total Household Products IT Services 0.4% (0.3% of First Data Corporation, 144A Machinery 0.4% (0.3% of	Corporation Truven Health Analytics Inc. 10.625%  Vanguard Health Holding LLC/Inc. 8.000%  Vanguard Health Holding LLC/Inc. 7.750%  Total Health Care Providers & Services  Household Products 1.7% (1.2% of Total Reynolds Group 9.875% Spectrum Brands Inc. 9.500%  Total Household Products IT Services 0.4% (0.3% of Total Investment of Total Investm	Truven Health Analytics Inc. 10.625% 6/01/20 Vanguard Health Holding LLC/Inc. 8.000% 2/01/18 Vanguard Health Holding LLC/Inc. 7.750% 2/01/19 Total Health Care Providers & Services Household Products 1.7% (1.2% of Total Investment Reynolds Group 9.875% 8/15/19 Spectrum Brands Inc. 9.500% 6/15/18 Total Household Products IT Services 0.4% (0.3% of Total Investments) First Data Corporation, 144A 7.375% 6/15/19 Machinery 0.4% (0.3% of Total Investments) HD Supply Inc. 8.125% 4/15/19 Nuveen Investments	Corporation   Truven Health Analytics     Inc.

NSL

Nuveen Senior Income Fund (continued)

rincipal Amount				Dotingo	
(000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
(333)	Media 3.1% (2.2% of To			(0)	
	Clear Channel		•		
\$ 931	Communications, Inc.	11.000%	8/01/16	CCC-	\$ 868,018
	Clear Channel				
3,200	Communications, Inc.	5.500%	12/15/16	CCC-	2,560,000
0.070	Clear Channel	9.000%	10/15/10	000.	0.064.000
2,872	Communications, Inc. Clear Channel	9.000%	12/15/19	CCC+	2,864,820
2,000	Communications, Inc.	9.000%	3/01/21	CCC+	1,970,000
2,000	McGraw-Hill Global	3.00076	0/01/21	000+	1,070,000
	Education Holdings,				
500	144A	9.750%	4/01/21	BB	525,000
	WMG Acquisition				
200	Group	11.500%	10/01/18	В	231,500
9,703	Total Media				9,019,338
		(0.9% of Total	Investments)		
	Valeant				
2,000	Pharmaceuticals International, 144A	7.000%	10/01/20	B1	2,120,000
2,000	Valeant	7.000 /6	10/01/20	DI	2,120,000
	Pharmaceuticals				
500	International, 144A	7.250%	7/15/22	B1	531,250
	VPII Escrow				,
1,000	Corporation, 144A	7.500%	7/15/21	B1	1,072,500
3,500	Total Pharmaceuticals				3,723,750
		of Total Inves		_	
600	Avis Budget Car Rental	2.775%	5/15/14	B+	600,006
	Semiconductors & Equip Advanced Micro	oment 0.9% (	U.0% Of Iotal	investments)	
1,075	Devices, Inc.	7.750%	8/01/20	В	1,061,563
1,075	Advanced Micro	7.75076	0/01/20	Ь	1,001,505
1,500	Devices, Inc.	7.500%	8/15/22	В	1,455,000
.,	Total Semiconductors &		5 5	_	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
2,575	Equipment				2,516,563
	Software 0.6% (0.4% of				
850	Infor Us Inc.	11.500%	7/15/18	B-	979,625
750	Infor Us Inc.	9.375%	4/01/19	B-	838,125
1,600	Total Software				1,817,750
		0.0% of Total II	nvestments)		
400	Local Insight Regatta	11 0000/	10/01/17	D	F
480	Holdings, (5), (8)	11.000%	12/01/17	D	5

	Wireless Telecommunicat	tion Services	0.8% (0.5%	of Total Ir	nvestments)
	FairPoint				
500	Communications Inc., 144A	8.750%	8/15/19	В	505,000
. ===	MetroPCS Wireless		1/21/21		·
1,750	Inc., 144A Total Wireless	6.250%	4/01/21	BB	1,785,000
	Telecommunication				
2,250	Services				2,290,000
	Total Corporate Bonds (cost				
\$ 44,485	\$43,282,755)				45,611,367
	Total Long-Term				
	Investments (cost \$397,565,586)				401,899,444
Principal Amount	, , , , , , , , , , , , , , , , , , ,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
(000)	Description (1)	Coupon	Maturity		Value
\$ 17,823	Short-Term Investments Repurchase Agreement	<b>6.2% (4.2% o</b> 0.010%	f Total Inves	stments)	\$ 17,822,614
, .,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	with Fixed Income Clearing Corporation, dated 7/31/13, repurchase price \$17,822,619, collateralized by \$18,220,000 U.S. Treasury Notes, 0.875%, due 4/30/17,		8/01/13		•,,
	value \$18,180,153 Total Short-Term				
	Investments (cost				
	\$17,822,614) Total Investments				17,822,614
	(cost \$415,388,200)				
	145.7%				419,722,058
	Borrowings (42.7)% (9), (10)				(123,000,000)
	Other Assets Less Liabilities (3.0)% (11)				(8,696,690)
	Net Assets Applicable				
	to Common Shares				\$ 288,025,368
	100 /0				

Investments in Derivatives as of July 31, 2013

#### **Interest Rate Swaps outstanding:**

			Fund			Fixed	
			Pay/Receiv	/ <b>€</b> loating		Rate	Unrealized
		Notional	Floating	Rate	Fixed Rate	Paymentermination	on Appreciation
C	ounterparty	Amount	Rate	Index	(Annualized)	Frequency Date	(Depreciation) (11)
	Goldman			1-Month			
	Sachs	\$18,487,500	Receive	USD-LIBC	R 1.300%	Monthly 4/20/14	\$ (149,148)
	Morgan			1-Month			
	Stanley	18,487,500	Receive	USD-LIBC	R 2.201	Monthly 4/20/16	(824,577)
	Ī	\$36,975,000				·	\$ (973,725)

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

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

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

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

- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements. Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
  - (9) Borrowings as a percentage of Total Investments is 29.3%.
- (10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (11) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
  - DD1 Portion of investment purchased on a delayed delivery basis.
  - WI/DD Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

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

See accompanying notes to financial statements.

Nuveen Investments

3

JFR

Nuveen Floating Rate Income Fund

Portfolio of Investments

July 31, 2013

	rincipal			Matricity	Detinas	
4	Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	(000)	Long-Term Investments				Value
		Variable Rate Senior Loa				stments) (4)
			0.7% (0.5% of To			(1)
		Beechcraft Holdings	(		,	
\$	2,024	LLC, Exit Term Loan B	5.750%	2/15/20	BB-	\$ 2,040,253
		Hamilton Sundstrand,				
	204	Term Loan, First Lien	4.000%	12/13/19	B1	204,414
		Sequa Corporation,				
	2,488	Term Loan B	5.250%	6/19/17	B1	2,521,703
		Total Aerospace &				
	4,716	Defense		_		4,766,370
			Total Investmen	its)		
	4.000	American Airlines, Inc.,	TDD	TDD	D 0	0.000.000
	4,000	Exit Term Loan, WI/DD	TBD	TBD	Baa2	3,980,000
	10 04E	Delta Air Lines, Inc.,	4.0000/	10/10/10	Det	11 004 000
	10,945	Term Loan B1 Delta Air Lines, Inc.,	4.000%	10/18/18	Ba1	11,004,606
	1,990	Term Loan B2	3.250%	4/18/16	Ba1	2,003,432
	1,000	United Air Lines, Inc.,	J.250 /6	<del>-1</del> /10/10	Бат	2,000,402
	6,476	Term Loan B	4.000%	4/01/19	Ba2	6,545,060
	0,	US Airways, Inc., Term	1100070	1,01,10	242	0,010,000
	4,500	Loan B1, DD1	4.250%	5/23/19	B+	4,507,312
	27,911	Total Airlines				28,040,410
		Auto Components 2.4%	% (1.6% of Total	Investments)		
		Federal-Mogul				
		Corporation, Tranche B,				
	10,647	Term Loan, DD1	2.137%	12/29/14	B1	10,486,241
		Federal-Mogul				
		Corporation, Tranche C,				
	5,856	Term Loan, DD1	2.137%	12/28/15	B1	5,767,439
	16,503	Total Auto Components	of Total Investor			16,253,680
		Beverages 0.4% (0.3%	of Total Investm	ients)		
	2,500	Constellation Brands,	2.750%	5/01/20	BB+	2,505,312
	۷,500	Inc., Term Loan  Biotechnology 0.9% (0	.6% of Total Inv		DD+	۷,505,512
	5,854	Grifols, Inc., Term Loan	4.250%	6/01/17	Ba1	5,921,188
	J,UJ <del>T</del>		1.0% of Total Inv		Βαι	5,521,100
	1,700	Capital markets 11070 (	5.500%	8/15/16	B+	1,711,135
	.,. 00		2.00070	3, 13, 13		.,,

American Capital, LTD.,

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

Principal				D. II	
Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
(000)	Commercial Services & S			(3)	value
	Vertrue Inc., Term Loan,	ouppiioo (ooniiii	aca,		
\$ 90	First Lien	15.000%	2/04/18	N/R	\$ 90,556
	Total Commercial				
19,916	Services & Supplies				20,126,321
	Communications Equipm	nent 1.2% (0.8	% of Total Inv	vestments)	
0.004	Alcatel-Lucent, Term	7.0500/	1/00/10	р.	0.010.101
3,234	Loan C Arris Group, Inc., Term	7.250%	1/29/19	B+	3,310,181
2,494	Loan B	3.500%	4/17/20	BB-	2,492,710
2, 10 1	Riverbed Technology,	0.00070	1/11/20		2,102,710
2,168	Inc., Term Loan	4.000%	12/18/19	BBB-	2,192,808
	<b>Total Communications</b>				
7,896	Equipment				7,995,699
	Computers & Peripherals	6 0.4% (0.2% c	of Total Inves	tments)	
0.000	SunGard Data Systems,	4.5000/	1/01/00	DD	0.404.004
2,388	Inc., Term Loan D  Consumer Finance 1.09	4.500% <b>% (0.7% of Tota</b>	1/31/20	BB	2,421,831
	Jackson Hewitt Tax	% (U.1 % OI TOLA	i investinents	•)	
969	Service, Inc., Term Loan	10.000%	10/16/17	N/R	946,953
	Royalty Pharma Finance	10.00070	10/10/17	,	0.10,000
	Trust, Incremental Term				
4,713	Loan	4.000%	11/09/18	Baa2	4,734,804
	Springleaf Financial				
	Funding Company,	<b>= =</b> 0000/		_	
1,440	Term Loan	5.500%	5/10/17	В	1,444,140
7,122	Total Consumer Finance Containers & Packaging	0.4% (0.3% of	f Total Invest	monte)	7,125,897
	Reynolds Group	0.4 /6 (0.5 /6 0)	i iolai iiivesti	ileilis)	
	Holdings, Inc., Term				
2,937	Loan	4.750%	9/28/18	B+	2,975,371
·	Distributors 1.6% (1.1%	of Total Invest	tments)		· ·
	HD Supply, Inc., Term				
10,953	Loan B, DD1	4.500%	10/12/17	B+	11,074,992
	Diversified Consumer Se	rvices 1.0% (	0.7% of Total	Investments)	
	Cengage Learning				
4,393	Acquisitions, Inc., Term Loan, (5)	0.000%	7/03/14	D	3,245,608
+,000	Laureate Education,	0.00078	7/03/14	D	0,240,000
	Inc., Extended Term				
3,930	Loan	5.250%	6/15/18	B1	3,938,637
	Total Diversified				
8,323	Consumer Services	_			7,184,245
	Diversified Financial Serv	vices 4.0% (2.	.8% of Total II	nvestments)	
0.007	Citco III Limited, Term	4 OF00/	6/00/10	N/D	0.077.004
2,867 3,000	Loan B	4.250% 4.250%	6/29/18 7/22/20	N/R N/R	2,877,281 3,039,375
3,000		4.230%	1122120	ו /ויו	3,038,373

	Guggenheim Partners LLC, Initial Term Loan				
	Home Loan Servicing Solutions, Ltd., Term				
3,500	Loan B	4.500%	6/26/20	BB-	3,528,350
	Ocwen Financial				
F 007	Corporation, Term Loan	F 0009/	2/05/18	B1	E 01E 400
5,237	B WideOpenWest Finance	5.000%	2/03/16	ВΙ	5,315,428
12,794	LLC, Term Loan B	4.750%	4/01/19	B1	12,958,375
	Total Diversified				
27,398	Financial Services	nation Compless	0.00/ /4.69	o/ of Total I	27,718,809
	Diversified Telecommunic Charter	cation Services	2.3% (1.6)	% of Total I	nvestments)
	Communications				
	Operating Holdings LLC,				
3,000	Holdco Term Loan	2.686%	3/06/14	BB+	3,009,750
	Charter Communications				
	Operating Holdings LLC,				
1,750	Term Loan E	3.000%	7/01/20	BB+	1,747,048
	Intelsat Jackson				
F 750	Holdings, Ltd., Term	4.0500/	4/00/40	DD	E 000 400
5,750	Loan B1 Level 3 Financing, Inc.,	4.250%	4/02/18	BB-	5,802,480
5,167	Tranche B, Term Loan	5.250%	8/01/19	Ba2	5,211,849
,	Total Diversified				, ,
45.007	Telecommunication				45 774 407
15,667	Services Electric Utilities 0.8% (0	.5% of Total Inv	(aetmante)		15,771,127
	Equipower Resources	.5 /6 Of Total lift	resuments)		
	Holdings LLC, Term				
2,000	Loan C, WI/DD	TBD	TBD	BB	2,015,000
4,781	TXU Corporation, 2014 Term Loan	3.721%	10/10/14	B2	3,428,318
6,781	Total Electric Utilities	5.72176	10/10/14	DZ	5,443,318
-, -	Electronic Equipment & In	nstruments 0.	.7% (0.5% of	Total Inve	
	SMART Modular				
E 201	Technologies, Inc., Term Loan B	8.250%	8/26/17	В	A 955 641
5,321	Food & Staples Retailing	2.3% (1.6% of			4,855,641
	Albertson's LLC, Term	210 /0 (110 /0 0			
1,811	Loan B1	4.250%	3/21/16	BB-	1,829,621
1 100	Albertson's LLC, Term	4.7E00/	0/04/40	DD	1 100 417
1,182	Loan B2 Rite Aid Corporation,	4.750%	3/21/19	BB-	1,190,417
	Tranche 1, Term Loan,				
1,500	Second Lien	5.750%	8/21/20	B-	1,546,312
	Rite Aid Corporation,				
2,500	Tranche 2, Term Loan, Second Lien	4.875%	6/21/21	B-	2,521,875
2,500	OCCUPIO LICIT	4.07376	0/21/21	D-	2,521,075

	Supervalu, Inc., New				
3,193	Term Loan B, DD1	5.000%	3/21/19	B+	3,228,547
	Wilton Products, Inc.,				
5,775	Tranche B, Term Loan	7.500%	8/30/18	B1	5,800,266
	Total Food & Staples				
15,961	Retailing				16,117,038
		Nuveen Investr	nents		
		33			

JFR

Nuveen Floating Rate Income Fund (continued)

Principal Amount		_	Maturity	Ratings	
(000)	Description (1)	Coupon	(2)	(3)	Value
	Food Products 7.8% (5.4	l% of Total Inv	estments)		
\$ 3,980	AdvancePierre Foods, Inc., Term Loan, First Lien	5.750%	7/10/17	B1	\$ 4,031,410
ψ 0,000	AdvancePierre Foods,	0.70070	7710717	ا <b>ک</b> ا	φ 1,001,110
1,800	Inc., Term Loan, Second Lien	9.500%	10/10/17	CCC+	1,839,749
,	BJ's Wholesale Club, Inc., Term Loan, First				, ,
1,287		4.250%	9/26/19	В	1,294,480
998	•	3.752%	4/01/20	Ba3	999,370
1,066	Ferrara Candy Company, Term Loan B	7.504%	6/18/18	В	1,066,498
,	H.J Heinz Company,				
17,400	Term Loan B2 Michael Foods Group,	3.500%	6/05/20	BB	17,587,294
4,477	Inc., Term Loan	4.250%	2/25/18	Ba3	4,544,481
2,993	Pinnacle Foods Finance LLC, Term Loan G	3.250%	4/29/20	BB-	2,998,111
2,000	Sprouts Farmers Market Holdings LLC, Term	0.20070	1/20/20		2,000,111
1,000	Loan	4.500%	4/23/20	B+	1,002,500
18,179 53,180	US Foods, Inc., Incremental Term Loan Total Food Products	4.500%	3/31/19	B2	18,237,748 53,601,641
00,100	Health Care Equipment & Supplies 2.9% (2.0% of Total Investments)				
	Hologic, Inc., Term Loan		(		
2,323	В	4.500%	8/01/19	BBB-	2,337,332
9,851	Kinetic Concepts, Inc., Term Loan D1	4.500%	5/04/18	Ba2	9,976,714
6,000	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	6,046,248
0,000	Onex Carestream Finance LP, Term Loan,	J.000 /6	0/07/13	DΤ	0,040,240
2,000	Second Lien	9.500%	12/07/19	B-	1,983,334
20,174	• •				20,343,628
	Health Care Providers & S			otal Investmer	
5,985		6.750%	4/06/20	BB-	6,041,109

Apria Healthcare Group,

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

Hotels, Restaurants & Leisure 4.7% (3.2% of Total Investments)

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSR

	0.11 EV				
	24 Hour Fitness				
	Worldwide, Inc., Term				
4,850	Loan B	5.250%	4/22/16	Ba3	4,910,657
	BLB Management				
	Services, Inc., Term				
2,037	Loan	5.250%	11/10/18	BB-	2,063,773
	Caesars Entertainment				
	Operating Company,				
3,095	Inc., Term Loan B6	5.440%	1/28/18	B-	2,751,984
	CCM Merger, Inc., Term				
1,749	Loan	5.000%	3/01/17	B+	1,768,931
	Landry's Restaurants,				
4,919	Inc., Term Loan B	4.750%	4/24/18	BB-	4,986,383
	MGM Resorts				
	International, Term Loan				
2,985	В	3.500%	12/20/19	BB	2,994,316
,	Scientific Games				, ,
	Corporation, Term Loan				
4,000	B, WI/DD	TBD	TBD	Ba2	3,995,000
,	Seaworld Parks and				, ,
	Entertainment, Inc.,				
3,427	Term Loan B2	3.000%	5/14/20	BB-	3,425,622
,	Six Flags Theme Parks,				, ,
	Inc., Term Loan B, First				
1,347	Lien	4.001%	12/20/18	BB+	1,363,753
,	Station Casino LLC,				, ,
3,990	Term Loan B	5.000%	3/02/20	B1	4,033,108
,	Total Hotels,				, ,
32,399	Restaurants & Leisure				32,293,527
,	Household Durables 1.5% (1.0% of Total Investments)				
	AOT Bedding Super	•		•	
	Holdings LLC, Term				
2,736	Loan B	5.000%	10/01/19	B+	2,763,369
,	Spectrum Brands, Inc.,				
1,413	Term Loan	4.510%	12/17/19	Ba3	1,426,751
	Sun Products				, , , , , , , , , , , , , , , , , , ,
3,990	Corporation, Term Loan	5.500%	3/23/20	B1	3,994,988
Nuveen Investments					
		34			

rincipal				<b>.</b>		
mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value	
(333)	Household Durables (continu	•	(-/	(0)	7 4.40	
Tempur-Pedic						
	International, Inc., New					
\$ 2,119	Term Loan B	3.500%	3/18/20	BB	\$ 2,115,371	
10.050	Total Household				10 200 470	
10,258	Durables Industrial Conglomerates	1 5% (1 1% (	of Total Inves	tments)	10,300,479	
	DuPont Performance	1.0 /0 (1.1 /0 (	or rotal lilves	tilicitis)		
	Coatings, Dollar Term					
8,484	Loan B, DD1	4.750%	2/03/20	B+	8,577,869	
	Rexnord LLC, New					
1,959	Term Loan B	3.750%	4/01/18	BB	1,970,856	
10,443	Total Industrial Conglomerates				10,548,725	
10,443	Insurance 1.6% (1.1% of T	otal Investm	ents)		10,540,725	
	Sedgwick Holdings, Inc.,	otal investin	icitis)			
2,885	Term Loan, First Lien	4.250%	6/12/18	B+	2,913,462	
	USI Holdings					
	Corporation, Term Loan					
4,478	B	5.250%	12/27/19	B1	4,521,715	
3,369	Vantage Drilling Company, Term Loan B	6.250%	10/25/17	B-	2 206 222	
10,732	Total Insurance	0.230 /6	10/23/17	D-	3,396,822 10,831,999	
10,702		0.8% (0.6% o	f Total Invest	ments)	10,001,000	
	EIG Investors Corp.,	(1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1		,		
5,473	Term Loan, First Lien	6.250%	11/09/19	B1	5,520,384	
	Internet Software & Service	•				
2,313	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	2,330,422	
3,483	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	3,533,104	
3,403	SSI Investments II, Ltd.,	3.230 /6	2/19/19	ы	3,333,104	
3,870	New Term Loan	5.000%	5/26/17	Ba3	3,904,199	
,	Total Internet Software				,	
9,666	& Services				9,767,725	
IT Services 2.7% (1.9% of Total Investments)						
0.045	CompuCom Systems,	4 OF00/	E/00/00	D4	0.070.454	
3,645	Inc., Term Loan B EIG Investors Corp.,	4.250%	5/09/20	B1	3,676,454	
2,500	Term Loan, Second Lien	10.250%	5/09/20	CCC+	2,515,625	
_,000	SRA International, Term	. 0.200 / 0	0,00,20		2,0.0,020	
918	Loan	6.500%	7/20/18	B1	922,397	
	SunGard Data Systems,					
760	Inc., Term Loan B	1.942%	2/28/14	BB	760,732	
0.000	SunGard Data Systems,	4.0000/	0/00/00	DD	0.000.040	
2,993	Inc., Term Loan E VFH Parent LLC, Term	4.000%	3/08/20	BB	3,020,049	
2,325	Loan B	5.775%	7/08/16	N/R	2,348,279	
2,020	Louir D	0.11070	7730/10	1 <b>4</b> / 1 <b>L</b>	2,070,270	

5,346	Zayo Group LLC, Term Loan B	4.500%	7/02/19	B1	5,398,626	
18,487	Total IT Services				18,642,162	
	Leisure Equipment & Products 2.0% (1.4% of Total Investments)					
6,789	Bombardier Recreational Products, Inc., Term Loan	4.000%	1/30/19	B+	6,814,029	
-,	Equinox Holdings, Inc.,				-,- ,	
3,242	New Initial Term Loan B	4.501%	1/31/20	B1	3,266,189	
3,000	Four Seasons Holdings, Inc., Term Loan, First Lien	4.250%	6/27/20	BB-	3,041,250	
2,000	Four Seasons Holdings,	55,5	0, = 1, = 0		5,5 ,=55	
1,000	Inc., Term Loan, Second Lien	6.250%	12/27/20	B-	1,025,000	
14,031	Total Leisure Equipment & Products				14,146,468	
1 1,551	Machinery 0.7% (0.5%	of Total Investm	nents)		,	
	Gardner Denver, Inc.,		101110)			
5,000	Term Loan, WI/DD	TBD	TBD	B1	5,025,000	
,	Media 10.2% (7.1% of 7		ts)		, ,	
819	Cengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan, (5)	0.000%	7/04/17	D	608,877	
1,247	Clear Channel Communications, Inc., Tranche D, Term Loan, WI/DD	TBD	TBD	CCC+	1 150 610	
1,247	Cumulus Media, Inc.,	וסטו	וטטו	000+	1,152,613	
2,744	Term Loan B, First Lien Cumulus Media, Inc.,	4.500%	9/18/18	Ba2	2,773,368	
4,503	Term Loan, Second Lien	7.500%	9/16/19	B3	4,624,882	
3,000	Emerald Expositions Holdings, Inc., Term Loan, First Lien	5.500%	6/17/20	BB-	3,030,000	
3,000	EMI Music Publishing	5.500 /6	0/17/20	DD-	3,030,000	
1,998	LLC, Term Loan B	4.250%	6/29/18	BB-	2,019,352	
993	FoxCo Acquisition Sub LLC, Initial Term Loan	5.500%	7/14/17	В	1,004,909	
	Interactive Data			_		
2,171	Corporation, Term Loan Internet Brands, Inc.,	3.750%	1/31/18	Ba3	2,179,070	
2,992	Term Loan B	6.250%	3/18/19	B+	3,005,592	
0.000	McGraw-Hill Education Holdings LLC, Term	0.0000/	0/00/40	Do	1047.404	
3,990	Loan	9.000%	3/22/19	B2	4,017,431	
2.000	Media General, Inc., Delayed Draw, Term	TDD	TDD	DD	0.000.014	
3,000 1,985	Loan, WI/DD	TBD 4.000%	TBD 1/20/20	BB- Ba3	3,002,814 1,989,135	
1,900		4.000 /0	1/20/20	Dao	1,303,130	

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

JFR

Nuveen Floating Rate Income Fund (continued)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
(333)	Media (continued)		( )	(-)	
\$ 750	Weather Channel Corporation, Term Loan, Second Lien	7.000%	6/26/20	В3	\$ 769,687
6,302	Tribune Company, Exit Term Loan B	4.000%	12/17/19	BB+	6,354,494
17,937	Univision Communications, Inc., Term Loan C1 UPC Broadband Holding	4.500%	3/01/20	B+	18,059,519
3,000	BV, Term Loan AF	4.000%	1/31/21	BB-	3,023,439
2,000	UPC Broadband Holding BV, Term Loan AH	3.250%	6/30/21	BB-	2,000,834
1,000	Virgin Media Investment Holdings, Term Loan B WMG Acquisition	3.500%	6/08/20	BB-	1,000,486
2,034	Corporation, Tranche B, Refinancing Term Loan	3.750%	7/01/20	BB-	2,043,384
4,681 74,097	Yell Group PLC, Term Loan, (5) Total Media	0.000%	7/31/14	N/R	1,006,438 70,694,557
,		% of Total Inv	estments)		,
2,158	99 Cents Only Stores, Term Loan B1	5.253%	1/11/19	B+	2,179,798
2,000 4,158	Neiman Marcus Group, Inc., Term Loan Total Multiline Retail	4.000%	5/16/18	B+	2,008,594 4,188,392
4,136	Multi-Utilities 0.1% (0.1%	of Total Inve	stments)		4,100,392
	ADS Waste Holdings,				
993	Inc., Term Loan B	4.250%	8/05/19	B+	1,000,767
	Oil, Gas & Consumable Fu	ıels 4.1% (2.	8% of Total Ir	nvestments)	
2,754	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	В	2,808,988
169	Energy Transfer Partners LP, Term Loan B	3.750%	3/24/17	ВВ	170,461
2,500	EP Energy LLC, Term Loan B3, Second Lien	3.500%	5/24/18	Ba3	2,504,948
1,341 4,000	Frac Tech International LLC, Term Loan Harvey Gulf International Marine, Inc., Term Loan	8.500% 5.500%	5/06/16 6/18/20	B+ B1	1,339,645 4,065,000

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

	Warner Chilcott Corporation, Term Loan				
3,649	B1	4.250%	3/15/18	BBB-	3,658,973
	Warner Chilcott				
223	Corporation, Term Loan B2	4.250%	3/15/18	BBB-	223,909
	Warner Chilcott Corporation, Term Loan				,
2,876	B3	4.250%	3/15/18	BBB-	2,883,335
	Warner Chilcott				
1,542	Corporation, Term Loan B4	3.186%	8/15/17	BBB-	1,544,076
,	Warner Chilcott				, ,
	Corporation, Term Loan				
308	B5	3.186%	8/20/17	BBB-	308,815
61,365	Total Pharmaceuticals				56,415,054
	Real Estate Investment Tru	ıst 1.8% (1.	3% of Total li	nvestments)	
	Capital Automotive LP,				
3,000	Term Loan, Second Lien	6.000%	4/30/20	B1	3,097,500
40	iStar Financial, Inc.,	F 0500/	0/40/40	DD	10.110
10	Term Loan, Tranche A1	5.250%	3/19/16	BB-	10,119
5,465	iStar Financial, Inc., Term Loan, DD1	4.500%	10/15/17	BB-	5,496,290
5,405	Starwood Property Trust,	4.500 /6	10/13/17	DD	3,430,230
3,990	Inc., Term Loan B	3.500%	4/17/20	BB+	3,999,975
3,000	Total Real Estate	0.00070	., , = 5		3,333,01
12,465	Investment Trust				12,603,884
		Nuveen Investr	ments		
		36			

Pı	rincipal					
	mount			Maturity	Ratings	
	(000)	Description (1)	Coupon	(2)	(3)	Value
		Real Estate Management &	& Developmen	t 1.7% (1.2	% of Total Inv	estments)
		Capital Automotive LP, Term Loan, Tranche B1,				
\$	6,797	DD1	4.000%	4/10/19	Ba2	\$ 6,862,469
Ψ	0,707	Realogy Corporation,	1.000 /0	1/ 10/ 10	Buz	φ 0,002,100
	4,988	Term Loan B	4.500%	3/05/20	BB-	5,046,727
	,	Total Real Estate				
		Management &				
	11,785	Development				11,909,196
		Road & Rail 0.6% (0.4% o	of Total Invest	ments)		
		Swift Transportation				
	3,910	Company, Inc., Term Loan B2	4.000%	12/21/17	BB	3,951,641
	3,310	Semiconductors & Equipm				3,931,041
		Freescale	2.170 (1	.0 70 O1 10tu1	investinents)	
		Semiconductor, Inc.,				
	3,990	Term Loan, Tranche B4	5.000%	2/28/20	B1	4,036,551
		NXP Semiconductor				
		LLC, Incremental Term				
	2,984	Loan C	4.750%	1/10/20	B+	3,049,676
	E 000	NXP Semiconductor	4 E000/	0/00/17	D4	F 000 077
	5,860	LLC, Term Loan Spansion LLC, Term	4.500%	3/03/17	B1	5,969,977
	1,448	Loan B	5.250%	12/13/18	BB+	1,459,360
	.,	Total Semiconductors &	0.20070	12/13/13	22,	1,100,000
	14,282	Equipment				14,515,564
		Software 8.7% (6.0% of T	Total Investme	ents)		
		Attachmate Corporation,				
	6,004	Term Loan, First Lien	7.250%	11/22/17	BB-	6,074,829
	2.057	Blackboard, Inc., Term	6.0500/	10/04/10	В.	2 006 000
	2,957	Loan B2 Datatel Parent Corp,	6.250%	10/04/18	B+	2,996,089
	3,561	Term Loan B, DD1	4.500%	7/19/18	B+	3,599,787
	0,001	Emdeon Business	11000,0	7, 10, 10	2.	3,333,131
		Services LLC, Term				
	7,565	Loan B2, DD1	3.750%	11/02/18	BB-	7,621,306
		Epicor Software				
		Corporation, Term Loan,	. =			
	653	B1	4.500%	5/16/18	Ba3	658,446
	1,985	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	1,996,191
	1,300	Greeneden U.S.	0.00076	3/02/10	D+	1,330,131
		Holdings II LLC, Term				
	1,752	Loan B	4.000%	2/08/20	B+	1,756,705
		Infor Enterprise				
		Applications, Term Loan				
	13,960	В	5.250%	4/05/18	Ba3	14,116,287

	IPC Systems, Inc.,				
4,207	Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	4,183,321
4,207	IPC Systems, Inc., Term	7.75076	7/01/17	DI	4,100,021
8,500	Loan, Second Lien	5.436%	6/01/15	CCC	7,140,000
	Misys PLC, Term Loan,				
6,451	First Lien	7.250%	12/12/18	Ba3	6,527,052
1,990	RedPrairie Corporation, Term Loan, First Lien	6.750%	12/21/18	B+	2,010,788
1,000	SS&C Technologies,	0.70070	12/21/10	DT	2,010,700
	Inc./ Sunshine				
	Acquisition II, Inc.				
1,529	2013 Replacement Term Loan B1	3.500%	6/07/19	BB	1,533,293
1,329	SS&C Technologies,	3.300 /6	0/07/19	DD	1,333,233
	Inc./ Sunshine				
	Acquisition II, Inc.				
150	2013 Replacement Term Loan B2	2 5000/	6/07/19	BB	150.640
158 61,272	Total Software	3.500%	6/07/19	DD	158,649 60,372,743
01,272		% of Total In	vestments)		00,072,710
	Charlotte Russe, Inc.,		·		
2,000	Initial Term Loan	6.750%	5/22/19	B2	1,963,750
3,639	Collective Brands, Inc., Term Loan B	7.250%	10/09/19	В	3,695,618
3,039	J Crew Group, Term	7.250 /6	10/09/19	D	3,093,010
416	Loan B1	4.000%	3/07/18	B1	419,006
	J.C. Penney				
7,000	Corporation, Inc., Term Loan, First Lien	6.000%	5/22/18	B2	7,065,625
7,000	Jo-Ann Stores, Inc.,	0.000 /6	5/22/10	DZ	7,000,020
3,802	Term Loan, First Lien	4.000%	3/16/18	B+	3,818,505
	Petco Animal Supplies,				
2,194	Inc., Term Loan B	4.000%	11/24/17	Ba3	2,210,374
19,051	Total Specialty Retail  Trading Companies & Distr	ributors 0.2	2% (0.2% of T	Total Investr	19,172,878 ments)
	Wesco Distribution, Inc.,	11501010 0.2	70 (0.2 70 01 1	otal ilivooti	nonto,
1,684	Term Loan B	4.500%	12/04/19	Ba3	1,698,881
	Wireless Telecommunication	on Services	3.7% (2.6%	of Total Inv	restments)
10,001	Asurion LLC, Term Loan B1	4.500%	5/24/19	B+	10,015,320
10,001	Clear Channel	4.500 /6	3/24/13	D+	10,013,320
	Communications, Inc.,				
4,333	Tranche B, Term Loan	3.836%	1/29/16	CCC+	4,072,623
	Cricket				
4,000	Communications, Inc., Term Loan C	4.750%	3/08/20	Ba3	4,033,752
1,000	Fairpoint	1.7 00 /0	J, 30, 20	Dao	1,000,102
	Communications, Inc.,				
4,987	Term Loan B	7.500%	2/11/19	В	4,968,019
993		7.750%	7/31/17	B1	968,928

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

JFR

Nuveen Floating Rate Income Fund (continued)

S	hares	Description (1)				Value
		Common Stocks 4	.6% (3.2% of T	otal Investment	s)	
		<b>Building Products</b>		Total Investmer	•	
		Masonite Worldwide	·		•	
3	801,905	Holdings, (6)				\$15,095,250
		<b>Health Care Provide</b>	rs & Services	0.2% (0.1% of	Total Investments	
		LifeCare Holdings		·		•
	11,176	Private Stock, (6), (7)				1,452,880
		Hotels, Restaurants	& Leisure 0.	1% (0.1% of Total	al Investments)	
		BLB Worldwide				
	42,041	Holdings Inc., (6), (7)				972,198
		Buffets Term Loan, (6	5),			
	2,670	(7)				15,353
		Total Hotels.				
		Restaurants & Leisure				987,551
			of Total Invest	ments)		
		Metro-Goldwyn-Maye	r,			
2	203,449	(6), (7)				11,037,108
	57,088	Tribune Company, (6				3,607,962
	45,942	Tribune Company, (8	)			
		Total Media				14,645,070
	47.450	Professional Service	es 0.0% (0.0%	6 of Total Invest	ments)	00.004
	47,152	Vertrue, Inc., (7)	1			28,291
		Total Common Stoc	KS			00 000 040
D.	inainal	(cost \$32,268,773)			Detings	32,209,042
	rincipal ount (000)	Description (1)	Coun	n Maturit	Ratings	Value
AIIIC	uni (000)	Description (1) Convertible Bonds	Coupo		• • • • • • • • • • • • • • • • • • • •	value
		Communications Eq				
		Nortel Networks Corp		/6 (0.2 /6 OF TOtal	investinents)	
\$	850	(5)	., 1.75	0% 4/15/12	N/R	\$ 833,000
Ψ	000	Nortel Networks Corp		070 1710/12	14/11	φ 000,000
	1,000	(5)	., 2.12	5% 4/15/14	N/R	982,500
	1,000	Total Convertible		, i i i i i i i i i i i i i i i i i i i	14/11	00=,000
		Bonds (cost				
\$	1,850	\$1,563,750)				1,815,500
•	incipal	. , , ,			Ratings	, ,
	unt (000)	Description (1)	Coup	on Maturit	_	Value
	` '			Total Investmen		
		Commercial Service				
\$	1,000	Ceridian Corporation	11.25			\$ 1,017,500
	1,631	Harland Clarke Holdin	ngs 9.50	0% 5/15/15	B-	1,637,116
		Tervita Corporation,				
	1,000	144A	8.00	0% 11/15/18	B2	1,036,250

3,631	Total Commercial Services & Supplies				3,690,866
0,001	Communications Equipme	ent 0.7% (0.5	5% of Total I	nvestments)	0,000,000
	Nortel Networks Limited,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	
4,000	(5)	0.000%	7/15/11	N/R	4,220,000
,	Nortel Networks Limited,				, ,
650	(5)	10.750%	7/15/16	N/R	749,938
	Total Communications				
4,650	Equipment				4,969,938
	Diversified Consumer Ser	vices 0.1% (	0.1% of Tota	al Investments	s)
	NES Rental Holdings				
700	Inc., 144A	7.875%		CCC+	717,500
	Diversified Telecommunic	ation Services	s 1.8% (1.2	2% of Total Inv	vestments)
	Consolidated				
4 500	Communications	40.0750/	0/04/00	_	4 705 000
1,500	Finance Company	10.875%	6/01/20	B-	1,725,000
4,000	IntelSat Limited, 144A	7.750%	6/01/21	CCC+	4,210,000
1,050	IntelSat Limited Level 3	8.125%	6/01/23	CCC+	1,128,750
4,611	Communications Inc.	11.875%	2/01/19	B-	5,314,178
4,011	Total Diversified	11.0/3%	2/01/19	D-	5,514,176
	Telecommunication				
11,161	Services				12,377,928
11,101	Energy Equipment & Serv	ices 0.2% (0	1% of Total	Investments	
	Offshore Group		,o o ota	octime/ito/	
	Investment Limited,				
1,000	144A	7.125%	4/01/23	B-	1,002,500
,		Nuveen Investm	ents		, ,
		38			

Р	rincipal								
F	Amount		_		Ratings				
	(000)	Description (1)	Coupon	Maturity	(3)	Value			
•	0.050	Health Care Equipment &							
\$	3,250	Kinetic Concepts	10.500%	11/01/18	В	\$ 3,575,000			
	1,455	Rotech Healthcare Inc.	10.750%	10/15/15	D	1,469,550			
		Total Health Care							
	4,705	Equipment & Supplies				5,044,550			
		Health Care Providers & S	Services 1.7%	6 (1.2% of Tot	al Investments	5)			
		Aurora Diagnostics							
	2,000	Holdings LLC	10.750%	1/15/18	Caa1	1,180,000			
	3,750	HCA Inc.	8.500%	4/15/19	BB+	4,059,375			
	725	HCA Inc.	7.250%	9/15/20	BB+	792,969			
		IASIS Healthcare							
	1,200	Capital Corporation	8.375%	5/15/19	CCC+	1,260,000			
		Truven Health Analytics							
	1,000	Inc.	10.625%	6/01/20	CCC+	1,095,000			
		Vanguard Health							
	500	Holding LLC/Inc.	8.000%	2/01/18	B-	530,625			
		Vanguard Health							
	2,923	Holding LLC/Inc.	7.750%	2/01/19	B-	3,138,571			
		Total Health Care							
	12,098	Providers & Services				12,056,540			
		Household Products 1.3% (0.9% of Total Investments)							
	5,750	Reynolds Group	9.875%	8/15/19	CCC+	6,210,000			
	2,750	Spectrum Brands Inc.	9.500%	6/15/18	Ba3	3,031,875			
		Total Household							
	8,500	Products				9,241,875			
		IT Services 0.5% (0.3%	of Total Investr	nents)					
		First Data Corporation,		·					
	3,000	144A	7.375%	6/15/19	BB-	3,150,000			
		Machinery 0.3% (0.2% o	f Total Investm	ents)					
	2,000	HD Supply Inc.	8.125%	4/15/19	B+	2,240,000			
		Media 3.1% (2.1% of To	tal Investments	s)					
		Clear Channel							
	2,094	Communications, Inc.	11.000%	8/01/16	CCC-	1,953,039			
		Clear Channel							
	3,700	Communications, Inc.	5.500%	12/15/16	CCC-	2,960,000			
		Clear Channel							
	6,562	Communications, Inc.	9.000%	12/15/19	CCC+	6,545,595			
		Clear Channel							
	7,500	Communications, Inc.	9.000%	3/01/21	CCC+	7,387,500			
	,	McGraw-Hill Global							
		Education Holdings,							
	1,875	144A	9.750%	4/01/21	BB	1,968,750			
	400	WMG Acquisition Group	11.500%	10/01/18	В	463,000			
	22,131	Total Media	2.2.7.			21,277,884			
			0.5% of Total Ir	vestments)		, , -			
	1,000	Valeant	7.000%	10/01/20	B1	1,060,000			
	, ,	Pharmaceuticals				,			

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSR

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

JFR

Nuveen Floating Rate Income Fund (continued)

		incipal ount (000)	Description (1)	Couran	Maturity	Ratings		Value
4	Amo	unt (000)		Coupon		(3)	-4	
			Wireless Telecommunicat FairPoint	ion Services	0.7% (0.5%	of Total Inves	sımenı	S)
			Communications Inc.,					
	\$	750	144A	8.750%	8/15/19	В	\$	757,500
	Ψ		MetroPCS Wireless	017 00 70	3, 13, 13		Ť	. 6.,666
		3,750	Inc., 144A	6.250%	4/01/21	BB		3,825,000
			Total Wireless					
			Telecommunication					
		4,500	Services					4,582,500
			Total Corporate Bonds					
		95,819	(cost \$94,658,581)				Ç	99,019,615
		incipal	Description (1)	0	Materia	Ratings		Value
4	Amo	unt (000)	Description (1) Asset-Backed Securities	Coupon 5.3% (3.7% c	Maturity	(3)		Value
			Bluemountain	3.3 % (3.7 % C	or rotal lilves	stillerits)		
			Collateralized Loan					
			Obligation, Series 2012					
	\$	1,200	2A E14	5.374%	11/20/24	BB	\$	1,114,204
			BlueMountain					
			Collateralized Loan					
			Obligations Limited					
		2,500	2012-1A, 144A	5.766%	7/20/23	BB		2,402,099
			Carlyle Global Market					
			Strategies Collateralized					
		500	Loan Obligations, Series 2013-2A E	5.266%	4/18/25	BB		459,375
		300	Carlyle Global Market	3.20076	4/10/23			+00,070
			Strategies,					
			Collateralized Loan					
			Obligations,					
		1,750	Series 2013-3A, 144A	4.870%	7/15/25	BB		1,584,265
			Dryden Senior Loan					
		1,000	2013-26A E, 144A	4.768%	7/15/25	BB		884,933
			Finn Square					
			Collateralized Loan Obligations Limited,					
		1,000	Series 2012-1A, 144A	5.323%	12/24/23	BB		924,376
		1,000	Flatiron Collateralized	J.U2U /0	12/27/20	<i>D</i> D		JZ <del>-1</del> ,570
			Loan Obligation Limited,					
		1,500	Series 2011-1A	4.668%	1/15/23	BB		1,346,507
		1,500	Fraser Sullivan	5.773%	11/22/22	BB		1,430,096
			Collateralized Loan					

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

Collateralized Loan Obligations, Series

	2011-5A, 144A				
	Race Point Collateralized Loan				
3,000	Obligations, Series 2012-6A, 144A	5.774%	5/24/23	BB	2,889,257
3,000	Race Point Collateralized Loan Obligations Series 2012-7A, 144A	5.275%	11/08/24	BB-	2,762,182
\$ 39,010	Total Asset-Backed Securities (cost \$34,302,518)	3.27370	11/00/24	55	36,753,588
Shares	Description (1), (9)				Value
01141.00	Investment Companies	1.9% (1.3% o	f Total Invest	ments)	7 41.43
353,668	Eaton Vance Floating-Rate Income Trust Fund			,	\$ 5,913,329
963,820	Eaton Vance Senior Income Trust				7,141,906
	Total Investment Companies (cost \$11,947,776)				13,055,235
	Total Long-Term Investments (cost \$958,127,531)				968,988,066
		Nuveen Invest 40	ments		

Principal				
(000)	Description (1)	Coupon	Maturity	Value
	<b>Short-Term Investments</b>	4.5% (3.1% c	of Total Investments)	
30,918	Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/13, repurchase price \$30,918,433, collateralized by: \$12,365,000 U.S. Treasury Notes, 0.875%, due 4/30/17, value \$12,337,958 \$11,115,000 U.S. Treasury Notes, 0.250%, due 5/15/16, value \$11,017,744 \$8,275,000 U.S. Treasury Notes, 1.875%, due 6/30/20, value \$8,181,906	0.010%	8/01/13	\$ 30,918,424
	Total Short-Term			
	•			30,918,424
	Total Investments			50,910,727
	(cost \$989,045,955)			000 000 400
				999,906,490
	(10), (11)			(295,200,000)
	Other Assets Less			(40.004.44=)
				(13,394,447)
	to Common Shares			
	100%			\$ 691,312,043
	Amount (000)	Amount (000)  Description (1)  Short-Term Investments  Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/13, repurchase price \$30,918,433, collateralized by: \$12,365,000 U.S. Treasury Notes, 0.875%, due 4/30/17, value \$12,337,958 \$11,115,000 U.S. Treasury Notes, 0.250%, due 5/15/16, value \$11,017,744 \$8,275,000 U.S. Treasury Notes, 1.875%, due 6/30/20, value \$8,181,906  Total Short-Term Investments (cost \$30,918,424)  Total Investments (cost \$989,045,955) 144.6%  Borrowings (42.7)% (10), (11) Other Assets Less Liabilities (1.9)% (12) Net Assets Applicable to Common Shares 100%	Amount (000)	Amount (000)

Investments in Derivatives as of July 31, 2013

# Interest Rate Swaps outstanding:

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

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

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

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

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
  - (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurments for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (9) A copy of the most recent financial statements for the investment companies in which the Fund invests can be obtained directly from the Securities and Exchange Commission on its website at http://www.sec.gov.
  - (10) Borrowings as a percentage of Total Investments is 29.5%.

- (11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (12) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
  - DD1 Portion of investment purchased on a delayed delivery basis.
  - WI/DD Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

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

See accompanying notes to financial statements.

Nuveen Investments

JRO

Nuveen Floating Rate Income Opportunity Fund

#### Portfolio of Investments

July 31, 2013

	rincipal			B. B. a.	Datina	
A	Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	(000)	Long-Term Investments	<b>_</b>			value
		Variable Rate Senior Loa				tments) (4)
			0.8% (0.6% of To			, ( 1)
		Beechcraft Holdings	•		·	
\$	2,024	LLC, Exit Term Loan B	5.750%	2/15/20	BB-	\$ 2,040,253
		Sequa Corporation,				
	1,990	Term Loan B	5.250%	6/19/17	B1	2,017,362
	4044	Total Aerospace &				4.057.045
	4,014	Defense	Tatal lavostman	4-1		4,057,615
		American Airlines Inc.	ı otal investmen	is)		
	3,000	American Airlines, Inc., Exit Term Loan, WI/DD	TBD	TBD	Baa2	2,985,000
	3,000	Delta Air Lines, Inc.,	100	100	Daaz	2,965,000
	7,960	Term Loan B1	4.000%	10/18/18	Ba1	8,003,350
	,,,,,,	Delta Air Lines, Inc.,	1100070	10/10/10	24.	0,000,000
	2,985	Term Loan B2	3.250%	4/18/16	Ba1	3,005,149
		United Air Lines, Inc.,				
	998	Term Loan B	4.000%	4/01/19	Ba2	1,008,098
		US Airways, Inc., Term				
	4,000	Loan B1, DD1	4.250%	5/23/19	B+	4,006,500
	18,943	Total Airlines	/ /4 <b>7</b> 0/ - <b>/ T</b> -   -			19,008,097
		•	% (1.7% of Total	investments)		
		Federal-Mogul Corporation, Tranche B,				
	8,066	Term Loan	2.137%	12/29/14	B1	7,944,278
	0,000	Federal-Mogul	2.10770	12/20/11	<b>D</b> .	7,011,270
		Corporation, Tranche C,				
	4,116	Term Loan	2.137%	12/28/15	B1	4,054,009
	12,182	Total Auto Components				11,998,287
			of Total Investm	nents)		
		Constellation Brands,				
	1,500	Inc., Term Loan	2.750%	5/01/20	BB+	1,503,188
	0.510	<u> </u>	.5% of Total Inve		Det	0.550.740
	3,512	Grifols, Inc., Term Loan	4.250%	6/01/17	Ba1	3,552,713
		Capital Markets 1.6% (1 American Capital, LTD.,	i.i% Oi TOlai IN	resuments)		
		Senior Secured Term				
	1,700	Loan	5.500%	8/15/16	B+	1,711,135
	.,. 00		0.00070	J, . J, . J		.,,

	Walter Investment Management				
6,167	Corporation, Tranche B, Term Loan, DD1	5.750%	11/28/17	B+	6,235,197
7,867	Total Capital Markets				7,946,332
	Chemicals 1.2% (0.9% of	Total Investm	nents)		
3,242	Ineos US Finance LLC, Term Loan, First Lien	4.000%	5/04/18	BB-	3,241,894
1,250	MacDermid, Inc., Tranche B, Term Loan, Second Lien	7.750%	12/07/20	B-	1,268,750
1,230	PQ Corporation, Term	7.750 /6	12/07/20	D-	1,200,750
1,493	Loan, First Lien	4.500%	8/07/17	B+	1,507,425
5,985	Total Chemicals	1100070			6,018,069
	Commercial Services & Su	upplies 3.2%	(2.2% of Tot	al Investmen	
	Aramark Corporation,				
2,917	Term Loan, Tranche D	4.000%	9/09/19	BB-	2,949,934
	Brand Energy &				
	Infrastructure Services,				
400	Inc., Canadian Tranche	0.0500/	10/00/10	Б	100 117
480	1, Term Loan	6.250%	10/23/18	В	489,447
	Brand Energy & Infrastructure Services,				
	Inc., Term Loan, Second				
1,500	Lien	11.000%	10/23/19	CCC+	1,543,125
1,000	Brand Energy &	11.00070	10/20/10	0001	1,010,120
	Infrastructure Services,				
2,001	Inc., Term Loan	6.250%	10/23/18	В	2,039,361
	Brickman Group				
	Holdings, Inc., Tranche				
1,384	B2, Term Loan	3.273%	10/14/16	B+	1,395,951
	Brickman Group				
4 745	Holdings, Inc., Tranche	4.0000/	0/00/40	Б	4 755 554
1,745	B3, Term Loan	4.000%	9/28/18	B+	1,755,554
632	CCS Income Trust, Term Loan, First Lien	6.250%	5/12/18	B2	637,157
002	Ceridian Corporation,	0.230 /6	3/12/10	DZ	007,107
1,316	Extended Term Loan	5.942%	5/09/17	B1	1,328,129
1,010	Harland Clarke Holdings	0.0 1270	0,00,11		1,0=0,1=0
	Corporation, Term Loan				
2,484	B3	7.000%	5/22/18	B+	2,462,886
	Houghton Mifflin, Term				
988	Loan	5.250%	5/22/18	B2	995,523
	Total Commercial				
15,447	Services & Supplies				15,597,067
		Nuveen Investm 42	ients		
		72			

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

	WideOpenWest Finance LLC, Term Loan B				
	Total Diversified				
19,212	Financial Services				19,426,799
19,212	Diversified Telecommunic	eation Services	2 1% (1 /	% of Total Inv	
	Charter	Cation Services	2.1 /6 (1.4	76 Of TOtal III	resuments)
	Communications				
	Operating Holdings LLC,				
3,000	Holdco Term Loan	2.686%	3/06/14	BB+	3,009,750
3,555	Charter	2.00070	<i>C, CC,</i> 1.	22,	0,000,700
	Communications				
	Operating Holdings LLC,				
750	Term Loan E	3.000%	7/01/20	BB+	748,735
	Intelsat Jackson				
	Holdings, Ltd., Term				
993	Loan B1	4.250%	4/02/18	BB-	1,001,495
	Level 3 Financing, Inc.,				
4,167	Tranche B , Term Loan	5.250%	8/01/19	Ba2	4,203,104
1 000	Level 3 Financing, Inc.,	4.7500/	0/04/40	DD	4 000 050
1,000	Tranche B, Term Loan	4.750%	8/01/19	BB-	1,008,850
	Total Diversified Telecommunication				
9,910	Services				9,971,934
3,310	Electric Utilities 0.6% (0	4% of Total Inv	estments)		0,071,00 <del>1</del>
	Equipower Resources	,	oounonto,		
	Holdings LLC, Term				
1,500	Loan C, WI/DD	TBD	TBD	BB	1,511,250
	TXU Corporation, 2014				
2,022	Term Loan	3.721%	10/10/14	B2	1,449,830
3,522	Total Electric Utilities				2,961,080
		5% (0.3% of Tot	al Investme	ents)	
	Sensus Metering				
0.500	Systems, Inc., Term	0.5000/	E/00/10	000	0.440.750
2,500	Loan, Second Lien  Electronic Equipment & Ir	8.500%			2,443,750
	SMART Modular	istruments v.	0 % (0.4 % 0	i iolai iiivesti	illelits)
	Technologies, Inc., Term				
3,386	Loan B	8.250%	8/26/17	В	3,089,953
-,	Food & Staples Retailing	2.5% (1.7% of			-,,
	Albertson's LLC, Term	`		•	
1,207	Loan B1	4.250%	3/21/16	BB-	1,219,747
	Albertson's LLC, Term				
788	Loan B2	4.750%	3/21/19	BB-	793,611
	BJ Wholesale Club, Inc.,		0/00/55	000	
500	Term Loan, Second Lien	9.750%	3/26/20	CCC+	511,250
	Rite Aid Corporation,				
2 000	Tranche 2, Term Loan,	A 0750/	6/01/01	B-	2.017.500
2,000	Second Lien Supervalu, Inc., New	4.875%	6/21/21	D-	2,017,500
2,695	Term Loan B, DD1	5.000%	3/21/19	B+	2,724,711
4,813	Tomi Louit D, DD1	7.500%	8/30/18	B1	4,833,555
1,010		7.00070	3/00/10	<b>D</b> 1	1,000,000

Wilton Products, Inc., Tranche B, Term Loan

Total Food & Staples
12,003 Retailing 12,100,374

Nuveen Investments

JRO
Nuveen Floating Rate Income Opportunity Fund (continued)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
(000)	Food Products 7.1% (4.9			(3)	value
	AdvancePierre Foods,	70 Of Total lilv	estilients)		
\$ 2,985	Inc., Term Loan, First Lien	5.750%	7/10/17	B1	\$ 3,023,557
000	AdvancePierre Foods, Inc., Term Loan, Second	0.5000/	40/40/47	000	040.075
900	Lien	9.500%	10/10/17	CCC+	919,875
1,340	BJ's Wholesale Club, Inc., Term Loan, First Lien	4.250%	9/26/19	В	1,348,179
747	Ferrara Candy	7 5049/	6/10/10	В	746 540
747	Company, Term Loan B H.J Heinz Company,	7.504%	6/18/18	Б	746,549
11,500	Term Loan B2	3.500%	6/05/20	BB	11,623,786
11,000	Pinnacle Foods Finance	0.00070	0/00/20		11,020,700
1,496	LLC, Term Loan G	3.250%	4/29/20	BB-	1,499,055
	Sprouts Farmers Market Holdings LLC, Term				
1,000	Loan	4.500%	4/23/20	B+	1,002,500
13,356	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	13,399,467
545	Wendy's, Inc., Term Loan B	3.250%	5/15/19	BB-	546,829
33,869	Total Food Products	0.20070	3, 13, 13		34,109,797
55,555	Health Care Equipment &	Supplies 3.6	% (2.5% of To	otal Investmer	
	Hologic, Inc., Term Loan		Ì		,
2,166	В	4.500%	8/01/19	BBB-	2,178,816
	Kinetic Concepts, Inc.,				
6,895	Term Loan D1	4.500%	5/04/18	Ba2	6,983,700
5,000	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	5,038,540
,	Onex Carestream Finance LP, Term Loan,				, ,
2,000	Second Lien	9.500%	12/07/19	B-	1,983,334
	United Surgical Partners International, Inc.,				
993	Incremental Term Loan	4.750%	4/03/19	B1	1,003,058
17,054	Total Health Care Equipment & Supplies Health Care Providers & S	ervices 8.4%	6 (5.8% of Tot	tal Investment	17,187,448
	ricaitii Gaic i iovideis & o	CI VICCO CIT /	0 (0.0 /0 01 10)	ai ilivostiliciit	<b>0</b> ,

	Apria Healthcare Group, Inc., Term Loan, First				
3,990	Lien	6.750%	4/06/20	BB-	4,027,406
,	BioScrip, Inc., Delayed				, ,
	Draw, Term Loan,				
1,406	WI/DD	TBD	TBD	В	1,422,070
3,980	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	4,007,717
0,000	Genesis Healthcare	1.00070	11/01/10	Daz	1,007,717
926	LLC, Term Loan	10.002%	12/04/17	B+	946,516
	Gentiva Health Services,			_	
2,993	Inc., Term Loan B	6.500%	8/17/16	B+	3,004,105
7,688	Golden Living, Term Loan	5.000%	5/04/18	B1	7,472,231
7,000	Health Management	3.00076	3/04/10	Di	7,472,201
	Associates, Inc.,				
	Replacement Term Loan				
975	B	3.500%	11/16/18	BB-	979,075
	Heartland Dental Care, Inc., Term Loan, First				
1,493	Lien	6.250%	12/21/18	Ba3	1,506,803
,	Heartland Dental Care,				, ,
	Inc., Term Loan, Second				
1,500	Lien	9.750%	6/20/19	CCC+	1,535,625
953	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	953,870
330	LHP Operations Co.	4.20070	0/01/10	Бао	000,070
1,386	LLC, Term Loan B	9.000%	7/03/18	В	1,406,790
	National Mentor				
2,977	Holdings, Inc., Term Loan B	6.500%	2/09/17	B+	2,997,640
2,977	Select Medical	6.500%	2/09/17	D+	2,997,040
	Corporation, Term Loan				
1,959	В	4.002%	6/01/18	Ba2	1,969,666
0.000	Sheridan Holdings, Inc.,	4.5000/	0/00/40	5	0.000.704
3,960	Term Loan, First Lien Sheridan Holdings, Inc.,	4.500%	6/29/18	B+	3,990,791
1,500	Term Loan, Second Lien	9.000%	7/01/19	B-	1,513,125
1,000	Skilled Healthcare		.,		.,,.
1,283	Group, Inc., Term Loan	6.788%	4/09/16	B1	1,292,486
	Vanguard Health				
	Holding Company II LLC, Term Loan B,				
1,187	WI/DD	TBD	TBD	Ba2	1,192,406
,,	Total Health Care			_ ~_	.,.5=,.55
40,156	Providers & Services				40,218,322
	Hotels, Restaurants & Le	eisure 4.1% (2.	.8% of Total	nvestments)	
	24 Hour Fitness Worldwide, Inc., Term				
2,910	Loan B	5.250%	4/22/16	Ba3	2,946,394
1,426		5.250%	11/10/18	BB-	1,444,641

**BLB Management** 

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

	rincipal					
	mount	D		Maturity	Ratings	
	(000)	Description (1)	Coupon	(2)	(3)	Value
		Industrial Conglomerates	1.6% (1.1% (	of Total Inves	tments)	
		DuPont Performance				
\$	6,489	Coatings, Dollar Term	4.750%	2/03/20	B+	¢ 6 560 726
Φ	0,409	Loan B, DD1 Rexnord LLC, New	4.730%	2/03/20	D+	\$ 6,560,736
	1,314	Term Loan B	3.750%	4/01/18	BB	1,321,616
	1,514	Total Industrial	3.73076	4/01/10	ВВ	1,321,010
	7,803	Conglomerates				7,882,352
	7,000	Insurance 1.8% (1.3% of	Total Investm	ents)		7,002,002
		Sedgwick Holdings, Inc.,				
	1,923	Term Loan, First Lien	4.250%	6/12/18	B+	1,942,308
	,	Sedgwick Holdings, Inc.,				, ,
	1,000	Term Loan, Second Lien	8.000%	12/12/18	CCC+	1,018,750
		USI Holdings				
		Corporation, Term Loan				
	3,483	В	5.250%	12/27/19	B1	3,516,890
		Vantage Drilling				
	2,406	Company, Term Loan B	6.250%	10/25/17	B-	2,426,301
	8,812	Total Insurance				8,904,249
		Internet & Catalog Retail	0.9% (0.6% of	f Total Investi	ments)	
	4 470	EIG Investors Corp.,	0.0500/	44/00/40	D4	4.540.070
	4,478	Term Loan, First Lien	6.250%	11/09/19	B1	4,516,678
		Internet Software & Service ION Trading	es 2.0% (1.0	% of Total Inv	vesiments)	
		Technologies S.A.R.L.,				
	1,500	Term Loan, Second Lien	8.250%	5/22/21	CCC+	1,506,094
	2,313	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	2,330,422
	2,010	Sabre, Inc., Term Loan	1.00070	2/10/10	Δ,	2,000,122
	3,483	В	5.250%	2/19/19	B1	3,533,104
	,	San Juan Cable LLC,				, ,
	2,000	Term Loan, Second Lien	10.000%	6/09/18	CCC+	2,015,000
		SSI Investments II, Ltd.,				
	2,903	New Term Loan	5.000%	5/26/17	Ba3	2,928,149
		Total Internet Software				
	12,199	& Services				12,312,769
			f Total Investr	ments)		
		CompuCom Systems,				
	1,658	Inc., Term Loan B	4.250%	5/09/20	B1	1,672,636
	0.000	EIG Investors Corp.,	10.0500/	F (00 (00	000	0.040.750
	3,000	Term Loan, Second Lien	10.250%	5/09/20	CCC+	3,018,750
	2 404	SunGard Data Systems,	4.0009/	3/09/20	RR	2 516 707
	2,494	Inc., Term Loan E VFH Parent LLC, Term	4.000%	3/08/20	BB	2,516,707
	1,473	Loan B	5.775%	7/08/16	N/R	1,487,244
	1,710	Zayo Group LLC, Term	3.77376	7,00,10	1 W/ 1 L	1,707,277
	4,752	Loan B	4.500%	7/02/19	B1	4,798,779
	13,377	Total IT Services		., 5_, . 5		13,494,116
	,	. 3.5				, ,

	Leisure Equipment & Pro	oducts 2.2% (	1.5% of Total	Investments	s)
	Bombardier	•			•
F 000	Recreational Products,	4.0000/	1/00/10	Б	F 000 000
5,280	Inc., Term Loan Equinox Holdings, Inc.,	4.000%	1/30/19	B+	5,299,800
2,193	New Initial Term Loan B	4.501%	1/31/20	B1	2,210,959
,	Four Seasons Holdings,				
0.000	Inc., Term Loan, First	4.0500/	0/07/00	<b>DD</b>	0.007.500
2,000	Lien Four Seasons Holdings,	4.250%	6/27/20	BB-	2,027,500
	Inc., Term Loan, Second				
1,000	Lien	6.250%	12/27/20	B-	1,025,000
	Total Leisure Equipment				
10,473	& Products  Machinery 0.8% (0.6%)	of Total Investn	nonto\		10,563,259
	Gardner Denver, Inc.,	or rotal investi	ients)		
4,000	Term Loan, WI/DD	TBD	TBD	B1	4,020,000
	Media 10.2% (7.0% of 1	Total Investmen	ts)		
	Cengage Learning				
	Acquisitions, Inc., Tranche B, Extended				
1,737	Term Loan, (5)	0.000%	7/04/17	D	1,291,157
	Clear Channel				
	Communications, Inc.,				
1,247	Tranche D, Term Loan, WI/DD	TBD	TBD	CCC+	1,152,613
1,217	Cumulus Media, Inc.,	100	100	0001	1,102,010
1,409	Term Loan B, First Lien	4.500%	9/18/18	Ba2	1,424,515
2.005	Cumulus Media, Inc.,	7 5009/	0/16/10	В3	0.000.705
2,905	Term Loan, Second Lien Emerald Expositions	7.500%	9/16/19	D3	2,983,795
	Holdings, Inc., Term				
2,000	Loan, First Lien	5.500%	6/17/20	BB-	2,020,000
1 000	EMI Music Publishing	4.0509/	6/00/10	BB-	0.010.050
1,998	LLC, Term Loan B FoxCo Acquisition Sub	4.250%	6/29/18	DD-	2,019,352
993	LLC, Initial Term Loan	5.500%	7/14/17	В	1,004,909
	Internet Brands, Inc.,			_	
1,995	Term Loan B McGraw-Hill Education	6.250%	3/18/19	B+	2,003,728
	Holdings LLC, Term				
2,993	Loan	9.000%	3/22/19	B2	3,013,073
	Media General, Inc.,				
2.000	Delayed Draw, Term	TDD	TDD	DD	0.001.076
2,000	Loan, WI/DD Mediacom Broadband	TBD	TBD	BB-	2,001,876
	LLC, Tranche G, Term				
1,985	Loan	4.000%	1/20/20	Ba3	1,989,135
2.400	Radio One, Inc., Term	7 5000/	0/14/17	D.	0.500.001
3,429 2,000	Loan B, First Lien	7.500% TBD	2/14/17 TBD	B+ B	3,523,361 1,978,750
_,555			. <b></b>	_	.,5.5,750

	Springer Science & Business Media, Inc., Term Loan, WI/DD				
	Weather Channel Corporation, Term Loan,		2/22/22		
750	Second Lien	7.000%	6/26/20	B3	769,687
7,297	Tribune Company, Exit Term Loan B	4.000%	12/17/19	BB+	7,357,702
	Univision Communications, Inc.,				
8,579	Term Loan C1	4.500%	3/01/20	B+	8,637,161
2,143	UPC Broadband Holding BV, Term Loan AF	4.000%	1/31/21	BB-	2,159,599
1,500	UPC Broadband Holding BV, Term Loan AH	3.250%	6/30/21	BB-	1,500,626
		Nuveen Investm 45	nents		

JRO

Nuveen Floating Rate Income Opportunity Fund (continued)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
(000)	Media (continued)	ooupo	(-)	(0)	V GIGO
	WMG Acquisition Corporation, Tranche B,				
\$ 1,500	Refinancing Term Loan	3.750%	7/01/20	BB-	\$ 1,506,562
3,127 51,587	Yell Group PLC, Term Loan, (5) Total Media	0.000%	7/31/14	N/R	672,351 49,009,952
51,567		2% of Total Inv	restments)		49,009,932
	99 Cents Only Stores,		restilients)		
1,112	Term Loan B1	5.253%	1/11/19	B+	1,123,609
,	Multi-Utilities 0.2% (0.19		estments)		, ,
	ADS Waste Holdings,				
995	Inc., Term Loan B	4.250%	8/05/19	B+	1,003,287
	Oil, Gas & Consumable F	uels 4.3% (2.	.9% of Total Ir	nvestments)	
2,790	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	В	2,846,241
1,650	EP Energy LLC, Term Loan B3, Second Lien	3.500%	5/24/18	Ba3	1,653,265
.,000	Frac Tech International	0.00070	0/ <b>=</b> 1/ 1 <b>0</b>	200	.,000,=00
982	LLC, Term Loan	8.500%	5/06/16	B+	981,089
	Harvey Gulf International				
	Marine, Inc., Term Loan	<b>= =</b> 000/	0/10/00	<b>5</b> .	
3,000	B	5.500%	6/18/20	B1	3,048,750
5,000	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	5,068,750
5,000	Pacific Drilling S.A.,	0.000 /6	3/31/21	D+	5,000,750
2,500	Term Loan B	4.500%	6/03/18	B+	2,517,500
,	Rice Drilling LLC., Term				, - ,
1,745	Loan, Second Lien	8.500%	10/25/18	N/R	1,728,169
	Samson Investment				
	Company, Initial Term		0/05/10	<b>5</b> .	
1,667	Loan, Second Lien	6.000%	9/25/18	B1	1,688,542
998	Saxon Energy Services, Inc., Term Loan	5.500%	2/13/19	Ba3	1,003,111
990	Total Oil, Gas &	5.500 /6	2/13/19	Dao	1,003,111
20,332	Consumable Fuels				20,535,417
-,		(0.1% of Tota	I Investments	s)	-,,
	Prestige Brands, Inc.,			•	
429	Term Loan B1	3.778%	1/31/19	BB-	434,071
	Pharmaceuticals 8.3% (	5.7% of Total I	•		
1,975		6.250%	4/26/17	Ba2	1,988,578

	Auxilium Pharmaceuticals, Inc.,				
	Term Loan BioScrip, Inc., Term				
844	Loan B, WI/DD	TBD	TBD	В	853,242
	ConvaTec Healthcare,				
2,102	Incremental Term Loan B	5.000%	12/22/16	Ba3	2,113,792
Ź	Generic Drug Holdings,				
1,295	Inc., Term Loan B Graceway	5.000%	10/29/19	B+	1,302,116
	Pharmaceuticals LLC, Second Lien Term Loan,				
3,125	(5) Graceway	0.000%	5/03/13	N/R	93,750
84	Pharmaceuticals LLC, Term Loan, (5)	0.000%	5/03/12	N/R	93,129
	Par Pharmaceutical				
2,275	Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	2,285,271
	Pharmaceutical Product				
3,936	Development, Inc., Term Loan B, First Lien	4.250%	12/01/18	Ba3	3,973,727
	Quintiles Transnational				
4,860	Corp., Term Loan B2 Therakos, Inc., Term	4.500%	6/08/18	BB-	4,914,246
1,989	Loan, First Lien	7.500%	12/27/17	В	1,997,462
	Valeant Pharmaceuticals International, Inc., Series				
3,126	D, Term Loan	3.500%	2/19/19	BBB-	3,161,962
10,000	Valeant Pharmaceuticals International, Inc., Term	TDD	TDD	Do1	10 146 050
10,000	Loan E, WI/DD Warner Chilcott	TBD	TBD	Ba1	10,146,250
.==	Company LLC,		- / · <del>-</del> / · -	222	
975	Additional Term Loan B1 Warner Chilcott	4.250%	3/15/18	BBB-	977,410
	Corporation, Term Loan				
2,239	B1 Warner Chilcott	4.250%	3/15/18	BBB-	2,245,246
	Corporation, Term Loan				
137	B2 Warner Chilcott	4.250%	3/15/18	BBB-	137,397
1,765	Corporation, Term Loan B3	4.250%	3/15/18	BBB-	1,769,294
	Warner Chilcott				
1,542	Corporation, Term Loan B4	3.186%	8/15/17	BBB-	1,544,076
	Warner Chilcott Corporation, Term Loan				
308	B5	3.186%	8/20/17	BBB-	308,815

42,577	Total Pharmaceuticals				39,905,763
	Real Estate Investment Tru	st 2.0% (1.	4% of Total Ir	nvestments	3)
	Capital Automotive LP,				
2,000	Term Loan, Second Lien	6.000%	4/30/20	B1	2,065,000
	iStar Financial, Inc.,				
5,030	Term Loan, DD1	4.500%	10/15/17	BB-	5,058,631
	Starwood Property Trust,				
2,494	Inc., Term Loan B	3.500%	4/17/20	BB+	2,499,984
	Total Real Estate				
9,524	Investment Trust				9,623,615
	Real Estate Management &	Developme	nt 1.9% (1.3	% of Total	Investments)
	Capital Automotive LP,				
	Term Loan, Tranche B1,				
4,949	DD1	4.000%	4/10/19	Ba2	4,996,345
0.000	Realogy Corporation,	4.5000/	0/05/00	DD	4 007 004
3,990	Term Loan B	4.500%	3/05/20	BB-	4,037,381
	Total Real Estate				
0.000	Management &				0.000.700
8,939	Development	f Total Invoc	tmonto)		9,033,726
	Road & Rail 0.6% (0.4% o Swift Transportation	i iotai iiives	unenis)		
	Company, Inc., Term				
3,008	Loan B2	4.000%	12/21/17	BB	3,039,978
3,000	Loan DE	Nuveen Invest		טט	5,055,570
		46			

	rincipal	<b>-</b>		Maturity	Ratings	
Amo	ount (000)	• • • • • • • • • • • • • • • • • • • •	Coupon	(2)	(3)	Value
		<b>Semiconductors &amp; Equip</b> Freescale	ment 1.9% (	1.3% OF TOTAL	investments	5)
		Semiconductor, Inc.,				
\$	2,993	Term Loan, Tranche B4	5.000%	2/28/20	B1	\$ 3,027,413
<b>T</b>	_,	NXP Semiconductor	0.000,0	_,,		<b>,</b> ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
		LLC, Incremental Term				
	1,990	Loan C	4.750%	1/10/20	B+	2,033,117
	0.000	NXP Semiconductor	4.5000/	0/00/47	D.4	0.000.400
	2,928	LLC, Term Loan	4.500%	3/03/17	B1	2,982,493
	965	Spansion LLC, Term Loan B	5.250%	12/13/18	BB+	972,907
	900	Total Semiconductors &	5.250 /6	12/13/10	DD+	972,907
	8,876	Equipment				9,015,930
		Software 9.0% (6.2% of	<b>Total Investm</b>	ents)		-,,
		Attachmate				
		Corporation, Term				
	4,013	Loan, First Lien	7.250%	11/22/17	BB-	4,060,297
	0.070	Blackboard, Inc., Term Loan B2	C 0500/	10/04/18	В.	0.000.710
	2,279	Datatel Parent Corp,	6.250%	10/04/16	B+	2,309,712
	3,276	Term Loan B, DD1	4.500%	7/19/18	B+	3,311,398
	0,270	Deltek, Inc., Term	1100070	17 107 10		3,3 : 1,333
	1,000	Loan, Second Lien	10.000%	10/10/19	CCC+	1,010,000
		Emdeon Business				
		Services LLC, Term				
	5,738	Loan B2, DD1	3.750%	11/02/18	BB-	5,780,684
	1,985	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	1,996,191
	1,303	Greeneden U.S.	0.000 /8	3/02/10	DŦ	1,990,191
		Holdings II LLC, Term				
	1,095	Loan B	4.000%	2/08/20	B+	1,097,941
		Infor Enterprise				
		Applications, Term		4/0=//0		40.404.054
	10,020	Loan B	5.250%	4/05/18	Ba3	10,131,854
		IPC Systems, Inc., Extended Term Loan,				
	3,380	Tranche B1, First Lien	7.750%	7/31/17	B1	3,360,551
	0,000	IPC Systems, Inc.,	717 00 70	1,01,11		3,333,331
		Term Loan, Second				
	4,000	Lien	5.436%	6/01/15	CCC	3,360,000
		Misys PLC, Term Loan,				
	4,714	First Lien	7.250%	12/12/18	Ba3	4,769,769
	1,592	RedPrairie Corporation, Term Loan, First Lien	6.750%	12/21/18	B+	1,608,630
	1,582	RedPrairie Corporation,	0.750%	12/21/10	D+	1,000,000
		Term Loan, Second				
	800	Lien	11.250%	12/21/19	CCC+	819,000
	43,892	Total Software				43,616,027

Specialty Retail 2.3% (1.6% of Total Investments)						
4 500	Charlotte Russe, Inc.,	0.7500/	E/00/40	Do	4 470 040	
1,500	Initial Term Loan	6.750%	5/22/19	B2	1,472,812	
0.700	Collective Brands, Inc.,	7.0500/	10/09/19	В	0 771 715	
2,729	Term Loan B J.C. Penney	7.250%	10/09/19	В	2,771,715	
	Corporation, Inc., Term					
4,500	Loan, First Lien	6.000%	5/22/18	B2	4,542,190	
1,000	Jo-Ann Stores, Inc.,	0.00070	<i>3,</i> 22, 13	22	1,012,100	
2,047	Term Loan, First Lien	4.000%	3/16/18	B+	2,056,160	
10,776	Total Specialty Retail				10,842,877	
	Textiles, Apparel & Luxury	Goods 0.5	% (0.3% of T	otal Investm	ents)	
	Philips-Van Heusen					
	Corporation, Term Loan					
742	B	3.250%	2/13/20	BBB-	746,087	
	Wolverine World Wide,					
1,559	Inc., Tranche B, Term Loan	4.000%	10/09/19	BB	1,571,225	
1,559	Total Textiles, Apparel	4.000 /6	10/09/19	DD	1,571,225	
2,301	& Luxury Goods				2,317,312	
2,001	Trading Companies & Distr	ibutors 0.3	3% (0.2% of T	Total Investm		
	Wesco Distribution,				,	
1,263	Inc., Term Loan B	4.500%	12/04/19	Ba3	1,274,162	
	Wireless Telecommunication	n Services	3.5% (2.4%	of Total Inve	estments)	
	Asurion LLC, Term					
4,545	Loan B1	4.500%	5/24/19	B+	4,552,418	
	Clear Channel					
2 227	Communications, Inc.,	2 0260/	1/20/16	CCC+	2 656 960	
2,827	Tranche B, Term Loan Cricket	3.836%	1/29/16	CCC+	2,656,869	
	Communications, Inc.,					
3,500	Term Loan C	4.750%	3/08/20	Ba3	3,529,533	
_,	Fairpoint				-,,	
	Communications, Inc.,					
3,242	Term Loan B	7.500%	2/11/19	В	3,229,212	
	IPC Systems, Inc.,					
4 005	Term Loan, Tranche C,	7.7500/	7/04/47	D4	1 007 050	
1,985	First Lien	7.750%	7/31/17	B1	1,937,856	
927	Presidio, Inc., New Term Loan	5.750%	3/31/17	Ba3	020 642	
921	Total Wireless	5.750%	3/3 1/17	Ddo	929,643	
	Telecommunication					
17,026	Services				16,835,531	
, , , ,	Total Variable Rate				, ,	
	Senior Loan Interests					
\$ 546,550	(cost \$538,712,334)				541,426,802	
Shares	Description (1)				Value	
	•		nvestments)			
	•	J.9% of Tota	Investment	S)		
124 400	Masonite Worldwide				¢ 6 220 100	
124,402	Holdings, (6)				\$ 6,220,100	

	Health Care Providers & Services	0.0% (0.0% of Total Investmen	ts)
	LifeCare Holdings		
1,397	Private Stock, (6), (7)		181,610
	Hotels, Restaurants & Leisure 0.5	2% (0.2% of Total Investments)	
	BLB Worldwide		
42,041	Holdings Inc., (6), (7)		972,198
	Nuveen	Investments	
		47	

JRO

Nuveen Floating Rate Income Opportunity Fund (continued)

;	Shares	Description (1)				Value
		Media 2.7% (1.8% of Total	al Investments)			
		Metro-Goldwyn-Mayer,				
	182,499	(6), (7)				\$ 9,900,571
	44,843	Tribune Company, (6)				2,834,078
	36,087	Tribune Company, (8)				
		Total Media				12,734,649
		<b>Total Common Stocks</b>				
_		(cost \$19,262,278)				20,108,557
	Principal	<b>5</b>			Ratings	
Am	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Convertible Bonds 0.3%			•	
		Communications Equipme	ent 0.3% (0.29	6 of Lotal in	vestments)	
Φ	550	Nortel Networks Corp.,	4.7500/	4/45/40	N/D	Φ 500,000
\$	550	(5)	1.750%	4/15/12	N/R	\$ 539,000
	1 000	Nortel Networks Corp.,	0.4050/	4/4 E/4 4	N/D	000 500
	1,000	(5)	2.125%	4/15/14	N/R	982,500
		Total Convertible				
Φ.	1 550	Bonds (cost				1 501 500
\$	1,550	\$1,307,500)			Dotingo	1,521,500
	Principal	Description (1)	Coupen	Moturity	Ratings	Value
AIII	ount (000)	Description (1) Corporate Bonds 16.3%	Coupon	Maturity	(3)	value
		Commercial Services & Su	•			·e)
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 508,750
Ψ	1,224	Harland Clarke Holdings	9.500%	5/15/15	B-	1,228,590
	.,	Tervita Corporation,	0.00070	O/ 10/ 10		1,220,000
	500	144A	8.000%	11/15/18	B2	518,125
		Total Commercial	0.000,0	,, .		0.0,.=0
	2,224	Services & Supplies				2,255,465
	,	Communications Equipme	ent 0.8% (0.5%	6 of Total In	vestments)	, ,
		Nortel Networks Limited,	•		ĺ	
	3,000	(5)	0.000%	7/15/11	N/R	3,165,000
		Nortel Networks Limited,				
	450	(5)	10.750%	7/15/16	N/R	519,188
		Total Communications				
	3,450	Equipment				3,684,188
		<b>Diversified Consumer Serv</b>	vices 0.2% (0	.1% of Total	Investments)	
		NES Rental Holdings				
	900	Inc., 144A	7.875%	5/01/18	CCC+	922,500
		<b>Diversified Telecommunic</b>		•	% of Total Inve	taran da antara da a
	2,900	IntelSat Limited, 144A	7.750%	6/01/21	CCC+	3,052,250
	750	IntelSat Limited	8.125%	6/01/23	CCC+	806,250
		interoat Limited				•
	3,343	Interoat Emited	11.875%	2/01/19	B-	3,852,808

	Level 3				
	Communications Inc.				
	Total Diversified				
	Telecommunication				
6,993	Services				7,711,308
	Energy Equipment & Serv	/ices 0.1% (0	0.1% of Total	Investments)	
	Offshore Group				
	Investment Limited,				
500	144A	7.125%	4/01/23	B-	501,250
	Health Care Equipment &				•
3,000	Kinetic Concepts	10.500%	11/01/18	В	3,300,000
1,455	Rotech Healthcare Inc.	10.750%	10/15/15	D	1,469,550
	Total Health Care				
4,455	Equipment & Supplies				4,769,550
	Health Care Providers & S	Services 2.09	% (1.4% of To	tal Investmer	nts)
	Aurora Diagnostics				
2,000	Holdings LLC	10.750%	1/15/18	Caa1	1,180,000
2,750	HCA Inc.	8.500%	4/15/19	BB+	2,976,875
575	HCA Inc.	7.250%	9/15/20	BB+	628,906
	IASIS Healthcare				
900	Capital Corporation	8.375%	5/15/19	CCC+	945,000
	Truven Health Analytics				
1,000	Inc.	10.625%	6/01/20	CCC+	1,095,000
	Vanguard Health				
2,500	Holding LLC/Inc.	7.750%	2/01/19	B-	2,684,375
	Total Health Care				
9,725	Providers & Services				9,510,156
		Nuveen Investm	nents		
		48			

Principal					
Amount	<b>-</b>	_		Ratings	
(000)	Description (1)	Coupon	Maturity	(3)	Value
Φ 0.050	Household Products 1.5% (1.			000	Φ 4.000.000
\$ 3,950	Reynolds Group	9.875%	8/15/19	CCC+	\$ 4,266,000
2,750	Spectrum Brands Inc.	9.500%	6/15/18	Ba3	3,031,875
6,700	Total Household Products				7,297,875
0.000	IT Services 0.4% (0.3% of Total		0/45/40	55	0.400.000
2,000	First Data Corporation, 144A	7.375%	6/15/19	BB-	2,100,000
4 000	Machinery 0.2% (0.2% of Total		4/45/40		4 400 000
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,120,000
	Media 4.3% (2.9% of Total Inv	estments)			
	Clear Channel Communications,	4.4.00004	0/0///0	000	
3,491	Inc.	11.000%	8/01/16	CCC-	3,255,066
	Clear Channel Communications,				
3,600	Inc.	5.500%	12/15/16	CCC-	2,880,000
	Clear Channel Communications,				
6,412	Inc.	9.000%	12/15/19	CCC+	6,395,970
	Clear Channel Communications,		_ ,_ , ,_ ,		
5,500	Inc.	9.000%	3/01/21	CCC+	5,417,500
1,200	Expo Event Transco Inc., 144A	9.000%	6/15/21	Caa2	1,195,500
	McGraw-Hill Global Education				
1,000	Holdings, 144A	9.750%	4/01/21	BB	1,050,000
400	WMG Acquisition Group	11.500%	10/01/18	В	463,000
21,603	Total Media		_		20,657,036
	Pharmaceuticals 1.1% (0.8% of	of Total Investm	ents)		
	Valeant Pharmaceuticals	<b>=</b>	10/01/00	<b>5</b> .	0.400.000
2,000	International, 144A	7.000%	10/01/20	B1	2,120,000
	Valeant Pharmaceuticals	= 0=00/	=/.=/00	<b>5</b> .	
1,000	International, 144A	7.250%	7/15/22	B1	1,062,500
2,000	VPII Escrow Corporation, 144A	7.500%	7/15/21	B1	2,145,000
5,000	Total Pharmaceuticals				5,327,500
4 000	Road & Rail 0.3% (0.2% of To				4 000 040
1,200	Avis Budget Car Rental	2.775%	5/15/14	B+	1,200,012
0.050	Semiconductors & Equipment	0.9% (0.6% of			0.004.075
2,050	Advanced Micro Devices, Inc.	7.750%	8/01/20	В	2,024,375
2,500	Advanced Micro Devices, Inc.	7.500%	8/15/22	В	2,425,000
. ==0	Total Semiconductors &				
4,550	Equipment				4,449,375
0.70	Software 0.6% (0.4% of Total		=/.=/.	_	272.225
850	Infor Us Inc.	11.500%	7/15/18	B-	979,625
1,875	Infor Us Inc.	9.375%	4/01/19	B-	2,095,311
2,725	Total Software				3,074,936
	•	f Total Investme	nts)		
	Cents				
	Only		404-4-	000	
500	99Stores	11.000%	12/15/19	CCC+	565,000
	Wireless Telecommunication S	ervices 0.7% (	u.5% of Tot	al Investm	ents)
	FairPoint Communications Inc.,	<b></b>	0//=/:-	_	
750	144A	8.750%	8/15/19	В	757,500

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

JRO

Nuveen Floating Rate Income Opportunity Fund (continued)

Portfolio of Investments July 31, 2013

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

	Loan Obligations,				
	Series 2012-8A, 144A Madison Park Funding				
	Limited, Collateralized				
	Loan Obligations,				
1,000	Series 2012-8A, 144A	4.616%	4/22/22	BBB	992,486
	North End CLO Limited, Loan Pool, 144A,				
500	WI/DD (8)	1.000%	7/17/25	N/R	442,600
	Oak Hill Ćredit Partners				,
	IV Limited,				
	Collateralized Loan				
2,000	Obligation Series 2012-6A	5.775%	5/15/23	BB	1,911,588
2,000	Oak Hill Credit	3.77376	3/13/23	00	1,511,500
	Partners, Series				
2,240	2012-7A	5.274%	11/20/23	BB	2,065,484
	Race Point				
	Collateralized Loan Obligations, Series				
1,000	2011-5A, 144A	6.773%	12/15/22	BB	999,853
,	Race Point				
	Collateralized Loan				
0.000	Obligations, Series	E 7740/	E/04/00	DD	1 000 170
2,000	2012-6A, 144A Race Point	5.774%	5/24/23	BB	1,926,172
	Collateralized Loan				
	Obligations, Series				
2,000	2012-7A, 144A	5.275%	11/08/24	BB-	1,841,456
	Total Asset-Backed Securities (cost				
\$ 25,840	\$22,546,536)				24,418,142
<b>4</b> =5,615	Total Long-Term				_ 1, 110, 11
	Investments (cost				
Duimaimal	\$657,257,960)				666,183,652
Principal Amount					
(000)	Description (1)	Coupon	Maturity		Value
	<b>Short-Term Investments</b>	7.2% (4.9% (	of Total Inves	stments)	
\$ 34,586	Repurchase Agreement	0.010%			\$ 34,585,583
	with Fixed Income Clearing Corporation,				
	dated				
	7/31/13, repurchase				
	price \$34,585,593,				
	collateralized by				
	\$29,400,000 U.S. Treasury Bonds,		8/01/13		
	7.250%, due 5/15/16,		5,51,10		
	value \$35,280,000				
					34,585,583

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

Investments in Derivatives as of July 31, 2013

### **Interest Rate Swaps outstanding:**

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

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

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

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

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
  - (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurments for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
  - (9) Borrowings as a percentage of Total Investments is 28.8%.
- (10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

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

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

See accompanying notes to financial statements.

Nuveen Investments

51

JSD

# Nuveen Short Duration Credit Opportunities Fund

### Portfolio of Investments

July 31, 2013

Αı	incipal mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Variable Rate Senior Los				tments) (4)
		Aerospace & Defense Beechcraft Holdings	1.0% (0.7% of To	otai investine	nts)	
\$	810	LLC, Exit Term Loan B	5.750%	2/15/20	BB-	\$ 816,101
Ψ	0.0	Sequa Corporation,	017 00 70	_, . 0, _ 0		Ψ 0.10,101
	1,244	Term Loan B	5.250%	6/19/17	B1	1,260,852
	•	Total Aerospace &				, ,
	2,054	Defense				2,076,953
		Airlines 4.1% (2.9% of	Total Investmen	its)		
		American Airlines, Inc.,				
	1,000	Exit Term Loan, WI/DD	TBD	TBD	Baa2	995,000
	0.104	Delta Air Lines, Inc.,	4.0000/	10/10/10	Ded	0.004.040
	3,184	Term Loan B1 Delta Air Lines, Inc.,	4.000%	10/18/18	Ba1	3,201,340
	995	Term Loan B2	3.250%	4/18/16	Ba1	1,001,716
	000	Delta Air Lines, Inc.,	0.20070	1/ 10/ 10	Бат	1,001,710
	1,960	Term Loan B	4.250%	4/20/17	Ba1	1,979,110
	,	US Airways, Inc., Term				, ,
	1,000	Loan B1	4.250%	5/23/19	B+	1,001,625
	8,139	Total Airlines				8,178,791
		Auto Components 0.69	% (0.4% of Total	Investments)		
	005	Allison Transmission,	4.0500/	0/00/40	55	005.440
	985	Inc., Term Loan B3	4.250%	8/23/19	BB-	995,142
	170	Schaeffler AG, Term Loan C	4.250%	1/27/17	B+	171,221
	1,155	Total Auto Components	4.250 /6	1/2//1/	D+	1,166,363
	1,100	Capital Markets 2.4% (	1.7% of Total Inv	vestments)		1,100,000
		American Capital, LTD.,	70 01 10 00 111	, , , , , , , , , , , , , , , , , , , ,		
		Senior Secured Term				
	850	Loan	5.500%	8/15/16	B+	855,568
		Walter Investment				
		Management				
	0.047	Corporation, Tranche B,	F 7500/	44/00/47	В	0.050.000
	3,917	Term Loan, DD1	5.750%	11/28/17	B+	3,959,980
	4,767	Total Capital Markets  Chemicals 1.0% (0.7%	of Total Invoctor	nonte)		4,815,548
		Ineos US Finance LLC,	or rotal livestii	ients)		
	1,187	Term Loan, First Lien	4.000%	5/04/18	BB-	1,186,317

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSR

	MacDermid, Inc.,				
	Tranche B, Term Loan,				
750	Second Lien	7.750%	12/07/20	B-	761,250
1,937	Total Chemicals	111 00 70	, ,	_	1,947,567
1,007	Commercial Services & Sup	nlies 50%	(3.6% of Tot	al Investmen	
	Aramark Corporation,	plies 5.0 /c	(3.0 % 01 101	ai iiivestiiieii	(3)
2.500	· · · · · · · · · · · · · · · · · · ·	4.000%	9/09/19	BB-	0 500 515
2,500	Term Loan, Tranche D	4.000%	9/09/19	DD-	2,528,515
	Brand Energy &				
	Infrastructure Services,				
	Inc., Canadian Tranche			_	
192	1, Term Loan	6.250%	10/23/18	В	195,779
	Brand Energy &				
	Infrastructure Services,				
	Inc., Term Loan, Second				
500	Lien	11.000%	10/23/19	CCC+	514,375
	Brand Energy &				,
	Infrastructure Services,				
800	Inc., Term Loan	6.250%	10/23/18	В	815,745
000	Brickman Group	0.20070	10/20/10		0.10,7.10
	Holdings, Inc., Tranche				
840	B2, Term Loan	3.273%	10/14/16	B+	846,901
040	·	3.273%	10/14/16	D+	040,901
	Brickman Group				
4.050	Holdings, Inc., Tranche	4.0000/	0/00/40	<b>.</b>	4 005 000
1,059	B3, Term Loan	4.000%	9/28/18	B+	1,065,066
	Ceridian Corporation,				
998	Extended Term Loan	5.942%	5/09/17	B1	1,006,749
	Harland Clarke Holdings				
	Corporation, Term Loan				
2,654	B3	7.000%	5/22/18	B+	2,631,661
	Houghton Mifflin, Term				
494	Loan	5.250%	5/22/18	B2	497,762
	Total Commercial				
10,037	Services & Supplies				10,102,553
,	Communications Equipmen	it 1.3% (0.9	% of Total In	vestments)	, ,
	Alcatel-Lucent, Term	10.0 (010		,	
1,493	Loan C	7.250%	1/29/19	B+	1,527,481
1,100	Telesat Canada Inc.,	7.20070	1720710	D,	1,027,101
1,163	Term Loan B	3.500%	3/28/19	Ba2	1,171,339
1,100	Total Communications	0.000 /6	J/2J/13	במב	1,171,000
0.656					0 600 000
2,656	Equipment  Computers & Parinhards	0.40/ /0.00/	of Total Invest	tmonts)	2,698,820
		U.4% (U.3% C	of Total Inves	sunents)	
700	SunGard Data Systems,	4.5000/	1 (0.1 (0.0	DD.	007.077
796	Inc., Term Loan D	4.500%	1/31/20	BB	807,277
		Nuveen Investn	nents		
		52			

119

Principa	al				
Amoun		_	Maturity	Ratings	
(000)	Description (1)	Coupon	(2)	(3)	Value
		% (0.9% of Total	Investments)		
Φ 70-	Jackson Hewitt Tax	40.0000/	40/40/47	NI/D	Φ 740.045
\$ 727		10.000%	10/16/17	N/R	\$ 710,215
	Royalty Pharma Finance				
00	Trust, Incremental Term	4.0000/	11/09/18	Doo	000 010
964		4.000%	11/09/18	Baa2	968,310
	Springleaf Financial Funding Company, Term				
960	• • • • • • • • • • • • • • • • • • • •	5.500%	5/10/17	В	962,760
2,65		3.300 /6	3/10/17	Ь	2,641,285
2,00	Containers & Packaging	0.6% (0.4% of	Total Investme	ents)	2,041,200
	Reynolds Group	0.070 (0.470 01	Total ilivootili	onto,	
	Holdings, Inc., Term				
1,137		4.750%	9/28/18	B+	1,152,480
.,	Distributors 1.5% (1.1%				1,10=,100
	HD Supply, Inc., Term		,		
2,970		4.500%	10/12/17	B+	3,003,104
	<b>Diversified Consumer Set</b>	rvices 1.8% (1	.3% of Total In	vestments)	
	Cengage Learning				
	Acquisitions, Inc., Term				
2,060	,	0.000%	7/03/14	D	1,522,007
	Laureate Education, Inc.,			_	
2,192		5.250%	6/15/18	B1	2,196,837
	Total Diversified				0 = 10 0 1 1
4,252		-! 0.00/ /4.0	00/ - <b>f T</b> - t - l l		3,718,844
	Diversified Financial Serv Ocwen Financial	rices 2.6% (1.9	% of Total Inv	estments)	
1,496	Corporation, Term Loan  B	5.000%	2/05/18	B1	1,518,694
1,430	WideOpenWest Finance	3.000 /6	2/03/10	ы	1,510,034
3,732	•	4.750%	4/01/19	B1	3,779,663
0,702	Total Diversified	1.70070	1/01/10	<b>D</b> 1	0,770,000
5,228					5,298,357
	Electric Utilities 0.2% (0	.2% of Total Inv	estments)		, ,
	Equipower Resources		,		
	Holdings LLC, Term Loan				
500	C, WI/DD	TBD	TBD	BB	503,750
	· · ·	5% (0.3% of Tot	al Investments	s)	
	Sensus Metering				
	Systems, Inc., Term				
1,000	•	8.500%	5/09/18	CCC	977,500
	Electronic Equipment & I	nstruments 0.	7% (0.5% of To	otal Investme	ents)
	SMART Modular				
4 4-	Technologies, Inc., Term	0.0500/	0/00/47	Б	1 004 000
1,451		8.250%	8/26/17	B	1,324,266
001	Food & Staples Retailing	2.5% (1.8% of		<del>-</del>	014.010
905		4.250%	3/21/16	BB-	914,810

Edgar Filing: NUVEEN SENIOR INCOME FUND - Form N-CSR

	Albertson's LLC, Term				
	Loan B1				
	Albertson's LLC, Term	. ====.			
591	Loan B2	4.750%	3/21/19	BB-	595,208
	Rite Aid Corporation,				
4 000	Tranche 2, Term Loan,	4.0750/	0/04/04	5	4 000 750
1,000	Second Lien	4.875%	6/21/21	B-	1,008,750
997	Supervalu, Inc., New Term Loan B	E 000%	0/01/10	р.	1 007 674
997	Wilton Products, Inc.,	5.000%	3/21/19	B+	1,007,674
1,444	Tranche B, Term Loan	7.500%	8/30/18	B1	1,450,066
1, 444	Total Food & Staples	7.50076	0/30/10	ы	1,430,000
4,937	Retailing				4,976,508
1,007	Food Products 4.3% (3.1%	6 of Total Inve	estments)		1,070,000
	AdvancePierre Foods,		ounomo,		
	Inc., Term Loan, First				
1,493	Lien	5.750%	7/10/17	B1	1,511,779
	Ferrara Candy Company,				
427	Term Loan B	7.504%	6/18/18	В	426,599
	H.J Heinz Company,				
2,300	Term Loan B2	3.500%	6/05/20	BB	2,324,757
	Pinnacle Foods Finance				
998	LLC, Term Loan G	3.250%	4/29/20	BB-	999,370
0.110	US Foods, Inc.,	4.5000/	0/04/40	Do	0.454.400
3,440	Incremental Term Loan	4.500%	3/31/19	B2	3,451,180
8,658	Total Food Products	ummliaa 4.70	/ (0.00/ of T	-4-1	8,713,685
	Health Care Equipment & S Hologic, Inc., Term Loan	upplies 4.79	% (3.3% OF T	otai investine	ents)
1,299	B	4.500%	8/01/19	BBB-	1,307,289
1,299	Kinetic Concepts, Inc.,	4.500 /6	0/01/19	000-	1,507,209
3,546	Term Loan D1	4.500%	5/04/18	Ba2	3,591,617
3,3 70	Onex Carestream		3, 3 ., . 3		5,551,517
	Finance LP, Term Loan,				
3,500	First Lien	5.000%	6/07/19	B+	3,526,978
1,000					