

NUVEEN SENIOR INCOME FUND  
Form N-CSR  
October 06, 2017

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)

Gifford R. Zimmerman  
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 end: July 31

Date of reporting period: July 31, 2017

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

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  
**Closed-End Funds**

**Annual Report** July 31, 2017

**NSL**  
Nuveen Senior Income Fund

**JFR**  
Nuveen Floating Rate Income Fund

**JRO**  
Nuveen Floating Rate Income Opportunity Fund

**JSD**  
Nuveen Short Duration Credit Opportunities Fund

**JQC**  
Nuveen Credit Strategies Income Fund

**Life is Complex**

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

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**Chairman's Letter**

**to Shareholders**

**Dear Shareholders,**

Some of the key assumptions driving the markets higher at the beginning of 2017 have recently come into question. Following the collapse of the health care reform bill in the Senate, investors are concerned about President Trump's ability to accomplish the remainder of his pro-growth fiscal agenda, including tax reform and large infrastructure projects. Economic growth projections, in turn, have been lowered and with inflation recently waning, the markets are expecting fewer rate hikes from the Federal Reserve (Fed) than the Fed itself had predicted. Yet, asset prices continued to rise.

Investors have largely looked beyond policy disappointments and focused instead on the healthy profits reported by U.S. companies during the first two quarters of 2017. U.S. growth has remained slow and steady, European growth has surprised to the upside and concern that China would decelerate too rapidly has eased, further contributing to an optimistic tone in the markets. Additionally, political risk in Europe has moderated, with the election of mainstream candidates in the Dutch and French elections earlier this year.

The remainder of the year could bring challenges to this benign macro environment. The U.S. government voted to temporarily increase the nation's debt limit, but the debate will resume again in December when the current extension of the debt limit expires. In addition, the need for disaster relief and recovery following Hurricanes Harvey and Irma has further muddied the outlook on the White House's promised agenda. Markets will be watching the Brexit negotiations and the North American Free Trade Agreement (NAFTA) talks while assessing the implications for key trade and political partnerships. A tightening of financial conditions in China or a more aggressive-than-expected policy action from the Fed, European Central Bank or Bank of Japan could also turn into headwinds. On the geopolitical front, tensions with North Korea may continue to flare.

Market volatility readings have been remarkably low lately, but conditions can change quickly. As market conditions evolve, Nuveen remains committed to rigorously assessing opportunities and risks. If you're concerned about how resilient your investment portfolio might be, we encourage you to talk to your financial advisor. On behalf of the other members of the Nuveen Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

William J. Schneider

Chairman of the Board

September 20, 2017

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## Portfolio Managers

### Comments

Nuveen Senior Income Fund (NSL)

Nuveen Floating Rate Income Fund (JFR)

Nuveen Floating Rate Income Opportunity Fund (JRO)

Nuveen Short Duration Credit Opportunities Fund (JSD)

Nuveen Credit Strategies Income Fund (JQC)

*The Funds' investment portfolios are managed by Symphony Asset Management, LLC (Symphony), an affiliate of Nuveen, LLC. Gunther Stein, who serves as the firm's Chief Investment Officer and Chief Executive Officer, and Scott Caraher manage NSL, JFR and JRO. JSD is managed by Gunther, Scott and Jenny Rhee, while JQC is managed by Gunther and Sutanto Widjaja.*

*Here the team discusses U.S. economy and market conditions, their management strategies and the performance of the Funds for the twelve-month reporting period ended July 31, 2017.*

### **What factors affected the U.S. economy and financial markets during the twelve-month reporting period ended July 31, 2017?**

During the twelve-month reporting period, the U.S. economy continued to grow moderately, now ranking the current expansion as the third-longest since World War II, according to the National Bureau of Economic Research. The second half of 2016 saw a short-term boost in economic activity, driven by a one-time jump in exports during the third quarter, but the economy resumed a below-trend pace in the fourth quarter of 2016 and first quarter of 2017. The Bureau of Economic Analysis reported an annual growth rate of 3.0% for the U.S. economy in the second quarter of 2017, as measured by the second estimate of real gross domestic product (GDP), which is the value of goods and services produced by the nation's economy less the value of the goods and services used up in production, adjusted for price changes. Growth in the second quarter was boosted by stronger consumer spending and business investment, which helped offset weaker government spending. By comparison, the annual GDP growth rate in the first quarter of 2017 was 1.2%.

**This material is not intended to be a recommendation or investment advice, does not constitute a solicitation to buy or sell securities, and is not provided in a fiduciary capacity. The information provided does not take into account the specific objectives or circumstances of any particular investor, or suggest any specific course of action. Investment decisions should be made based on an investor's objectives and circumstances and in consultation with his or her advisors.**

**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.**

**For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's (S&P), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch). This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings, while 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.**

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

**Portfolio Managers Comments** (continued)

Despite the slowdown in early 2017, other data pointed to positive momentum. The labor market continued to tighten, inflation ticked higher, and consumer and business confidence surveys reflected optimism about the economy's prospects. As reported by the Bureau of Labor Statistics, the unemployment rate fell to 4.3% in July 2017 from 4.9% in July 2016 and job gains averaged around 181,000 per month for the past twelve months. Higher oil prices helped drive a steady increase in inflation over this reporting period. The Consumer Price Index (CPI) increased 1.7% over the twelve-month reporting period ended July 31, 2017 on a seasonally adjusted basis, as reported by the Bureau of Labor Statistics. The core CPI (which excludes food and energy) increased 1.7% during the same period, slightly below the Federal Reserve's (Fed) unofficial longer term inflation objective of 2.0%. The housing market also continued to improve, with historically low mortgage rates and low inventory driving home prices higher. The S&P CoreLogic Case-Shiller U.S. National Home Price Index, which covers all nine U.S. census divisions, recorded a 5.8% annual gain in June 2017 (most recent data available at the time this report was prepared). The 10-City and 20-City Composites reported year-over-year increases of 4.9% and 5.7%, respectively.

The U.S. economic outlook struck a more optimistic tone, prompting the Fed's policy making committee to raise its main benchmark interest rate in December 2016, March 2017 and June 2017. These moves were widely expected by the markets and, while the Fed acknowledged in its June 2017 statement that inflation has remained unexpectedly low, an additional increase is anticipated later in 2017 as the Fed seeks to gradually normalize interest rates. Also after the June 2017 meeting, the Fed revealed its plan to begin shrinking its balance sheets by allowing a small amount of maturing Treasury and mortgage securities to roll off without reinvestment. The timing of this is less certain, however, as it depends on whether the economy performs in line with the Fed's expectations. As expected, the Fed left rates unchanged at its July 2017 meeting.

Politics also dominated the headlines in this reporting period with two major electoral surprises: the U.K.'s vote to leave the European Union and Donald Trump's win in the U.S. presidential race. Market volatility increased as markets digested the initial shocks, but generally recovered and, in the case of the Trump rally, U.S. equities saw significant gains. Investors also closely watched elections across Europe. To the markets' relief, more mainstream candidates were elected in the Dutch and French elections in the spring of 2017. However, Britain's June 2017 snap election unexpectedly overturned the Conservative Party's majority in Parliament, which increased uncertainties about the Brexit negotiation process. Additionally, in the U.S., legislative delays with health care reform dimmed the prospects for President Trump's tax cuts and other fiscal stimulus, while investors braced for a showdown in Congress over increasing the nation's debt limit. Toward the end of the reporting period, escalating tensions between the U.S. and North Korea led to some near-term volatility in global equity shares to the benefit of perceived safe-haven assets such as gold, U.S. Treasury bonds and Japanese yen.

During the reporting period, the loan market benefited from increased investor demand as the Fed initiated a series of interest rate hikes increasing short-term interest rates. Technicals continue to be supportive of the asset class and the outlook for loans remains constructive with default rates anticipated to remain well below their historical averages and fundamentals continue to be supportive as any additional increases to the U.S. Funds rate should provide a positive credit spread to investors. The broad leveraged loan market, as represented by the Credit Suisse Leveraged Loan Index, produced returns of 6.83% for the twelve-month reporting period.

**What strategies were used to manage the Funds during the twelve-month reporting period ended July 31, 2017?**

NSL seeks to achieve a high level of current income, consistent with capital preservation by investing primarily in adjustable rate U.S. dollar-denominated secured Senior Loans. The Fund invests at least 80% of its managed assets in

adjustable rate senior secured loans. Up to 20% may include U.S. dollar denominated senior loans of non-U.S. borrowers, senior loans that are not secured, other debt securities and equity securities and warrants. The Fund uses leverage.

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JFR seeks to achieve a high level of current income by investing in adjustable rate secured and unsecured senior loans and other debt instruments. The Fund invests at least 80% of its managed assets in adjustable rate loans, primarily senior loans, though the loans may include unsecured senior loans and secured and unsecured subordinated loans. At least 65% of the Fund's managed assets must include adjustable rate senior loans that are secured by specific collateral. The Fund uses leverage.

JRO seeks to achieve a high level of current income. The Fund invests at least 80% of its managed assets in adjustable rate loans, primarily senior loans, though the loans may include unsecured senior loans and secured and unsecured subordinated loans. At least 65% of the Fund's managed assets must include adjustable rate senior loans that are secured by specific collateral. The Fund uses leverage.

JSD seeks to provide current income and the potential for capital appreciation. The Fund invests at least 70% of its managed assets in adjustable rate corporate debt instruments, including senior secured loans, second lien loans and other adjustable rate corporate debt instruments. Up to 30% of the Fund's assets may include other types of debt instruments or short positions consisting primarily of high yield debt. The Fund maintains a portfolio with an average duration that does not exceed two years. The Fund uses leverage.

JQC's primary investment objective is high current income and its secondary objective is total return. The Fund invests at least 70% of its managed assets in adjustable rate senior secured and second lien loans, and up to 30% opportunistically in other types of securities across a company's capital structure, primarily income-oriented securities such as high yield debt, convertible securities and other forms of corporate debt. The Fund uses leverage.

#### **How did the Funds perform during this twelve-month reporting period ended July 31, 2017?**

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, 2017. Each Fund's total returns at net asset value (NAV) are compared with the performance of a corresponding market index. For the twelve-month reporting period ended July 31, 2017, NSL, JFR, JRO, JSD and JQC outperformed the Credit Suisse Leveraged Loan Index.

Across all five Funds, our top and bottom performing individual security positions and industry groups were relatively similar. As a result, for NSL, JFR, JRO, JSD and JQC, the majority of sectors contributed positively to absolute performance, with the exception of the financials sector, which detracted modestly in JQC. The telecommunication services sector, information technology and consumer discretionary sectors were the strongest contributors to absolute performance.

Specific holdings that contributed to performance included the corporate bonds of consumer discretionary holding Scientific Games Corporation. The leading provider of gaming and lottery systems rallied on the combination of high yield market momentum, modest operating gains and the company's buyback of unsecured debt. We believe the company will benefit further from its corporate restructuring and continue to own the bonds. Also positively contributing were the bonds of telecommunication services holdings IntelSat Limited and Sprint Capital Corporation. The satellite company IntelSat strongly benefitted returns as the company's bonds rose on the announcement of a merger with a peer company. While the news was viewed as positive, the debt remains trading at distressed levels. Lastly, the high yield bonds of Sprint performed well during the reporting period as investors' aversion to riskier assets abated.

Several individual positions detracted from performance, including the loans of consumer discretionary holding, Cengage Learning Acquisitions, Inc. The loans of the textbook publishing company hurt performance, as the firm took

leverage up earlier in 2017, and then posted weaker than expected numbers which was not well received by the market. Also detracting from performance were the loans of consumer discretionary holding Gymboree Corporation. The loans of the retail company weighed on returns as poor execution by management led to weakened earnings results

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**Portfolio Managers Comments** (continued)

announced during the reporting period. With the exception of JQC, all the other Funds continue to hold the loans of Gymboree. In addition, the loans of consumer discretionary sector holding Academy Ltd. detracted from performance. The loans were downgraded during the reporting period based on its inability to reverse its 2016 earnings declines in the near term, resulting in continued high leverage and diminished free cash flow generation. All the Funds continue to hold the loans of Academy Ltd. In JQC, a position in the consumer discretionary sector holding, Clear Channel Communication Inc., detracted from performance. While the company has performed well and given its first quarter announcement, it is now pursuing a consensual exchange with creditors in an attempt to deleverage its balance sheet and focus on improving operating margins.

In addition, the use of regulatory leverage positively contributed to the performance of these Funds. Leverage is discussed in more detail later in the Fund Leverage section of this report.

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

JSD and JQC invested in credit default swaps. JSD invested in single name credit default swap, while JQC invested in high yield index credit default swaps. These contracts had a positive effect on performance for JQC and a negligible effect on performance for JSD during the reporting period.

All of these Funds have owned, or currently own, loans with the LIBOR floor feature. This feature provided for minimum coupon levels on loans during a time when short term interest rates, which serve as a basis for a loan's floating coupon rate, fell to historic lows in the years following the financial crisis. The floating-rate coupon on most senior loans is reset frequently (typically every three months) based on a short-term interest rate (usually 90-day U.S. LIBOR) plus a fixed spread. For example if the current short-term interest rate is 150 basis points (bp) (1.5%), and the spread is 400 bp, the resulting coupon will be 5.5%. LIBOR floors, as the name suggests, put a floor on the short term interest rate used in this calculation. For instance, in the previous example, if the loan has a 100 bp LIBOR floor the coupon will remain at 5%, even at times when short-term rates are below 100 bp. The coupon will once again begin to float at times when short-term rates are above 100 bp. 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.

**Fund**

**Leverage**

**IMPACT OF THE FUNDS' LEVERAGE STRATEGIES 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, Variable Rate Term Preferred (VRTP) Shares for NSL, JFR and JRO, Term Preferred Shares (Term Preferred) for NSL, JFR, JRO and JSD and reverse repurchase agreements for JQC. The Funds use leverage because our research has shown that, over time, leveraging provides opportunities for additional income and total return for common shareholders. However, use of leverage also can expose common shareholders to additional volatility. For example, as the prices of securities held by a Fund decline, the negative impact of these valuation changes on common share NAV and common shareholder total return is magnified by the use of leverage. Conversely, leverage may enhance common share returns during periods when the prices of securities held by a Fund generally are rising. The Funds' use of leverage had a positive impact on performance during this reporting period.

NSL, JFR, JRO and JSD used interest rate swap contracts to partially hedge the interest cost of leverage, which as mentioned previously, is through bank borrowings and preferred shares. Collectively, these interest rate swap contracts contributed to overall Fund performance during the period.

As of July 31, 2017, the Funds' percentages of leverage are shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Effective Leverage*	36.85%	36.37%	36.10%	36.96%	35.81%
Regulatory Leverage*	36.85%	36.37%	36.10%	36.96%	30.72%

\*Effective leverage is a Fund's effective economic leverage, and includes both regulatory leverage and the leverage effects of certain derivative and other investments in a Fund's portfolio that increase the Fund's investment exposure. Regulatory leverage consists of preferred shares issued or borrowings of a Fund. Both of these are part of a Fund's capital structure. A Fund, however, may from time to time borrow on a typically transient basis in connection with its day-to-day operations, primarily in connection with the need to settle portfolio trades. Such incidental borrowings are excluded from the calculation of a Fund's effective leverage ratio. Regulatory leverage is subject to asset coverage limits set forth in the Investment Company Act of 1940.

**THE FUNDS' LEVERAGE**

*Bank Borrowings*

As noted above, the Funds employ leverage through the use of bank borrowings. The Funds' bank borrowing activities are as shown in the accompanying table.

Fund	Current Reporting Period			Average Balance	Subsequent to the Close of the Reporting Period
	August 1, 2016	Draws	Paydowns	July 31, 2017 Outstanding	Days Ended September 29, 2017



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NSL	\$ 101,000,000	\$ 28,000,000	\$ (15,000,000)	\$ 114,000,000	\$ 108,484,932	\$	\$	\$ 114,000,000
JFR	\$ 240,800,000	\$ 103,100,000	\$ (89,600,000)	\$ 254,300,000	\$ 268,223,288	\$	\$	\$ 254,300,000
JRO	\$ 166,800,000	\$ 74,800,000	\$ (62,800,000)	\$ 178,800,000	\$ 183,432,877	\$	\$	\$ 178,800,000
JSD	\$ 64,000,000	\$ 8,000,000	\$	\$ 72,000,000	\$ 67,002,740	\$	\$	\$ 72,000,000
JQC	\$ 561,000,000	\$	\$	\$ 561,000,000	\$ 561,000,000	\$	\$	\$ 561,000,000

Refer to Notes to Financial Statements, Note 9 Fund Leverage for further details.

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**Fund Leverage** (continued)

*Reverse Repurchase Agreements*

As noted previously, in addition to bank borrowings, JQC also utilized reverse repurchase agreements. The Fund's transactions in reverse repurchase agreements are as shown in the accompanying table.

Current Reporting Period				Average Balance	Subsequent to the Close of the Reporting Period		
August 1, 2016	Purchases	Sales	July 31, 2017	Outstanding	Purchases	Sales	September 29, 2017
\$145,000,000	\$	\$	\$145,000,000	\$145,000,000	\$	\$	\$145,000,000

Refer to Notes to Financial Statements, Note 9 Fund Leverage, Reverse Repurchase Agreements for further details.

*Variable Rate Term Preferred Shares*

As noted previously, in addition to bank borrowings, NSL, JFR and JRO also issued VRTP Shares. The Funds' transactions in VRTP Shares are as shown in the accompanying table.

Fund	Current Reporting Period				Average Balance	Subsequent to the Close of the Reporting Period		
	August 1, 2016	Issuance	Redemptions	July 31, 2017	Outstanding	Issuance	Redemptions	September 29, 2017
NSL	\$ 45,000,000	\$	\$ (45,000,000)	\$	\$ 45,000,000*	\$	\$	\$
JFR	\$ 108,000,000	\$	\$ (108,000,000)	\$	\$ 102,090,141**	\$	\$	\$
JRO	\$ 75,000,000	\$	\$ (75,000,000)	\$	\$ 68,380,000***	\$	\$	\$

\* For the period August 1, 2016 through November 22, 2016.

\*\* For the period August 1, 2016 through December 20, 2016.

\*\*\* For the period August 1, 2016 through December 28, 2016.

During the current reporting period, NSL, JFR and JRO redeemed all of their outstanding VRTP Shares, respectively.

Refer to Notes to Financial Statements, Note 4 Fund Shares, Preferred Shares for further details on VRTP Shares.

*Term Preferred Shares*

As noted previously, in addition to bank borrowings, the Funds also issued Term Preferred. The Funds' transactions in Term Preferred are as shown in the accompanying table.

Fund	Current Reporting Period				Subsequent to the Close of the Reporting Period		
	August 1, 2016	Issuance	Redemptions	July 31, 2017	Issuance	Redemptions	September 29, 2017

**Average Balance  
Outstanding**

NSL	\$	\$ 43,000,000	\$	\$ 43,000,000	\$ 43,000,000*	\$	\$	\$ 43,000,000
JFR	\$	\$ 125,200,000	\$	\$ 125,200,000	\$ 91,972,908**	\$	\$	\$ 125,200,000
JRO	\$	\$ 84,000,000	\$	\$ 84,000,000	\$ 66,896,414**	\$	\$	\$ 84,000,000
JSD	\$ 35,000,000	\$	\$	\$ 35,000,000	\$ 35,000,000	\$	\$	\$ 35,000,000

\* For the period October 31, 2016 (first issuance of shares) through July 31, 2017.

\*\*For the period November 23, 2016 (first issuance of shares) through July 31, 2017.

During the current reporting period, NSL, JFR and JRO each refinanced a portion of their VRTP Shares with the issuance of Term Preferred.

Refer to Notes to Financial Statements, Note 4 Fund Shares, Preferred Shares for further details on Term Preferred.

**Common Share****Information****COMMON SHARE DISTRIBUTION INFORMATION**

The following information regarding the Funds' distributions is current as of July 31, 2017. Each Fund's distribution levels may vary over time based on each Fund's investment activity and portfolio investment value changes.

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

Monthly Distribution (Ex-Dividend Date)	Per Common Share Amounts				
	NSL	JFR	JRO	JSD	JQC
August 2016	\$ 0.0360	\$ 0.0615	\$ 0.0645	\$ 0.0970	\$ 0.0515
September	0.0375	0.0640	0.0670	0.1000	0.0515
October	0.0375	0.0640	0.0670	0.1000	0.0515
November	0.0375	0.0640	0.0670	0.1000	0.0515
December	0.0395	0.0675	0.0705	0.1060	0.0525
January	0.0395	0.0675	0.0705	0.1060	0.0525
February	0.0395	0.0675	0.0705	0.1060	0.0525
March	0.0395	0.0675	0.0705	0.1060	0.0525
April	0.0395	0.0675	0.0705	0.1060	0.0525
May	0.0395	0.0675	0.0705	0.1060	0.0525
June	0.0395	0.0675	0.0705	0.1060	0.0525
July 2017	0.0395	0.0675	0.0705	0.1060	0.0525
<b>Total Distributions from Net Investment Income</b>	<b>\$ 0.4645</b>	<b>\$ 0.7935</b>	<b>\$ 0.8295</b>	<b>\$ 1.2450</b>	<b>\$ 0.6260</b>
Current Distribution Rate*	6.94%	6.85%	7.13%	7.17%	7.25%

\*Current distribution rate is based on the Fund's current annualized monthly distribution divided by the Fund's current market price as of the end of the reporting period. 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.

Each Fund in this report seeks to pay regular monthly dividends out of its net investment income at a rate that reflects its past and projected net income performance. To permit each Fund to maintain a more stable monthly dividend, the Fund may pay dividends at a rate that may be more or less than the amount of net income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it will hold the excess in reserve as undistributed net investment income (UNII) as part of the Fund's net asset value. Conversely, if a Fund has cumulatively paid in dividends more than it has earned, the excess will constitute a negative UNII that will likewise be reflected in the Fund's net asset value. Each Fund will, over time, pay all its net investment income as dividends to shareholders.

As of July 31, 2017, the Funds had positive UNII balances for tax purposes. NSL had positive UNII balances while JFR, JRO, JSD and JQC had negative UNII balances for financial reporting purposes.

All monthly dividends paid by each Fund during the current reporting period were paid from net investment income. If a portion of the Fund's monthly distributions was sourced from or comprised of elements other than net investment income, including capital gains and/or a return of capital, shareholders would have received a notice to that effect. For financial reporting purposes, the composition and per share amounts of each Fund's dividends for the reporting period are presented in this report's Statement of Changes in Net Assets and Financial Highlights, respectively. For income tax purposes, distribution information for each Fund as of its most recent tax year end is presented in Note 6 - Income Tax Information within the Notes to Financial Statements of this report.

**Common Share Information** (continued)**COMMON SHARE EQUITY SHELF PROGRAMS**

During the current reporting period, the following Funds were authorized by the Securities and Exchange Commission (SEC) to issue additional common shares through an equity shelf program (Shelf Offering). Under these 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. Under the Shelf Offerings, each Fund is authorized to issue additional common shares as shown in the accompanying table:

	<b>NSL</b>	<b>JFR</b>	<b>JRO</b>	<b>JSD</b>
Additional authorized common shares	8,800,000	12,900,000	8,500,000	1,000,000

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

	<b>JFR</b>	<b>JRO</b>	<b>JSD</b>
Common shares sold through Shelf Offering	1,274,890	1,280,410	362
Weighted average premium to NAV per common share sold	1.62%	2.17%	1.34%

Refer to Notes to Financial Statements, Note 4 Fund Shares, Common Shares Equity Shelf Programs and Offering Costs for further details of Shelf Offerings and each Fund's respective transactions.

**COMMON SHARE REPURCHASES**

During August 2017 (subsequent to the close of the reporting period), the Funds' Board of Trustees reauthorized an open-market share repurchase program, allowing each Fund to repurchase an aggregate of up to approximately 10% of its outstanding shares.

As of July 31, 2017, and since the inception of the Funds' repurchase programs, the Funds have cumulatively repurchased and retired their outstanding common shares as shown in the accompanying table.

	<b>NSL</b>	<b>JFR</b>	<b>JRO</b>	<b>JSD</b>	<b>JQC</b>
Common shares cumulatively repurchased and retired	5,000	147,593	19,400	0	4,804,500
Common shares authorized for repurchase	3,860,000	5,515,000	3,850,000	1,010,000	13,575,000

During the current reporting period, the Funds did not repurchase any of their outstanding common shares.

**OTHER COMMON SHARE INFORMATION**

As of July 31, 2017, 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.

	<b>NSL</b>	<b>JFR</b>	<b>JRO</b>	<b>JSD</b>	<b>JQC</b>
Common share NAV	\$6.97	\$11.76	\$11.70	\$18.07	\$9.32
Common share price	\$6.83	\$11.83	\$11.87	\$17.75	\$8.69
Premium/(Discount) to NAV	(2.01)%	0.60%	1.45%	(1.77)%	(6.76)%
12-month average premium/(discount) to NAV	(3.17)%	(1.49)%	0.18%	(3.58)%	(7.63)%

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## 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.

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

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. **Adjustable Rate Senior Loans** may not be fully secured by collateral, generally do not trade on exchanges, and are typically issued by unrated or below-investment grade companies, and therefore are subject to greater liquidity and credit risk. **Lower credit** debt securities may be more likely to fail to make timely interest or principal payments. **Leverage** increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a fund's leverage strategy will be successful. These and other risk considerations such as **interest rate risk** are described in more detail on the Fund's web page at [www.nuveen.com/NSL](http://www.nuveen.com/NSL).

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

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. **Adjustable Rate Senior Loans** may not be fully secured by collateral, generally do not trade on exchanges, and are typically issued by unrated or below-investment grade companies, and therefore are subject to greater liquidity and credit risk. **Lower credit** debt securities may be more likely to fail to make timely interest or principal payments. **Leverage** increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a fund's leverage strategy will be successful. These and other risk considerations such as **interest rate risk** are described in more detail on the Fund's web page at [www.nuveen.com/JFR](http://www.nuveen.com/JFR).

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

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. **Adjustable Rate Senior Loans** may not be fully secured by collateral, generally do not trade on exchanges, and are typically issued by unrated or below-investment grade companies, and therefore are subject to greater liquidity and credit risk. **Lower credit** debt securities may be more likely to fail to make timely interest or principal payments. **Leverage** increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a fund's leverage strategy will be successful. These and other risk considerations such as **interest rate risk** are described in more detail on the Fund's web page at [www.nuveen.com/JRO](http://www.nuveen.com/JRO).

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

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. **Adjustable Rate Senior Loans** may not be fully secured by collateral, generally do not trade on exchanges, and are typically issued by unrated or below-investment grade companies, and therefore are subject to greater liquidity and credit risk. **Lower credit** debt securities may be more likely to fail to make timely interest or principal payments. **Leverage** increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a



fund's leverage strategy will be successful. These and other risk considerations such as **interest rate risk** are described in more detail on the Fund's web page at [www.nuveen.com/JSD](http://www.nuveen.com/JSD).

**Risk Considerations** (continued)

**Nuveen Credit Strategies Income Fund (JQC)**

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. **Adjustable Rate Senior Loans** may not be fully secured by collateral, generally do not trade on exchanges, and are typically issued by unrated or below-investment grade companies, and therefore are subject to greater liquidity and credit risk. **Lower credit** debt securities may be more likely to fail to make timely interest or principal payments. **Common stock** prices have often experienced significant volatility. **Leverage** increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a fund's leverage strategy will be successful. These and other risk considerations such as **interest rate risk** are described in more detail on the Fund's web page at [www.nuveen.com/JQC](http://www.nuveen.com/JQC).

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NSL

**Nuveen Senior Income Fund****Performance Overview and Holding Summaries as of July 31, 2017**

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

**Average Annual Total Returns as of July 31, 2017**

	<b>Average Annual</b>		
	<b>1-Year</b>	<b>5-Year</b>	<b>10-Year</b>
NSL at Common Share NAV	10.22%	6.36%	6.04%
NSL at Common Share Price	17.00%	5.67%	6.10%
Credit Suisse Leveraged Loan Index	6.83%	4.79%	4.60%

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. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

**Common Share Price Performance Weekly Closing Price**

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

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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.

### Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	133.2%
Common Stocks	2.1%
\$25 Par (or similar) Retail Preferred	0.0%
Corporate Bonds	19.5%
Warrants	0.0%
Investment Companies	4.7%
Other Assets Less Liabilities	(1.4)%
<b>Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs</b>	<b>158.1%</b>
Borrowings	(42.4)%
Term Preferred Shares, net of deferred offering costs	(15.7)%
<b>Net Assets</b>	<b>100%</b>

### Top Five Issuers

(% of total long-term investments)

IntelSat Limited	3.6%
Dell International LLC	3.2%
Albertson's LLC	2.9%
iHeartCommunications, Inc.	2.7%
Sprint Corporation	2.5%

### Portfolio Composition

(% of total investments)

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Media	11.1%
Software	8.8%
Diversified Telecommunication Services	8.2%
Technology Hardware, Storage & Peripherals	5.7%
Hotels, Restaurants & Leisure	5.4%
Health Care Providers & Services	4.1%
Food & Staples Retailing	3.5%
Wireless Telecommunication Services	3.5%
Oil, Gas & Consumable Fuels	3.0%
Health Care Equipment & Supplies	2.5%
Food Products	2.3%
Diversified Consumer Services	2.3%
Commercial Services & Supplies	2.2%
Equity Real Estate Investment Trusts	2.0%
Aerospace & Defense	2.0%
Trading Companies & Distributors	2.0%
Pharmaceuticals	1.7%
Communications Equipment	1.7%
Airlines	1.5%
Semiconductors & Semiconductor Equipment	1.4%
Internet Software & Services	1.4%
Insurance	1.3%
Other	19.5%
Investment Companies	2.9%
<b>Total</b>	<b>100%</b>

**Portfolio Credit Quality**

(% of total long-term fixed income investments)

BBB	12.8%
BB or Lower	85.9%
N/R (not rated)	1.3%
<b>Total</b>	<b>100%</b>

**JFR**

**Nuveen Floating Rate Income Fund**

**Performance Overview and Holding Summaries as of July 31, 2017**

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

**Average Annual Total Returns as of July 31, 2017**

	<b>Average Annual</b>		
	<b>1-Year</b>	<b>5-Year</b>	<b>10-Year</b>
JFR at Common Share NAV	10.76%	6.61%	6.02%
JFR at Common Share Price	18.63%	7.26%	6.69%
Credit Suisse Leveraged Loan Index	6.83%	4.79%	4.60%

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. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

**Common Share Price Performance Weekly Closing Price**

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

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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.

### Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	122.7%
Common Stocks	1.4%
\$25 Par (or similar) Retail Preferred	0.0%
Convertible Bonds	0.0%
Corporate Bonds	21.7%
Asset-Backed Securities	2.7%
Long-Term Investment Companies	1.8%
Warrants	0.0%
Short-Term Investment Companies	7.9%
Other Assets Less Liabilities	(1.2)%
<b>Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs</b>	<b>157.0%</b>
Borrowings	(38.3)%
Term Preferred Shares, net of deferred offering costs	(18.7)%
<b>Net Assets</b>	<b>100%</b>
<b>Top Five Issuers</b>	

(% of total long-term investments)

IntelSat Limited	3.1%
Albertson's LLC	2.8%
Dell International LLC	2.7%
Sprint Corporation	2.5%
iHeartCommunications, Inc.	2.4%

### Portfolio Composition

(% of total investments)



Media	10.6%
Software	7.8%
Diversified Telecommunication Services	7.6%
Technology Hardware, Storage & Peripherals	5.8%
Hotels, Restaurants & Leisure	5.2%
Wireless Telecommunication Services	3.9%
Health Care Providers & Services	3.7%
Food & Staples Retailing	3.5%
Food Products	2.5%
Oil, Gas & Consumable Fuels	2.4%
Diversified Consumer Services	2.3%
Equity Real Estate Investment Trusts	2.2%
Commercial Services & Supplies	2.1%
Trading Companies & Distributors	1.7%
Multiline Retail	1.7%
Health Care Equipment & Supplies	1.6%
Pharmaceuticals	1.6%
Communications Equipment	1.6%
Aerospace & Defense	1.5%
Semiconductors & Semiconductor Equipment	1.3%
Automobiles	1.3%
Internet Software & Services	1.2%
Other	19.1%
Asset-Backed Securities	1.7%
Investment Companies	6.1%
<b>Total</b>	<b>100%</b>
<b>Portfolio Credit Quality</b>	

(% of total long-term fixed income investments)

BBB	12.2%
BB or Lower	86.3%
N/R (not rated)	1.5%
<b>Total</b>	<b>100%</b>

**JRO****Nuveen Floating Rate Income Opportunity Fund****Performance Overview and Holding Summaries as of July 31, 2017**

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

**Average Annual Total Returns as of July 31, 2017**

	<b>Average Annual</b>		
	<b>1-Year</b>	<b>5-Year</b>	<b>10-Year</b>
JRO at Common Share NAV	11.06%	6.93%	6.58%
JRO at Common Share Price	18.92%	7.11%	7.22%
Credit Suisse Leveraged Loan Index	6.83%	4.79%	4.60%

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. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

**Common Share Price Performance Weekly Closing Price**

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

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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.

### Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	123.6%
Common Stocks	1.8%
\$25 Par (or similar) Retail Preferred	0.0%
Convertible Bonds	0.0%
Corporate Bonds	21.6%
Asset-Backed Securities	2.0%
Warrants	0.0%
Investment Companies	8.2%
Other Assets Less Liabilities	(1.0)%
<b>Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs</b>	<b>156.2%</b>
Borrowings	(38.4)%
Term Preferred Shares, net of deferred offering costs	(17.8)%
<b>Net Assets</b>	<b>100%</b>

### Top Five Issuers

(% of total long-term investments)

IntelSat Limited	3.5%
Dell International LLC	2.8%
iHeartCommunications, Inc.	2.8%
Albertson's LLC	2.4%
Sprint Corporation	2.3%

### Portfolio Composition

(% of total investments)

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Media	10.9%
Software	8.6%
Diversified Telecommunication Services	8.1%
Technology Hardware, Storage & Peripherals	5.6%
Hotels, Restaurants & Leisure	5.2%
Wireless Telecommunication Services	3.5%
Health Care Providers & Services	3.2%
Food & Staples Retailing	3.1%
Oil, Gas & Consumable Fuels	2.8%
Food Products	2.6%
Commercial Services & Supplies	2.4%
Equity Real Estate Investment Trusts	2.2%
Diversified Consumer Services	2.2%
Health Care Equipment & Supplies	1.7%
Communications Equipment	1.7%
Multiline Retail	1.7%
Aerospace & Defense	1.6%
Trading Companies & Distributors	1.5%
Internet Software & Services	1.5%
Automobiles	1.5%
Pharmaceuticals	1.4%
Diversified Financial Services	1.4%
Other	19.1%
Asset-Backed Securities	1.3%
Investment Companies	5.2%
<b>Total</b>	<b>100%</b>

**Portfolio Credit Quality**

(% of total long-term fixed income investments)

BBB	12.0%
BB or Lower	86.2%
N/R (not rated)	1.8%
<b>Total</b>	<b>100%</b>

**JSD****Nuveen Short Duration Credit Opportunities Fund****Performance Overview and Holding Summaries as of July 31, 2017**

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

**Average Annual Total Returns as of July 31, 2017**

	<b>Average Annual</b>		<b>Since</b>
	<b>1-Year</b>	<b>5-Year</b>	<b>Inception</b>
JSD at Common Share NAV	10.68%	6.10%	6.61%
JSD at Common Share Price	17.91%	6.15%	5.95%
Credit Suisse Leveraged Loan Index	6.83%	4.79%	4.52%

Since inception returns are from May 25, 2011. 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. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

**Common Share Price Performance Weekly Closing Price**

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

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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.

### Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	133.4%
Common Stocks	1.1%
Corporate Bonds	20.8%
Warrants	0.0%
Investment Companies	3.4%
Other Assets Less Liabilities	(0.4)%
<b>Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs</b>	<b>158.3%</b>
Borrowings	(39.5)%
Term Preferred Shares, net of deferred offering costs	(18.8)%
<b>Net Assets</b>	<b>100%</b>

### Top Five Issuers

(% of total long-term investments)

IntelSat Limited	3.9%
Albertson's LLC	3.1%
iHeartCommunications, Inc.	2.9%
Sprint Corporation	2.6%
Western Digital Corporation	2.5%

### Portfolio Composition

(% of total investments)

Media	9.5%
Software	9.0%

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Diversified Telecommunication Services	8.6%
Technology Hardware, Storage & Peripherals	5.3%
Health Care Providers & Services	4.8%
Hotels, Restaurants & Leisure	4.8%
Food & Staples Retailing	4.0%
Oil, Gas & Consumable Fuels	3.2%
Wireless Telecommunication Services	3.1%
Commercial Services & Supplies	2.5%
Communications Equipment	2.4%
Health Care Equipment & Supplies	2.2%
Aerospace & Defense	2.0%
Pharmaceuticals	2.0%
Electric Utilities	1.9%
Equity Real Estate Investment Trusts	1.9%
Consumer Finance	1.9%
Internet Software & Services	1.8%
Food Products	1.7%
Trading Companies & Distributors	1.6%
Airlines	1.4%
Semiconductors & Semiconductor Equipment	1.3%
IT Services	1.3%
Other	19.6%
Investment Companies	2.2%
<b>Total</b>	<b>100%</b>

**Portfolio Credit Quality**

(% of total long-term fixed income investments)

BBB	9.7%
BB or Lower	89.1%
N/R (not rated)	1.2%
<b>Total</b>	<b>100%</b>

**JQC****Nuveen Credit Strategies Income Fund****Performance Overview and Holding Summaries as of July 31, 2017**

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

**Average Annual Total Returns as of July 31, 2017**

	<b>Average Annual</b>		
	<b>1-Year</b>	<b>5-Year</b>	<b>10-Year</b>
JQC at Common Share NAV	7.70%	6.08%	4.02%
JQC at Common Share Price	10.75%	5.95%	5.20%
Credit Suisse Leveraged Loan Index	6.83%	4.79%	4.60%

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. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

**Common Share Price Performance Weekly Closing Price**



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

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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.

### Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	113.8%
Common Stocks	0.5%
Exchange-Traded Funds	7.8%
Corporate Bonds	28.8%
Investment Companies	6.3%
Other Assets Less Liabilities	(1.4)%
<b>Net Assets Plus Borrowings and Reverse Repurchase Agreements</b>	<b>155.8%</b>
Borrowings	(44.3)%
Reverse Repurchase Agreements	(11.5)%
<b>Net Assets</b>	<b>100%</b>

### Top Five Issuers

(% of total long-term investments)

PowerShares Senior Loan Portfolio	3.1%
Sprint Corporation	2.8%
First Data Corporation	2.4%
Scientific Games Corporation	2.2%
Ziggo B.V.	2.2%

### Portfolio Composition

(% of total investments)

Software	9.7%
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Media	9.0%
Diversified Telecommunication Services	8.3%
Hotels, Restaurants & Leisure	6.0%
Wireless Telecommunication Services	3.9%
Health Care Providers & Services	3.8%
Equity Real Estate Investment Trusts	3.2%
Technology Hardware, Storage & Peripherals	3.0%
Diversified Consumer Services	3.1%
Chemicals	2.9%
Airlines	2.9%
Health Care Equipment & Supplies	2.5%
Consumer Finance	2.3%
Specialty Retail	2.3%
Internet Software & Services	2.2%
Food Products	2.1%
Pharmaceuticals	2.1%
Oil, Gas & Consumable Fuels	2.0%
Other	19.8%
Exchange-Traded Funds	4.9%
Investment Companies	4.0%
<b>Total</b>	<b>100%</b>
<b>Portfolio Credit Quality</b>	

(% of total long-term fixed income investments)

BBB	12.5%
BB or Lower	86.4%
N/R (not rated)	1.1%
<b>Total</b>	<b>100%</b>

**Shareholder****Meeting Report**

The annual meeting of shareholders was held in the offices of Nuveen on April 6, 2017 for NSL, JFR, JRO, JSD and JQC; at this meeting the shareholders were asked to elect Board Members.

	NSL		JFR		JRO		JSD		JQC
	Common and Preferred shares voting together as a class	Preferred Shares	Common and Preferred shares voting together as a class	Preferred Shares	Common and Preferred shares voting together as a class	Preferred Shares	Common and Preferred shares voting together as a class	Preferred Shares	Common Shares
<b>Approval of the Board Members was reached as follows:</b>									
William Adams IV									
For	31,573,356		48,292,465		34,117,158		8,939,440		106,009,900
Withhold	1,262,816		942,775		747,224		184,458		1,769,764
Total	32,836,172		49,235,240		34,864,382		9,123,898		107,779,664
William C. Hunter									
For		20,977		37,279		56,116		24,758	
Withhold		1,383		379					
Total		22,360		37,658		56,116		24,758	
David J. Kundert									
For	31,113,695		47,921,437		33,591,094		8,951,602		105,905,673
Withhold	1,722,477		1,313,803		1,273,288		172,296		1,873,991
Total	32,836,172		49,235,240		34,864,382		9,123,898		107,779,664
John K. Nelson									
For	31,591,165		48,304,847		34,210,065		8,945,085		106,009,861
Withhold	1,245,007		930,393		654,317		178,813		1,769,803
Total	32,836,172		49,235,240		34,864,382		9,123,898		107,779,664
William J. Schneider									
For		20,977		37,279		56,116		24,758	
Withhold		1,383		379					

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Total	22,360	37,658	56,116	24,758	
Terence J. Toth					
For	31,590,767	48,291,451	34,212,754	8,947,332	106,020,624
Withhold	1,245,405	943,789	651,628	176,566	1,759,040
Total	32,836,172	49,235,240	34,864,382	9,123,898	107,779,664

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**Report of**

**Independent Registered Public Accounting Firm**

**To the Board of Trustees and Shareholders of**

**Nuveen Senior Income Fund**

**Nuveen Floating Rate Income Fund**

**Nuveen Floating Rate Income Opportunity Fund**

**Nuveen Short Duration Credit Opportunities Fund**

**Nuveen Credit Strategies Income 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, Nuveen Short Duration Credit Opportunities Fund, and Nuveen Credit Strategies Income Fund (the Funds ) as of July 31, 2017, 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 years in the two-year period then ended, and the financial highlights for each of the years in the three-year period then ended. 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. The financial highlights for the periods presented through July 31, 2014 were audited by other auditors whose reports dated September 25, 2014 expressed an unqualified opinion on those financial highlights.

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. An audit includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements. Our procedures included confirmation of securities owned as of July 31, 2017, by correspondence with the custodian and brokers or other appropriate auditing procedures. An audit also includes assessing the accounting principles used and significant estimates made by management, as well as evaluating the overall financial statement presentation. 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 position of the Funds as of July 31, 2017, the results of their operations and cash flows for the year then ended, the changes in their net assets for each of the years in the two-year period then ended, and the financial highlights for each of the years in the three-year period then ended, in conformity with U.S. generally accepted accounting principles.

/s/ KPMG LLP

Chicago, Illinois

September 29, 2017



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**Nuveen Senior Income Fund**  
**Portfolio of Investments**

July 31, 2017

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (4)</b>	<b>Maturity (2)</b>	<b>Ratings (3)</b>	<b>Value</b>
<b>LONG-TERM INVESTMENTS 154.8% (97.1% of Total Investments)</b>					
<b>VARIABLE RATE SENIOR LOAN INTERESTS 133.2% (83.5% of Total Investments) (4)</b>					
<b>Aerospace &amp; Defense 3.1% (2.0% of Total Investments)</b>					
\$ 4,160	Sequa Corporation, Term Loan, First Lien	6.814%	11/28/21	B	\$4,202,877
1,432	Sequa Corporation, Term Loan, Second Lien	10.314%	4/26/22	CCC	1,467,991
495	Transdigm, Inc., Extend Term Loan F	4.234%	6/07/23	Ba2	498,146
1,957	Transdigm, Inc., Term Loan E, First Lien	4.255%	5/14/22	Ba2	1,968,417
323	Transdigm, Inc., Tranche C Term Loan	4.285%	2/28/20	Ba2	324,993
8,367	Total Aerospace & Defense				8,462,424
<b>Air Freight &amp; Logistics 0.9% (0.6% of Total Investments)</b>					
442	Americold Realty Operating Partnership, Term Loan B	4.984%	12/01/22	BB	448,500
872	PAE Holding Corporation, Term Loan B	6.734%	10/20/22	B+	881,756
1,083	XPO Logistics, Inc., Refinanced Term Loan	3.554%	11/01/21	Ba1	1,088,653
2,397	Total Air Freight & Logistics				2,418,909
<b>Airlines 2.4% (1.5% of Total Investments)</b>					
1,433	American Airlines, Inc., Replacement Term Loan	3.233%	6/27/20	BB+	1,437,311
1,960	American Airlines, Inc., Replacement Term Loan	3.226%	10/10/21	BB+	1,966,399
2,922	American Airlines, Inc., Term Loan B	3.726%	12/14/23	BB+	2,941,106
6,315	Total Airlines				6,344,816
<b>Auto Components 0.8% (0.5% of Total Investments)</b>					
750	DexKo Global, Inc., Term Loan, First Lien	5.313%	7/13/24	B1	760,313
424	Horizon Global Corporation, Term Loan B	5.734%	6/30/21	B+	428,603
1,000	Superior Industries International, Inc., Term Loan B	5.787%	6/14/24	B1	1,007,500

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2,174	Total Auto Components				2,196,416
	<b>Automobiles 1.9% (1.2% of Total Investments)</b>				
1,430	Chrysler Group LLC, Term Loan	3.230%	12/31/18	BBB	1,440,175
3,776	Formula One Group, Term Loan B, (DD1)	4.504%	2/01/24	B	3,800,130
5,206	Total Automobiles				5,240,305
	<b>Building Products 0.7% (0.5% of Total Investments)</b>				
1,990	Quikrete Holdings, Inc., Term Loan B	3.984%	11/15/23	BB	1,999,612
	<b>Capital Markets 0.4% (0.2% of Total Investments)</b>				
1,000	RPI Finance Trust, Term Loan B6	3.296%	3/27/23	Baa2	1,006,250
	<b>Chemicals 1.8% (1.1% of Total Investments)</b>				
328	Ineos US Finance LLC, New 2022 Dollar Term Loan	4.007%	3/31/22	Ba2	330,491
366	Ineos US Finance LLC, New 2024 Dollar Term Loan	4.007%	4/01/24	Ba2	369,199
1,595	Mineral Technologies, Inc., Term Loan B2	4.750%	5/07/21	BB+	1,616,899
741	OM Group, Inc., Term Loan B, First Lien	6.296%	2/21/24	B	751,753
1,643	Univar, Inc., Term Loan B	3.984%	7/01/22	BB	1,654,129
4,673	Total Chemicals				4,722,471
	<b>Commercial Services &amp; Supplies 3.6% (2.2% of Total Investments)</b>				
130	Education Management LLC, Tranche A, Term Loan, (5)	5.804%	7/02/20	N/R	59,158
248	Education Management LLC, Tranche B, Term Loan, (5)	8.804%	7/02/20	N/R	5,267
746	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	5.298%	10/19/23	B2	749,515
2,249	iQor US, Inc., Term Loan, First Lien	6.299%	4/01/21	B	2,243,115
250	iQor US, Inc., Term Loan, Second Lien	10.049%	4/01/22	CCC+	241,875
777	KAR Auction Services, Inc., Term Loan B5	3.813%	3/09/23	Ba2	782,998
1,737	Monitronics International, Inc., Term Loan B2, First Lien	6.796%	9/30/22	B2	1,759,489



<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (4)</b>	<b>Maturity (2)</b>	<b>Ratings (3)</b>	<b>Value</b>
<b>Commercial Services &amp; Supplies (continued)</b>					
\$ 1,318	Protection One, Inc., Term Loan	3.984%	5/02/22	BB	\$ 1,326,923
1,535	Skillsoft Corporation, Initial Term Loan, First Lien	5.984%	4/28/21	B	1,446,307
988	Universal Services of America, Initial Term Loan, First Lien	5.046%	7/28/22	B+	990,897
9,978	Total Commercial Services & Supplies				9,605,544
<b>Communications Equipment 2.6% (1.6% of Total Investments)</b>					
1,020	Avaya, Inc., DIP Term Loan	8.729%	1/24/18	Baa3	1,050,743
3,162	Avaya, Inc., Term Loan B3, (5)	6.460%	10/26/17	N/R	2,584,712
326	Avaya, Inc., Term Loan B6	6.500%	3/31/18	N/R	266,270
1,120	Avaya, Inc., Term Loan B7, (5)	6.460%	5/29/20	N/R	919,723
794	Colorado Buyer, Inc., Term Loan, First Lien	4.170%	5/01/24	Ba3	802,388
365	Colorado Buyer, Inc., Term Loan, Second Lien	8.420%	5/01/25	B3	370,659
966	Riverbed Technology, Inc., Term Loan B, First Lien	4.490%	4/24/22	B+	954,438
7,753	Total Communications Equipment				6,948,933
<b>Consumer Finance 2.0% (1.3% of Total Investments)</b>					
4,022	First Data Corporation, Term Loan B	3.727%	4/26/24	BB	4,049,229
1,374	First Data Corporation, Term Loan, First Lien	3.477%	7/10/22	BB	1,379,936
5,396	Total Consumer Finance				5,429,165
<b>Containers &amp; Packaging 0.6% (0.3% of Total Investments)</b>					
744	Berry Plastics Holding Corporation, Term Loan I	3.730%	10/01/22	BB	748,228
748	Reynolds Group Holdings, Inc., Term Loan, First Lien	4.234%	2/05/23	B+	752,287
1,492	Total Containers & Packaging				1,500,515
<b>Diversified Consumer Services 3.5% (2.2% of Total Investments)</b>					
3,537	Cengage Learning Acquisitions, Inc., Term Loan B	5.474%	6/07/23	B+	3,352,245
2,792	Hilton Hotels Corporation, Term Loan B2	3.232%	10/25/23	BBB	2,808,572
2,058	Houghton Mifflin, Term Loan B, First Lien	4.234%	5/28/21	B+	1,998,025
1,247	Laureate Education, Inc., New Term Loan	5.734%	4/20/24	B	1,264,020
9,634	Total Diversified Consumer Services				9,422,862
<b>Diversified Financial Services 1.8% (1.1% of Total Investments)</b>					
587	Freedom Mortgage Corporation, Initial Term Loan	6.862%	2/23/22	BB	596,720

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1,086	MGM Growth Properties, Term Loan B	3.484%	4/25/23	BB+	1,091,958
949	MJ Acquisition Corp., Term Loan, First Lien	4.211%	6/01/22	B+	957,716
2,069	Veritas US, Inc., Term Loan B1	5.796%	1/27/23	B+	2,096,960
4,691	Total Diversified Financial Services				4,743,354
<b>Diversified Telecommunication Services 9.7% (6.1% of Total Investments)</b>					
4,000	CenturyLink, Inc., Term Loan B	2.750%	1/31/25	BBB	3,951,560
744	DTI Holdings, Inc., Term Loan B, First Lien	6.561%	10/02/23	B	728,557
3,808	Frontier Communications Corporation, Term Loan B	4.980%	1/14/20	BB	3,669,284
2,488	Greeneden U.S. Holdings II LLC, Term Loan B	5.007%	12/01/23	B2	2,509,278
6,084	Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan	4.000%	6/30/19	B1	6,076,736
1,675	Level 3 Financing, Inc., Tranche B, Term Loan	3.479%	2/22/24	BBB	1,684,159
2,394	WideOpenWest Finance LLC, Term Loan B	4.452%	8/18/23	B	2,398,915
5,000	Ziggo B.V., Term Loan E	3.726%	4/15/25	BB	5,013,075
26,193	Total Diversified Telecommunication Services				26,031,564
<b>Electric Utilities 1.8% (1.1% of Total Investments)</b>					
459	EFS Cogen Holdings LLC, Term Loan B	4.800%	6/28/23	BB	464,137
1,747	Energy Future Intermediate Holding Company, DIP Term Loan	4.233%	7/02/18	BB	1,761,614
479	Helix Generation, Term Loan B	4.960%	3/10/24	BB	484,526
1,620	Vistra Operations Co., Term Loan B	3.982%	8/04/23	BB+	1,628,231
371	Vistra Operations Co., Term Loan C	3.977%	8/04/23	Ba2	373,217
4,676	Total Electric Utilities				4,711,725

**NSL Nuveen Senior Income Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Electrical Equipment 0.3% (0.2% of Total Investments)</b>					
\$ 899	Zebra Technologies Corporation, Term Loan B	3.314%	10/24/21	BB	\$ 903,576
<b>Electronic Equipment, Instruments &amp; Components 0.9% (0.5% of Total Investments)</b>					
988	SMART Modular Technologies, Inc., Term Loan	9.250%	8/26/19	B	985,453
1,399	TTM Technologies, Inc., New Term Loan	5.484%	5/31/21	BB	1,422,090
2,387	Total Electronic Equipment, Instruments & Components				2,407,543
<b>Energy Equipment &amp; Services 0.5% (0.3% of Total Investments)</b>					
343	Dynamic Energy Services International LLC, Term Loan	14.679%	3/06/18	N/R	120,044
1,615	Ocean Rigs, Inc., Term Loan B1, (5)	8.250%	3/31/21	CCC	1,130,441
1,958	Total Energy Equipment & Services				1,250,485
<b>Equity Real Estate Investment Trusts 2.9% (1.8% of Total Investments)</b>					
3,135	Communications Sales & Leasing, Inc., Shortfall Term Loan	4.234%	10/24/22	BB	3,145,872
1,001	Realty Group LLC, Term Loan B	3.484%	7/20/22	BB+	1,007,791
4,019	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	4.984%	12/18/20	Caa1	3,703,444
8,155	Total Equity Real Estate Investment Trusts				7,857,107
<b>Food &amp; Staples Retailing 5.6% (3.5% of Total Investments)</b>					
10,405	Albertson's LLC, Term Loan B4	3.984%	8/25/21	BB	10,394,990
1,511	Albertson's LLC, Term Loan B6	4.251%	6/22/23	BB	1,512,029
999	BJ's Wholesale Club, Inc., Term Loan B, First Lien	4.968%	2/03/24	B	979,974
1,375	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	5.115%	6/21/21	BB	1,384,453
746	Save-A-Lot, Term Loan B	7.234%	12/05/23	B	735,523
54	Supervalu, Inc., Delayed Draw, Term Loan B	4.734%	6/02/24	BB	53,786
90	Supervalu, Inc., Term Loan B	4.734%	6/02/24	BB	89,644
15,180	Total Food & Staples Retailing				15,150,399
<b>Food Products 3.7% (2.3% of Total Investments)</b>					
625		TBD	TBD	BB	627,738

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	American Seafoods Group LLC, Term Loan B, (WI/DD)				
970	Hearthside Group Holdings LLC, Term Loan B	4.234%	6/02/21	B1	975,456
2,291	Jacobs Douwe Egberts, Term Loan B	3.438%	7/02/22	BB	2,305,557
676	Keurig Green Mountain, Inc., Term Loan A, First Lien	2.750%	3/03/21	BBB	676,880
498	Pinnacle Foods Finance LLC, Term Loan B	3.227%	2/02/24	BB+	500,395
4,869	US Foods, Inc., New Term Loan B	3.990%	6/27/23	BB	4,911,820
9,929	Total Food Products				9,997,846
	<b>Health Care Equipment &amp; Supplies Investments)</b>	<b>2.5% (1.6% of Total)</b>			
955	Acelity, Term Loan B	4.546%	2/02/24	B1	959,598
570	Ardent Medical Services, Inc., Term Loan B, First Lien	6.796%	8/04/21	B1	573,848
436	ConvaTec, Inc., Term Loan B	3.796%	10/25/23	BB	438,665
886	Greatbatch, Inc., Term Loan B	4.730%	10/27/22	B	891,449
3,016	Onex Carestream Finance LP, Term Loan, First Lien	5.275%	6/07/19	B+	3,018,647
973	Onex Carestream Finance LP, Term Loan, Second Lien	9.796%	12/09/19	B	955,826
6,836	Total Health Care Equipment & Supplies				6,838,033
	<b>Health Care Providers &amp; Services Investments)</b>	<b>4.9% (3.1% of Total)</b>			
1,500	Air Medical Group Holdings, Inc., Term Loan, First Lien	5.228%	4/28/22	B	1,493,445
369	Community Health Systems, Inc., Term Loan G	3.979%	12/31/19	BB	369,463
741	Community Health Systems, Inc., Term Loan H	4.213%	1/27/21	BB	740,588
2,255	DaVita HealthCare Partners, Inc., Tranche B, Term Loan	3.984%	6/24/21	BBB	2,281,202
1,126	Envision Healthcare Corporation, Term Loan B, First Lien	4.300%	12/01/23	BB	1,134,553
764	Healogics, Inc., Term Loan, First Lien	5.320%	7/01/21	B2	612,342
1,523	Heartland Dental Care, Inc., Term Loan, First Lien, (WI/DD)	TBD	TBD	B2	1,528,250
500	Heartland Dental Care, Inc., Term Loan, Second Lien, (WI/DD)	TBD	TBD	CCC	507,500
1,927	Millennium Laboratories, Inc., Term Loan B, First Lien	7.734%	12/21/20	CCC+	1,171,969
909	MultiPlan, Inc., Term Loan B	4.296%	6/07/23	B+	916,950
201	Quorum Health Corp., Term Loan B	7.984%	4/29/22	B2	201,470
1,695	Select Medical Corporation, Tranche B, Term Loan	4.810%	3/06/24	Ba2	1,724,422
440	Vizient, Inc., New Term Loan B	4.734%	2/13/23	B+	445,975

13,950 Total Health Care Providers &  
Services

13,128,129

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<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (4)</b>	<b>Maturity (2)</b>	<b>Ratings (3)</b>	<b>Value</b>
<b>Health Care Technology 1.5% (1.0% of Total Investments)</b>					
\$ 1,134	Catalent Pharma Solutions, Inc., Term Loan B	3.984%	5/20/21	BB	\$ 1,143,744
2,993	Emdeon, Inc., Term Loan	3.984%	3/01/24	Ba3	3,013,448
4,127	Total Health Care Technology				4,157,192
<b>Hotels, Restaurants &amp; Leisure 6.8% (4.3% of Total Investments)</b>					
3,999	Burger King Corporation, Term Loan B3	3.508%	2/16/24	Ba3	4,001,884
1,250	Caesars Entertainment Operating Company, Inc., Term Loan B, (WI/DD)	TBD	TBD	BB	1,257,619
1,930	CCM Merger, Inc., Term Loan B	3.984%	8/09/21	BB	1,940,339
2,201	CityCenter Holdings LLC, Term Loan B	3.732%	4/18/24	BB	2,212,918
1,277	Intrawest Resorts Holdings, Inc., Term Loan B1, (WI/DD)	TBD	TBD	B	1,285,796
675	Intrawest Resorts Holdings, Inc., Term Loan B2, (WI/DD)	TBD	TBD	B	679,016
1,470	Life Time Fitness, Inc., Term Loan B	4.234%	6/10/22	BB	1,480,771
2,884	Scientific Games Corporation, Term Loan B4, (WI/DD)	TBD	TBD	Ba3	2,869,451
895	Seaworld Parks and Entertainment, Inc., Term Loan B5	4.296%	4/01/24	BB	900,027
1,735	Station Casino LLC, Term Loan B	3.730%	6/08/23	BB	1,740,488
18,316	Total Hotels, Restaurants & Leisure				18,368,309
<b>Household Products 0.5% (0.3% of Total Investments)</b>					
1,087	Revlon Consumer Products Corporation, Term Loan B, First Lien	4.734%	11/16/20	B1	986,048
317	Serta Simmons Holdings LLC, Term Loan, First Lien	4.773%	11/08/23	B1	318,078
1,404	Total Household Products				1,304,126
<b>Independent Power &amp; Renewable Electricity Producers 0.2% (0.1% of Total Investments)</b>					
593	Dynegy, Inc., Tranche Term Loan C1	4.484%	2/07/24	BB	596,530
<b>Industrial Conglomerates 1.2% (0.7% of Total Investments)</b>					
1,923	Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien	5.507%	6/16/24	B	1,941,359
1,197	Foresight Energy LLC, Term Loan, First Lien	7.046%	3/28/22	B	1,158,475
3,120	Total Industrial Conglomerates				3,099,834
<b>Insurance 2.0% (1.3% of Total Investments)</b>					
499	Acrisure LLC, Term Loan, First Lien	6.296%	11/22/23	B	506,231
2,293	Alliant Holdings I LLC, Term Loan B	4.564%	8/14/22	B	2,303,453
2,649		4.422%	10/02/20	B+	2,670,840

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	Hub International Holdings, Inc., Initial Term Loan				
5,441	Total Insurance				5,480,524
	<b>Internet and Direct Marketing Retail</b>	<b>0.5%</b>	<b>(0.3% of Total Investments)</b>		
1,431	Travelport LLC, Term Loan B, (WI/DD)	TBD	TBD	BB	1,433,996
	<b>Internet Software &amp; Services</b>	<b>2.1%</b>	<b>(1.4% of Total Investments)</b>		
990	Ancestry.com, Inc., Term Loan, First Lien	4.480%	10/19/23	B1	1,000,365
450	Ancestry.com, Inc., Term Loan B, Second Lien	9.480%	10/19/24	CCC+	461,250
1,247	Rackspace Hosting, Inc., Term Loan B	4.172%	11/03/23	BB+	1,256,538
1,114	Sabre, Inc., New Term Loan B	3.984%	2/22/24	Ba2	1,124,618
1,109	SkillSoft Corporation, Term Loan, Second Lien	9.484%	4/28/22	CCC	920,582
750	TierPoint LLC, Term Loan, First Lien	4.984%	5/05/24	B+	754,530
250	TierPoint LLC, Term Loan, Second Lien	8.484%	5/05/25	CCC+	255,938
5,910	Total Internet Software & Services				5,773,821
	<b>IT Services</b>	<b>1.8%</b>	<b>(1.1% of Total Investments)</b>		
639	Engility Corporation, Repriced Term Loan B2	5.019%	8/14/23	BB	647,614
703	Gartner, Inc., Term Loan A	3.234%	3/21/22	BB+	706,597
499	Gartner, Inc., Term Loan B	3.234%	4/05/24	BB+	503,117
197	Mitchell International, Inc., Initial Term Loan B, First Lien	4.811%	10/13/20	B1	198,280
500	PEAK 10, Inc., Term Loan B, (WI/DD)	TBD	TBD	B	502,918
280	PEAK 10, Inc., Term Loan, Second Lien, (WI/DD)	TBD	TBD	CCC+	285,425
1,250	Tempo Acquisition LLC, Term Loan B	4.227%	5/01/24	B1	1,261,719
743	WEX, Inc., Term Loan B	3.984%	7/01/23	BB	751,677
4,811	Total IT Services				4,857,347

**NSL Nuveen Senior Income Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Leisure Products 1.3% (0.8% of Total Investments)</b>					
\$ 1,034	24 Hour Fitness Worldwide, Inc., Term Loan B	5.046%	5/28/21	Ba3	\$ 1,033,114
1,270	Academy, Ltd., Term Loan B	5.242%	7/01/22	B2	1,002,456
1,006	Equinox Holdings, Inc., Term Loan, First Lien	4.484%	3/08/24	B+	1,015,609
498	Four Seasons Holdings, Inc., Term Loan B	3.734%	11/30/23	BB	502,281
3,808	Total Leisure Products				3,553,460
<b>Life Sciences Tools &amp; Services 0.5% (0.3% of Total Investments)</b>					
390	Inventiv Health, Inc., Term Loan B, (W/DD)	TBD	TBD	BB+	393,015
973	Patheon, Inc., New Term Loan, First Lien	4.504%	4/22/24	B	976,512
1,363	Total Life Sciences Tools & Services				1,369,527
<b>Machinery 0.5% (0.3% of Total Investments)</b>					
846	Gates Global LLC, Initial Dollar Term Loan B1	4.546%	4/01/24	B+	854,089
416	Rexnord LLC, Term Loan B, First Lien	4.046%	8/21/23	BB	418,171
1,262	Total Machinery				1,272,260
<b>Marine 0.2% (0.2% of Total Investments)</b>					
703	American Commercial Lines LLC, Term Loan B, First Lien	9.984%	11/12/20	B	612,893
<b>Media 13.2% (8.3% of Total Investments)</b>					
1,264	Advantage Sales & Marketing, Inc., Term Loan, First Lien	4.546%	7/23/21	B1	1,239,597
104	Advantage Sales & Marketing, Inc., Term Loan, Second Lien	7.796%	7/25/22	CCC+	99,075
998	Affinion Group Holdings, Inc., Term Loan, First Lien	8.935%	5/10/22	B2	1,003,425
1,433	Catalina Marketing Corporation, Term Loan, First Lien	4.734%	4/09/21	B1	1,172,265
1,000	Catalina Marketing Corporation, Term Loan, Second Lien	7.984%	4/11/22	Caa1	565,835



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3,456	Cequel Communications LLC, Term Loan B	3.483%	7/28/25	BB	3,453,734
2,963	Charter Communications Operating Holdings LLC, Term Loan I, First Lien	3.484%	1/15/24	BBB	2,985,963
2,500	Clear Channel Communications, Inc., Tranche D, Term Loan	7.984%	1/30/19	Caa1	2,029,863
2,111	Clear Channel Communications, Inc., Term Loan E	8.734%	7/30/19	Caa1	1,709,221
5,555	Cumulus Media, Inc., Term Loan B	4.490%	12/23/20	Caa1	4,481,509
1,289	Emerald Expositions Holdings, Inc., Term Loan B	4.296%	5/17/24	BB	1,308,616
1,283	Getty Images, Inc., Term Loan B, First Lien	4.796%	10/18/19	B3	1,198,781
445	Gray Television, Inc., Term Loan B2	3.551%	2/07/24	BB	448,101
970	IMG Worldwide, Inc., Term Loan, First Lien	4.490%	5/06/21	B+	978,425
588	Lions Gate Entertainment Corporation, Term Loan B	4.234%	12/08/23	Ba2	594,477
833	LSC Communications, Term Loan	7.234%	9/30/22	Ba3	841,667
1,485	McGraw-Hill Education Holdings LLC, Term Loan B	5.234%	5/02/22	Ba3	1,468,984
250	Nexstar Broadcasting Group, Term Loan, (DD1)	3.732%	1/17/24	BB+	252,356
2,045	Nexstar Broadcasting Group, Term Loan B, (DD1)	3.738%	1/17/24	Ba3	2,065,145
1,469	Springer Science & Business Media, Inc., Term Loan B9, First Lien	4.796%	8/14/20	B	1,476,485
3,740	Univision Communications, Inc., Term Loan C5	3.984%	3/15/24	BB	3,731,268
1,000	Virgin Media Investment Holdings, Limited Term Loan I	3.976%	1/31/25	BB	1,006,380
992	WGM Acquisition Corporation, Term Loan, First Lien	3.727%	11/01/23	Ba3	996,574
160	Yell Group PLC, PIK Term Loan B2, First Lien	8.500%	9/07/65	N/R	350,682
168	Yell Group PLC, Term Loan A2, First Lien	8.182%	9/07/21	N/R	174,548
38,101	Total Media				35,632,976
	<b>Metals &amp; Mining 1.5% (0.9% of Total Investments)</b>				
875	CanAm Construction, Inc., Term Loan B	6.799%	6/29/24	B	870,625
1,265	Fairmount Minerals, Ltd., Term Loan B1, First Lien	4.796%	9/05/19	Caa1	1,184,462
844	Fairmount Minerals, Ltd., Term Loan B2, First Lien	4.796%	9/05/19	B	794,656
1,111	Zekelman Industries, Term Loan B	4.789%	6/14/21	BB	1,119,311
4,095	Total Metals & Mining				3,969,054

**Multiline Retail 1.4% (0.9% of  
Total Investments)**

750	Bass Pro Group LLC, Sale Facility, Term Loan, First Lien	6.046%	6/08/18	B+	753,986
859	Bass Pro Group LLC, Term Loan B, First Lien	4.474%	6/05/20	B+	859,274
897	Belk, Inc., Term Loan B, First Lien	6.054%	12/12/22	B	750,507

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<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (4)</b>	<b>Maturity (2)</b>	<b>Ratings (3)</b>	<b>Value</b>
<b>Multiline Retail (continued)</b>					
\$ 830	Dollar Tree, Inc., Term Loan B2	4.250%	7/06/22	BBB	\$ 843,143
691	Hudson's Bay Company, Term Loan B, First Lien	4.546%	9/30/22	BB	660,788
4,027	<b>Total Multiline Retail</b>				<b>3,867,698</b>
<b>Oil, Gas &amp; Consumable Fuels 3.4% (2.1% of Total Investments)</b>					
750	California Resources Corporation, Term Loan, (DD1)	11.601%	12/31/21	B	810,375
430	California Resources Corporation, Term Loan A, First Lien	4.234%	9/24/19	B1	413,084
328	Crestwood Holdings LLC, Term Loan B	9.228%	6/19/19	B	324,980
120	Energy and Exploration Partners, Term Loan, Second Lien	5.000%	5/13/22	N/R	45,116
2,164	Fieldwood Energy LLC, Term Loan, First Lien, (DD1)	4.171%	10/01/18	B2	2,090,523
953	Fieldwood Energy LLC, Term Loan, First Lien	8.296%	8/31/20	B2	911,283
493	Fieldwood Energy LLC, Term Loan, Second Lien	8.421%	9/30/20	CCC	288,828
818	Fieldwood Energy LLC, Term Loan, Second Lien	8.421%	9/30/20	B	659,910
1,731	Harvey Gulf International Marine, Inc., Term Loan B	5.750%	6/18/20	CCC	728,591
1,485	Peabody Energy Corporation, Term Loan B	5.734%	3/31/22	Ba3	1,502,453
1,813	Seadrill Partners LLC, Initial Term Loan	4.296%	2/21/21	CCC+	1,247,690
26	Southcross Holdings Borrower L.P., Term Loan B, First Lien	3.500%	4/13/23	CCC+	23,099
11,111	<b>Total Oil, Gas &amp; Consumable Fuels</b>				<b>9,045,932</b>
<b>Pharmaceuticals 2.7% (1.7% of Total Investments)</b>					
1,367	Concordia Healthcare Corporation, Term Loan B, First Lien, (DD1)	5.501%	10/21/21	CCC+	1,019,592
2,993	Grifols, Inc., Term Loan B	3.444%	1/31/25	BB	3,011,981
3,239	Pharmaceutical Product Development, Inc., Term Loan, First Lien	4.017%	8/18/22	Ba3	3,264,605
71	Valeant Pharmaceuticals International, Inc., Series F3, Tranche B, Term Loan	5.980%	4/01/22	BB	72,356
7,670	<b>Total Pharmaceuticals</b>				<b>7,368,534</b>
<b>Professional Services 0.9% (0.6% of Total Investments)</b>					
1,150	Ceridian Corporation, Term Loan B2	4.734%	9/15/20	Ba3	1,151,535
1,275	Nielsen Finance LLC, Term Loan B4	3.224%	10/04/23	BBB	1,279,206
2,425	<b>Total Professional Services</b>				<b>2,430,741</b>

**Real Estate Management & Development 0.7% (0.5% of Total Investments)**

1,861	Capital Automotive LP, Term Loan, Second Lien	7.240%	3/24/25	B3	1,899,847
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**Road & Rail 0.4% (0.2% of Total Investments)**

985	Quality Distribution, Incremental Term Loan, First Lien	6.796%	8/18/22	B2	954,219
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**Semiconductors & Semiconductor Equipment 2.0% (1.2% of Total Investments)**

729	Cypress Semiconductor Corp, Term Loan B, (DD1)	3.980%	7/19/21	BB	734,182
708	Lumileds, Term Loan, First Lien	5.796%	3/17/24	Ba3	719,291
990	Micron Technology, Inc., New Term Loan B	3.800%	4/26/22	Baa2	1,000,524
1,106	Microsemi Corporation, Term Loan B	3.553%	1/17/23	BB	1,111,482
1,702	On Semiconductor Corp., New Term Loan B	3.484%	3/31/23	Ba1	1,710,872
5,235	Total Semiconductors & Semiconductor Equipment				5,276,351

**Software 12.3% (7.7% of Total Investments)**

1,155	Blackboard, Inc., Term Loan B4	6.304%	6/30/21	B+	1,150,035
2,086	BMC Software, Inc., Initial Term Loan B1, (DD1)	5.234%	9/10/22	B+	2,103,889
622	Computer Sciences Government Services, Term Loan B	3.296%	11/30/23	BB+	624,000
2,376	Compuware Corporation, Term Loan B2, First Lien	5.550%	12/15/21	B	2,390,530
602	Compuware Corporation, Term Loan, Second Lien	9.550%	12/15/22	B	609,933
1,696	Ellucian, Term Loan B, First Lien	4.546%	9/30/22	B	1,701,644
4,816	Infor (US), Inc., Term Loan B	4.046%	2/01/22	B1	4,825,636
1,481	Informatica Corp., Term Loan B	4.796%	8/05/22	B	1,488,616
995	Kronos Incorporated, Term Loan, First Lien	4.680%	11/01/23	B	1,008,071
645	Micro Focus International PLC, New Term Loan	3.979%	6/21/24	BB	646,403
4,355	Micro Focus International PLC, Term Loan B	4.030%	4/21/24	BB	4,365,322
1,892	Micro Focus International PLC, Term Loan B2	3.811%	11/19/21	BB	1,895,665
1,105	Misys, New Term Loan, Second Lien	8.459%	4/28/25	CCC+	1,137,766

**NSL Nuveen Senior Income Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (4)</b>	<b>Maturity (2)</b>	<b>Ratings (3)</b>	<b>Value</b>
	<b>Software (continued)</b>				
\$ 1,842	Misys, New Term Loan, First Lien	4.736%	6/13/24	B	\$ 1,858,672
995	RP Crown Parent LLC, Term Loan B, First Lien	4.734%	10/12/23	B1	1,008,373
1,196	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., 2017 Refinancing New Term Loan B1	3.484%	7/08/22	BB+	1,204,955
68	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., 2017 Refinancing New Term Loan B2	3.484%	7/08/22	BB+	68,242
3,690	Tibco Software, Inc., Term Loan, First Lien	4.730%	12/04/20	B	3,718,912
372	Vertafore, Inc., Term Loan, First Lien	4.546%	6/30/23	B	374,746
968	Vertiv Co., New Term Loan B	5.234%	11/30/23	Ba3	978,259
32,957	Total Software				33,159,669
	<b>Specialty Retail 1.1% (0.7% of Total Investments)</b>				
1,096	Gardner Denver, Inc., Term Loan	4.546%	7/30/20	B+	1,103,093
1,467	Petco Animal Supplies, Inc., Term Loan B1	4.311%	1/26/23	B1	1,333,174
409	Petsmart Inc., Term Loan B, First Lien	4.230%	3/11/22	Ba3	387,719
2,972	Total Specialty Retail				2,823,986
	<b>Technology Hardware, Storage &amp; Peripherals 8.1% (5.1% of Total Investments)</b>				
652	Conduent, Inc., Term Loan B	5.234%	12/07/23	BB+	661,115
7,307	Dell International LLC, New Term Loan B	3.740%	9/07/23	BBB	7,358,902
3,850	Dell International LLC, Term Loan A2, First Lien	3.490%	9/07/21	BBB	3,864,438
2,000	Dell International LLC, Term Loan A3, First Lien	3.240%	12/31/18	BBB	2,003,750
972	Dell Software Group, Term Loan B	7.257%	10/31/22	B1	990,192
6,945	Western Digital, Inc., New Term Loan B	3.983%	4/29/23	BBB	7,006,599
21,726	Total Technology Hardware, Storage & Peripherals				21,884,996
	<b>Textiles, Apparel &amp; Luxury Goods 0.2% (0.1% of Total Investments)</b>				
107		5.000%	12/12/17	N/R	39,344

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	Gymboree Corporation, DIP Term Loan				
53	Gymboree Corporation, DIP Term Loan, (16)	13.226%	12/12/17	D	53,302
1,064	Gymboree Corporation, Term Loan, (5)	3.500%	2/23/18	N/R	392,735
1,224	Total Textiles, Apparel & Luxury Goods				485,381
	<b>Trading Companies &amp; Distributors</b>	<b>3.1%</b>	<b>(2.0% of Total Investments)</b>		
4,727	Avolon, Term Loan B2	3.978%	3/21/22	BBB	4,732,908
810	HD Supply Waterworks, Ltd., Term Loan B, (WI/DD)	TBD	TBD	B+	816,581
1,955	HD Supply, Inc., Term Loan B	4.046%	8/13/21	BB	1,966,449
807	Neff Rental/Neff Finance Closing Date Loan, Second Lien	7.664%	6/09/21	B	812,191
8,299	Total Trading Companies & Distributors				8,328,129
	<b>Transportation Infrastructure</b>	<b>0.5%</b>	<b>(0.3% of Total Investments)</b>		
65	Ceva Group PLC, Canadian Term Loan	6.814%	3/19/21	B	61,443
379	Ceva Group PLC, Dutch B.V., Term Loan	6.814%	3/19/21	B	356,367
371	Ceva Group PLC, Synthetic Letter of Credit Term Loan	6.500%	3/19/21	B	349,277
523	Ceva Group PLC, US Term Loan	6.814%	3/19/21	B	491,541
1,338	Total Transportation Infrastructure				1,258,628
	<b>Wireless Telecommunication Services</b>	<b>3.7%</b>	<b>(2.3% of Total Investments)</b>		
830	Asurion LLC, Term Loan B4	3.989%	8/04/22	Ba3	829,553
760	Asurion LLC, Term Loan B5	4.234%	11/03/23	Ba3	767,144
5,486	Sprint Corporation, Term Loan, First Lien	3.750%	2/02/24	Ba2	5,512,310
1,173	Syniverse Holdings, Inc., Initial Term Loan B, First Lien	4.311%	4/23/19	B	1,134,877
652	Syniverse Technologies, Inc., Tranche B, Term Loan	4.296%	4/23/19	B	628,828
1,000	UPC Financing Partnership, Term Loan, First Lien	3.976%	4/15/25	BB	1,006,460
9,901	Total Wireless Telecommunication Services				9,879,172
\$ 367,445	Total Variable Rate Senior Loan Interests (cost \$364,195,517)				358,463,115

Shares	Description (1)			Value
	<b>COMMON STOCKS</b>	<b>2.1% (1.3% of Total Investments)</b>		
	<b>Banks</b>	<b>1.0% (0.6% of Total Investments)</b>		
30,025	BLB Worldwide Holdings Inc., (6)			\$ 2,679,731
	<b>Diversified Consumer Services</b>	<b>0.2% (0.1% of Total Investments)</b>		
53,514	Cengage Learning Holdings II LP, (6)			405,797
1,562,493	Education Management Corporation, (6), (7)			156
	Total Diversified Consumer Services			405,953
	<b>Energy Equipment &amp; Services</b>	<b>0.6% (0.4% of Total Investments)</b>		
39,988	C&J Energy Services Inc., (6)			1,293,212
1,961	Vantage Drill International, (6)			331,409
	Total Energy Equipment & Services			1,624,621
	<b>Health Care Providers &amp; Services</b>	<b>0.0% (0.0% of Total Investments)</b>		
38,382	Millenium Health LLC, (6)			57,573
	<b>Media</b>	<b>0.2% (0.2% of Total Investments)</b>		
566,373	Hibu PLC, (6), (8)			1
6,268	Metro-Goldwyn-Mayer, (6)			589,712
14,825	Tribune Media Company, (8)			
	Total Media			589,713
	<b>Oil, Gas &amp; Consumable Fuels</b>	<b>0.0% (0.0% of Total Investments)</b>		
54	Energy and Exploration Partners, Inc., (6), (8)			
27	Southcross Holdings Borrower LP, (6)			18,630
	Total Oil, Gas & Consumable Fuels			18,630
	<b>Semiconductors &amp; Semiconductor Equipment</b>	<b>0.1% (0.0% of Total Investments)</b>		
10,055	Smart Global Holdings, Inc., (6), (8)			153,600
	Total Common Stocks (cost \$7,302,553)			5,529,821
Shares	Description (1)	Coupon	Ratings (3)	Value
	<b>\$25 PAR (OR SIMILAR) RETAIL PREFERRED</b>	<b>0.0% (0.0% of Total Investments)</b>		
	<b>Diversified Consumer Services</b>	<b>0.0% (0.0% of Total Investments)</b>		
1,738	Education Management Corporation, (7)	7.500%	N/R	\$
	Total \$25 Par (or similar) Retail Preferred (cost \$4,218)			

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (3)</b>	<b>Value</b>
<b>CORPORATE BONDS 19.5% (12.3% of Total Investments)</b>					
<b>Communications Equipment 0.1% (0.1% of Total Investments)</b>					
\$ 115	Avaya Inc., 144A, (5)	7.000%	4/01/19	N/R	\$ 94,875
2,895	Avaya Inc., 144A, (5)	10.500%	3/01/21	N/R	260,550
3,010	Total Communications Equipment				355,425
<b>Diversified Telecommunication Services 3.3% (2.1% of Total Investments)</b>					
1,680	Inelsat Connect Finance SA, 144A	12.500%	4/01/22	CCC	1,610,700
2,815	IntelSat Jackson Holdings	5.500%	8/01/23	CCC+	2,427,937
215	IntelSat Limited	6.750%	6/01/18	CCC	210,700
4,284	IntelSat Limited	7.750%	6/01/21	CCC	2,741,760
3,000	IntelSat Limited	8.125%	6/01/23	CCC	1,857,000
11,994	Total Diversified Telecommunication Services				8,848,097

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**NSL Nuveen Senior Income Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (3)</b>	<b>Value</b>
<b>Equity Real Estate Investment Trusts 0.3% (0.2% of Total Investments)</b>					
\$ 750	iStar Inc.	4.000%	11/01/17	BB	\$ 750,938
90	Walter Investment Management Corporation	7.875%	12/15/21	Caa3	51,750
840	Total Equity Real Estate Investment Trusts				802,688
<b>Health Care Equipment &amp; Supplies 1.4% (0.9% of Total Investments)</b>					
3,500	Tenet Healthcare Corporation	6.000%	10/01/20	BB	3,749,375
<b>Health Care Providers &amp; Services 1.7% (1.0% of Total Investments)</b>					
3,500	HCA Inc.	6.500%	2/15/20	BBB	3,823,750
600	Iasis Healthcare Capital Corporation	8.375%	5/15/19	CCC+	602,250
4,100	Total Health Care Providers & Services				4,426,000
<b>Hotels, Restaurants &amp; Leisure 1.7% (1.1% of Total Investments)</b>					
1,500	Scientific Games Corporation, 144A	7.000%	1/01/22	Ba3	1,597,500
2,650	Scientific Games International Inc.	10.000%	12/01/22	B	2,954,750
4,150	Total Hotels, Restaurants & Leisure				4,552,250
<b>Household Durables 0.5% (0.3% of Total Investments)</b>					
1,410	Lennar Corporation	4.125%	12/01/18	Ba1	1,440,844
<b>Media 4.2% (2.6% of Total Investments)</b>					
100	Charter Communications Operating LLC/ Charter Communications Operating Capital Corporation	3.579%	7/23/20	BBB	103,172
6,532	Clear Channel Communications Inc., (5), (8)	12.000%	8/01/21	N/R	
1,417	Dish DBS Corporation	5.125%	5/01/20	Ba3	1,487,566
1,000	Dish DBS Corporation	5.875%	11/15/24	Ba3	1,085,000
1,000	Hughes Satellite Systems Corporation	6.500%	6/15/19	BBB	1,076,250
1,524	iHeartCommunications, Inc., 144A	11.250%	3/01/21	Caa1	1,135,380
2,872	iHeartCommunications, Inc.	9.000%	12/15/19	Caa1	2,319,140
7,348	iHeartCommunications, Inc., PIK	14.000%	2/01/21	Ca	1,763,444
3,050	iHeartCommunications, Inc.	9.000%	3/01/21	Caa1	2,272,250
24,843	Total Media				11,242,202
<b>Oil, Gas &amp; Consumable Fuels 1.4% (0.9% of Total Investments)</b>					
1,240	California Resources Corporation, 144A	8.000%	12/15/22	CCC+	792,050
400	Denbury Resources Inc.	6.375%	8/15/21	CCC+	233,000
1,000	Denbury Resources Inc.	5.500%	5/01/22	CCC+	540,000
400	Everest Acquisition LLC Finance	9.375%	5/01/20	Caa2	340,500
1,800	FTS International Inc., 144A	8.463%	6/15/20	B	1,827,000

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4,840 Total Oil, Gas & Consumable Fuels 3,732,550

**Pharmaceuticals 0.0% (0.0% of Total Investments)**

300	Concordia Healthcare Corporation, 144A	7.000%	4/15/23	CCC	54,000
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**Semiconductors & Semiconductor Equipment 0.3% (0.2% of Total Investments)**

761	Advanced Micro Devices, Inc.	7.500%	8/15/22	B	856,125
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**Software 1.7% (1.1% of Total Investments)**

2,330	BMC Software Finance Inc., 144A	8.125%	7/15/21	CCC+	2,405,725
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700	Boxer Parent Company Inc./BMC Software, 144A, PIK	9.000%	10/15/19	CCC+	701,750
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1,475	Infor Us Inc., 144A	5.750%	8/15/20	BB	1,519,250
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4,505	Total Software				4,626,725
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**Technology Hardware, Storage & Peripherals 1.0% (0.6% of Total Investments)**

1,000	Diamond 1 Finance Corporation / Diamond 2 Finance Corporation, 144A	5.875%	6/15/21	BB+	1,048,750
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1,475	Western Digital Corporation, 144A	7.375%	4/01/23	BBB	1,618,813
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2,475	Total Technology Hardware, Storage & Peripherals				2,667,563
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Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
<b>Wireless Telecommunication Services 1.9% (1.2% of Total Investments)</b>					
\$ 1,000	Sprint Capital Corporation	6.900%	5/01/19	B+	\$ 1,063,750
850	Sprint Communications Inc.	7.000%	8/15/20	B+	928,625
500	Sprint Corporation	7.875%	9/15/23	B+	567,500
2,000	Sprint Corporation	7.125%	6/15/24	B+	2,192,500
400	Syniverse Foreign Holdings Corporation, 144A	9.125%	1/15/22	B	401,000
75	T-Mobile USA Inc.	6.836%	4/28/23	BB	79,594
4,825	Total Wireless Telecommunication Services				5,232,969
\$ 71,553	Total Corporate Bonds (cost \$58,430,419)				52,586,813
Shares	Description (1)				Value
<b>WARRANTS 0.0% (0.0% of Total Investments)</b>					
12,603	Smart Modular Technology, Inc., (8)				\$
	Total Warrants (cost \$0)				
	<b>Total Long-Term Investments (cost \$429,932,707)</b>				<b>416,579,749</b>
Shares	Description (1)				Value
<b>SHORT-TERM INVESTMENTS 4.7% (2.9% of Total Investments)</b>					
<b>INVESTMENT COMPANIES 4.7% (2.9% of Total Investments)</b>					
12,581,320	BlackRock Liquidity Funds T-Fund Portfolio, (9)				\$ 12,581,320
	<b>Total Short-Term Investments (cost \$12,581,320)</b>				<b>12,581,320</b>
	<b>Total Investments (cost \$442,514,027) 159.5%</b>				<b>429,161,069</b>
	<b>Borrowings (42.4%) (10), (11)</b>				<b>(114,000,000)</b>
	<b>Term Preferred Shares, net of deferred offering costs (15.7%) (12)</b>				<b>(42,224,191)</b>
	<b>Other Assets Less Liabilities (1.4%) (13)</b>				<b>(3,853,632)</b>
	<b>Net Assets Applicable to Common Shares 100%</b>				<b>\$ 269,083,246</b>

Investments in Derivatives as of July 31, 2017

**Interest Rate Swaps (OTC Uncleared)**

Counterparty	Fund	Notional	Rate	Fixed Rate	Fixed Rate	Termination	Unrealized	
	Pay/Receive			Index	Payment Frequency	Date	Appreciation (Depreciation)	
	Pay	\$ 43,000,000	Floating Rate	1-Month USD-LIBOR-ICE	2.000% (14)	Monthly	11/01/21 (15)	\$ (548,335)

Morgan  
Stanley  
Capital  
Services LLC

NUVEEN 37

**NSL Nuveen Senior Income Fund**  
**Portfolio of Investments (continued)****July 31, 2017**

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) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group (Standard & Poor's), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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. Ratings are not covered by the report of independent registered public accounting firm.
- (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. The rate shown is the coupon as of the end of the reporting period.
- (5) As of, 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 ceased accruing additional income on the Fund's records.
- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7)

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For fair value measurement disclosure purposes, investment 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. 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 these investment companies can be obtained directly from the Securities and Exchange Commission on its website at the [http:// www.sec.gov](http://www.sec.gov).
- (10) Borrowings as a percentage of Total Investments is 26.6%.
- (11) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) in the Portfolio of Investments as collateral for borrowings.
- (12) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 9.8%.
- (13) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter ( OTC ) derivatives as presented on the Statement of Assets and Liabilities, when applicable. The unrealized appreciation (depreciation) of OTC-cleared and exchange-traded derivatives is recognized as part of cash collateral at brokers and/or the receivable or payable for variation margin as presented on the Statement of Assets and Liabilities, when applicable.
- (14) Effective November 1, 2019, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every twelve months on specific dates through the swap contract s termination date.
- (15) This interest rate swap has an optional early termination date beginning on November 1, 2018 and monthly thereafter through the termination date as specified in the swap contract.
- (16) Investment, or portion of investment, represents an outstanding unfunded senior loan commitment. See Notes to Financial Statements, Note 8 Senior Loan Commitments for more information.
- (DD1) Portion of investment purchased on a delayed delivery basis.
- (WI/DD) Purchased on a when-issued or delayed delivery basis.
- PIK All or a portion of this security is payment-in-kind.

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-ICE United States Dollar London Inter-Bank Offered Rate Intercontinental Exchange.

*See accompanying notes to financial statements.*

JFR

**Nuveen Floating Rate Income Fund**  
**Portfolio of Investments**

July 31, 2017

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (4)</b>	<b>Maturity (2)</b>	<b>Ratings (3)</b>	<b>Value</b>
<b>LONG-TERM INVESTMENTS 150.3% (95.0% of Total Investments)</b>					
<b>VARIABLE RATE SENIOR LOAN INTERESTS 122.7% (77.6% of Total Investments) (4)</b>					
<b>Aerospace &amp; Defense 2.3% (1.5% of Total Investments)</b>					
\$ 7,707	Sequa Corporation, Term Loan, First Lien	6.814%	11/28/21	B	\$ 7,787,623
2,654	Sequa Corporation, Term Loan, Second Lien	10.314%	4/26/22	CCC	2,720,079
990	Transdigm, Inc., Extend Term Loan F	4.234%	6/07/23	Ba2	996,291
2,936	Transdigm, Inc., Term Loan E, First Lien	4.255%	5/14/22	Ba2	2,952,626
920	Transdigm, Inc., Tranche C Term Loan	4.285%	2/28/20	Ba2	924,981
15,207	Total Aerospace & Defense				15,381,600
<b>Air Freight &amp; Logistics 0.7% (0.5% of Total Investments)</b>					
884	Americold Realty Operating Partnership, Term Loan B	4.984%	12/01/22	BB	897,000
1,744	PAE Holding Corporation, Term Loan B	6.734%	10/20/22	B+	1,763,512
2,166	XPO Logistics, Inc., Refinanced Term Loan	3.554%	11/01/21	Ba1	2,177,307
4,794	Total Air Freight & Logistics				4,837,819
<b>Airlines 1.8% (1.1% of Total Investments)</b>					
3,354	American Airlines, Inc., Replacement Term Loan	3.233%	6/27/20	BB+	3,363,428
2,940	American Airlines, Inc., Replacement Term Loan	3.226%	10/10/21	BB+	2,949,599
5,365	American Airlines, Inc., Term Loan B	3.726%	12/14/23	BB+	5,399,202
11,659	Total Airlines				11,712,229
<b>Auto Components 0.6% (0.4% of Total Investments)</b>					
1,250	DexKo Global, Inc., Term Loan, First Lien	5.313%	7/13/24	B1	1,267,188
707	Horizon Global Corporation, Term Loan B	5.734%	6/30/21	B+	714,339



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2,000	Superior Industries International, Inc., Term Loan B	5.787%	6/14/24	B1	2,015,000
3,957	Total Auto Components				3,996,527
	<b>Automobiles 2.0% (1.3% of Total Investments)</b>				
4,588	Chrysler Group LLC, Term Loan	3.230%	12/31/18	BBB	4,619,150
8,731	Formula One Group, Term Loan B, (DD1)	4.504%	2/01/24	B	8,787,929
13,319	Total Automobiles				13,407,079
	<b>Building Products 0.6% (0.4% of Total Investments)</b>				
3,980	Quikrete Holdings, Inc., Term Loan B	3.984%	11/15/23	BB	3,999,223
	<b>Capital Markets 0.3% (0.2% of Total Investments)</b>				
2,000	RPI Finance Trust, Term Loan B6	3.296%	3/27/23	Baa2	2,012,500
	<b>Chemicals 1.5% (1.0% of Total Investments)</b>				
585	Ineos US Finance LLC, New 2022 Dollar Term Loan	4.007%	3/31/22	Ba2	589,049
653	Ineos US Finance LLC, New 2024 Dollar Term Loan	4.007%	4/01/24	Ba2	658,041
2,319	Mineral Technologies, Inc., Term Loan B2	4.750%	5/07/21	BB+	2,350,742
1,975	OM Group, Inc., Term Loan B, First Lien	6.296%	2/21/24	B	2,004,676
4,443	Univar, Inc., Term Loan B	3.984%	7/01/22	BB	4,473,862
9,975	Total Chemicals				10,076,370
	<b>Commercial Services &amp; Supplies 3.4% (2.1% of Total Investments)</b>				
737	ADS Waste Holdings, Inc., Term Loan B, First Lien	3.944%	11/10/23	BB	743,797
824	Education Management LLC, Tranche A, Term Loan, (5)	5.804%	7/02/20	N/R	374,016
1,567	Education Management LLC, Tranche B, Term Loan, (5)	8.804%	7/02/20	N/R	33,301
1,493	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	5.298%	10/19/23	B2	1,499,030
4,498	iQor US, Inc., Term Loan, First Lien	6.299%	4/01/21	B	4,486,233
500	iQor US, Inc., Term Loan, Second Lien	10.049%	4/01/22	CCC+	483,750
1,165	KAR Auction Services, Inc., Term Loan B5	3.813%	3/09/23	Ba2	1,174,498

**JFR Nuveen Floating Rate Income Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Commercial Services &amp; Supplies (continued)</b>					
\$ 3,474	Monitronics International, Inc., Term Loan B2, First Lien	6.796%	9/30/22	B2	\$ 3,518,978
3,331	Protection One, Inc., Term Loan	3.984%	5/02/22	BB	3,353,962
3,268	Skillssoft Corporation, Initial Term Loan, First Lien	5.984%	4/28/21	B	3,079,092
1,975	Universal Services of America, Initial Term Loan, First Lien	5.046%	7/28/22	B+	1,981,794
1,750	Universal Services of America, Term Loan, Second Lien	9.811%	7/28/23	B	1,751,645
24,582	Total Commercial Services & Supplies				22,480,096
<b>Communications Equipment 2.3% (1.5% of Total Investments)</b>					
2,234	Avaya, Inc., DIP Term Loan	8.729%	1/24/18	Baa3	2,301,457
6,724	Avaya, Inc., Term Loan B3, (5)	6.460%	10/26/17	N/R	5,493,826
1,060	Avaya, Inc., Term Loan B6	6.500%	3/31/18	N/R	866,351
2,313	Avaya, Inc., Term Loan B7, (5)	6.460%	5/29/20	N/R	1,898,466
1,588	Colorado Buyer, Inc., Term Loan, First Lien	4.170%	5/01/24	Ba3	1,604,777
1,094	Colorado Buyer, Inc., Term Loan, Second Lien	8.420%	5/01/25	B3	1,111,977
2,252	Riverbed Technology, Inc., Term Loan B, First Lien	4.490%	4/24/22	B+	2,225,427
17,265	Total Communications Equipment				15,502,281
<b>Consumer Finance 1.9% (1.2% of Total Investments)</b>					
10,324	First Data Corporation, Term Loan B	3.727%	4/26/24	BB	10,393,015
2,290	First Data Corporation, Term Loan, First Lien	3.477%	7/10/22	BB	2,299,893
12,614	Total Consumer Finance				12,692,908
<b>Containers &amp; Packaging 0.8% (0.5% of Total Investments)</b>					
1,488	Berry Plastics Holding Corporation, Term Loan I	3.730%	10/01/22	BB	1,496,456
3,842	Reynolds Group Holdings, Inc., Term Loan, First Lien	4.234%	2/05/23	B+	3,862,946
5,330	Total Containers & Packaging				5,359,402
<b>Diversified Consumer Services 3.5% (2.2% of Total Investments)</b>					
5,813	Cengage Learning Acquisitions, Inc., Term Loan B	5.474%	6/07/23	B+	5,509,702
10,313	Hilton Hotels Corporation, Term Loan B2	3.232%	10/25/23	BBB	10,373,689
4,116		4.234%	5/28/21	B+	3,996,049

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	Houghton Mifflin, Term Loan B, First Lien				
2,993	Laureate Education, Inc., New Term Loan	5.734%	4/20/24	B	3,033,647
23,235	Total Diversified Consumer Services				22,913,087
	<b>Diversified Financial Services 1.9% (1.2% of Total Investments)</b>				
2,757	Citco III Limited, Term Loan	4.234%	3/31/22	N/R	2,788,485
1,762	Freedom Mortgage Corporation, Initial Term Loan	6.862%	2/23/22	BB	1,790,161
2,173	MGM Growth Properties, Term Loan B	3.484%	4/25/23	BB+	2,183,916
1,424	MJ Acquisition Corp., Term Loan, First Lien	4.211%	6/01/22	B+	1,436,574
4,138	Veritas US, Inc., Term Loan B1	5.796%	1/27/23	B+	4,193,920
12,254	Total Diversified Financial Services				12,393,056
	<b>Diversified Telecommunication Services 9.1% (5.7% of Total Investments)</b>				
8,000	CenturyLink, Inc., Term Loan B	2.750%	1/31/25	BBB	7,903,120
1,489	DTI Holdings, Inc., Term Loan B, First Lien	6.561%	10/02/23	B	1,457,114
7,569	Frontier Communications Corporation, Term Loan B	4.980%	1/14/20	BB	7,292,799
4,477	Greeneden U.S. Holdings II LLC, Term Loan B	5.007%	12/01/23	B2	4,516,701
12,066	Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan	4.000%	6/30/19	B1	12,051,102
6,132	Level 3 Financing, Inc., Tranche B, Term Loan	3.479%	2/22/24	BBB	6,165,214
635	Presidio, Inc., Term Loan, First Lien	4.548%	2/02/22	B+	640,027
8,333	WideOpenWest Finance LLC, Term Loan B	4.452%	8/18/23	B	8,350,414
12,000	Ziggo B.V., Term Loan E	3.726%	4/15/25	BB	12,031,380
60,701	Total Diversified Telecommunication Services				60,407,871
	<b>Electric Utilities 1.5% (0.9% of Total Investments)</b>				
917	EFS Cogen Holdings LLC, Term Loan B	4.800%	6/28/23	BB	928,274
3,784	Energy Future Intermediate Holding Company, DIP Term Loan	4.233%	7/02/18	BB	3,816,830
958	Helix Generation, Term Loan B	4.960%	3/10/24	BB	969,051
3,241	Vistra Operations Co., Term Loan B	3.982%	8/04/23	BB+	3,256,462
743	Vistra Operations Co., Term Loan C	3.977%	8/04/23	Ba2	746,434
9,643	Total Electric Utilities				9,717,051

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (4)</b>	<b>Maturity (2)</b>	<b>Ratings (3)</b>	<b>Value</b>
	<b>Electrical Equipment</b>	<b>0.2% (0.2% of Total Investments)</b>			
\$ 1,615	Zebra Technologies Corporation, Term Loan B	3.314%	10/24/21	BB	\$ 1,623,394
	<b>Electronic Equipment, Instruments &amp; Components</b>	<b>0.8% (0.5% of Total Investments)</b>			
2,679	SMART Modular Technologies, Inc., Term Loan	9.250%	8/26/19	B	2,672,324
2,449	TTM Technologies, Inc., New Term Loan	5.484%	5/31/21	BB	2,488,657
5,128	Total Electronic Equipment, Instruments & Components				5,160,981
	<b>Energy Equipment &amp; Services</b>	<b>0.4% (0.2% of Total Investments)</b>			
648	Dynamic Energy Services International LLC, Term Loan	14.679%	3/06/18	N/R	226,749
3,359	Ocean Rigs, Inc., Term Loan B1, (5)	8.250%	3/31/21	CCC	2,351,646
4,007	Total Energy Equipment & Services				2,578,395
	<b>Equity Real Estate Investment Trusts</b>	<b>2.5% (1.6% of Total Investments)</b>			
6,420	Communications Sales & Leasing, Inc., Shortfall Term Loan	4.234%	10/24/22	BB	6,441,657
1,872	Realogy Group LLC, Term Loan B	3.484%	7/20/22	BB+	1,884,064
9,018	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	4.984%	12/18/20	Caa1	8,309,962
17,310	Total Equity Real Estate Investment Trusts				16,635,683
	<b>Food &amp; Staples Retailing</b>	<b>5.5% (3.5% of Total Investments)</b>			
22,412	Albertson's LLC, Term Loan B4	3.984%	8/25/21	BB	22,389,208
2,978	Albertson's LLC, Term Loan B5	4.293%	12/21/22	BB	2,978,747
3,022	Albertson's LLC, Term Loan B6	4.251%	6/22/23	BB	3,024,058
1,372	BJ's Wholesale Club, Inc., Term Loan B, First Lien	4.968%	2/03/24	B	1,345,677
724	Del Monte Foods Company, Term Loan, First Lien	4.430%	2/18/21	CCC+	568,596
1,500	Rite Aid Corporation, Tranche 1, Term Loan, Second Lien	5.990%	8/21/20	BB	1,522,500
2,975	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	5.115%	6/21/21	BB	2,995,453
1,493	Save-A-Lot, Term Loan B	7.234%	12/05/23	B	1,471,045
173	Supervalu, Inc., Delayed Draw, Term Loan B	4.734%	6/02/24	BB	172,329
289	Supervalu, Inc., Term Loan B	4.734%	6/02/24	BB	287,215
36,938	Total Food & Staples Retailing				36,754,828
	<b>Food Products</b>	<b>3.9% (2.5% of Total Investments)</b>			

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1,375	American Seafoods Group LLC, Term Loan B, (WI/DD)	TBD	TBD	BB	1,381,023
1,940	Hearthside Group Holdings LLC, Term Loan B	4.234%	6/02/21	B1	1,950,913
4,010	Jacobs Douwe Egberts, Term Loan B	3.438%	7/02/22	BB	4,034,724
1,352	Keurig Green Mountain, Inc., Term Loan A, First Lien	2.750%	3/03/21	BBB	1,353,760
5,071	Pinnacle Foods Finance LLC, Term Loan B	3.227%	2/02/24	BB+	5,100,689
12,261	US Foods, Inc., New Term Loan B	3.990%	6/27/23	BB	12,368,905
26,009	Total Food Products				26,190,014
	<b>Health Care Equipment &amp; Supplies Investments)</b>	<b>1.9% (1.2% of Total</b>			
2,077	Acelity, Term Loan B	4.546%	2/02/24	B1	2,086,821
570	Ardent Medical Services, Inc., Term Loan B, First Lien	6.796%	8/04/21	B1	573,848
1,090	ConvaTec, Inc., Term Loan B	3.796%	10/25/23	BB	1,096,661
1,772	Greatbatch, Inc., Term Loan B	4.730%	10/27/22	B	1,782,899
4,524	Onex Carestream Finance LP, Term Loan, First Lien	5.275%	6/07/19	B+	4,527,971
2,553	Onex Carestream Finance LP, Term Loan, Second Lien	9.796%	12/09/19	B	2,509,043
12,586	Total Health Care Equipment & Supplies				12,577,243
	<b>Health Care Providers &amp; Services Investments)</b>	<b>4.5% (2.9% of Total</b>			
1,950	Acadia Healthcare, Inc., Term Loan B1	3.984%	5/11/22	Ba2	1,969,812
3,200	Air Medical Group Holdings, Inc., Term Loan, First Lien	5.228%	4/28/22	B	3,186,016
1,217	Community Health Systems, Inc., Term Loan G	3.979%	12/31/19	BB	1,219,078
2,444	Community Health Systems, Inc., Term Loan H	4.213%	1/27/21	BB	2,443,641
3,552	DaVita HealthCare Partners, Inc., Tranche B, Term Loan	3.984%	6/24/21	BBB	3,592,448
1,777	Envision Healthcare Corporation, Term Loan B, First Lien	4.300%	12/01/23	BB	1,791,175
984	HCA, Inc., Term Loan B9	3.234%	3/18/23	BBB	990,378
1,911	Healogics, Inc., Term Loan, First Lien	5.320%	7/01/21	B2	1,530,856
3,250	Heartland Dental Care, Inc., Term Loan, First Lien, (WI/DD)	TBD	TBD	B2	3,259,698

**JFR Nuveen Floating Rate Income Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Health Care Providers &amp; Services (continued)</b>					
\$ 2,000	Heartland Dental Care, Inc., Term Loan, Second Lien, (WI/DD)	TBD	TBD	CCC	\$ 2,030,000
3,717	Millennium Laboratories, Inc., Term Loan B, First Lien	7.734%	12/21/20	CCC+	2,261,352
1,364	MultiPlan, Inc., Term Loan B	4.296%	6/07/23	B+	1,375,425
457	Quorum Health Corp., Term Loan B	7.984%	4/29/22	B2	457,752
2,911	Select Medical Corporation, Tranche B, Term Loan	4.810%	3/06/24	Ba2	2,962,101
1,100	Vizient, Inc., New Term Loan B	4.734%	2/13/23	B+	1,114,939
31,834	Total Health Care Providers & Services				30,184,671
<b>Health Care Technology 1.7% (1.1% of Total Investments)</b>					
4,386	Catalent Pharma Solutions, Inc., Term Loan B	3.984%	5/20/21	BB	4,423,891
6,983	Emdeon, Inc., Term Loan	3.984%	3/01/24	Ba3	7,031,378
11,369	Total Health Care Technology				11,455,269
<b>Hotels, Restaurants &amp; Leisure 6.2% (3.9% of Total Investments)</b>					
13,186	Burger King Corporation, Term Loan B3	3.508%	2/16/24	Ba3	13,196,840
2,250	Caesars Entertainment Operating Company, Inc., Term Loan B, (WI/DD)	TBD	TBD	BB	2,263,714
2,465	CCM Merger, Inc., Term Loan B	3.984%	8/09/21	BB	2,478,293
4,652	CityCenter Holdings LLC, Term Loan B	3.732%	4/18/24	BB	4,676,963
2,129	Intrawest Resorts Holdings, Inc., Term Loan B1, (WI/DD)	TBD	TBD	B	2,142,994
1,124	Intrawest Resorts Holdings, Inc., Term Loan B2, (WI/DD)	TBD	TBD	B	1,131,693
2,205	Life Time Fitness, Inc., Term Loan B	4.234%	6/10/22	BB	2,221,156
6,129	Scientific Games Corporation, Term Loan B4, (WI/DD)	TBD	TBD	Ba3	6,098,295
3,223	Seaworld Parks and Entertainment, Inc., Term Loan B5	4.296%	4/01/24	BB	3,240,687
3,470	Station Casino LLC, Term Loan B	3.730%	6/08/23	BB	3,480,975
40,833	Total Hotels, Restaurants & Leisure				40,931,610
<b>Household Products 0.6% (0.4% of Total Investments)</b>					
2,174	Revlon Consumer Products Corporation, Term Loan B, First Lien	4.734%	11/16/20	B1	1,972,097
1,744		4.773%	11/08/23	B1	1,749,430

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Serta Simmons Holdings LLC, Term  
Loan, First Lien

3,918	Total Household Products				3,721,527
<b>Independent Power &amp; Renewable Electricity Producers 0.2% (0.1% of Total Investments)</b>					
1,260	Dynegy, Inc., Tranche Term Loan C1	4.484%	2/07/24	BB	1,267,626
<b>Industrial Conglomerates 0.9% (0.6% of Total Investments)</b>					
3,505	Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien	5.507%	6/16/24	B	3,539,293
2,344	Foresight Energy LLC, Term Loan, First Lien	7.046%	3/28/22	B	2,268,679
5,849	Total Industrial Conglomerates				5,807,972
<b>Insurance 1.8% (1.2% of Total Investments)</b>					
998	Acrisure LLC, Term Loan, First Lien	6.296%	11/22/23	B	1,012,463
5,233	Alliant Holdings I LLC, Term Loan B	4.564%	8/14/22	B	5,257,106
5,781	Hub International Holdings, Inc., Initial Term Loan	4.422%	10/02/20	B+	5,828,174
12,012	Total Insurance				12,097,743
<b>Internet and Direct Marketing Retail 0.6% (0.4% of Total Investments)</b>					
4,055	Travelport LLC, Term Loan B, (WI/DD)	TBD	TBD	B+	4,064,188
<b>Internet Software &amp; Services 2.0% (1.2% of Total Investments)</b>					
1,980	Ancestry.com, Inc., Term Loan, First Lien	4.480%	10/19/23	B1	2,000,731
900	Ancestry.com, Inc., Term Loan B, Second Lien	9.480%	10/19/24	CCC+	922,500
1,995	Rackspace Hosting, Inc., Term Loan B	4.172%	11/03/23	BB+	2,010,461
3,678	Sabre, Inc., New Term Loan B	3.984%	2/22/24	Ba2	3,712,885
2,448	SkillSoft Corporation, Term Loan, Second Lien	9.484%	4/28/22	CCC	2,032,238
1,750	TierPoint LLC, Term Loan, First Lien	4.984%	5/05/24	B+	1,760,570
500	TierPoint LLC, Term Loan, Second Lien	8.484%	5/05/25	CCC+	511,875
13,251	Total Internet Software & Services				12,951,260

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>IT Services 1.7% (1.0% of Total Investments)</b>					
\$ 1,277	Engility Corporation, Repriced Term Loan B2	5.019%	8/14/23	BB	\$ 1,295,227
1,804	Gartner, Inc., Term Loan A	3.234%	3/21/22	BB+	1,814,235
998	Gartner, Inc., Term Loan B	3.234%	4/05/24	BB+	1,006,233
443	Mitchell International, Inc., Initial Term Loan B, First Lien	4.811%	10/13/20	B1	446,130
1,500	PEAK 10, Inc., Term Loan B, (WI/DD)	TBD	TBD	B	1,508,753
850	PEAK 10, Inc., Term Loan, Second Lien, (WI/DD)	TBD	TBD	CCC+	866,469
2,500	Tempo Acquisition LLC, Term Loan B	4.227%	5/01/24	B1	2,523,438
1,485	WEX, Inc., Term Loan B	3.984%	7/01/23	BB	1,503,355
10,857	Total IT Services				10,963,840
<b>Leisure Products 1.2% (0.8% of Total Investments)</b>					
2,585	24 Hour Fitness Worldwide, Inc., Term Loan B	5.046%	5/28/21	Ba3	2,582,785
2,234	Academy, Ltd., Term Loan B	5.242%	7/01/22	B2	1,763,027
2,725	Equinox Holdings, Inc., Term Loan, First Lien	4.484%	3/08/24	B+	2,750,609
995	Four Seasons Holdings, Inc., Term Loan B	3.734%	11/30/23	BB	1,004,562
8,539	Total Leisure Products				8,100,983
<b>Life Sciences Tools &amp; Services 0.7% (0.4% of Total Investments)</b>					
780	Inventiv Health, Inc., Term Loan B, (WI/DD)	TBD	TBD	BB+	786,029
3,890	Patheon, Inc., New Term Loan, First Lien	4.504%	4/22/24	B	3,906,046
4,670	Total Life Sciences Tools & Services				4,692,075
<b>Machinery 0.5% (0.3% of Total Investments)</b>					
1,481	Gates Global LLC, Initial Dollar Term Loan B1	4.546%	4/01/24	B+	1,494,656
1,529	Rexnord LLC, Term Loan B, First Lien	4.046%	8/21/23	BB	1,538,500
3,010	Total Machinery				3,033,156
<b>Marine 0.2% (0.1% of Total Investments)</b>					
1,406	American Commercial Lines LLC, Term Loan B, First Lien	9.984%	11/12/20	B	1,225,786



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**Media 12.1% (7.7% of Total Investments)**

2,084	Advantage Sales & Marketing, Inc., Term Loan, First Lien	4.546%	7/23/21	B1	2,042,897
241	Advantage Sales & Marketing, Inc., Term Loan, Second Lien	7.796%	7/25/22	CCC+	229,438
1,995	Affinion Group Holdings, Inc., Term Loan, First Lien	8.935%	5/10/22	B2	2,006,850
1,910	Catalina Marketing Corporation, Term Loan, First Lien	4.734%	4/09/21	B1	1,563,020
2,000	Catalina Marketing Corporation, Term Loan, Second Lien	7.984%	4/11/22	Caa1	1,131,670
7,405	Cequel Communications LLC, Term Loan B	3.483%	7/28/25	BB	7,400,858
4,938	Charter Communications Operating Holdings LLC, Term Loan I, First Lien	3.484%	1/15/24	BBB	4,976,605
4,788	Clear Channel Communications, Inc., Tranche D, Term Loan	7.984%	1/30/19	Caa1	3,887,226
2,718	Clear Channel Communications, Inc. Term Loan E	8.734%	7/30/19	Caa1	2,200,181
13,036	Cumulus Media, Inc., Term Loan B	4.490%	12/23/20	Caa1	10,516,820
2,711	Emerald Expositions Holdings, Inc., Term Loan B	4.296%	5/17/24	BB	2,751,390
2,407	Getty Images, Inc., Term Loan B, First Lien	4.796%	10/18/19	B3	2,247,715
890	Gray Television, Inc., Term Loan B2	3.551%	2/07/24	BB	896,201
2,910	IMG Worldwide, Inc. Term Loan, First Lien	4.490%	5/06/21	B+	2,935,274
1,175	Lions Gate Entertainment Corporation, Term Loan B	4.234%	12/08/23	Ba2	1,188,953
1,458	LSC Communications, Term Loan	7.234%	9/30/22	Ba3	1,472,917
2,970	McGraw-Hill Education Holdings LLC, Term Loan B	5.234%	5/02/22	Ba3	2,937,969
4,536	Nexstar Broadcasting Group, Term Loan B, (DD1)	3.738%	1/17/24	Ba3	4,580,249
554	Nexstar Broadcasting Group, Term Loan, (DD1)	3.732%	1/17/24	BB+	559,649
2,939	Springer Science & Business Media, Inc., Term Loan B9, First Lien	4.796%	8/14/20	B	2,952,969
17,204	Univision Communications, Inc., Term Loan C5	3.984%	3/15/24	BB	17,163,837
2,000	Virgin Media Investment Holdings, Limited Term Loan I	3.976%	1/31/25	BB	2,012,760
1,520	WMG Acquisition Corporation, Term Loan, First Lien	3.727%	11/01/23	Ba3	1,527,217
406	Yell Group PLC, PIK Term Loan B2, First Lien	8.500%	9/07/65	N/R	892,839
428	Yell Group PLC, Term Loan A2, First Lien	8.182%	9/07/21	N/R	444,400

85,223 Total Media

80,519,904

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**JFR Nuveen Floating Rate Income Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Metals &amp; Mining 1.1% (0.7% of Total Investments)</b>					
\$ 1,500	CanAm Construction, Inc., Term Loan B	6.799%	6/29/24	B	\$ 1,492,500
2,765	Fairmount Minerals, Ltd., Term Loan B1, First Lien	4.796%	9/05/19	Caa1	2,588,393
1,688	Fairmount Minerals, Ltd., Term Loan B2, First Lien	4.796%	9/05/19	B	1,589,311
1,666	Zekelman Industries, Term Loan B	4.789%	6/14/21	BB	1,678,966
7,619	Total Metals & Mining				7,349,170
<b>Multiline Retail 2.7% (1.7% of Total Investments)</b>					
3,443	99 Cents Only Stores Tranche B2, Term Loan	4.755%	1/11/19	CCC+	3,328,936
1,500	Bass Pro Group LLC, Sale Facility, Term Loan, First Lien	6.046%	6/08/18	B+	1,507,973
1,933	Bass Pro Group LLC, Term Loan B, First Lien	4.474%	6/05/20	B+	1,933,367
1,795	Belk, Inc., Term Loan B, First Lien	6.054%	12/12/22	B	1,501,013
8,010	Dollar Tree, Inc., Term Loan B2	4.250%	7/06/22	BBB	8,136,838
1,382	Hudson's Bay Company, Term Loan B, First Lien	4.546%	9/30/22	BB	1,321,576
18,063	Total Multiline Retail				17,729,703
<b>Oil, Gas &amp; Consumable Fuels 2.8% (1.8% of Total Investments)</b>					
898	California Resources Corporation, Term Loan A, First Lien	4.234%	9/24/19	B1	862,089
1,750	California Resources Corporation, Term Loan, (DD1)	11.601%	12/31/21	B	1,890,875
655	Crestwood Holdings LLC, Term Loan B	9.228%	6/19/19	B	649,960
301	Energy and Exploration Partners, Term Loan, Second Lien	5.000%	5/13/22	N/R	112,789
1,818	Fieldwood Energy LLC, Term Loan, First Lien	8.296%	8/31/20	B2	1,737,986
4,526	Fieldwood Energy LLC, Term Loan, First Lien, (DD1)	4.171%	10/01/18	B2	4,374,296
912	Fieldwood Energy LLC, Term Loan, Second Lien	8.421%	9/30/20	CCC	534,617
1,474	Fieldwood Energy LLC, Term Loan, Second Lien	8.421%	9/30/20	B	1,188,711
5,270	Harvey Gulf International Marine, Inc., Term Loan B	5.750%	6/18/20	CCC	2,218,573
2,612		5.734%	3/31/22	Ba3	2,642,279

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	Peabody Energy Corporation, Term Loan B				
3,774	Seadrill Partners LLC, Initial Term Loan	4.296%	2/21/21	CCC+	2,597,083
61	Southcross Holdings Borrower L.P., Term Loan B, First Lien	3.500%	4/13/23	CCC+	53,897
24,051	Total Oil, Gas & Consumable Fuels				18,863,155
	<b>Pharmaceuticals 2.5% (1.6% of Total Investments)</b>				
3,988	Concordia Healthcare Corporation, Term Loan B, First Lien, (DD1)	5.501%	10/21/21	CCC+	2,973,809
5,486	Grifols, Inc., Term Loan B	3.444%	1/31/25	BB	5,521,965
7,964	Pharmaceutical Product Development, Inc., Term Loan, First Lien	4.017%	8/18/22	Ba3	8,027,111
142	Valeant Pharmaceuticals International, Inc., Series F3, Tranche B, Term Loan	5.980%	4/01/22	BB	144,795
17,580	Total Pharmaceuticals				16,667,680
	<b>Professional Services 0.7% (0.4% of Total Investments)</b>				
1,597	Ceridian Corporation, Term Loan B2	4.734%	9/15/20	Ba3	1,599,465
2,993	Nielsen Finance LLC, Term Loan B4	3.224%	10/04/23	BBB	3,002,360
4,590	Total Professional Services				4,601,825
	<b>Real Estate Management &amp; Development 1.3% (0.8% of Total Investments)</b>				
4,562	Capital Automotive LP, Term Loan, First Lien	4.240%	3/25/24	B1	4,614,768
3,723	Capital Automotive LP, Term Loan, Second Lien	7.240%	3/24/25	B3	3,799,695
8,285	Total Real Estate Management & Development				8,414,463
	<b>Road &amp; Rail 0.3% (0.2% of Total Investments)</b>				
1,970	Quality Distribution, Incremental Term Loan, First Lien	6.796%	8/18/22	B2	1,908,438
	<b>Semiconductors &amp; Semiconductor Equipment 1.6% (1.0% of Total Investments)</b>				
1,458	Cypress Semiconductor Corp, Term Loan B, (DD1)	3.980%	7/19/21	BB	1,468,365
1,771	Lumileds, Term Loan, First Lien	5.796%	3/17/24	Ba3	1,798,228
1,733	Micron Technology, Inc., New Term Loan B	3.800%	4/26/22	Baa2	1,750,916
2,211	Microsemi Corporation, Term Loan B	3.553%	1/17/23	BB	2,222,964
3,215	On Semiconductor Corp., New Term Loan B	3.484%	3/31/23	Ba1	3,231,647
10,388					10,472,120

Total Semiconductors &  
Semiconductor Equipment

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Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	<b>Software 10.6% (6.7% of Total Investments)</b>				
\$ 3,028	Blackboard, Inc., Term Loan B4	6.304%	6/30/21	B+	\$ 3,013,506
5,642	BMC Software, Inc., Initial Term Loan B1, (DD1)	5.234%	9/10/22	B+	5,689,350
1,554	Computer Sciences Government Services, Term Loan B	3.296%	11/30/23	BB+	1,560,001
4,653	Compuware Corporation, Term Loan B2, First Lien	5.550%	12/15/21	B	4,682,447
1,285	Compuware Corporation, Term Loan, Second Lien	9.550%	12/15/22	B	1,301,190
3,879	Ellucian, Term Loan B, First Lien	4.546%	9/30/22	B	3,892,432
10,406	Infor (US), Inc., Term Loan B	4.046%	2/01/22	B1	10,428,120
2,966	Informatica Corp., Term Loan B	4.796%	8/05/22	B	2,980,995
1,493	Kronos Incorporated, Term Loan, First Lien	4.680%	11/01/23	B	1,512,106
1,161	Micro Focus International PLC, New Term Loan	3.979%	6/21/24	BB	1,163,526
7,839	Micro Focus International PLC, Term Loan B	4.030%	4/21/24	BB	7,857,579
5,490	Micro Focus International PLC, Term Loan B2	3.811%	11/19/21	BB	5,500,323
2,052	Misys, New Term Loan, Second Lien	8.459%	4/28/25	CCC+	2,112,995
3,420	Misys, New Term Loan, First Lien	4.736%	6/13/24	B	3,451,819
1,990	RP Crown Parent LLC, Term Loan B, First Lien	4.734%	10/12/23	B1	2,016,746
1,933	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., 2017 Refinancing New Term Loan B1	3.484%	7/08/22	BB+	1,946,967
109	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., 2017 Refinancing New Term Loan B2	3.484%	7/08/22	BB+	110,265
8,764	Tibco Software, Inc., Term Loan, First Lien	4.730%	12/04/20	B	8,832,419
744	Vertafore, Inc., Term Loan, First Lien	4.546%	6/30/23	B	749,493
1,693	Vertiv Co., New Term Loan B	5.234%	11/30/23	Ba3	1,711,953
70,101	Total Software				70,514,232
	<b>Specialty Retail 1.0% (0.6% of Total Investments)</b>				
2,617	Gardner Denver, Inc., Term Loan	4.546%	7/30/20	B+	2,633,682
3,424	Petco Animal Supplies, Inc., Term Loan B1	4.311%	1/26/23	B1	3,110,740
834	Petsmart Inc., Term Loan B, First Lien	4.230%	3/11/22	Ba3	790,351

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6,875	Total Specialty Retail				6,534,773
	<b>Technology Hardware, Storage &amp; Peripherals</b>	<b>6.5% (4.1% of Total Investments)</b>			
1,304	Conduent, Inc., Term Loan B	5.234%	12/07/23	BB+	1,322,229
14,615	Dell International LLC, New Term Loan B	3.740%	9/07/23	BBB	14,717,804
7,700	Dell International LLC, Term Loan A2, First Lien	3.490%	9/07/21	BBB	7,728,875
4,500	Dell International LLC, Term Loan A3, First Lien	3.240%	12/31/18	BBB	4,508,438
1,701	Dell Software Group, Term Loan B	7.257%	10/31/22	B1	1,732,836
12,895	Western Digital, Inc., New Term Loan B	3.983%	4/29/23	BBB	13,009,386
42,715	Total Technology Hardware, Storage & Peripherals				43,019,568
	<b>Textiles, Apparel &amp; Luxury Goods</b>	<b>0.1% (0.1% of Total Investments)</b>			
213	Gymboree Corporation, DIP Term Loan	5.000%	12/12/17	N/R	78,688
107	Gymboree Corporation, DIP Term Loan, (20)	13.226%	12/12/17	D	106,604
2,128	Gymboree Corporation, Term Loan, (5)	3.500%	2/23/18	N/R	785,471
2,448	Total Textiles, Apparel & Luxury Goods				970,763
	<b>Trading Companies &amp; Distributors</b>	<b>2.6% (1.6% of Total Investments)</b>			
8,272	Avolon, Term Loan B2	3.978%	3/21/22	BBB	8,283,341
2,130	HD Supply Waterworks, Ltd., Term Loan B, (WI/DD)	TBD	TBD	B+	2,147,306
5,129	HD Supply, Inc., Term Loan B	4.046%	8/13/21	BB	5,158,324
1,613	Neff Rental/Neff Finance Closing Date Loan, Second Lien	7.664%	6/09/21	B	1,624,382
17,144	Total Trading Companies & Distributors				17,213,353
	<b>Transportation Infrastructure</b>	<b>0.4% (0.3% of Total Investments)</b>			
149	Ceva Group PLC, Canadian Term Loan	6.814%	3/19/21	B	140,031
864	Ceva Group PLC, Dutch B.V., Term Loan	6.814%	3/19/21	B	812,178
846	Ceva Group PLC, Synthetic Letter of Credit Term Loan	6.500%	3/19/21	B	796,020
1,191	Ceva Group PLC, US Term Loan	6.814%	3/19/21	B	1,120,246
3,050	Total Transportation Infrastructure				2,868,475

**JFR Nuveen Floating Rate Income Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	<b>Wireless Telecommunication Services Investments</b>	<b>4.2% (2.5% of Total)</b>			
\$ 4,563	Asurion LLC, Term Loan B4	3.989%	8/04/22	Ba3	\$ 4,562,539
4,180	Asurion LLC, Term Loan B5	4.234%	11/03/23	Ba3	4,219,290
11,471	Sprint Corporation, Term Loan, First Lien	3.750%	2/02/24	Ba2	11,525,737
2,324	Syniverse Holdings, Inc., Initial Term Loan B, First Lien	4.311%	4/23/19	B	2,248,737
1,291	Syniverse Technologies, Inc., Tranche B, Term Loan	4.296%	4/23/19	B	1,246,011
4,000	UPC Financing Partnership, Term Loan, First Lien	3.976%	4/15/25	BB	4,025,840
27,829	Total Wireless Telecommunication Services				27,828,154
\$ 834,902	Total Variable Rate Senior Loan Interests (cost \$826,311,611)				814,383,119
	<b>Shares Description (1)</b>				<b>Value</b>
	<b>COMMON STOCKS 1.4% (0.9% of Total Investments)</b>				
	<b>Banks 0.4% (0.3% of Total Investments)</b>				
30,811	BLB Worldwide Holdings Inc., (6)				\$ 2,749,881
	<b>Diversified Consumer Services 0.1% (0.1% of Total Investments)</b>				
78,490	Cengage Learning Holdings II LP, (6)				595,190
9,876,769	Education Management Corporation, (6), (7)				988
	Total Diversified Consumer Services				596,178
	<b>Energy Equipment &amp; Services 0.4% (0.3% of Total Investments)</b>				
80,413	C&J Energy Services Inc., (6)				2,600,556
2,712	Vantage Drill International, (6)				458,328
	Total Energy Equipment & Services				3,058,884
	<b>Health Care Providers &amp; Services 0.0% (0.0% of Total Investments)</b>				
74,059	Millenium Health LLC, (6)				111,089
	<b>Hotels, Restaurants &amp; Leisure 0.0% (0.0% of Total Investments)</b>				
2,670	Buffets Term Loan, (6)				



**Media 0.4% (0.2% of Total Investments)**

1,441,988	Hibu PLC, (6), (8)	1
26,045	Metro-Goldwyn-Mayer, (6)	2,450,392
45,942	Tribune Media Company, (8)	
	<b>Total Media</b>	<b>2,450,393</b>

**Oil, Gas & Consumable Fuels 0.0% (0.0% of Total Investments)**

136	Energy and Exploration Partners, Inc., (6), (8)	
64	Southcross Holdings Borrower LP, (6)	44,160
	<b>Total Oil, Gas &amp; Consumable Fuels</b>	<b>44,160</b>

**Semiconductors & Semiconductor Equipment 0.1% (0.0% of Total Investments)**

27,267	Smart Global Holdings, Inc., (6), (8)	416,531
	<b>Total Common Stocks (cost \$15,340,625)</b>	<b>9,427,116</b>

Shares	Description (1)	Coupon	Ratings (3)	Value
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**\$25 PAR (OR SIMILAR) RETAIL PREFERRED 0.0% (0.0% of Total Investments)**

**Diversified Consumer Services 0.0% (0.0% of Total Investments)**

10,989	Education Management Corporation, (7)	7.500%	N/R	\$	1
	<b>Total \$25 Par (or similar) Retail Preferred (cost \$26,686)</b>				<b>1</b>

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
<b>CONVERTIBLE BONDS 0.0% (0.0% of Total Investments)</b>					
<b>Communications Equipment 0.0% (0.0% of Total Investments)</b>					
\$ 850	Nortel Networks Limited	1.750%	4/15/12	N/R	\$ 187,000
\$ 850	Total Convertible Bonds (cost \$181,985)				187,000

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
<b>CORPORATE BONDS 21.7% (13.7% of Total Investments)</b>					
<b>Communications Equipment 0.1% (0.1% of Total Investments)</b>					
\$ 210	Avaya Inc., 144A, (5)	7.000%	4/01/19	N/R	\$ 173,250
5,150	Avaya Inc., 144A, (5)	10.500%	3/01/21	N/R	463,500
5,360	Total Communications Equipment				636,750
<b>Diversified Telecommunication Services 3.0% (1.9% of Total Investments)</b>					
3,322	Inelsat Connect Finance SA, 144A	12.500%	4/01/22	CCC	3,184,968
6,380	IntelSat Jackson Holdings	5.500%	8/01/23	CCC+	5,502,750
1,080	IntelSat Limited	6.750%	6/01/18	CCC	1,058,400
9,489	IntelSat Limited	7.750%	6/01/21	CCC	6,072,960
5,260	IntelSat Limited	8.125%	6/01/23	CCC	3,255,940
750	Level 3 Financing Inc.	5.375%	8/15/22	BB	770,625
26,281	Total Diversified Telecommunication Services				19,845,643
<b>Equity Real Estate Investment Trusts 0.9% (0.6% of Total Investments)</b>					
1,500	iStar Inc.	4.000%	11/01/17	BB	1,501,875
4,250	Realogy Group LLC / Realogy Co-Issuer Corporation, 144A	5.250%	12/01/21	B+	4,430,625
190	Walter Investment Management Corporation	7.875%	12/15/21	Caa3	109,250
5,940	Total Equity Real Estate Investment Trusts				6,041,750
<b>Health Care Equipment &amp; Supplies 0.7% (0.4% of Total Investments)</b>					
4,000	Tenet Healthcare Corporation	6.000%	10/01/20	BB	4,285,000
<b>Health Care Providers &amp; Services 1.3% (0.8% of Total Investments)</b>					
7,000	HCA Inc.	6.500%	2/15/20	BBB	7,647,500
1,200	Iasis Healthcare Capital Corporation	8.375%	5/15/19	CCC+	1,204,500
8,200	Total Health Care Providers & Services				8,852,000
<b>Hotels, Restaurants &amp; Leisure 2.1% (1.3% of Total Investments)</b>					
2,000	MGM Resorts International Inc.	5.250%	3/31/20	BB	2,122,000
5,000	Scientific Games Corporation, 144A	7.000%	1/01/22	Ba3	5,325,000

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5,500	Scientific Games International Inc.	10.000%	12/01/22	B	6,132,500
12,500	Total Hotels, Restaurants & Leisure				13,579,500
	<b>Household Durables 1.1% (0.7% of Total Investments)</b>				
6,780	Lennar Corporation	4.125%	12/01/18	Ba1	6,928,313
	<b>Media 4.3% (2.7% of Total Investments)</b>				
1,000	CCO Holdings LLC Finance Corporation	5.750%	9/01/23	BB+	1,042,500
200	Charter Communications Operating LLC/ Charter Communications Operating Capital Corporation	3.579%	7/23/20	BBB	206,344
11,059	Clear Channel Communications Inc., (5), (8)	12.000%	8/01/21	N/R	
2,600	Dish DBS Corporation	5.125%	5/01/20	Ba3	2,729,480
2,000	Dish DBS Corporation	5.875%	7/15/22	Ba3	2,176,880
2,500	Dish DBS Corporation	5.875%	11/15/24	Ba3	2,712,500
2,000	Hughes Satellite Systems Corporation	6.500%	6/15/19	BBB	2,152,500
1,762	iHeartCommunications, Inc., 144A	11.250%	3/01/21	Caa1	1,312,690
6,562	iHeartCommunications, Inc.	9.000%	12/15/19	Caa1	5,298,814
14,170	iHeartCommunications, Inc., PIK	14.000%	2/01/21	Ca	3,400,804
10,350	iHeartCommunications, Inc.	9.000%	3/01/21	Caa1	7,710,750
54,203	Total Media				28,743,262

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**JFR Nuveen Floating Rate Income Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
<b>Oil, Gas &amp; Consumable Fuels 1.0% (0.6% of Total Investments)</b>					
\$ 2,585	California Resources Corporation, 144A	8.000%	12/15/22	CCC+	\$ 1,651,169
700	Denbury Resources Inc.	6.375%	8/15/21	CCC+	407,750
1,800	Denbury Resources Inc.	5.500%	5/01/22	CCC+	972,000
750	Everest Acquisition LLC Finance	9.375%	5/01/20	Caa2	638,438
3,000	FTS International Inc., 144A	8.463%	6/15/20	B	3,045,000
8,835	Total Oil, Gas & Consumable Fuels				6,714,357
<b>Pharmaceuticals 0.0% (0.0% of Total Investments)</b>					
850	Concordia Healthcare Corporation, 144A	7.000%	4/15/23	CCC	153,000
<b>Semiconductors &amp; Semiconductor Equipment 0.4% (0.3% of Total Investments)</b>					
1,564	Advanced Micro Devices, Inc.	7.500%	8/15/22	B	1,759,500
930	Advanced Micro Devices, Inc.	7.000%	7/01/24	B	997,425
2,494	Total Semiconductors & Semiconductor Equipment				2,756,925
<b>Software 1.8% (1.1% of Total Investments)</b>					
2,000	Balboa Merger Sub Inc., 144A	11.375%	12/01/21	CCC+	2,197,500
4,380	BMC Software Finance Inc., 144A	8.125%	7/15/21	CCC+	4,522,350
1,500	Boxer Parent Company Inc./BMC Software, 144A, PIK	9.000%	10/15/19	CCC+	1,503,750
3,650	Infor Us Inc., 144A	5.750%	8/15/20	BB	3,759,500
11,530	Total Software				11,983,100
<b>Technology Hardware, Storage &amp; Peripherals 2.6% (1.7% of Total Investments)</b>					
2,000	Diamond 1 Finance Corporation / Diamond 2 Finance Corporation, 144A	5.875%	6/15/21	BB+	2,097,500
11,330	EMC Corporation	2.650%	6/01/20	Ba2	11,177,950
3,650	Western Digital Corporation, 144A	7.375%	4/01/23	BBB	4,005,875
16,980	Total Technology Hardware, Storage & Peripherals				17,281,325
<b>Trading Companies &amp; Distributors 0.2% (0.1% of Total Investments)</b>					
1,500	HD Supply Inc., 144A	5.250%	12/15/21	BB	1,574,063

**Wireless Telecommunication Services 2.2% (1.4% of Total Investments)**

2,250	Sprint Communications Inc.	7.000%	8/15/20	B+	2,458,125
7,750	Sprint Corporation	7.875%	9/15/23	B+	8,796,250
1,750	Sprint Corporation	7.125%	6/15/24	B+	1,918,438
1,150	Syniverse Foreign Holdings Corporation, 144A	9.125%	1/15/22	B	1,152,875
12,900	Total Wireless Telecommunication Services				14,325,688
\$ 178,353	Total Corporate Bonds (cost \$153,467,830)				143,700,676

**Principal Amount**

(000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	<b>ASSET-BACKED SECURITIES</b>	<b>2.7% (1.7% of Total Investments)</b>			
\$ 1,200	Bristol Park CLO Limited, Series 2016-1A, 144A	8.554%	4/15/29	Ba3	\$ 1,225,128
500	Carlyle Global Market Strategies Collateralized Loan Obligations, Series 2013-2A, 144A	6.304%	4/18/25	BB	500,049
1,200	Dryden Senior Loan Fund, Series 2017-50A, 144A, (WI/DD)	7.517%	7/15/30	Ba3	1,188,360
1,000	Finn Square Collateralized Loan Obligations Limited, Series 2012-1A, 144A	6.346%	12/24/23	BB	1,002,422
500	ING Investment Management, Collateralized Loan Obligation, 2013-1A D, 144A	6.304%	4/15/24	BB	501,640
2,700	LCM Limited Partnership, Collateralized Loan Obligation 2012A, 144A	7.056%	10/19/22	BB	2,700,575
2,750	Madison Park Funding Limited, Collateralized Loan Obligations, Series 2015-16A, 144A	6.807%	4/20/26	Ba3	2,746,879
1,500	Madison Park Funding Limited, Series 2012-10A, 144A	8.927%	1/20/29	BB	1,544,868
500	North End CLO Limited, Loan Pool, 144A	5.904%	7/17/25	BB	486,153
3,000	Octagon Investment Partners, Series 2015-1A, 144A	7.157%	10/20/26	Ba3	3,002,558

<b>Principal Amount</b> <b>(000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (3)</b>	<b>Value</b>
<b>ASSET-BACKED SECURITIES</b> (continued)					
\$ 1,250	OZLM Funding Limited, Series 2012-2A, 144A	8.611%	10/30/27	BB	\$ 1,263,719
1,800	Race Point Collateralized Loan Obligation Series 2012-7A, 144A	6.179%	11/08/24	BB	1,802,569
\$ 17,900	Total Asset-Backed Securities (cost \$17,036,785)				17,964,920
<b>Shares</b>	<b>Description (1), (9)</b>				<b>Value</b>
<b>INVESTMENT COMPANIES 1.8% (1.1% of Total Investments)</b>					
353,668	Eaton Vance Floating-Rate Income Trust Fund				\$ 5,404,047
968,586	Eaton Vance Senior Income Trust				6,470,154
	Total Investment Companies (cost \$11,981,509)				11,874,201
<b>Shares</b>	<b>Description (1)</b>				<b>Value</b>
<b>WARRANTS 0.0% (0.0% of Total Investments)</b>					
34,176	Smart Modular Technology, Inc., (8)				\$
	Total Warrants (cost \$0)				
	<b>Total Long-Term Investments (cost \$1,024,347,031)</b>				<b>997,537,033</b>
<b>Shares</b>	<b>Description (1)</b>				<b>Value</b>
<b>SHORT-TERM INVESTMENTS 7.9% (5.0% of Total Investments)</b>					
<b>INVESTMENT COMPANIES 7.9% (5.0% of Total Investments)</b>					
52,677,742	BlackRock Liquidity Funds T-Fund Portfolio, (9)				\$ 52,677,742
	<b>Total Short-Term Investments (cost \$52,677,742)</b>				<b>52,677,742</b>
	<b>Total Investments (cost \$1,077,024,773) 158.2%</b>				<b>1,050,214,775</b>
	<b>Borrowings (38.3%) (10), (11)</b>				<b>(254,300,000)</b>
	<b>Term Preferred Shares, net of deferred offering costs (12)</b>		<b>(18.7)%</b>		<b>(123,994,729)</b>
	<b>Other Assets Less Liabilities (13) (1.2)%</b>				<b>(8,056,961)</b>
	<b>Net Assets Applicable to Common Shares 100%</b>				<b>\$ 663,863,085</b>

Investments in Derivatives as of July 31, 2017

**Interest Rate Swaps (OTC Uncleared)**

Counterparty	Notional Amount	Fund Pay/Receive	Floating Rate Index	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Termination Date	Unrealized Appreciation (Depreciation)
Morgan Stanley Capital Services LLC	\$ 10,200,000	Pay	1-Month USD-LIBOR-ICE	1.750% (14)	Monthly	12/01/19 (15)	\$ (31,898)
Morgan Stanley Capital Services LLC	25,000,000	Pay	1-Month USD-LIBOR-ICE	2.700 (16)	Monthly	1/01/22 (17)	20,909
Morgan Stanley Capital Services LLC	35,000,000	Pay	1-Month USD-LIBOR-ICE	5.750	Monthly	6/01/24 (18)	51,410
Morgan Stanley Capital Services LLC	55,000,000	Pay	1-Month USD-LIBOR-ICE	4.000	Monthly	1/01/27 (19)	553,732
	\$ 125,200,000						\$ 594,153

**JFR Nuveen Floating Rate Income Fund**  
**Portfolio of Investments** (continued)**July 31, 2017**

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) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group (Standard & Poor's), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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. Ratings are not covered by the report of independent registered public accounting firm.
- (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. The rate shown is the coupon as of the end of the reporting period.
- (5) As of, 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 ceased accruing additional income on the Fund's records.
- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7)



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For fair value measurement disclosure purposes, investment 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. 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 these investment companies 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 24.2%.
- (11) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) in the Portfolio of Investments as collateral for borrowings.
- (12) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 11.8%.
- (13) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter ( OTC ) derivatives as presented on the Statement of Assets and Liabilities, when applicable. The unrealized appreciation (depreciation) of OTC-cleared and exchange-traded derivatives is recognized as part of cash collateral at brokers and/or the receivable or payable for variation margin as presented on the Statement of Assets and Liabilities, when applicable.
- (14) Effective June 1, 2018, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every six months on specific dates through the swap contract s termination date.
- (15) This interest rate swap has an optional early termination date beginning on December 1, 2017 and monthly thereafter through the termination date as specified in the swap contract.
- (16) Effective April 1, 2017, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every three months on specific dates through the swap contract s termination date.
- (17) This interest rate swap has an optional early termination date beginning on January 1, 2019 and monthly thereafter through the termination date as specified in the swap contract.
- (18) This interest rate swap has an optional early termination date beginning on June 1, 2020 and monthly thereafter through the termination date as specified in the swap contract.

- (19) This interest rate swap has an optional early termination date beginning on January 1, 2021 and monthly thereafter through the termination date as specified in the swap contract.
- (20) Investment, or portion of investment, represents an outstanding unfunded senior loan commitment. See Notes to Financial Statements, Note 8 Senior Loan Commitments for more information.
- (DD1) Portion of investment purchased on a delayed delivery basis.
- (WI/DD) Purchased on a when-issued or delayed delivery basis.
- PIK All or a portion of this security is payment-in-kind.
- 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-ICE United States Dollar London Inter-Bank Offered Rate Intercontinental Exchange.

*See accompanying notes to financial statements.*

JRO

**Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments**

July 31, 2017

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (4)</b>	<b>Maturity (2)</b>	<b>Ratings (3)</b>	<b>Value</b>
<b>LONG-TERM INVESTMENTS 149.0% (94.8% of Total Investments)</b>					
<b>VARIABLE RATE SENIOR LOAN INTERESTS 123.6% (78.7% of Total Investments) (4)</b>					
<b>Aerospace &amp; Defense 2.6% (1.6% of Total Investments)</b>					
\$ 5,765	Sequa Corporation, Term Loan, First Lien	6.814%	11/28/21	B	\$ 5,826,519
1,985	Sequa Corporation, Term Loan, Second Lien	10.314%	4/26/22	CCC	2,035,099
743	Transdigm, Inc., Extend Term Loan F	4.234%	6/07/23	Ba2	747,219
3,341	Transdigm, Inc., Term Loan E, First Lien	4.255%	5/14/22	Ba2	3,360,491
11,834	Total Aerospace & Defense				11,969,328
<b>Air Freight &amp; Logistics 0.9% (0.5% of Total Investments)</b>					
1,326	Americold Realty Operating Partnership, Term Loan B	4.984%	12/01/22	BB	1,345,501
1,163	PAE Holding Corporation, Term Loan B	6.734%	10/20/22	B+	1,175,675
1,444	XPO Logistics, Inc., Refinanced Term Loan	3.554%	11/01/21	Ba1	1,451,538
3,933	Total Air Freight & Logistics				3,972,714
<b>Airlines 1.7% (1.1% of Total Investments)</b>					
2,394	American Airlines, Inc., Replacement Term Loan	3.233%	6/27/20	BB+	2,400,370
1,960	American Airlines, Inc., Replacement Term Loan	3.226%	10/10/21	BB+	1,966,399
3,660	American Airlines, Inc., Term Loan B	3.726%	12/14/23	BB+	3,683,333
8,014	Total Airlines				8,050,102
<b>Auto Components 0.7% (0.4% of Total Investments)</b>					
1,000	DexKo Global, Inc., Term Loan, First Lien	5.313%	7/13/24	B1	1,013,750
566	Horizon Global Corporation, Term Loan B	5.734%	6/30/21	B+	571,471
1,500	Superior Industries International, Inc., Term Loan B	5.787%	6/14/24	B1	1,511,250

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3,066	Total Auto Components				3,096,471
	<b>Automobiles 2.3% (1.5% of Total Investments)</b>				
4,588	Chrysler Group LLC, Term Loan	3.230%	12/31/18	BBB	4,619,150
6,253	Formula One Group, Term Loan B, (DD1)	4.504%	2/01/24	B	6,294,030
10,841	Total Automobiles				10,913,180
	<b>Building Products 0.6% (0.4% of Total Investments)</b>				
2,985	Quikrete Holdings, Inc., Term Loan B	3.984%	11/15/23	BB	2,999,418
	<b>Capital Markets 0.3% (0.2% of Total Investments)</b>				
1,500	RPI Finance Trust, Term Loan B6	3.296%	3/27/23	Baa2	1,509,375
	<b>Chemicals 1.0% (0.6% of Total Investments)</b>				
431	Ineos US Finance LLC, New 2022 Dollar Term Loan	4.007%	3/31/22	Ba2	433,914
481	Ineos US Finance LLC, New 2024 Dollar Term Loan	4.007%	4/01/24	Ba2	484,736
1,521	Mineral Technologies, Inc., Term Loan B2	4.750%	5/07/21	BB+	1,542,292
1,481	OM Group, Inc., Term Loan B, First Lien	6.296%	2/21/24	B	1,503,507
748	Univar, Inc., Term Loan B	3.984%	7/01/22	BB	753,264
4,662	Total Chemicals				4,717,713
	<b>Commercial Services &amp; Supplies 3.8% (2.4% of Total Investments)</b>				
739	ADS Waste Holdings, Inc., Term Loan B, First Lien	3.944%	11/10/23	BB	745,671
261	Education Management LLC, Tranche A, Term Loan, (5)	5.804%	7/02/20	N/R	118,316
496	Education Management LLC, Tranche B, Term Loan, (5)	8.804%	7/02/20	N/R	10,534
995	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	5.298%	10/19/23	B2	999,353
1,000	Fort Dearborn Holding Company, Inc., Term Loan, Second Lien	9.799%	10/07/24	CCC	997,500
3,149	iQor US, Inc., Term Loan, First Lien	6.299%	4/01/21	B	3,140,363
333	iQor US, Inc., Term Loan, Second Lien	10.049%	4/01/22	CCC+	322,500
971	KAR Auction Services, Inc., Term Loan B5	3.813%	3/09/23	Ba2	978,748

**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Commercial Services &amp; Supplies (continued)</b>					
\$ 2,978	Monitronics International, Inc., Term Loan B2, First Lien	6.796%	9/30/22	B2	\$ 3,016,267
2,281	Protection One, Inc., Term Loan	3.984%	5/02/22	BB	2,296,859
2,105	Skillssoft Corporation, Initial Term Loan, First Lien	5.984%	4/28/21	B	1,983,459
1,481	Universal Services of America, Initial Term Loan, First Lien	5.046%	7/28/22	B+	1,486,346
1,750	Universal Services of America, Term Loan, Second Lien	9.811%	7/28/23	B	1,751,645
18,539	Total Commercial Services & Supplies				17,847,561
<b>Communications Equipment 2.5% (1.6% of Total Investments)</b>					
1,835	Avaya, Inc., DIP Term Loan	8.729%	1/24/18	Baa3	1,890,352
5,417	Avaya, Inc., Term Loan B3, (5)	6.460%	10/26/17	N/R	4,426,773
1,060	Avaya, Inc., Term Loan B6	6.500%	3/31/18	N/R	866,351
1,815	Avaya, Inc., Term Loan B7, (5)	6.460%	5/29/20	N/R	1,490,051
1,191	Colorado Buyer, Inc., Term Loan, First Lien	4.170%	5/01/24	Ba3	1,203,583
583	Colorado Buyer, Inc., Term Loan, Second Lien	8.420%	5/01/25	B3	593,055
1,286	Riverbed Technology, Inc., Term Loan B, First Lien	4.490%	4/24/22	B+	1,270,989
13,187	Total Communications Equipment				11,741,154
<b>Consumer Finance 2.1% (1.3% of Total Investments)</b>					
1,832	First Data Corporation, Term Loan, First Lien	3.477%	7/10/22	BB	1,839,915
7,769	First Data Corporation, Term Loan B	3.727%	4/26/24	BB	7,820,705
9,601	Total Consumer Finance				9,660,620
<b>Containers &amp; Packaging 0.5% (0.3% of Total Investments)</b>					
1,116	Berry Plastics Holding Corporation, Term Loan I	3.730%	10/01/22	BB	1,122,342
997	Reynolds Group Holdings, Inc., Term Loan, First Lien	4.234%	2/05/23	B+	1,003,050
2,113	Total Containers & Packaging				2,125,392
<b>Diversified Consumer Services 3.2% (2.1% of Total Investments)</b>					
4,967	Cengage Learning Acquisitions, Inc., Term Loan B	5.474%	6/07/23	B+	4,707,734
5,157	Hilton Hotels Corporation, Term Loan B2	3.232%	10/25/23	BBB	5,187,365
3,430		4.234%	5/28/21	B+	3,330,041

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	Houghton Mifflin, Term Loan B, First Lien				
1,746	Laureate Education, Inc., New Term Loan	5.734%	4/20/24	B	1,769,627
15,300	Total Diversified Consumer Services				14,994,767
	<b>Diversified Financial Services 2.2% (1.4% of Total Investments)</b>				
2,757	Citco III Limited, Term Loan	4.234%	3/31/22	N/R	2,788,485
1,174	Freedom Mortgage Corporation, Initial Term Loan	6.862%	2/23/22	BB	1,193,441
1,481	MGM Growth Properties, Term Loan B	3.484%	4/25/23	BB+	1,489,034
1,424	MJ Acquisition Corp., Term Loan, First Lien	4.211%	6/01/22	B+	1,436,574
3,104	Veritas US, Inc., Term Loan B1	5.796%	1/27/23	B+	3,145,440
9,940	Total Diversified Financial Services				10,052,974
	<b>Diversified Telecommunication Services 9.4% (6.0% of Total Investments)</b>				
6,000	CenturyLink, Inc., Term Loan B	2.750%	1/31/25	BBB	5,927,340
993	DTI Holdings, Inc., Term Loan B, First Lien	6.561%	10/02/23	B	971,409
5,807	Frontier Communications Corporation, Term Loan B	4.980%	1/14/20	BB	5,595,629
2,985	Greeneden U.S. Holdings II LLC, Term Loan B	5.007%	12/01/23	B2	3,011,134
9,504	Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan	4.000%	6/30/19	B1	9,491,889
3,445	Level 3 Financing, Inc., Tranche B, Term Loan	3.479%	2/22/24	BBB	3,463,868
609	Presidio, Inc., Term Loan, First Lien	4.548%	2/02/22	B+	614,426
5,801	WideOpenWest Finance LLC, Term Loan B	4.452%	8/18/23	B	5,812,937
9,000	Ziggo B.V., Term Loan E	3.726%	4/15/25	BB	9,023,534
44,144	Total Diversified Telecommunication Services				43,912,166
	<b>Electric Utilities 1.5% (1.0% of Total Investments)</b>				
688	EFS Cogen Holdings LLC, Term Loan B	4.800%	6/28/23	BB	696,205
2,620	Energy Future Intermediate Holding Company, DIP Term Loan	4.233%	7/02/18	BB	2,642,421
719	Helix Generation, Term Loan B	4.960%	3/10/24	BB	726,788

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Electric Utilities (continued)</b>					
\$ 2,431	Vistra Operations Co., Term Loan B	3.982%	8/04/23	BB+	\$ 2,442,346
557	Vistra Operations Co., Term Loan C	3.977%	8/04/23	Ba2	559,826
7,015	Total Electric Utilities				7,067,586
<b>Electrical Equipment 0.5% (0.3% of Total Investments)</b>					
2,160	Zebra Technologies Corporation, Term Loan B	3.314%	10/24/21	BB	2,170,323
<b>Electronic Equipment, Instruments &amp; Components 0.7% (0.5% of Total Investments)</b>					
1,540	SMART Modular Technologies, Inc., Term Loan	9.250%	8/26/19	B	1,536,191
1,749	TTM Technologies, Inc., New Term Loan	5.484%	5/31/21	BB	1,777,612
3,289	Total Electronic Equipment, Instruments & Components				3,313,803
<b>Energy Equipment &amp; Services 0.4% (0.3% of Total Investments)</b>					
648	Dynamic Energy Services International LLC, Term Loan	14.679%	3/06/18	N/R	226,749
2,578	Ocean Rigs, Inc., Term Loan B1, (5)	8.250%	3/31/21	CCC	1,804,406
3,226	Total Energy Equipment & Services				2,031,155
<b>Equity Real Estate Investment Trusts 2.5% (1.6% of Total Investments)</b>					
4,451	Communications Sales & Leasing, Inc., Shortfall Term Loan	4.234%	10/24/22	BB	4,465,548
1,273	Realogy Group LLC, Term Loan B	3.484%	7/20/22	BB+	1,281,630
6,293	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	4.984%	12/18/20	Caa1	5,799,278
12,017	Total Equity Real Estate Investment Trusts				11,546,456
<b>Food &amp; Staples Retailing 4.8% (3.1% of Total Investments)</b>					
14,807	Albertson's LLC, Term Loan B4	3.984%	8/25/21	BB	14,792,869
2,116	Albertson's LLC, Term Loan B6	4.251%	6/22/23	BB	2,117,144
1,394	BJ's Wholesale Club, Inc., Term Loan B, First Lien	4.968%	2/03/24	B	1,367,496
2,875	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	5.115%	6/21/21	BB	2,894,766
995	Save-A-Lot, Term Loan B	7.234%	12/05/23	B	980,697
146	Supervalu, Inc., Delayed Draw, Term Loan B	4.734%	6/02/24	BB	145,436
244	Supervalu, Inc., Term Loan B	4.734%	6/02/24	BB	242,393
22,577	Total Food & Staples Retailing				22,540,801
<b>Food Products 4.2% (2.6% of Total Investments)</b>					

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1,000	American Seafoods Group LLC, Term Loan B, (WI/DD)	TBD	TBD	BB	1,004,380
1,455	Hearthside Group Holdings LLC, Term Loan B	4.234%	6/02/21	B1	1,463,184
3,437	Jacobs Douwe Egberts, Term Loan B	3.438%	7/02/22	BB	3,458,335
2,802	Keurig Green Mountain, Inc., Term Loan A, First Lien	2.750%	3/03/21	BBB	2,804,525
1,932	Pinnacle Foods Finance LLC, Term Loan B	3.227%	2/02/24	BB+	1,943,641
8,591	US Foods, Inc., New Term Loan B	3.990%	6/27/23	BB	8,666,878
19,217	Total Food Products				19,340,943
	<b>Health Care Equipment &amp; Supplies Investments)</b>	<b>2.0% (1.3% of Total)</b>			
837	Acelity, Term Loan B	4.546%	2/02/24	B1	840,623
872	ConvaTec, Inc., Term Loan B	3.796%	10/25/23	BB	877,329
1,329	Greatbatch, Inc., Term Loan B	4.730%	10/27/22	B	1,337,174
3,770	Onex Carestream Finance LP, Term Loan, First Lien	5.275%	6/07/19	B+	3,773,309
2,553	Onex Carestream Finance LP, Term Loan, Second Lien	9.796%	12/09/19	B	2,509,043
9,361	Total Health Care Equipment & Supplies				9,337,478
	<b>Health Care Providers &amp; Services Investments)</b>	<b>3.8% (2.4% of Total)</b>			
2,300	Air Medical Group Holdings, Inc., Term Loan, First Lien	5.228%	4/28/22	B	2,289,949
974	Community Health Systems, Inc., Term Loan G	3.979%	12/31/19	BB	975,262
1,955	Community Health Systems, Inc., Term Loan H	4.213%	1/27/21	BB	1,954,913
1,688	Envision Healthcare Corporation, Term Loan B, First Lien	4.300%	12/01/23	BB	1,701,829
1,146	Healogics, Inc., Term Loan, First Lien	5.320%	7/01/21	B2	918,513
1,955	Heartland Dental Care, Inc., Term Loan, First Lien, (WI/DD)	TBD	TBD	B2	1,961,112
1,500	Heartland Dental Care, Inc., Term Loan, Second Lien, (WI/DD)	TBD	TBD	CCC	1,522,500



**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Health Care Providers &amp; Services (continued)</b>					
\$ 2,724	Millennium Laboratories, Inc., Term Loan B, First Lien	7.734%	12/21/20	CCC+	\$ 1,657,275
1,364	MultiPlan, Inc., Term Loan B	4.296%	6/07/23	B+	1,375,425
347	Quorum Health Corp., Term Loan B	7.984%	4/29/22	B2	348,128
2,426	Select Medical Corporation, Tranche B, Term Loan	4.810%	3/06/24	Ba2	2,468,417
660	Vizient, Inc., New Term Loan B	4.734%	2/13/23	B+	668,963
19,039	Total Health Care Providers & Services				17,842,286
<b>Health Care Technology 1.7% (1.1% of Total Investments)</b>					
1,809	Catalent Pharma Solutions, Inc., Term Loan B	3.984%	5/20/21	BB	1,825,333
4,988	Emdeon, Inc., Term Loan	3.984%	3/01/24	Ba3	5,022,413
1,000	Press Ganey Holdings, Inc., Term Loan, Second Lien	8.484%	10/21/24	CCC+	1,026,875
7,797	Total Health Care Technology				7,874,621
<b>Hotels, Restaurants &amp; Leisure 6.3% (4.0% of Total Investments)</b>					
8,842	Burger King Corporation, Term Loan B3	3.508%	2/16/24	Ba3	8,848,935
3,500	Caesars Entertainment Operating Company, Inc., Term Loan B, (WI/DD)	TBD	TBD	BB	3,521,333
1,847	CCM Merger, Inc., Term Loan B	3.984%	8/09/21	BB	1,857,493
3,307	CityCenter Holdings LLC, Term Loan B	3.732%	4/18/24	BB	3,324,196
1,703	Intrawest Resorts Holdings, Inc., Term Loan B1, (WI/DD)	TBD	TBD	B	1,714,395
899	Intrawest Resorts Holdings, Inc., Term Loan B2, (WI/DD)	TBD	TBD	B	905,355
1,715	Life Time Fitness, Inc., Term Loan B	4.234%	6/10/22	BB	1,727,566
4,688	Scientific Games Corporation, Term Loan B4, (WI/DD)	TBD	TBD	Ba3	4,664,472
2,603	Station Casino LLC, Term Loan B	3.730%	6/08/23	BB	2,610,731
29,104	Total Hotels, Restaurants & Leisure				29,174,476
<b>Household Products 0.5% (0.3% of Total Investments)</b>					
1,631	Revlon Consumer Products Corporation, Term Loan B, First Lien	4.734%	11/16/20	B1	1,479,072
634	Serta Simmons Holdings LLC, Term Loan, First Lien	4.773%	11/08/23	B1	636,156
2,265	Total Household Products				2,115,228

**Independent Power & Renewable Electricity Producers 0.2% (0.1% of Total Investments)**

1,038	Dynegy, Inc., Tranche Term Loan C1	4.484%	2/07/24	BB	1,043,927
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**Industrial Conglomerates 0.8% (0.5% of Total Investments)**

2,017	Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien	5.507%	6/16/24	B	2,036,215
1,746	Foresight Energy LLC, Term Loan, First Lien	7.046%	3/28/22	B	1,689,442
3,763	Total Industrial Conglomerates				3,725,657

**Insurance 1.8% (1.1% of Total Investments)**

748	Acrisure LLC, Term Loan, First Lien	6.296%	11/22/23	B	759,347
3,264	Alliant Holdings I LLC, Term Loan B	4.564%	8/14/22	B	3,278,754
4,336	Hub International Holdings, Inc., Initial Term Loan	4.422%	10/02/20	B+	4,371,131
8,348	Total Insurance				8,409,232

**Internet and Direct Marketing Retail 0.5% (0.3% of Total Investments)**

2,385	Travelport LLC, Term Loan B, (WI/DD)	TBD	TBD	B+	2,389,994
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**Internet Software & Services 2.4% (1.5% of Total Investments)**

1,485	Ancestry.com, Inc., Term Loan, First Lien	4.480%	10/19/23	B1	1,500,548
675	Ancestry.com, Inc., Term Loan B, Second Lien	9.480%	10/19/24	CCC+	691,875
1,496	Rackspace Hosting, Inc., Term Loan B	4.172%	11/03/23	BB+	1,507,846
3,678	Sabre, Inc., New Term Loan B	3.984%	2/22/24	Ba2	3,712,885
1,913	SkillSoft Corporation, Term Loan, Second Lien	9.484%	4/28/22	CCC	1,588,004
1,500	TierPoint LLC, Term Loan, First Lien	4.984%	5/05/24	B+	1,509,060
500	TierPoint LLC, Term Loan, Second Lien	8.484%	5/05/25	CCC+	511,875
11,247	Total Internet Software & Services				11,022,093

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (4)</b>	<b>Maturity (2)</b>	<b>Ratings (3)</b>	<b>Value</b>
	<b>IT Services 2.1% (1.4% of Total Investments)</b>				
\$ 1,064	Engility Corporation, Repriced Term Loan B2	5.019%	8/14/23	BB	\$ 1,079,356
1,253	Gartner, Inc., Term Loan A	3.234%	3/21/22	BB+	1,260,416
748	Gartner, Inc., Term Loan B	3.234%	4/05/24	BB+	754,675
345	Mitchell International, Inc., Initial Term Loan B, First Lien	4.811%	10/13/20	B1	346,990
2,500	Optiv Security, Inc., Term Loan, Second Lien	8.438%	1/31/25	Caa1	2,493,750
750	PEAK 10, Inc., Term Loan B, (WI/DD)	TBD	TBD	B	754,376
420	PEAK 10, Inc., Term Loan, Second Lien, (WI/DD)	TBD	TBD	CCC+	428,138
1,750	Tempo Acquisition LLC, Term Loan B	4.227%	5/01/24	B1	1,766,406
990	WEX, Inc., Term Loan B	3.984%	7/01/23	BB	1,002,236
9,820	Total IT Services				9,886,343
	<b>Leisure Products 1.5% (1.0% of Total Investments)</b>				
1,551	24 Hour Fitness Worldwide, Inc., Term Loan B	5.046%	5/28/21	Ba3	1,549,671
2,040	Academy, Ltd., Term Loan B	5.242%	7/01/22	B2	1,609,843
1,845	Equinox Holdings, Inc., Term Loan, First Lien	4.484%	3/08/24	B+	1,861,950
995	Four Seasons Holdings, Inc., Term Loan B	3.734%	11/30/23	BB	1,004,562
1,000	Zodiac Pool Solutions LLC, Term Loan, Second Lien	10.296%	12/20/24	CCC+	1,013,755
7,431	Total Leisure Products				7,039,781
	<b>Life Sciences Tools &amp; Services 0.8% (0.5% of Total Investments)</b>				
585	Inventiv Health, Inc., Term Loan B, (WI/DD)	TBD	TBD	BB+	589,522
2,918	Patheon, Inc., New Term Loan, First Lien	4.504%	4/22/24	B	2,929,535
3,503	Total Life Sciences Tools & Services				3,519,057
	<b>Machinery 0.4% (0.3% of Total Investments)</b>				
1,058	Gates Global LLC, Initial Dollar Term Loan B1	4.546%	4/01/24	B+	1,067,611
828	Rexnord LLC, Term Loan B, First Lien	4.046%	8/21/23	BB	833,489
1,886	Total Machinery				1,901,100
	<b>Marine 0.2% (0.1% of Total Investments)</b>				
938	American Commercial Lines LLC, Term Loan B, First Lien	9.984%	11/12/20	B	817,191

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**Media 12.2% (7.8% of Total Investments)**

1,160	Advantage Sales & Marketing, Inc., Term Loan, First Lien	4.546%	7/23/21	B1	1,137,038
159	Advantage Sales & Marketing, Inc., Term Loan, Second Lien	7.796%	7/25/22	CCC+	151,220
1,496	Affinion Group Holdings, Inc., Term Loan, First Lien	8.935%	5/10/22	B2	1,505,138
3,343	Catalina Marketing Corporation, Term Loan, First Lien	4.734%	4/09/21	B1	2,735,285
1,500	Catalina Marketing Corporation, Term Loan, Second Lien	7.984%	4/11/22	Caa1	848,753
5,430	Cequel Communications LLC, Term Loan B	3.483%	7/28/25	BB	5,427,296
3,950	Charter Communications Operating Holdings LLC, Term Loan I, First Lien	3.484%	1/15/24	BBB	3,981,284
3,360	Clear Channel Communications, Inc., Tranche D, Term Loan	7.984%	1/30/19	Caa1	2,727,844
1,646	Clear Channel Communications, Inc., Term Loan E	8.734%	7/30/19	Caa1	1,332,460
9,266	Cumulus Media, Inc., Term Loan B	4.490%	12/23/20	Caa1	7,475,038
1,807	Emerald Expositions Holdings, Inc., Term Loan B	4.296%	5/17/24	BB	1,834,260
1,604	Getty Images, Inc., Term Loan B, First Lien	4.796%	10/18/19	B3	1,498,477
594	Gray Television, Inc., Term Loan B2	3.551%	2/07/24	BB	597,467
1,940	IMG Worldwide, Inc., Term Loan, First Lien	4.490%	5/06/21	B+	1,956,849
881	Lions Gate Entertainment Corporation, Term Loan B	4.234%	12/08/23	Ba2	891,715
1,042	LSC Communications, Term Loan	7.234%	9/30/22	Ba3	1,052,083
4,455	McGraw-Hill Education Holdings LLC, Term Loan B	5.234%	5/02/22	Ba3	4,406,953
416	Nexstar Broadcasting Group, Term Loan, (DD1)	3.732%	1/17/24	BB+	419,736
3,402	Nexstar Broadcasting Group, Term Loan B, (DD1)	3.738%	1/17/24	Ba3	3,435,187
1,959	Springer Science & Business Media, Inc., Term Loan B9, First Lien	4.796%	8/14/20	B	1,968,646
8,228	Univision Communications, Inc., Term Loan C5	3.984%	3/15/24	BB	8,208,792
1,250	Virgin Media Investment Holdings, Limited Term Loan I	3.976%	1/31/25	BB	1,257,975
1,120	WMG Acquisition Corporation, Term Loan, First Lien	3.727%	11/01/23	Ba3	1,125,999
271	Yell Group PLC, PIK Term Loan B2, First Lien	8.500%	9/07/65	N/R	596,461
286	Yell Group PLC, Term Loan A2, First Lien	8.182%	9/07/21	N/R	296,881

60,565 Total Media

56,868,837

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**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Metals &amp; Mining 1.2% (0.8% of Total Investments)</b>					
\$ 1,250	CanAm Construction, Inc., Term Loan B	6.799%	6/29/24	B	\$ 1,243,750
1,898	Fairmount Minerals, Ltd., Term Loan B1, First Lien	4.796%	9/05/19	Caa1	1,776,693
1,266	Fairmount Minerals, Ltd., Term Loan B2, First Lien	4.796%	9/05/19	B	1,191,983
1,388	Zekelman Industries, Term Loan B	4.789%	6/14/21	BB	1,399,138
5,802	Total Metals & Mining				5,611,564
<b>Multiline Retail 2.7% (1.7% of Total Investments)</b>					
2,279	99 Cents Only Stores Tranche B2, Term Loan	4.755%	1/11/19	CCC+	2,203,395
1,000	Bass Pro Group LLC, Sale Facility, Term Loan, First Lien	6.046%	6/08/18	B+	1,005,315
1,503	Bass Pro Group LLC, Term Loan B, First Lien	4.474%	6/05/20	B+	1,503,730
1,197	Belk, Inc., Term Loan B, First Lien	6.054%	12/12/22	B	1,000,676
5,650	Dollar Tree, Inc., Term Loan B2	4.250%	7/06/22	BBB	5,739,468
922	Hudson's Bay Company, Term Loan B, First Lien	4.546%	9/30/22	BB	881,051
12,551	Total Multiline Retail				12,333,635
<b>Oil, Gas &amp; Consumable Fuels 3.3% (2.1% of Total Investments)</b>					
1,250	California Resources Corporation, Term Loan, (DD1)	11.601%	12/31/21	B	1,350,625
599	California Resources Corporation, Term Loan A, First Lien	4.234%	9/24/19	B1	574,726
664	Crestwood Holdings LLC, Term Loan B	9.228%	6/19/19	B	658,580
241	Energy and Exploration Partners, Term Loan, Second Lien	5.000%	5/13/22	N/R	90,231
3,295	Fieldwood Energy LLC, Term Loan, First Lien, (DD1)	4.171%	10/01/18	B2	3,184,097
1,648	Fieldwood Energy LLC, Term Loan, First Lien	8.296%	8/31/20	B2	1,574,816
941	Fieldwood Energy LLC, Term Loan, Second Lien	8.421%	9/30/20	CCC	551,610
2,109	Fieldwood Energy LLC, Term Loan, Second Lien	8.421%	9/30/20	B	1,701,444
3,391	Harvey Gulf International Marine, Inc., Term Loan B	5.750%	6/18/20	CCC	1,427,562
2,173	Peabody Energy Corporation, Term Loan B	5.734%	3/31/22	Ba3	2,197,573

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2,867	Seadrill Partners LLC, Initial Term Loan	4.296%	2/21/21	CCC+	1,972,720
43	Southcross Holdings Borrower L.P., Term Loan B, First Lien	3.500%	4/13/23	CCC+	38,498
19,221	Total Oil, Gas & Consumable Fuels				15,322,482
<b>Pharmaceuticals 2.2% (1.4% of Total Investments)</b>					
2,393	Concordia Healthcare Corporation, Term Loan B, First Lien, (DD1)	5.501%	10/21/21	CCC+	1,784,288
3,990	Grifols, Inc., Term Loan B	3.444%	1/31/25	BB	4,015,975
4,419	Pharmaceutical Product Development, Inc., Term Loan, First Lien	4.017%	8/18/22	Ba3	4,454,387
76	Valeant Pharmaceuticals International, Inc., Series F3, Tranche B, Term Loan	5.980%	4/01/22	BB	77,836
10,878	Total Pharmaceuticals				10,332,486
<b>Professional Services 0.6% (0.4% of Total Investments)</b>					
643	Ceridian Corporation, Term Loan B2	4.734%	9/15/20	Ba3	643,567
1,995	Nielsen Finance LLC, Term Loan B4	3.224%	10/04/23	BBB	2,001,574
2,638	Total Professional Services				2,645,141
<b>Real Estate Management &amp; Development 1.0% (0.6% of Total Investments)</b>					
2,100	Capital Automotive LP, Term Loan, First Lien	4.240%	3/25/24	B1	2,124,568
2,482	Capital Automotive LP, Term Loan, Second Lien	7.240%	3/24/25	B3	2,533,130
4,582	Total Real Estate Management & Development				4,657,698
<b>Road &amp; Rail 0.3% (0.2% of Total Investments)</b>					
1,478	Quality Distribution, Incremental Term Loan, First Lien	6.796%	8/18/22	B2	1,431,328
<b>Semiconductors &amp; Semiconductor Equipment 1.5% (1.0% of Total Investments)</b>					
1,093	Cypress Semiconductor Corp, Term Loan B, (DD1)	3.980%	7/19/21	BB	1,101,274
1,063	Lumileds, Term Loan, First Lien	5.796%	3/17/24	Ba3	1,078,937
1,238	Micron Technology, Inc., New Term Loan B	3.800%	4/26/22	Baa2	1,250,655
1,474	Microsemi Corporation, Term Loan B	3.553%	1/17/23	BB	1,481,976
2,269	On Semiconductor Corp., New Term Loan B	3.484%	3/31/23	Ba1	2,281,163
7,137	Total Semiconductors & Semiconductor Equipment				7,194,005





<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (4)</b>	<b>Maturity (2)</b>	<b>Ratings (3)</b>	<b>Value</b>
	<b>Software 11.7% (7.5% of Total Investments)</b>				
\$ 3,412	Blackboard, Inc., Term Loan B4	6.304%	6/30/21	B+	\$ 3,396,345
4,219	BMC Software, Inc., Initial Term Loan B1, (DD1)	5.234%	9/10/22	B+	4,255,165
933	Computer Sciences Government Services, Term Loan B	3.296%	11/30/23	BB+	936,001
3,976	Compuware Corporation, Term Loan B2, First Lien	5.550%	12/15/21	B	4,000,651
924	Compuware Corporation, Term Loan, Second Lien	9.550%	12/15/22	B	935,230
2,297	Ellucian, Term Loan B, First Lien	4.546%	9/30/22	B	2,305,040
9,346	Infor (US), Inc., Term Loan B	4.046%	2/01/22	B1	9,366,217
1,976	Informatica Corp., Term Loan B	4.796%	8/05/22	B	1,986,076
1,244	Kronos Incorporated, Term Loan, First Lien	4.680%	11/01/23	B	1,260,088
903	Micro Focus International PLC, New Term Loan	3.979%	6/21/24	BB	904,965
6,097	Micro Focus International PLC, Term Loan B	4.030%	4/21/24	BB	6,111,450
2,943	Micro Focus International PLC, Term Loan B2	3.811%	11/19/21	BB	2,948,813
1,500	Misys, New Term Loan, Second Lien	8.459%	4/28/25	CCC+	1,544,112
2,499	Misys, New Term Loan, First Lien	4.736%	6/13/24	B	2,522,483
1,493	RP Crown Parent LLC, Term Loan B, First Lien	4.734%	10/12/23	B1	1,512,559
1,656	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., 2017 Refinancing New Term Loan B1	3.484%	7/08/22	BB+	1,667,898
94	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., 2017 Refinancing New Term Loan B2	3.484%	7/08/22	BB+	94,460
6,458	Tibco Software, Inc., Term Loan, First Lien	4.730%	12/04/20	B	6,508,098
1,117	Vertafore, Inc., Term Loan, First Lien	4.546%	6/30/23	B	1,124,239
1,210	Vertiv Co., New Term Loan B	5.234%	11/30/23	Ba3	1,222,823
54,297	Total Software				54,602,713
	<b>Specialty Retail 1.0% (0.6% of Total Investments)</b>				
1,985	Gardner Denver, Inc., Term Loan	4.546%	7/30/20	B+	1,997,235
1,956	Petco Animal Supplies, Inc., Term Loan B1	4.311%	1/26/23	B1	1,777,566
692	Petsmart Inc., Term Loan B, First Lien	4.230%	3/11/22	Ba3	656,140
4,633	Total Specialty Retail				4,430,941

**Technology Hardware, Storage & Peripherals 6.6% (4.2% of Total Investments)**

978	Conduent, Inc., Term Loan B	5.234%	12/07/23	BB+	991,672
10,554	Dell International LLC, New Term Loan B	3.740%	9/07/23	BBB	10,629,525
5,534	Dell International LLC, Term Loan A2, First Lien	3.490%	9/07/21	BBB	5,555,129
3,500	Dell International LLC, Term Loan A3, First Lien	3.240%	12/31/18	BBB	3,506,563
1,215	Dell Software Group, Term Loan B	7.257%	10/31/22	B1	1,237,740
8,529	Western Digital, Inc., New Term Loan B	3.983%	4/29/23	BBB	8,604,666
30,310	Total Technology Hardware, Storage & Peripherals				30,525,295

**Textiles, Apparel & Luxury Goods 0.2% (0.1% of Total Investments)**

160	Gymboree Corporation, DIP Term Loan	5.000%	12/12/17	N/R	59,016
80	Gymboree Corporation, DIP Term Loan, (21)	13.226%	12/12/17	D	79,953
1,596	Gymboree Corporation, Term Loan, (5)	3.500%	2/23/18	N/R	589,103
1,836	Total Textiles, Apparel & Luxury Goods				728,072

**Trading Companies & Distributors 2.1% (1.3% of Total Investments)**

5,909	Avolon, Term Loan B2	3.978%	3/21/22	BBB	5,916,386
730	HD Supply Waterworks, Ltd., Term Loan B, (WI/DD)	TBD	TBD	B+	735,931
1,761	HD Supply, Inc., Term Loan B	4.046%	8/13/21	BB	1,770,766
1,210	Neff Rental/Neff Finance Closing Date Loan, Second Lien	7.664%	6/09/21	B	1,218,286
9,610	Total Trading Companies & Distributors				9,641,369

**Transportation Infrastructure 0.3% (0.2% of Total Investments)**

84	Ceva Group PLC, Canadian Term Loan	6.814%	3/19/21	B	78,588
485	Ceva Group PLC, Dutch B.V., Term Loan	6.814%	3/19/21	B	455,811
475	Ceva Group PLC, Synthetic Letter of Credit Term Loan	6.500%	3/19/21	B	446,743
669	Ceva Group PLC, US Term Loan	6.814%	3/19/21	B	628,705
1,713	Total Transportation Infrastructure				1,609,847

**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	<b>Wireless Telecommunication Services Investments</b>	<b>3.3% (2.1% of Total)</b>			
\$ 2,074	Asurion LLC, Term Loan B4	3.989%	8/04/22	Ba3	\$ 2,073,882
1,900	Asurion LLC, Term Loan B5	4.234%	11/03/23	Ba3	1,917,859
6,982	Sprint Corporation, Term Loan, First Lien	3.750%	2/02/24	Ba2	7,015,667
1,542	Syniverse Holdings, Inc., Initial Term Loan B, First Lien	4.311%	4/23/19	B	1,492,152
857	Syniverse Technologies, Inc., Tranche B, Term Loan	4.296%	4/23/19	B	826,792
2,000	UPC Financing Partnership, Term Loan, First Lien	3.976%	4/15/25	BB	2,012,920
15,355	Total Wireless Telecommunication Services				15,339,272
\$ 589,691	Total Variable Rate Senior Loan Interests (cost \$582,267,431)				574,947,151

Shares	Description (1)	Value
	<b>COMMON STOCKS 1.8% (1.1% of Total Investments)</b>	
	<b>Banks 0.6% (0.4% of Total Investments)</b>	
30,811	BLB Worldwide Holdings Inc., (6)	\$ 2,749,883
	<b>Diversified Consumer Services 0.1% (0.1% of Total Investments)</b>	
71,949	Cengage Learning Holdings II LP, (6)	545,589
3,124,035	Education Management Corporation, (6), (7)	312
	Total Diversified Consumer Services	545,901
	<b>Energy Equipment &amp; Services 0.5% (0.3% of Total Investments)</b>	
60,418	C&J Energy Services Inc., (6)	1,953,918
2,534	Vantage Drill International, (6)	428,246
	Total Energy Equipment & Services	2,382,164
	<b>Health Care Providers &amp; Services 0.0% (0.0% of Total Investments)</b>	
54,276	Millenium Health LLC, (6)	81,414
	<b>Media 0.5% (0.3% of Total Investments)</b>	
963,320	Hibu PLC, (6), (8)	1
23,363	Metro-Goldwyn-Mayer, (6)	2,198,061
36,087	Tribune Media Company, (8)	
	Total Media	2,198,062
	<b>Oil, Gas &amp; Consumable Fuels 0.0% (0.0% of Total Investments)</b>	

	Energy and Exploration Partners, Inc., (6), (8)	
46	Southcross Holdings Borrower LP, (6)	31,740
	Total Oil, Gas & Consumable Fuels	31,740

**Semiconductors & Semiconductor Equipment 0.1% (0.0% of Total Investments)**

15,675	Smart Global Holdings, Inc., (6), (8)	239,451
	Total Common Stocks (cost \$12,375,743)	8,228,615

Shares	Description (1)	Coupon	Ratings (3)	Value
	<b>\$25 PAR (OR SIMILAR) RETAIL PREFERRED</b>	<b>0.0% (0.0% of Total Investments)</b>		
	<b>Diversified Consumer Services</b>	<b>0.0% (0.0% of Total Investments)</b>		
3,476	Education Management Corporation, (7)	7.500%	N/R	\$
	Total \$25 Par (or similar) Retail Preferred (cost \$8,437)			

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	<b>CONVERTIBLE BONDS</b>	<b>0.0% (0.0% of Total Investments)</b>			
	<b>Communications Equipment</b>	<b>0.0% (0.0% of Total Investments)</b>			
\$ 550	Nortel Networks Limited	1.750%	4/15/12	N/R	\$ 121,000
\$ 550	Total Convertible Bonds (cost \$117,755)				121,000

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon</b>	<b>Maturity</b>	<b>Ratings (3)</b>	<b>Value</b>
<b>CORPORATE BONDS 21.6% (13.7% of Total Investments)</b>					
<b>Communications Equipment 0.1% (0.1% of Total Investments)</b>					
\$ 155	Avaya Inc., 144A, (5)	7.000%	4/01/19	N/R	\$ 127,875
3,830	Avaya Inc., 144A, (5)	10.500%	3/01/21	N/R	344,700
3,985	Total Communications Equipment				472,575
<b>Diversified Telecommunication Services 3.3% (2.1% of Total Investments)</b>					
2,462	Inelsat Connect Finance SA, 144A	12.500%	4/01/22	CCC	2,360,443
4,760	IntelSat Jackson Holdings	5.500%	8/01/23	CCC+	4,105,500
1,005	IntelSat Limited	6.750%	6/01/18	CCC	984,900
6,862	IntelSat Limited	7.750%	6/01/21	CCC	4,391,680
4,630	IntelSat Limited	8.125%	6/01/23	CCC	2,865,970
750	Level 3 Financing Inc.	5.375%	8/15/22	BB	770,625
20,469	Total Diversified Telecommunication Services				15,479,118
<b>Equity Real Estate Investment Trusts 1.0% (0.6% of Total Investments)</b>					
1,250	iStar Inc.	4.000%	11/01/17	BB	1,251,563
3,250	Realogy Group LLC / Realogy Co-Issuer Corporation, 144A	5.250%	12/01/21	B+	3,388,125
125	Walter Investment Management Corporation	7.875%	12/15/21	Caa3	71,875
4,625	Total Equity Real Estate Investment Trusts				4,711,563
<b>Health Care Equipment &amp; Supplies 0.7% (0.4% of Total Investments)</b>					
3,000	Tenet Healthcare Corporation	6.000%	10/01/20	BB	3,213,750
<b>Health Care Providers &amp; Services 1.3% (0.8% of Total Investments)</b>					
4,500	HCA Inc.	6.500%	2/15/20	BBB	4,916,250
900	Iasis Healthcare Capital Corporation	8.375%	5/15/19	CCC+	903,375
5,400	Total Health Care Providers & Services				5,819,625
<b>Hotels, Restaurants &amp; Leisure 1.9% (1.2% of Total Investments)</b>					
1,000	MGM Resorts International Inc.	5.250%	3/31/20	BB	1,061,000
2,750	Scientific Games Corporation, 144A	7.000%	1/01/22	Ba3	2,928,750
4,200	Scientific Games International Inc.	10.000%	12/01/22	B	4,683,000
7,950	Total Hotels, Restaurants & Leisure				8,672,750
<b>Household Durables 1.1% (0.7% of Total Investments)</b>					
4,900	Lennar Corporation	4.125%	12/01/18	Ba1	5,007,188
<b>Media 4.4% (2.8% of Total Investments)</b>					
150	Charter Communications Operating LLC/ Charter Communications Operating Capital Corporation	3.579%	7/23/20	BBB	154,758

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11,043	Clear Channel Communications Inc., (5), (8)	12.000%	8/01/21	N/R	
2,000	Dish DBS Corporation	5.125%	5/01/20	Ba3	2,099,600
1,000	Dish DBS Corporation	5.875%	11/15/24	Ba3	1,085,000
1,325	Hughes Satellite Systems Corporation	6.500%	6/15/19	BBB	1,426,031
1,714	iHeartCommunications, Inc., 144A	11.250%	3/01/21	Caa1	1,276,930
6,412	iHeartCommunications, Inc.	9.000%	12/15/19	Caa1	5,177,690
13,403	iHeartCommunications, Inc., PIK	14.000%	2/01/21	Ca	3,216,793
7,850	iHeartCommunications, Inc.	9.000%	3/01/21	Caa1	5,848,250
44,897	Total Media				20,285,052
<b>Oil, Gas &amp; Consumable Fuels 1.1% (0.7% of Total Investments)</b>					
2,000	California Resources Corporation, 144A	8.000%	12/15/22	CCC+	1,277,500
500	Denbury Resources Inc.	6.375%	8/15/21	CCC+	291,250
1,275	Denbury Resources Inc.	5.500%	5/01/22	CCC+	688,500
600	Everest Acquisition LLC Finance	9.375%	5/01/20	Caa2	510,750
2,400	FTS International Inc., 144A	8.463%	6/15/20	B	2,436,000
6,775	Total Oil, Gas & Consumable Fuels				5,204,000

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**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
<b>Pharmaceuticals 0.0% (0.0% of Total Investments)</b>					
\$ 600	Concordia Healthcare Corporation, 144A	7.000%	4/15/23	CCC	\$ 108,000
<b>Semiconductors &amp; Semiconductor Equipment 0.3% (0.2% of Total Investments)</b>					
1,394	Advanced Micro Devices, Inc.	7.500%	8/15/22	B	1,568,250
<b>Software 1.7% (1.1% of Total Investments)</b>					
3,120	BMC Software Finance Inc., 144A	8.125%	7/15/21	CCC+	3,221,400
1,100	Boxer Parent Company Inc./BMC Software, 144A, PIK	9.000%	10/15/19	CCC+	1,102,750
3,500	Infor Us Inc., 144A	5.750%	8/15/20	BB	3,605,000
7,720	Total Software				7,929,150
<b>Technology Hardware, Storage &amp; Peripherals 2.2% (1.4% of Total Investments)</b>					
7,330	EMC Corporation	2.650%	6/01/20	Ba2	7,231,631
2,750	Western Digital Corporation, 144A	7.375%	4/01/23	BBB	3,018,125
10,080	Total Technology Hardware, Storage & Peripherals				10,249,756
<b>Trading Companies &amp; Distributors 0.4% (0.2% of Total Investments)</b>					
1,500	HD Supply Inc., 144A	5.250%	12/15/21	BB	1,574,063
<b>Wireless Telecommunication Services 2.1% (1.4% of Total Investments)</b>					
1,450	Sprint Communications Inc.	7.000%	8/15/20	B+	1,584,125
6,000	Sprint Corporation	7.875%	9/15/23	B+	6,810,000
500	Sprint Corporation	7.125%	6/15/24	B+	548,125
800	Syniverse Foreign Holdings Corporation, 144A	9.125%	1/15/22	B	802,000
175	T-Mobile USA Inc.	6.836%	4/28/23	BB	185,719
8,925	Total Wireless Telecommunication Services				9,929,969
\$ 132,220	Total Corporate Bonds (cost \$110,370,635)				100,224,809

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
<b>ASSET-BACKED SECURITIES 2.0% (1.3% of Total Investments)</b>					
\$ 675	Bristol Park CLO Limited, Series 2016-1A, 144A	8.554%	4/15/29	Ba3	\$ 689,135

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800	Dryden Senior Loan Fund, Series 2017-50A, 144A, (WI/DD)	7.517%	7/15/30	Ba3	792,240
250	ING Investment Management, Collateralized Loan Obligation, 2013-1A D, 144A	6.304%	4/15/24	BB	250,820
1,800	LCM Limited Partnership, Collateralized Loan Obligation 2012A, 144A	7.056%	10/19/22	BB	1,800,383
1,250	Madison Park Funding Limited, Collateralized Loan Obligations, Series 2015-16A, 144A	6.807%	4/20/26	Ba3	1,248,581
500	North End CLO Limited, Loan Pool, 144A	5.904%	7/17/25	BB	486,153
2,000	Octagon Investment Partners, Series 2015-1A, 144A	7.157%	10/20/26	Ba3	2,001,706
750	OZLM Funding Limited, Series 2012-2A, 144A	8.611%	10/30/27	BB	758,231
1,200	Race Point Collateralized Loan Obligation Series 2012-7A, 144A	6.179%	11/08/24	BB	1,201,712
\$ 9,225	Total Asset-Backed Securities (cost \$8,772,311)				9,228,961

Shares	Description (1)	Value
	<b>WARRANTS 0.0% (0.0% of Total Investments)</b>	
19,646	Smart Modular Technology, Inc., (8) Total Warrants (cost \$0)	\$
	<b>Total Long-Term Investments (cost \$713,912,312)</b>	<b>692,750,536</b>



Shares	Description (1)	Value
	<b>SHORT-TERM INVESTMENTS 8.2% (5.2% of Total Investments)</b>	
	<b>INVESTMENT COMPANIES 8.2% (5.2% of Total Investments)</b>	
38,348,703	BlackRock Liquidity Funds T-Fund Portfolio, (9)	\$ 38,348,703
	<b>Total Short-Term Investments (cost \$38,348,703)</b>	<b>38,348,703</b>
	<b>Total Investments (cost \$752,261,015) 157.2%</b>	<b>731,099,239</b>
	<b>Borrowings (38.4%) (10), (11)</b>	<b>(178,800,000)</b>
	<b>Term Preferred Shares, net of deferred offering costs (17.8%) (12)</b>	<b>(82,669,803)</b>
	<b>Other Assets Less Liabilities (1.0%) (13)</b>	<b>(4,468,506)</b>
	<b>Net Assets Applicable to Common Shares 100%</b>	<b>\$ 465,160,930</b>

Investments in Derivatives as of July 31, 2017

**Interest Rate Swaps (OTC Uncleared)**

Counterparty	No. of Swaps	Fund Pay/Receive	Floating Rate	Fixed Rate (Unrealized)	Fixed Rate Payment Frequency	Termination Date	Unrealized Appreciation (Depreciation)
Morgan Stanley Capital Services LLC	\$ 8,000,000	Pay	1-Month USD-LIBOR-ICE	2.250% (14)	Monthly	12/01/23 (15)	\$ (23,475)
Morgan Stanley Capital Services LLC	10,000,000	Pay	1-Month USD-LIBOR-ICE	2.500 (16)	Monthly	1/01/22 (17)	23,806
Morgan Stanley Capital Services LLC	21,000,000	Pay	1-Month USD-LIBOR-ICE	2.500 (18)	Monthly	4/01/22 (19)	66,785
Morgan Stanley Capital Services LLC	45,000,000	Pay	1-Month USD-LIBOR-ICE	4.000	Monthly	1/01/27 (20)	453,054
	<b>\$ 84,000,000</b>						<b>\$ 520,170</b>

**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued)****July 31, 2017**

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) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group (Standard & Poor's), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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. Ratings are not covered by the report of independent registered public accounting firm.
- (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. The rate shown is the coupon as of the end of the reporting period.
- (5) As of, 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 ceased accruing additional income on the Fund's records.
- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7)

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For fair value measurement disclosure purposes, investment 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. 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 these investment companies 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 24.5%.
- (11) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) in the Portfolio of Investments as collateral for borrowings.
- (12) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 11.3%.
- (13) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter ( OTC ) derivatives as presented on the Statement of Assets and Liabilities, when applicable. The unrealized appreciation (depreciation) of OTC-cleared and exchange-traded derivatives is recognized as part of cash collateral at brokers and/or the receivable or payable for variation margin as presented on the Statement of Assets and Liabilities, when applicable.
- (14) Effective December 1, 2018, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every two years on specific dates through the swap contract s termination date.
- (15) This interest rate swap has an optional early termination date beginning on December 1, 2018 and monthly thereafter through the termination date as specified in the swap contract.
- (16) Effective January 1, 2020, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every twelve months on specific dates through the swap contract s termination date.
- (17) This interest rate swap has an optional early termination date beginning on January 1, 2019 and monthly thereafter through the termination date as specified in the swap contract.
- (18) Effective April 1, 2020, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur

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every twelve months on specific dates through the swap contract's termination date.

- (19) This interest rate swap has an optional early termination date beginning on July 1, 2019 and monthly thereafter through the termination date as specified in the swap contract.
- (20) This interest rate swap has an optional early termination date beginning on January 1, 2021 and monthly thereafter through the termination date as specified in the swap contract.
- (21) Investment, or portion of investment, represents an outstanding unfunded senior loan commitment. See Notes to Financial Statements, Note 8 Senior Loan Commitments for more information.
- (DD1) Portion of investment purchased on a delayed delivery basis.
- (WI/DD) Purchased on a when-issued or delayed delivery basis.
- PIK All or a portion of this security is payment-in-kind.
- 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-ICE United States Dollar London Inter-Bank Offered Rate Intercontinental Exchange.

*See accompanying notes to financial statements.*

JSD

**Nuveen Short Duration Credit Opportunities Fund**  
**Portfolio of Investments**

July 31, 2017

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (4)</b>	<b>Maturity (2)</b>	<b>Ratings (3)</b>	<b>Value</b>
<b>LONG-TERM INVESTMENTS 155.3% (97.8% of Total Investments)</b>					
<b>VARIABLE RATE SENIOR LOAN INTERESTS 133.4% (84.0% of Total Investments) (4)</b>					
<b>Aerospace &amp; Defense 3.2% (2.0% of Total Investments)</b>					
\$ 3,084	Sequa Corporation, Term Loan, First Lien	6.814%	11/28/21	B	\$ 3,116,145
1,062	Sequa Corporation, Term Loan, Second Lien	10.314%	4/26/22	CCC	1,088,414
1,675	Transdigm, Inc., Extend Term Loan F	4.234%	6/07/23	Ba2	1,686,092
5,821	Total Aerospace & Defense				5,890,651
<b>Air Freight &amp; Logistics 1.4% (0.9% of Total Investments)</b>					
884	Americold Realty Operating Partnership, Term Loan B	4.984%	12/01/22	BB	897,000
872	PAE Holding Corporation, Term Loan B	6.734%	10/20/22	B+	881,756
722	XPO Logistics, Inc., Refinanced Term Loan	3.554%	11/01/21	Ba1	725,769
2,478	Total Air Freight & Logistics				2,504,525
<b>Airlines 2.3% (1.4% of Total Investments)</b>					
960	American Airlines, Inc., Replacement Term Loan	3.233%	6/27/20	BB+	963,059
1,715	American Airlines, Inc., Replacement Term Loan	3.226%	10/10/21	BB+	1,720,599
1,467	American Airlines, Inc., Term Loan B	3.726%	12/14/23	BB+	1,476,830
4,142	Total Airlines				4,160,488
<b>Auto Components 0.7% (0.4% of Total Investments)</b>					
750	DexKo Global, Inc., Term Loan, First Lien	5.313%	7/13/24	B1	760,313
500	Superior Industries International, Inc., Term Loan B	5.787%	6/14/24	B1	503,750
1,250	Total Auto Components				1,264,063
<b>Automobiles 1.7% (1.1% of Total Investments)</b>					
3,127	Formula One Group, Term Loan B, (DD1)	4.504%	2/01/24	B	3,147,015
<b>Building Products 0.5% (0.3% of Total Investments)</b>					

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995	Quikrete Holdings, Inc., Term Loan B	3.984%	11/15/23	BB	999,806
<b>Capital Markets 0.4% (0.3% of Total Investments)</b>					
750	RPI Finance Trust, Term Loan B6	3.296%	3/27/23	Baa2	754,688
<b>Chemicals 1.4% (0.9% of Total Investments)</b>					
205	Ineos US Finance LLC, New 2022 Dollar Term Loan	4.007%	3/31/22	Ba2	206,847
229	Ineos US Finance LLC, New 2024 Dollar Term Loan	4.007%	4/01/24	Ba2	231,073
399	Mineral Technologies, Inc., Term Loan B2	4.750%	5/07/21	BB+	404,225
741	OM Group, Inc., Term Loan B, First Lien	6.296%	2/21/24	B	751,753
983	Univar, Inc., Term Loan B	3.984%	7/01/22	BB	989,318
2,557	Total Chemicals				2,583,216
<b>Commercial Services &amp; Supplies 4.0% (2.5% of Total Investments)</b>					
498	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	5.298%	10/19/23	B2	499,677
1,798	iQor US, Inc., Term Loan, First Lien	6.299%	4/01/21	B	1,794,493
167	iQor US, Inc., Term Loan, Second Lien	10.049%	4/01/22	CCC+	161,250
777	KAR Auction Services, Inc., Term Loan B5	3.813%	3/09/23	Ba2	782,998
1,489	Monitronics International, Inc., Term Loan B2, First Lien	6.796%	9/30/22	B2	1,508,134
587	Protection One, Inc., Term Loan	3.984%	5/02/22	BB	591,386
1,041	Skillsoft Corporation, Initial Term Loan, First Lien	5.984%	4/28/21	B	980,349
988	Universal Services of America, Initial Term Loan, First Lien	5.046%	7/28/22	B+	990,897
7,345	Total Commercial Services & Supplies				7,309,184

**JSD Nuveen Short Duration Credit Opportunities Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Communications Equipment 3.6% (2.3% of Total Investments)</b>					
\$ 729	Avaya, Inc., DIP Term Loan	8.729%	1/24/18	Baa3	\$ 751,129
2,024	Avaya, Inc., Term Loan B3, (5)	6.460%	10/26/17	N/R	1,653,407
326	Avaya, Inc., Term Loan B6	6.500%	3/31/18	N/R	266,270
946	Avaya, Inc., Term Loan B7, (5)	6.460%	5/29/20	N/R	776,420
794	Colorado Buyer, Inc., Term Loan, First Lien	4.170%	5/01/24	Ba3	802,388
365	Colorado Buyer, Inc., Term Loan, Second Lien	8.420%	5/01/25	B3	370,659
950	CommScope, Inc., Term Loan B	3.296%	12/29/22	Baa3	955,874
966	Riverbed Technology, Inc., Term Loan B, First Lien	4.490%	4/24/22	B+	954,438
7,100	Total Communications Equipment				6,530,585
<b>Consumer Finance 2.9% (1.9% of Total Investments)</b>					
5,363	First Data Corporation, Term Loan B	3.727%	4/26/24	BB	5,398,972
<b>Containers &amp; Packaging 1.3% (0.8% of Total Investments)</b>					
744	Berry Plastics Holding Corporation, Term Loan I	3.730%	10/01/22	BB	748,228
1,657	Reynolds Group Holdings, Inc., Term Loan, First Lien	4.234%	2/05/23	B+	1,665,779
2,401	Total Containers & Packaging				2,414,007
<b>Diversified Consumer Services 1.7% (1.1% of Total Investments)</b>					
1,825	Cengage Learning Acquisitions, Inc., Term Loan B	5.474%	6/07/23	B+	1,731,271
597	Houghton Mifflin, Term Loan B, First Lien	4.234%	5/28/21	B+	579,541
748	Laureate Education, Inc., New Term Loan	5.734%	4/20/24	B	758,412
3,170	Total Diversified Consumer Services				3,069,224
<b>Diversified Financial Services 1.5% (0.9% of Total Investments)</b>					
587	Freedom Mortgage Corporation, Initial Term Loan	6.862%	2/23/22	BB	596,720
2,069	Veritas US, Inc., Term Loan B1	5.796%	1/27/23	B+	2,096,960
2,656	Total Diversified Financial Services				2,693,680
<b>Diversified Telecommunication Services 9.3% (5.8% of Total Investments)</b>					
3,000	CenturyLink, Inc., Term Loan B	2.750%	1/31/25	BBB	2,963,670
496	DTI Holdings, Inc., Term Loan B, First Lien	6.561%	10/02/23	B	485,705
3,307	Frontier Communications Corporation, Term Loan B	4.980%	1/14/20	BB	3,187,514

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1,990	Greeneden U.S. Holdings II LLC, Term Loan B	5.007%	12/01/23	B2	2,007,422
4,044	Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan	4.000%	6/30/19	B1	4,038,812
2,253	WideOpenWest Finance LLC, Term Loan B	4.452%	8/18/23	B	2,257,411
2,000	Ziggo B.V., Term Loan E	3.726%	4/15/25	BB	2,005,230
17,090	Total Diversified Telecommunication Services				16,945,764
<b>Electric Utilities 3.1% (1.9% of Total Investments)</b>					
459	EFS Cogen Holdings LLC, Term Loan B	4.800%	6/28/23	BB	464,137
2,620	Energy Future Intermediate Holding Company, DIP Term Loan	4.233%	7/02/18	BB	2,642,421
479	Helix Generation, Term Loan B	4.960%	3/10/24	BB	484,526
1,620	Vistra Operations Co., Term Loan B	3.982%	8/04/23	BB+	1,628,231
371	Vistra Operations Co., Term Loan C	3.977%	8/04/23	Ba2	373,217
5,549	Total Electric Utilities				5,592,532
<b>Electronic Equipment, Instruments &amp; Components 1.0% (0.6% of Total Investments)</b>					
703	SMART Modular Technologies, Inc., Term Loan	9.250%	8/26/19	B	701,419
1,050	TTM Technologies, Inc., New Term Loan	5.484%	5/31/21	BB	1,066,567
1,753	Total Electronic Equipment, Instruments & Components				1,767,986
<b>Energy Equipment &amp; Services 0.4% (0.3% of Total Investments)</b>					
1,160	Ocean Rigs, Inc., Term Loan B1, (5)	8.250%	3/31/21	CCC	811,782
<b>Equity Real Estate Investment Trusts 3.0% (1.9% of Total Investments)</b>					
2,393	Communications Sales & Leasing, Inc., Shortfall Term Loan	4.234%	10/24/22	BB	2,401,251
3,257	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	4.984%	12/18/20	Caa1	3,000,871
5,650	Total Equity Real Estate Investment Trusts				5,402,122



Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Food &amp; Staples Retailing 6.4% (4.0% of Total Investments)</b>					
\$ 7,203	Albertson's LLC, Term Loan B4	3.984%	8/25/21	BB	\$ 7,196,530
1,511	Albertson's LLC, Term Loan B6	4.251%	6/22/23	BB	1,512,029
209	BJ's Wholesale Club, Inc., Term Loan B, First Lien	4.968%	2/03/24	B	204,928
965	Del Monte Foods Company, Term Loan, First Lien	4.430%	2/18/21	CCC+	758,128
1,125	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	5.115%	6/21/21	BB	1,132,734
746	Save-A-Lot, Term Loan B	7.234%	12/05/23	B	735,523
54	Supervalu, Inc., Delayed Draw, Term Loan B	4.734%	6/02/24	BB	53,786
90	Supervalu, Inc., Term Loan B	4.734%	6/02/24	BB	89,644
11,903	Total Food & Staples Retailing				11,683,302
<b>Food Products 2.7% (1.7% of Total Investments)</b>					
625	American Seafoods Group LLC, Term Loan B, (WI/DD)	TBD	TBD	BB	627,738
1,718	Jacobs Douwe Egberts, Term Loan B	3.438%	7/02/22	BB	1,729,167
451	Keurig Green Mountain, Inc., Term Loan A, First Lien	2.750%	3/03/21	BBB	451,253
2,056	US Foods, Inc., New Term Loan B	3.990%	6/27/23	BB	2,073,840
4,850	Total Food Products				4,881,998
<b>Health Care Equipment &amp; Supplies 3.5% (2.2% of Total Investments)</b>					
708	Acelity, Term Loan B	4.546%	2/02/24	B1	711,093
386	Ardent Medical Services, Inc., Term Loan B, First Lien	6.796%	8/04/21	B1	388,391
781	ConvaTec, Inc., Term Loan B	3.796%	10/25/23	BB	785,293
886	Greatbatch, Inc., Term Loan B	4.730%	10/27/22	B	891,449
2,639	Onex Carestream Finance LP, Term Loan, First Lien	5.275%	6/07/19	B+	2,641,316
973	Onex Carestream Finance LP, Term Loan, Second Lien	9.796%	12/09/19	B	955,826
6,373	Total Health Care Equipment & Supplies				6,373,368
<b>Health Care Providers &amp; Services 5.7% (3.6% of Total Investments)</b>					
1,000	Air Medical Group Holdings, Inc., Term Loan, First Lien	5.228%	4/28/22	B	995,630
398	Community Health Systems, Inc., Term Loan G	3.979%	12/31/19	BB	398,428
799	Community Health Systems, Inc., Term Loan H	4.213%	1/27/21	BB	798,649
1,688	Envision Healthcare Corporation, Term Loan B, First Lien	4.300%	12/01/23	BB	1,701,829
1,523		TBD	TBD	B2	1,528,250

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	Heartland Dental Care, Inc., Term Loan, First Lien, (WI/DD)				
500	Heartland Dental Care, Inc., Term Loan, Second Lien, (WI/DD)	TBD	TBD	CCC	507,500
976	IASIS Healthcare LLC, Term Loan B	5.296%	2/16/21	Ba3	983,608
662	Millennium Laboratories, Inc., Term Loan B, First Lien	7.734%	12/21/20	CCC+	402,718
682	MultiPlan, Inc., Term Loan B	4.296%	6/07/23	B+	687,713
201	Quorum Health Corp., Term Loan B	7.984%	4/29/22	B2	201,470
1,695	Select Medical Corporation, Tranche B, Term Loan	4.810%	3/06/24	Ba2	1,724,422
440	Vizient, Inc., New Term Loan B	4.734%	2/13/23	B+	445,975
10,564	Total Health Care Providers & Services				10,376,192
	<b>Health Care Technology 1.2% (0.8% of Total Investments)</b>				
676	Catalent Pharma Solutions, Inc., Term Loan B	3.984%	5/20/21	BB	681,589
1,496	Emdeon, Inc., Term Loan	3.984%	3/01/24	Ba3	1,506,724
2,172	Total Health Care Technology				2,188,313
	<b>Hotels, Restaurants &amp; Leisure 5.5% (3.5% of Total Investments)</b>				
1,323	Burger King Corporation, Term Loan B3	3.508%	2/16/24	Ba3	1,323,862
500	Caesars Entertainment Operating Company, Inc., Term Loan B, (WI/DD)	TBD	TBD	BB	503,048
1,648	CCM Merger, Inc., Term Loan B	3.984%	8/09/21	BB	1,657,076
1,653	CityCenter Holdings LLC, Term Loan B	3.732%	4/18/24	BB	1,662,194
980	Life Time Fitness, Inc., Term Loan B	4.234%	6/10/22	BB	987,181
2,184	Scientific Games Corporation, Term Loan B4, (WI/DD)	TBD	TBD	Ba3	2,172,736
1,735	Station Casino LLC, Term Loan B	3.730%	6/08/23	BB	1,740,488
10,023	Total Hotels, Restaurants & Leisure				10,046,585
	<b>Household Products 0.5% (0.3% of Total Investments)</b>				
1,087	Revlon Consumer Products Corporation, Term Loan B, First Lien	4.734%	11/16/20	B1	986,048

**JSD Nuveen Short Duration Credit Opportunities Fund**  
**Portfolio of Investments (continued)**

July 31, 2017

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (4)</b>	<b>Maturity (2)</b>	<b>Ratings (3)</b>	<b>Value</b>
<b>Independent Power &amp; Renewable Electricity Producers 0.2% (0.2% of Total Investments)</b>					
\$ 445	Dynegy, Inc., Tranche Term Loan C1	4.484%	2/07/24	BB	\$ 447,397
<b>Industrial Conglomerates 1.4% (0.9% of Total Investments)</b>					
1,357	Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien	5.507%	6/16/24	B	1,370,163
1,197	Foresight Energy LLC, Term Loan, First Lien	7.046%	3/28/22	B	1,158,475
2,554	Total Industrial Conglomerates				2,528,638
<b>Insurance 0.9% (0.6% of Total Investments)</b>					
499	Acrisure LLC, Term Loan, First Lien	6.296%	11/22/23	B	506,231
1,092	Hub International Holdings, Inc., Initial Term Loan	4.422%	10/02/20	B+	1,100,785
1,591	Total Insurance				1,607,016
<b>Internet and Direct Marketing Retail 0.8% (0.5% of Total Investments)</b>					
1,431	Travelport LLC, Term Loan B, (WI/DD)	TBD	TBD	B+	1,433,996
<b>Internet Software &amp; Services 2.9% (1.8% of Total Investments)</b>					
990	Ancestry.com Inc., Term Loan, First Lien	4.480%	10/19/23	B1	1,000,365
998	Rackspace Hosting, Inc., Term Loan B	4.172%	11/03/23	BB+	1,005,231
1,286	Sabre, Inc., New Term Loan B	3.984%	2/22/24	Ba2	1,297,621
1,109	SkillSoft Corporation, Term Loan, Second Lien	9.484%	4/28/22	CCC	920,582
750	TierPoint LLC, Term Loan, First Lien	4.984%	5/05/24	B+	754,530
250	TierPoint LLC, Term Loan, Second Lien	8.484%	5/05/25	CCC+	255,938
5,383	Total Internet Software & Services				5,234,267
<b>IT Services 2.1% (1.3% of Total Investments)</b>					
703	Gartner, Inc., Term Loan A	3.234%	3/21/22	BB+	706,597
499	Gartner, Inc., Term Loan B	3.234%	4/05/24	BB+	