

NUVEEN FLOATING RATE INCOME FUND
Form N-CSRS
April 09, 2019

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

**CERTIFIED SHAREHOLDER REPORT OF REGISTERED
MANAGEMENT INVESTMENT COMPANIES**

Investment Company Act file number 811-21494
Nuveen Floating Rate Income Fund

(Exact name of registrant as specified in charter)

Nuveen Investments

333 West Wacker Drive, Chicago, IL 60606

(Address of principal executive offices) (Zip code)

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: January 31, 2019

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

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information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policy making 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

31 January 2019

Nuveen

Closed-End Funds

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

Beginning on January 1, 2021, as permitted by regulations adopted by the Securities and Exchange Commission, paper copies of the Funds' annual and semi-annual shareholder reports will no longer be sent by mail, unless you specifically request paper copies of the reports. Instead, the reports will be made available on the Funds' website (www.nuveen.com), and you will be notified by mail each time a report is posted and provided with a website link to access the report.

If you have already elected to receive shareholder reports electronically, you will not be affected by this change and you need not take any action. You may elect to receive shareholder reports and other communications from the Funds electronically anytime by contacting the financial intermediary (such as a broker-dealer or bank) through which you hold your Fund shares or, if you are a direct investor, by enrolling at www.nuveen.com/e-reports.

You may elect to receive all future shareholder reports in paper free of charge at any time by contacting your financial intermediary or, if you are a direct investor, (i) by calling 800-257-8787 and selecting option #2 or (ii) by logging into your Investor Center account at www.computershare.com/investor and clicking on Communication Preferences. Your election to receive reports in paper will apply to all funds held in your account with your financial intermediary or, if you are a direct investor, to all your directly held Nuveen Funds and any other directly held funds within the same group of related investment companies.

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Chairman's Letter to Shareholders

Dear Shareholders,

The global economy seemed to reach a turning point in 2018. Deregulation and tax law changes, which lowered corporate and individual tax rates and encouraged companies to repatriate overseas profits, helped boost U.S. economic growth and amplify corporate earnings during 2018. However, economic growth in Europe, China and Japan slowed, with trade tensions, unpredictable politics and tightening financial conditions weighing on consumer and business spending. Corporate earnings provided more positive than negative surprises, although expectations were lower by the fourth quarter of 2018 and markets were more concerned about weaker profits in the future, leading to elevated market volatility.

Although downside risks appear to be rising, we believe the likelihood of a near-term recession remains low. Global growth is indeed slowing, but it's still positive. The U.S. economy remains strong, even in the face of late-cycle pressures. Low unemployment and firming wages should continue to support consumer spending, and the November mid-term elections resulted in change, but no major surprises. In China, the government remains committed to using fiscal stimulus to offset softening exports. Europe also remains vulnerable to trade policy as well as Brexit uncertainty, but underlying strengths in European economies, including low unemployment that drives domestic demand, remain supportive of a mild expansion. In a slower growth environment, there are opportunities for investors who seek them more selectively.

We expect volatility and challenging conditions to persist in 2019 but also think there is potential for upside. You can prepare your investment portfolio by working with your financial advisor to review your goals, timeline and risk tolerance. 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,

Terence J. Toth

Chairman of the Board

March 25, 2019

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. During the reporting period, Gunther Stein and Scott Caraher managed NSL, JFR and JRO, Gunther, Scott and Jenny Rhee managed JSD, and Gunther and Sutanto Widjaja managed JQC.

On October 1, 2018, Gunther Stein ceased serving as a portfolio manager for each of the Funds.

Here the team discusses their management strategies and the performance of the Funds for the six-month reporting period ended January 31, 2019.

What strategies were used to manage the Funds during the six-month reporting period ended January 31, 2019?

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.

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% 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.

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. 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 Comment(continued)

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, at least 80% of assets, at time of purchase, in loans or securities in the issuing company's capital structure that are senior to its common equity, including but not limited to debt securities, preferred securities and 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, at least 80% of assets, at time of purchase, in loans or securities in the issuing company's capital structure that are senior to its common equity, including but not limited to debt securities, preferred securities 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.

What were the market conditions under which the Funds generated their performance during the six-month reporting period ended January 31, 2019?

For the six-month reporting period ended January 31, 2019, the credit markets were fairly volatile. This was most pronounced during the fourth quarter of 2018. In the quarter, outflows from floating rate loan mutual funds and exchange-traded funds (ETFs) as well as open-end high yield funds caused a technically-driven performance drawdown across the levered credit market. Within loans, forced selling by these vehicles put acute downward pressure on prices.

The general risk off sentiment that caused the sell-off was sparked by, among other things, concerns over 1) increasingly negative U.S.-China trade rhetoric, 2) the strength, or lack thereof, of Chinese economic growth, and 3) the potential near term slowing of the U.S. economy. These three key factors shifted consensus views toward a more benign U.S. interest rate outlook, countering the initial premise for fear of rising U.S. interest rates.

Entering into 2019, negative investor sentiment reversed sharply. The January 2019 reversal in investor perspective and risk appetite was due to Fed Chair Jerome Powell communicating a more cautious (i.e., dovish) posture in regard to potential interest rates hikes that was more in-line with investor expectations; the appearance of positive progress in U.S.-China trade negotiations; and renewed conviction in the consensus view that the U.S. was not sliding toward recession in 2019. Due to these circumstances, capital markets broadly, including loans and high yield bonds, began to recover in price, although retail demand for loans remained muted.

How did the Funds perform during this six-month reporting period ended January 31, 2019?

The tables in the Performance Overview and Holding Summaries section of this report provide total return performance for each Fund for the six-month, one-year, five-year, ten-year and/or since inception periods ended January 31, 2019. The Fund's total returns at net asset value (NAV) are compared with the performance of a corresponding market index.

During the reporting period, four of the Funds declined by comparable amounts. JQC was an exception given its more differentiated mandate relative to the other Funds, which is covered in more detail in the section below. The Funds total returns at NAV for the reporting period are as follows: NSL -2.62%; JFR -2.47%; JRO -2.46%; JSD -2.79%;

JQC -1.41%. By comparison, the Credit Suisse Leveraged Loan Index returned 0.24%. However, the loan market underperformed the high yield bond market (as measured by the ICE BofAML U.S. High Yield Index) as it rose 1.02% over the same time period. Although it also declined meaningfully in the fourth quarter of 2018, the high yield bond market's performance was supported by relatively stronger returns in the first two months of the reporting period and in January 2019.

Despite the sell-off that occurred during the reporting period, we believed corporate defaults would and will continue to remain low (below the historical average of approximately 3%), as credit conditions remain benign and U.S. economic activity remains supportive of corporate financial results. While this is a positive fundamental backdrop for corporate credit, the recovery rally in January has led to a tempering of total return opportunities, most notably for loans, as prices of previously dislocated issues have generally moved back toward par.

What other Fund factors impacted the Funds Performance?

The major allocation and security selection performance factors were similar in NSL, JFR, JRO, and JSD.

In addition to the above market factors negatively impacting absolute and relative performance, security selection within these four Funds was disappointing, particularly within media, banks, and software & services where the Funds had exposure to higher beta issues. Within media, the loans of Catalina Marketing Corporation, which is engaged in the print coupon business, struggled amid secular changes that threaten the company's business model (i.e., shift to online distribution versus print), while the loans and bonds of iHeartCommunications, which is undergoing a restructuring, also hurt return comparisons. The loan of Ditech, a residential mortgage servicer, that emerged from restructuring in 2018 also detracted, as did the loans of Skillsoft Corporation. Skillsoft is an educational technology company that was downgraded during the reporting period and later announced earnings that were below expectations. We continue to hold the positions. Lastly, the Funds' energy sector exposures also contributed to underperformance, as company issues within the sector came under intense pressure as oil prices declined reflecting investor fears of lower consumption/demand due to weakening global economic growth.

Somewhat offsetting negative results were positive performance in the loans and bonds of Intelsat Jackson Holdings, S.A., which operates the world's largest satellite services operation. Intelsat has benefitted from strong market positioning with regard to the rollout of 5G wireless technology. In addition, the loans of Petco Animal Supplies, Inc., which recently announced a partnership with an independent pet food manufacturer, also aided return comparisons. Lastly, the loan of Albertson's LLC were additive to performance as this higher quality loan recovered swiftly following the market sell-off in the fourth quarter 2018.

JQC has a differentiated mandate (i.e., higher quality loans and larger high yield bond exposure) relative to the other Funds. Due to these circumstances, it had a different performance result during the reporting period. While the Fund still produced a negative return during the reporting period, its larger exposure to high yield bonds aided performance, particularly within the relatively stronger Health Care sector. In terms of key issuer/issue contributors, while Catalina Marketing Corporation and iHeartCommunications detracted from JQC's absolute return, it was to a lesser degree than the other Funds. Specifically, JQC did not have exposure to the lower quality second lien loan of Catalina Marketing and had less exposure to a non-rated lower quality loan of Clear Channel Communications, which falls under the iHeartCommunications corporate structure. However, tempering JQC's relative outperformance versus the other Funds at the issuer level was a modestly higher exposure to the equity of Cengage Learning. This reorganization equity was obtained through the company's formal restructuring process. Cengage Learning offers an online learning platform for higher education professionals. The company announced disappointing quarterly results during the reporting period. Due to these circumstances, Cengage was a top five detractor in JQC while this was not the case for the other Funds. We continue to hold the Cengage position.

On the positive side, as with the other Funds, the loans and bonds of Intelsat Jackson Holdings, S.A. were additive to JQC's performance. In addition, and different from the other Funds given position sizing, the loans of Serta Simmons Holdings LLC and Centene Corporation were particularly additive. Serta Simmons recently announced a partnership with a bedding manufacturer and has been the subject of potential acquisition rumors surrounding the bankruptcy of a major distributor, while managed care operator Centene Corporation quarterly revenue and earnings increased and

exceeded investor expectations.

Fund Leverage

IMPACT OF THE FUNDS' LEVERAGE STRATEGIES ON PERFORMANCE

One important factor impacting the returns of the Funds' common shares relative to their comparative benchmarks was the Funds' use of leverage through bank borrowings, 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, particularly in the recent market environment where short-term market rates are at or near historical lows, meaning that the short-term rates the Fund has been paying on its leveraging instruments in recent years have been much lower than the interest the Fund has been earning on its portfolio securities that it has bought with the proceeds of that leverage.

However, use of leverage can expose Fund common shares to additional price volatility. When a Fund uses leverage, the Fund common shares will experience a greater increase in their net asset value if the securities acquired through the use of leverage increase in value, but will also experience a correspondingly larger decline in their net asset value if the securities acquired through leverage decline in value, which will make the shares' net asset value more volatile, and total return performance more variable, over time.

In addition, common share income in levered funds will typically decrease in comparison to unlevered funds when short-term interest rates increase and increase when short-term interest rates decrease. Over the last few quarters, short-term interest rates have indeed increased from their extended lows after the 2007-09 financial crisis. This increase has reduced common share net income, and also reduced potential for long-term total returns. Nevertheless, the ability to effectively borrow at current short-term rates is still resulting in enhanced common share income, and management believes that the advantages of continuation of leverage outweigh the associated increase in risk and volatility described above.

NSL, JFR, JRO and JSD's use of leverage had a negative impact on total return performance during this reporting period, while JQC's use of leverage had a negligible impact on total return performance.

During the current fiscal period, NSL, JFR, JRO and JSD used cancellable interest rate swaps in which each Fund received payments based upon pre-determined fixed rates and paid one-month LIBOR plus a fixed spread. After a non-callable period, the swap counterparty owns the right on future monthly dates to terminate the swap at par. The purpose of the cancellable interest rate swap is to convert a fixed rate Term Preferred Share issuance to floating rate, and the cancellation dates of the swap correspond to dates on which the Funds can call the Term Preferred Share issue. Collectively, these interest rate swap contracts had a negligible impact for NSL and JSD and a positive impact on JFR's and JRO's total return performance during the period.

As of January 31, 2019, the Funds' percentages of leverage are as shown in the accompanying table.

| | NSL | JFR | JRO | JSD | JQC |
|----------------------|--------|--------|--------|--------|--------|
| Effective Leverage* | 38.42% | 37.93% | 37.43% | 38.67% | 37.02% |
| Regulatory Leverage* | 38.42% | 37.93% | 37.43% | 38.67% | 29.57% |

*Effective leverage is a Fund's effective economic leverage, and includes both regulatory leverage and the leverage effects of reverse repurchase agreements, certain derivatives 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, 2018 | Draws | Paydowns | January 31, 2019 | Outstanding | Draws | Paydowns | March 27, 2019 |
| NSL | \$ 114,000,000 | \$ | \$ | \$ 114,000,000 | \$ 114,000,000 | \$ | \$ | \$ 114,000,000 |
| JFR | \$ 254,300,000 | \$ 10,200,000 | \$ | \$ 264,500,000 | \$ 258,568,478 | \$ | \$ | \$ 264,500,000 |
| JRO | \$ 178,800,000 | \$ | \$ | \$ 178,800,000 | \$ 178,800,000 | \$ | \$ | \$ 178,800,000 |
| JSD | \$ 72,000,000 | \$ | \$ | \$ 72,000,000 | \$ 72,000,000 | \$ | \$ | \$ 72,000,000 |
| JQC | \$ 561,000,000 | \$ | \$ (66,000,000) | \$ 495,000,000 | \$ 517,717,391 | \$ | \$ (40,000,000) | \$ 455,000,000 |

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

Reverse Repurchase Agreements

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

| Fund | Current Reporting Period | | | Average Balance | | Subsequent to the Close of the Reporting Period | | |
|------|--------------------------|--------------|----------------|------------------|---------------|---|-------|----------------|
| | August 1, 2018 | Purchases | Sales | January 31, 2019 | Outstanding | Purchases | Sales | March 27, 2019 |
| JQC | \$145,000,000 | \$55,000,000 | \$ (2,000,000) | \$198,000,000 | \$187,347,826 | \$ | \$ | \$198,000,000 |

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

Term Preferred Shares

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

| Fund | Current Reporting Period | | | Average Balance | | Subsequent to the Close of the Reporting Period | | |
|------|--------------------------|----------|-----------------|------------------|----------------|---|-------------|----------------|
| | August 1, 2018 | Issuance | Redemptions | January 31, 2019 | Outstanding | Issuance | Redemptions | March 27, 2019 |
| NSL | \$ 43,000,000 | \$ | \$ | \$ 43,000,000 | \$ 43,000,000 | \$ | \$ | \$ 43,000,000 |
| JFR | \$ 125,200,000 | \$ | \$ (10,200,000) | \$ 115,000,000 | \$ 121,208,696 | \$ | \$ | \$ 115,000,000 |
| JRO | \$ 84,000,000 | \$ | \$ | \$ 84,000,000 | \$ 84,000,000 | \$ | \$ | \$ 84,000,000 |

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JSD \$ 35,000,000 \$ \$ \$ 35,000,000 \$ 35,000,000 \$ \$ \$ 35,000,000
Refer to Notes to Financial Statements, Note 4 Fund Shares, Preferred Shares for further details on Term Preferred.

Common Share Information

NSL, JFR, JRO and JSD COMMON SHARE DISTRIBUTION INFORMATION

The following information regarding NSL s, JFR s, JRO s and JSD s distributions is current as of January 31, 2019. 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 |
| August 2018 | \$ 0.0335 | \$ 0.0575 | \$ 0.0580 | \$ 0.1005 |
| September | 0.0355 | 0.0600 | 0.0605 | 0.1035 |
| October | 0.0355 | 0.0600 | 0.0605 | 0.1035 |
| November | 0.0355 | 0.0600 | 0.0605 | 0.1035 |
| December | 0.0355 | 0.0600 | 0.0605 | 0.1035 |
| January 2019 | 0.0355 | 0.0600 | 0.0605 | 0.1035 |
| Total Distributions from Net Investment Income | \$ 0.2110 | \$ 0.3575 | \$ 0.3605 | \$ 0.6180 |
| Current Distribution Rate* | 7.42% | 7.42% | 7.56% | 7.97% |

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

NSL, JFR, JRO and JSD seek to pay regular monthly dividends out of its net investment income at a rate that reflects their 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. Distributions to shareholders are determined on a tax basis, which may differ from amounts recorded in the accounting records. In instances where the monthly dividend exceeds the earned net investment income, the Fund would report a negative undistributed net ordinary income. Refer to Note 6 Income Tax Information for additional information regarding the amounts of undistributed net ordinary income and undistributed net long-term capital gains and the character of the actual distributions paid by the Fund during the period.

All monthly dividends paid by NSL, JFR, JRO and JSD during the current reporting period were paid from net investment income. If a portion of the Fund s monthly distributions is sourced or comprised of elements other than net investment income, including capital gains and/or a return of capital, shareholders will be notified of those sources. For financial reporting purposes, the per share amounts of each Fund s distributions for the reporting period are presented in this report s Financial Highlights. 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.

JQC DISTRIBUTION INFORMATION

The following information regarding JQC s distributions is current as of January 31, 2019.

Effective with JQC's January 2019 distribution, the Fund has implemented a capital return plan where a supplemental amount is expected to be included in the Fund's regular monthly distribution. Under this program, the Fund's regular monthly distribution is expected to include net investment income, return of capital and potentially capital gains for tax purposes.

The figures in the table below provide an estimate as of January 31, 2019 of the sources (for tax purposes) of the Fund's distributions. These source estimates include amounts currently estimated to be attributable to realized gains and/or returns of capital. The Fund attributes these non-income sources equally to each regular distribution throughout the fiscal year. The estimated information shown below is for the distributions paid on common shares for all prior months in the current fiscal year. These estimates should not be used for tax reporting purposes, and the distribution sources may differ for financial reporting than for tax reporting. The final determination of the tax characteristics of all distributions paid in 2019 will be made in early 2020 and reported to you on Form 1099-DIV. More details about the tax characteristics of the Fund's distributions are available on www.nuveen.com/CEFdistributions.

Data as of January 31, 2019

| Net Investment Income | Current Month Estimated Percentage of Distributions | | | Total Distributions | Calendar YTD Estimated Per Share Amounts Net | | |
|-----------------------|---|----------------------|--|------------------------|--|-------------------|----------------------|
| | Realized Gains | Return of Capital | | | Investment Income | Realized Gains | Return of Capital |
| 43.1% | 0.0% | 56.9% | | \$0.1015 | \$0.0438 | \$0.0000 | \$0.0577 |

The following table provides information regarding Fund distributions and total return performance over various time periods. This information is intended to help you better understand whether Fund returns for the specified time periods were sufficient to meet Fund distributions.

Data as of January 31, 2019

| Latest Monthly Inception Date | Per Share Distribution | Current Distribution on NAV | Annualized | | | Cumulative | |
|--|---------------------------|-----------------------------------|----------------------------|----------------------------|---|----------------------------------|--|
| | | | 1-Year Return on NAV | 5-Year Return on NAV | Calendar YTD Distributions on NAV | Calendar YTD Return on NAV | |
| 6/25/2003 | \$0.1015 | 14.02% | 1.17% | 2.92% | 1.20% | 4.16% | |

COMMON SHARE EQUITY SHELF PROGRAMS

During the current reporting period, the following Funds were authorized by the Securities and Exchange Commission 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. The total amount of common shares authorized under these Shelf Offerings are as shown in the accompanying table.

| | JFR | JRO |
|-------------------------------------|-------------|------------|
| Additional authorized common shares | 12,900,000* | 8,500,000* |

*Represents additional authorized common shares for the period August 1, 2018 through November 30, 2018.

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 2018, 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.

Common Share Information (continued)

As of January 31, 2019, 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.

| | NSL | JFR | JRO | JSD | JQC |
|--|------------|------------|------------|------------|------------|
| Common shares cumulatively repurchased and retired | 15,400 | 147,593 | 39,400 | | 5,473,400 |
| Common shares authorized for repurchase | 3,860,000 | 5,690,000 | 4,055,000 | 1,010,000 | 13,575,000 |

During the current reporting period, the following Funds repurchased and retired their common shares at a weighted average price per share and a weighted average discount per share as shown in the following table.

| | NSL | JRO | JQC |
|--|------------|------------|------------|
| Common shares repurchased and retired | 10,400 | 20,000 | 157,700 |
| Weighted average price per common share repurchased and retired | \$5.41 | \$8.82 | \$7.43 |
| Weighted average discount per common share repurchased and retired | 15.29% | 16.68% | 16.16% |

OTHER COMMON SHARE INFORMATION

As of January 31, 2019, and during the current reporting period, the Funds' common share prices were trading at a premium/(discount) to their common share NAVs as shown in the accompanying table.

| | NSL | JFR | JRO | JSD | JQC |
|---|------------|------------|------------|------------|------------|
| Common share NAV | \$6.52 | \$10.91 | \$10.84 | \$16.81 | \$8.69 |
| Common share price | \$5.74 | \$9.71 | \$9.60 | \$15.59 | \$7.72 |
| Premium/(Discount) to NAV | (11.96)% | (11.00)% | (11.44)% | (7.26)% | (11.16)% |
| 6-month average premium/(discount) to NAV | (11.75)% | (11.47)% | (11.32)% | (8.39)% | (13.31)% |

Risk Considerations

(Unaudited)

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.

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.

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.

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.

Risk Considerations (continued)

(Unaudited)

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.

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NSL Nuveen Senior Income Fund
Performance Overview and Holding Summaries as of January 31, 2019

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 January 31, 2019

| | Cumulative 6-Month | 1-Year | Average Annual | |
|------------------------------------|-------------------------------|---------------|-----------------------|----------------|
| | | | 5-Year | 10-Year |
| NSL at Common Share NAV | (2.62)% | 1.39% | 3.36% | 13.29% |
| NSL at Common Share Price | (2.95)% | (4.31)% | 2.38% | 12.73% |
| Credit Suisse Leveraged Loan Index | 0.24% | 2.37% | 3.65% | 7.94% |

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. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

| | |
|---|---------------|
| Variable Rate Senior Loan Interests | 142.9% |
| Corporate Bonds | 15.0% |
| Common Stocks | 2.2% |
| Common Stock Rights | 0.1% |
| Warrants | 0.0% |
| Short-Term Investment Companies | 3.2% |
| Other Assets Less Liabilities | (1.2)% |
| Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs | 162.2% |
| Borrowings | (45.3)% |
| Term Preferred Shares, net of deferred offering costs | (16.9)% |
| Net Assets | 100% |

Top Five Issuers

(% of total long-term investments)

| | |
|---------------------------------|------|
| Intelsat Jackson Holdings, S.A. | 4.2% |
| Albertson's LLC | 2.7% |
| Dell International LLC | 2.4% |
| Sprint Corporation | 2.1% |
| Scientific Games Corp. | 1.9% |

Portfolio Composition

(% of total investments)

| | |
|-------|-------|
| Media | 10.9% |
|-------|-------|

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| | |
|--|-------------|
| Software | 9.2% |
| Hotels, Restaurants & Leisure | 8.5% |
| Diversified Telecommunication Services | 6.0% |
| Health Care Providers & Services | 4.6% |
| Technology Hardware, Storage & Peripherals | 4.5% |
| Food & Staples Retailing | 4.0% |
| Communications Equipment | 3.9% |
| Commercial Services & Supplies | 3.6% |
| IT Services | 3.4% |
| Oil, Gas & Consumable Fuels | 2.7% |
| Wireless Telecommunication Services | 2.3% |
| Diversified Consumer Services | 1.9% |
| Diversified Financial Services | 1.9% |
| Road & Rail | 1.9% |
| Aerospace & Defense | 1.8% |
| Pharmaceuticals | 1.7% |
| Energy Equipment & Services | 1.5% |
| Health Care Equipment & Supplies | 1.5% |
| Airlines | 1.3% |
| Equity Real Estate | |
| Investment Trusts | 1.3% |
| Other | 19.7% |
| Short-Term Investment Companies | 1.9% |
| Total | 100% |

Portfolio Credit Quality

(% of total long-term fixed income investments)

| | |
|-----------------|-------------|
| BBB | 13.7% |
| BB or Lower | 85.7% |
| N/R (not rated) | 0.6% |
| Total | 100% |

JFR Nuveen Floating Rate Income Fund**Performance Overview and Holding Summaries as of January 31, 2019**

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 January 31, 2019

| | Cumulative 6-Month | 1-Year | Average Annual | |
|------------------------------------|-------------------------------|---------------|-----------------------|----------------|
| | | | 5-Year | 10-Year |
| JFR at Common Share NAV | (2.47)% | 0.70% | 3.38% | 12.25% |
| JFR at Common Share Price | (2.27)% | (6.08)% | 2.52% | 11.12% |
| Credit Suisse Leveraged Loan Index | 0.24% | 2.37% | 3.65% | 7.94% |

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. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

| | |
|---|---------------|
| Variable Rate Senior Loan Interests | 138.0% |
| Corporate Bonds | 15.8% |
| Common Stocks | 2.1% |
| Long-Term Investment Companies | 1.7% |
| Asset-Backed Securities | 1.4% |
| Common Stock Rights | 0.1% |
| Warrants | 0.0% |
| Short-Term Investment Companies | 2.6% |
| Other Assets Less Liabilities | (0.7)% |
| Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs | 161.0% |
| Borrowings | (42.6)% |
| Term Preferred Shares, net of deferred offering costs | (18.4)% |
| Net Assets | 100% |

Top Five Issuers

(% of total long-term investments)

| | |
|---------------------------------|------|
| Intelsat Jackson Holdings, S.A. | 3.4% |
| Albertson's LLC | 2.6% |
| Dell International LLC | 2.5% |
| Sprint Corporation | 2.3% |
| Burger King Corporation | 2.2% |

Portfolio Composition

(% of total investments)

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| | |
|--|-------------|
| Media | 10.8% |
| Hotels, Restaurants & Leisure | 8.5% |
| Software | 8.1% |
| Diversified Telecommunication Services | 5.9% |
| Health Care Providers & Services | 5.0% |
| Technology Hardware, Storage & Peripherals | 4.3% |
| Food & Staples Retailing | 4.1% |
| Communications Equipment | 4.0% |
| Diversified Consumer Services | 3.9% |
| IT Services | 3.6% |
| Commercial Services & Supplies | 3.3% |
| Wireless Telecommunication Services | 2.7% |
| Oil, Gas & Consumable Fuels | 2.1% |
| Road & Rail | 1.7% |
| Pharmaceuticals | 1.6% |
| Real Estate Management & Development | 1.5% |
| Insurance | 1.4% |
| Aerospace & Defense | 1.4% |
| Airlines | 1.3% |
| Health Care Equipment & Supplies | 1.3% |
| Other | 19.9% |
| Asset-Backed Securities | 0.9% |
| Long-Term Investment Companies | 1.1% |
| Short-Term Investment Companies | 1.6% |
| Total | 100% |

Portfolio Credit Quality

(% of total long-term fixed income investments)

| | |
|-----------------|-------------|
| BBB | 15.1% |
| BB or Lower | 83.4% |
| N/R (not rated) | 1.5% |
| Total | 100% |

JRO**Nuveen Floating Rate Income Opportunity Fund****Performance Overview and Holding Summaries as of January 31, 2019**

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 January 31, 2019

| | Cumulative 6-Month | 1-Year | Average Annual | |
|------------------------------------|-------------------------------|---------------|-----------------------|----------------|
| | | | 5-Year | 10-Year |
| JRO at Common Share NAV | (2.46)% | 0.94% | 3.43% | 13.52% |
| JRO at Common Share Price | (2.65)% | (6.70)% | 2.48% | 12.84% |
| Credit Suisse Leveraged Loan Index | 0.24% | 2.37% | 3.65% | 7.94% |

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. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

| | |
|---|---------------|
| Variable Rate Senior Loan Interests | 137.9% |
| Corporate Bonds | 16.1% |
| Common Stocks | 2.3% |
| Asset-Backed Securities | 0.9% |
| Common Stock Rights | 0.1% |
| Warrants | 0.0% |
| Short-Term Investment Companies | 2.8% |
| Other Assets Less Liabilities | (0.5)% |
| Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs | 159.6% |
| Borrowings | (40.7)% |
| Term Preferred Shares, net of deferred offering costs | (18.9)% |
| Net Assets | 100% |

Top Five Issuers

(% of total long-term investments)

| | |
|---------------------------------|------|
| Intelsat Jackson Holdings, S.A. | 3.8% |
| Dell International LLC | 2.6% |
| Burger King Corporation | 2.5% |
| Albertson's LLC | 2.2% |
| Sprint Corporation | 2.1% |

Portfolio Composition

(% of total investments)

| | |
|-------|-------|
| Media | 11.3% |
|-------|-------|

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| | |
|--|-------------|
| Software | 9.0% |
| Hotels, Restaurants & Leisure | 9.0% |
| Diversified Telecommunication Services | 5.8% |
| Health Care Providers & Services | 5.0% |
| Technology Hardware, Storage & Peripherals | 4.3% |
| IT Services | 4.2% |
| Communications Equipment | 3.9% |
| Food & Staples Retailing | 3.6% |
| Commercial Services & Supplies | 3.5% |
| Wireless Telecommunication Services | 2.5% |
| Oil, Gas & Consumable Fuels | 2.4% |
| Diversified Financial Services | 2.2% |
| Road & Rail | 1.7% |
| Diversified Consumer Services | 1.6% |
| Capital Markets | 1.6% |
| Aerospace & Defense | 1.5% |
| Pharmaceuticals | 1.5% |
| Health Care Equipment & Supplies | 1.3% |
| Energy Equipment & Services | 1.2% |
| Building Products | 1.2% |
| Other | 19.4% |
| Asset-Backed Securities | 0.5% |
| Short-Term Investment Companies | 1.8% |
| Total | 100% |

Portfolio Credit Quality

(% of total long-term fixed income investments)

| | |
|-----------------|-------------|
| BBB | 14.6% |
| BB or Lower | 84.3% |
| N/R (not rated) | 1.1% |
| Total | 100% |

JSD Nuveen Short Duration Credit Opportunities Fund**Performance Overview and Holding Summaries as of January 31, 2019**

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 January 31, 2019

| | Cumulative | | Average Annual | |
|------------------------------------|------------|--------|----------------|-----------------|
| | 6-Month | 1-Year | 5-Year | Since Inception |
| JSD at Common Share NAV | (2.79)% | 1.76% | 3.72% | 5.78% |
| JSD at Common Share Price | (2.73)% | 1.33% | 3.87% | 4.56% |
| Credit Suisse Leveraged Loan Index | 0.24% | 2.37% | 3.65% | 4.28% |

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. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

| | |
|---|---------------|
| Variable Rate Senior Loan Interests | 142.5% |
| Corporate Bonds | 16.3% |
| Common Stocks | 1.9% |
| Common Stock Rights | 0.2% |
| Warrants | 0.0% |
| Short-Term Investment Companies | 2.2% |
| Other Assets Less Liabilities | (0.3)% |
| Net Assets Plus Borrowings and Term Preferred Shares, net of deferred offering costs | 162.8% |
| Borrowings | (42.4)% |
| Term Preferred Shares, net of deferred offering costs | (20.4)% |
| Net Assets | 100% |

Top Five Issuers

(% of total long-term investments)

| | |
|---------------------------------|------|
| Intelsat Jackson Holdings, S.A. | 4.5% |
| Albertson's LLC | 3.0% |
| Sprint Corporation | 2.4% |
| Scientific Games Corp. | 2.2% |
| Dell International LLC | 1.9% |

Portfolio Composition

(% of total investments)

| | |
|----------|-------|
| Media | 10.0% |
| Software | 9.4% |

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| | |
|--|-------------|
| Hotels, Restaurants & Leisure | 8.0% |
| Diversified Telecommunication Services | 5.9% |
| Health Care Providers & Services | 5.4% |
| IT Services | 4.7% |
| Technology Hardware, Storage & Peripherals | 4.4% |
| Food & Staples Retailing | 4.1% |
| Commercial Services & Supplies | 4.0% |
| Oil, Gas & Consumable Fuels | 3.3% |
| Communications Equipment | 3.1% |
| Wireless Telecommunication Services | 2.4% |
| Health Care Equipment & Supplies | 1.9% |
| Aerospace & Defense | 1.7% |
| Capital Markets | 1.6% |
| Diversified Financial Services | 1.5% |
| Airlines | 1.5% |
| Road & Rail | 1.4% |
| Pharmaceuticals | 1.4% |
| Energy Equipment & Services | 1.4% |
| Diversified Consumer Services | 1.4% |
| Equity Real Estate Investment Trusts | 1.2% |
| Other | 19.0% |
| Short-Term Investment Companies | 1.3% |
| Total | 100% |

Portfolio Credit Quality

(% of total long-term fixed income investments)

| | |
|-----------------|-------------|
| BBB | 11.0% |
| BB or Lower | 87.8% |
| N/R (not rated) | 1.2% |
| Total | 100% |

JQC

Nuveen Credit Strategies Income Fund

Performance Overview and Holding Summaries as of January 31, 2019

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 January 31, 2019

| | Cumulative 6-Month | 1-Year | Average Annual | |
|------------------------------------|-------------------------------|---------------|-----------------------|----------------|
| | | | 5-Year | 10-Year |
| JQC at Common Share NAV | (1.41)% | 1.17% | 2.92% | 11.89% |
| JQC at Common Share Price | 1.60% | 2.01% | 2.80% | 13.77% |
| Credit Suisse Leveraged Loan Index | 0.24% | 2.37% | 3.65% | 7.94% |

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. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

| | |
|---|---------------|
| Variable Rate Senior Loan Interests | 121.7% |
| Corporate Bonds | 29.4% |
| Exchange-Traded Funds | 3.9% |
| Common Stocks | 1.1% |
| Convertible Bonds | 0.9% |
| Common Stock Rights | 0.1% |
| Warrants | 0.0% |
| Short-Term Investment Companies | 4.0% |
| Other Assets Less Liabilities | (2.3)% |
| Net Assets Plus Borrowings and Reverse Repurchase Agreements | 158.8% |
| Borrowings | (42.0)% |
| Reverse Repurchase Agreements | (16.8)% |
| Net Assets | 100% |

Top Five Issuers

(% of total long-term investments)

| | |
|------------------------------|------|
| Invesco Senior Loan ETF | 2.5% |
| American Airlines Group Inc. | 1.7% |
| First Data Corporation | 1.5% |
| Tribune Media Company | 1.4% |
| Dell International LLC | 1.4% |

Portfolio Composition

(% of total investments)

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| | |
|--|-------------|
| Health Care Providers & Services | 10.2% |
| Media | 9.6% |
| Hotels, Restaurants & Leisure | 8.3% |
| Software | 7.7% |
| Diversified Financial Services | 2.1% |
| IT Services | 3.8% |
| Diversified Telecommunication Services | 3.4% |
| Health Care Equipment & Supplies | 3.4% |
| Airlines | 2.5% |
| Pharmaceuticals | 2.4% |
| Commercial Services & Supplies | 2.3% |
| Technology Hardware, Storage & Peripherals | 2.3% |
| Wireless Telecommunication Services | 2.2% |
| Food & Staples Retailing | 2.2% |
| Communications Equipment | 2.0% |
| Capital Markets | 1.8% |
| Semiconductors & Semiconductor Equipment | 1.6% |
| Interactive Media & Services | 1.6% |
| Trading Companies & Distributors | 1.6% |
| Household Products | 1.5% |
| Food Products | 1.5% |
| Professional Services | 1.4% |
| Other | 19.7% |
| Exchange-Traded Funds | 2.4% |
| Short-Term Investment Companies | 2.5% |
| Total | 100% |

Portfolio Credit Quality

(% of total long-term fixed income investments)

| | |
|-----------------|-------------|
| AA | 0.2% |
| BBB | 16.1% |
| BB or Lower | 83.4% |
| N/R (not rated) | 0.3% |
| Total | 100% |

NSL Nuveen Senior Income Fund

Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|------------|
| LONG-TERM INVESTMENTS 160.2% (98.1% of Total Investments) | | | | | | | |
| VARIABLE RATE SENIOR LOAN INTERESTS 142.9% (87.6% of Total Investments) (2) | | | | | | | |
| Aerospace & Defense 2.8% (1.8% of Total Investments) | | | | | | | |
| \$ 188 | Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien | 4.499% | 1-Month LIBOR | 2.000% | 8/21/24 | BB+ | \$ 187,258 |
| 3,218 | Sequa Corporation, Term Loan B | 7.516% | 3-Month LIBOR | 5.000% | 11/28/21 | B | 3,169,263 |
| 1,152 | Sequa Corporation, Term Loan, Second Lien | 11.751% | 3-Month LIBOR | 9.000% | 4/28/22 | CCC | 1,101,553 |
| 1,928 | Transdigm, Inc., Term Loan E | 4.999% | 1-Month LIBOR | 2.500% | 5/30/25 | BB | 1,884,150 |
| 488 | Transdigm, Inc., Term Loan F | 4.999% | 1-Month LIBOR | 2.500% | 6/09/23 | BB | 478,149 |
| 318 | Transdigm, Inc., Term Loan G, First Lien | 4.999% | 1-Month LIBOR | 2.500% | 8/22/24 | BB | 311,458 |
| 7,292 | Total Aerospace & Defense | | | | | | 7,131,831 |
| Air Freight & Logistics 0.7% (0.5% of Total Investments) | | | | | | | |
| 814 | PAE Holding Corporation, Term Loan B | 8.119% | 2-Month LIBOR | 5.500% | 10/20/22 | B+ | 810,161 |
| 1,083 | XPO Logistics, Inc., Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 2/24/25 | BBB | 1,068,524 |
| 1,897 | Total Air Freight & Logistics | | | | | | 1,878,685 |
| Airlines 2.4% (1.3% of Total Investments) | | | | | | | |
| 1,920 | American Airlines, Inc., Replacement Term Loan | 4.516% | 1-Month LIBOR | 2.000% | 10/10/21 | BB+ | 1,898,102 |
| 933 | American Airlines, Inc., Term Loan 2025 | 4.252% | 1-Month LIBOR | 1.750% | 6/27/25 | BB+ | 896,499 |
| 3,260 | American Airlines, Inc., Term Loan B | 4.509% | 1-Month LIBOR | 2.000% | 12/14/23 | BB+ | 3,166,847 |
| 6,113 | Total Airlines | | | | | | 5,961,448 |

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Auto Components 0.7% (0.4% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|---------|----|-----------|
| 845 | DexKo Global, Inc., Term Loan B | 5.999% | 1-Month LIBOR | 3.500% | 7/24/24 | B+ | 833,936 |
| 985 | Superior Industries International, Inc., Term Loan B | 6.499% | 1-Month LIBOR | 4.000% | 5/22/24 | B+ | 973,491 |
| 1,830 | Total Auto Components | | | | | | 1,807,427 |

Automobiles 0.5% (0.3% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|----------|----|-----------|
| 500 | Caliber Collision, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 499,895 |
| 743 | Navistar, Inc., Tranche B, Term Loan | 6.020% | 1-Month LIBOR | 3.500% | 11/06/24 | BB | 732,758 |
| 1,243 | Total Automobiles | | | | | | 1,232,653 |

Beverages 0.9% (0.5% of Total Investments)

| | | | | | | | |
|-------|--------------------------------------|--------|---------------|--------|----------|----|-----------|
| 2,219 | Jacobs Douwe Egberts, Term Loan B | 4.563% | 3-Month LIBOR | 2.000% | 11/01/25 | BB | 2,198,376 |
|-------|--------------------------------------|--------|---------------|--------|----------|----|-----------|

Biotechnology 1.1% (0.7% of Total Investments)

| | | | | | | | |
|-------|-------------------------------|--------|--------------|--------|---------|-----|-----------|
| 2,948 | Grifols, Inc., Term Loan B | 4.664% | 1-Week LIBOR | 2.250% | 1/31/25 | BB+ | 2,914,960 |
|-------|-------------------------------|--------|--------------|--------|---------|-----|-----------|

Building Products 1.6% (1.0% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|----------|----|-----------|
| 537 | Fairmount, Initial Term Loan | 6.553% | 3-Month LIBOR | 3.750% | 6/01/25 | BB | 428,744 |
| 487 | Ply Gem Industries, Inc., Term Loan B | 6.547% | 3-Month LIBOR | 3.750% | 4/12/25 | B+ | 465,088 |
| 3,181 | Quikrete Holdings, Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 11/15/23 | BB | 3,090,837 |
| 4,205 | Total Building Products | | | | | | 3,984,669 |

Capital Markets 1.5% (0.9% of Total Investments)

| | | | | | | | |
|-------|---|--------|---------------|--------|---------|------|-----------|
| 1,741 | Capital Automotive LP, Term Loan, Second Lien | 8.499% | 1-Month LIBOR | 6.000% | 3/24/25 | CCC+ | 1,739,201 |
| 2,038 | RPI Finance Trust, Term Loan B6 | 4.499% | 1-Month LIBOR | 2.000% | 3/27/23 | BBB | 2,021,336 |
| 3,779 | Total Capital Markets | | | | | | 3,760,537 |

Chemicals 0.7% (0.4% of Total Investments)

| | | | | | | | |
|-------|---|--------|---------------|--------|----------|-----|-----------|
| 676 | Ineos US Finance LLC, Term Loan | 4.499% | 1-Month LIBOR | 2.000% | 4/01/24 | BBB | 658,343 |
| 898 | Mineral Technologies, Inc., Term Loan B2 | 4.750% | N/A | N/A | 5/07/21 | BB+ | 891,519 |
| 300 | SI Group, Term Loan B | 7.537% | 3-Month LIBOR | 4.750% | 10/15/25 | BB | 297,750 |
| 1,874 | Total Chemicals | | | | | | 1,847,612 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|------------|--------------------|------------|--------------|-------------|--------------|
| Commercial Services & Supplies 5.9% (3.6% of Total Investments) | | | | | | | |
| \$ 1,894 | Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien | 6.957% | 3-Month LIBOR | 4.250% | 6/16/24 | B | \$ 1,819,091 |
| 110 | Education Management LLC, Tranche A, Term Loan, (5) | 0.000% | N/A | N/A | 7/02/20 | N/R | 4,128 |
| 248 | Education Management LLC, Tranche B, Term Loan, (5) | 0.000% | N/A | N/A | 7/02/20 | N/R | 311 |
| 3,618 | Formula One Group, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 2/01/24 | B+ | 3,494,532 |
| 415 | Fort Dearborn Holding Company, Inc., Term Loan, First Lien | 6.784% | 1-Month LIBOR | 4.000% | 10/19/23 | B | 396,996 |
| 1,463 | Getty Images, Inc., Term Loan B, First Lien | 5.999% | 1-Month LIBOR | 3.500% | 10/18/19 | B | 1,457,084 |
| 1,247 | GFL Environmental, Term Loan | 5.499% | 1-Month LIBOR | 3.000% | 5/31/25 | B+ | 1,205,995 |
| 2,250 | iQor US, Inc., Term Loan, First Lien, (DD1) | 7.797% | 3-Month LIBOR | 5.000% | 4/01/21 | CCC+ | 2,028,798 |
| 250 | iQor US, Inc., Term Loan, Second Lien | 11.547% | 3-Month LIBOR | 8.750% | 4/01/22 | CCC | 187,187 |
| 764 | KAR Auction Services, Inc., Term Loan B5 | 5.313% | 3-Month LIBOR | 2.500% | 3/09/23 | BB | 759,323 |
| 705 | LSC Communications, Refinancing Term Loan | 7.999% | 1-Month LIBOR | 5.500% | 9/30/22 | B+ | 702,356 |
| 481 | Monitronics International, Inc., Term Loan B2, First Lien | 8.303% | 3-Month LIBOR | 5.500% | 9/30/22 | CCC+ | 423,801 |
| 1,298 | Protection One, Inc., Term Loan | 5.249% | 1-Month LIBOR | 2.750% | 5/02/22 | BB | 1,283,005 |
| 973 | Universal Services of America, Initial Term Loan, First Lien | 6.249% | 1-Month LIBOR | 3.750% | 7/28/22 | BB | 931,412 |
| 170 | | 5.999% | 1-Month LIBOR | 3.500% | 10/10/24 | BB+ | 155,025 |

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| | | | | | | | |
|--------|--|--------|---------------|--------|----------|-----|------------|
| | West Corporation, Incremental Term Loan B1 | | | | | | |
| 15,886 | Total Commercial Services & Supplies | | | | | | 14,849,044 |
| | Communications Equipment 3.2% (2.0% of Total Investments) | | | | | | |
| 2,574 | Avaya, Inc., Tranche B Term Loan | 6.759% | 1-Month LIBOR | 4.250% | 12/15/24 | BB | 2,538,144 |
| 900 | Mitel US Holdings, Inc., Term Loan, First Lien | 6.999% | 1-Month LIBOR | 4.500% | 11/30/25 | B | 888,975 |
| 329 | MultiPlan, Inc., Term Loan B | 5.553% | 3-Month LIBOR | 2.750% | 6/07/23 | B+ | 318,877 |
| 1,083 | Plantronics, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 7/02/25 | BB+ | 1,057,095 |
| 3,461 | Univision Communications, Inc., Term Loan C5 | 5.249% | 1-Month LIBOR | 2.750% | 3/15/24 | B | 3,235,584 |
| 8,347 | Total Communications Equipment | | | | | | 8,038,675 |
| | Construction & Engineering 0.9% (0.6% of Total Investments) | | | | | | |
| 995 | KBR, Inc., Term Loan B | 6.249% | 1-Month LIBOR | 3.750% | 4/25/25 | BB | 993,761 |
| 1,326 | Traverse Midstream Partners, Term Loan B | 6.600% | 6-Month LIBOR | 4.000% | 9/27/24 | B+ | 1,323,974 |
| 2,321 | Total Construction & Engineering | | | | | | 2,317,735 |
| | Consumer Finance 0.6% (0.4% of Total Investments) | | | | | | |
| 495 | Vantiv LLC, Repriced Term Loan B4 | 4.222% | 1-Month LIBOR | 1.750% | 8/09/24 | BBB | 492,880 |
| 1,132 | Verscend Technologies, Tern Loan B | 6.999% | 1-Month LIBOR | 4.500% | 8/27/25 | B+ | 1,125,391 |
| 1,627 | Total Consumer Finance | | | | | | 1,618,271 |
| | Containers & Packaging 0.3% (0.2% of Total Investments) | | | | | | |
| 699 | Berry Global, Inc., Term Loan Q | 4.516% | 1-Month LIBOR | 2.000% | 10/01/22 | BBB | 693,206 |
| | Distributors 0.4% (0.2% of Total Investments) | | | | | | |
| 995 | SRS Distribution, Inc., Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 5/23/25 | B | 948,205 |
| | Diversified Consumer Services 3.0% (1.9% of Total Investments) | | | | | | |
| 3,532 | Cengage Learning Acquisitions, Inc., Term Loan B | 6.769% | 1-Month LIBOR | 4.250% | 6/07/23 | B | 3,009,506 |

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| | | | | | | | |
|--|---|--------|---------------|--------|----------|-----|-----------|
| 2,377 | Houghton Mifflin, Term Loan B, First Lien | 5.499% | 1-Month LIBOR | 3.000% | 5/28/21 | B | 2,249,708 |
| 967 | Laureate Education, Inc., Term Loan B | 6.549% | 1-Month LIBOR | 3.500% | 4/26/24 | B+ | 964,368 |
| 1,500 | Refinitiv, Term Loan B | 6.249% | 1-Month LIBOR | 3.750% | 10/01/25 | BB+ | 1,443,165 |
| 8,376 | Total Diversified Consumer Services | | | | | | 7,666,747 |
| Diversified Financial Services 3.1% (1.9% of Total Investments) | | | | | | | |
| 419 | Altisource Solutions S.A R.L., Term Loan B | 6.803% | 3-Month LIBOR | 4.000% | 4/03/24 | B+ | 409,476 |
| 565 | Freedom Mortgage Corporation, Initial Term Loan | 7.249% | 1-Month LIBOR | 4.750% | 2/23/22 | BB | 567,140 |
| 2,975 | Hilton Hotels, Term Loan B | 4.260% | 1-Month LIBOR | 1.750% | 10/25/23 | BBB | 2,949,429 |
| 421 | Lions Gate Entertainment Corp., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 3/24/25 | BB | 414,644 |
| 528 | Travelport LLC, Term Loan B | 5.116% | 3-Month LIBOR | 2.500% | 3/17/25 | B+ | 527,144 |
| 1,143 | Veritas US, Inc., Term Loan B1 | 7.074% | 1-Month LIBOR | 4.500% | 1/27/23 | B | 1,002,420 |

NSL Nuveen Senior Income Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value |
|--|---|------------|--------------------|------------|--------------|------------|--------------|
| Diversified Financial Services (continued) | | | | | | | |
| \$ 2,716 | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (5) | 8.499% | N/A | N/A | 6/30/22 | CCC | \$ 1,846,536 |
| 8,767 | Total Diversified Financial Services | | | | | | 7,716,789 |
| Diversified Telecommunication Services 8.0% (4.9% of Total Investments) | | | | | | | |
| 1,045 | CenturyLink, Inc., Initial Term Loan A | 5.249% | 1-Month LIBOR | 2.750% | 11/01/22 | BBB | 1,026,712 |
| 5,556 | CenturyLink, Inc., Term Loan B, (DD1) | 5.249% | 1-Month LIBOR | 2.750% | 1/31/25 | BBB | 5,323,249 |
| 2,909 | Frontier Communications Corporation, Term Loan B | 6.250% | 1-Month LIBOR | 3.750% | 1/14/22 | BB | 2,789,866 |
| 236 | Intelsat Jackson Holdings, S.A., Term Loan B4 | 7.002% | 1-Month LIBOR | 4.500% | 1/02/24 | B+ | 240,318 |
| 378 | Intelsat Jackson Holdings, S.A., Term Loan B5 | 6.625% | N/A | N/A | 1/02/24 | B+ | 379,858 |
| 1,802 | Level 3 Financing, Inc., Tranche B, Term Loan | 4.756% | 1-Month LIBOR | 2.250% | 2/22/24 | BBB | 1,773,936 |
| 3,491 | Numericable Group S.A., Term Loan B13 | 6.509% | 1-Month LIBOR | 4.000% | 8/14/26 | B | 3,303,595 |
| 433 | Windstream Corporation, Term Loan B6, (5) | 6.510% | 1-Month LIBOR | 4.000% | 3/29/21 | BB | 403,811 |
| 5,000 | Ziggo B.V., Term Loan E | 5.009% | 1-Month LIBOR | 2.500% | 4/15/25 | BB | 4,845,900 |
| 20,850 | Total Diversified Telecommunication Services | | | | | | 20,087,245 |
| Electric Utilities 1.1% (0.7% of Total Investments) | | | | | | | |
| 424 | EFS Cogen Holdings LLC, Term Loan B | 5.980% | 3-Month LIBOR | 3.250% | 6/28/23 | BB | 418,258 |
| 1,596 | | 4.499% | 1-Month LIBOR | 2.000% | 8/01/23 | BBB | 1,574,055 |

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Texas Competitive
Electric Holdings LLC,
Exit Term Loan B

| | | | | | | | |
|--------|---|-------------|------------------------------------|--------|----------|------|------------|
| 821 | Vistra Operations Co., Term Loan B3 | 4.505% | 1-Month LIBOR | 2.000% | 12/31/25 | BBB | 807,240 |
| 2,841 | Total Electric Utilities | | | | | | 2,799,553 |
| | Electrical Equipment | 0.4% | (0.3% of Total Investments) | | | | |
| 1,184 | TTM Technologies, Term Loan B, (DD1) | 5.020% | 1-Month LIBOR | 2.500% | 9/28/24 | BB+ | 1,154,104 |
| | Energy Equipment & Services | 2.0% | (1.2% of Total Investments) | | | | |
| 702 | Cypress Semiconductor Corp, Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 7/05/21 | BB+ | 696,882 |
| 2,481 | McDermott International, Term Loan | 7.499% | 1-Month LIBOR | 5.000% | 5/12/25 | BB | 2,386,479 |
| 2,355 | Seadrill Partners LLC, Initial Term Loan | 8.803% | 3-Month LIBOR | 6.000% | 2/21/21 | CCC+ | 1,904,566 |
| 5,538 | Total Energy Equipment & Services | | | | | | 4,987,927 |
| | Equity Real Estate Investment Trusts | 2.2% | (1.3% of Total Investments) | | | | |
| 3,985 | Communications Sales & Leasing, Inc., Shortfall Term Loan | 5.499% | 1-Month LIBOR | 3.000% | 10/24/22 | B | 3,747,194 |
| 736 | Realogy Group LLC, Term Loan A | 4.758% | 1-Month LIBOR | 2.250% | 2/08/23 | BB+ | 724,898 |
| 986 | Realogy Group LLC, Term Loan B | 4.758% | 1-Month LIBOR | 2.250% | 2/08/25 | BB+ | 963,671 |
| 5,707 | Total Equity Real Estate Investment Trusts | | | | | | 5,435,763 |
| | Food & Staples Retailing | 6.5% | (4.0% of Total Investments) | | | | |
| 941 | Albertson's LLC, Term Loan B6 | 5.691% | 3-Month LIBOR | 3.000% | 6/22/23 | BB | 928,428 |
| 10,137 | Albertson's LLC, Term Loan B7 | 5.499% | 1-Month LIBOR | 3.000% | 11/17/25 | BB | 9,943,871 |
| 831 | Hearthside Group Holdings LLC, Term Loan B | 6.186% | 1-Month LIBOR | 3.688% | 5/23/25 | B | 802,357 |
| 367 | Save-A-Lot, Term Loan B | 8.803% | 3-Month LIBOR | 6.000% | 12/05/23 | CCC+ | 204,643 |
| 4,495 | US Foods, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 6/27/23 | BBB | 4,429,724 |
| 16,771 | Total Food & Staples Retailing | | | | | | 16,309,023 |
| | Food Products | 0.2% | (0.1% of Total Investments) | | | | |
| 598 | American Seafoods Group LLC, Term Loan B | 5.250% | 1-Month LIBOR | 2.750% | 8/21/23 | BB | 592,518 |

Health Care Equipment & Supplies 2.4% (1.5% of Total Investments)

| | | | | | | | |
|-------|--|---------|---------------|--------|----------|----|-----------|
| 1,441 | Acelity, Term Loan B | 6.053% | 3-Month LIBOR | 3.250% | 2/02/24 | B+ | 1,434,041 |
| 350 | Air Methods Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | B | 287,389 |
| 617 | Greatbatch, New Term Loan B | 5.510% | 1-Month LIBOR | 3.000% | 10/27/22 | B+ | 612,623 |
| 500 | LifeScan, Term Loan B | 8.797% | 3-Month LIBOR | 6.000% | 10/01/24 | B+ | 481,253 |
| 1,856 | Onex Carestream Finance LP, Term Loan, First Lien | 8.249% | 1-Month LIBOR | 5.750% | 2/28/21 | B+ | 1,814,306 |
| 938 | Onex Carestream Finance LP, Term Loan, Second Lien | 11.999% | 1-Month LIBOR | 9.500% | 6/07/21 | B | 923,741 |
| 498 | Vyaire Medical, Inc., Term Loan B | 7.547% | 3-Month LIBOR | 4.750% | 4/16/25 | B | 470,138 |
| 6,200 | Total Health Care Equipment & Supplies | | | | | | 6,023,491 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|------------|
| Health Care Providers & Services 7.2% (4.4% of Total Investments) | | | | | | | |
| \$ 603 | Air Medical Group Holdings, Inc., Term Loan B | 6.769% | 1-Month LIBOR | 4.250% | 3/14/25 | B+ | \$ 567,792 |
| 1,086 | Air Medical Group Holdings, Inc., Term Loan B | 5.764% | 1-Month LIBOR | 3.250% | 4/28/22 | B+ | 1,024,217 |
| 747 | Ardent Health, Term Loan, First Lien | 6.999% | 1-Month LIBOR | 4.500% | 6/30/25 | B+ | 743,916 |
| 707 | Catalent Pharma Solutions, Inc., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 5/20/24 | BB | 704,064 |
| 458 | Community Health Systems, Inc., Term Loan H | 5.957% | 3-Month LIBOR | 3.250% | 1/27/21 | BB | 451,077 |
| 949 | Concentra, Inc., Term Loan B | 5.270% | 1-Month LIBOR | 2.750% | 6/01/22 | B+ | 943,480 |
| 430 | ConvaTec Healthcare, Term Loan B | 5.053% | 3-Month LIBOR | 2.250% | 10/25/23 | BB | 426,709 |
| 350 | HCA, Inc., Term Loan B11, (WI/DD) | TBD | TBD | TBD | TBD | BBB | 348,835 |
| 752 | Healogics, Inc., Term Loan, First Lien | 7.010% | 3-Month LIBOR | 4.250% | 7/01/21 | B | 679,711 |
| 40 | Heartland Dental Care, Inc., Delay Draw Facility, (6) | 3.750% | N/A | N/A | 4/30/25 | B | 38,473 |
| 432 | Heartland Dental Care, Inc., Term Loan, First Lien | 6.249% | 1-Month LIBOR | 3.750% | 4/30/25 | B | 420,347 |
| 1,706 | Kindred at Home Hospice, Term Loan B | 6.250% | 1-Month LIBOR | 3.750% | 7/02/25 | B+ | 1,697,601 |
| 500 | Kindred at Home Hospice, Term Loan, Second Lien | 9.500% | 1-Month LIBOR | 7.000% | 6/21/26 | CCC+ | 507,813 |
| 1,500 | Lifepoint Health, Inc., Term Loan | 7.129% | 3-Month LIBOR | 4.500% | 11/16/25 | B+ | 1,467,000 |
| 1,391 | Millennium Laboratories, Inc., Term Loan B, First Lien | 8.999% | 1-Month LIBOR | 6.500% | 12/21/20 | CCC+ | 783,895 |
| 3,351 | Pharmaceutical Product Development, Inc., Term Loan B, (DD1) | 4.999% | 1-Month LIBOR | 2.500% | 8/18/22 | BB | 3,290,609 |
| 744 | PharMerica, Term Loan, First Lien | 6.008% | 1-Month LIBOR | 3.500% | 12/06/24 | B+ | 743,329 |

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| | | | | | | | |
|--|--|--------|---------------|--------|----------|-----|------------|
| 744 | Prospect Medical Holdings, Term Loan B1 | 8.063% | 1-Month LIBOR | 5.500% | 2/22/24 | B+ | 740,653 |
| 119 | Quorum Health Corp., Term Loan B | 9.249% | 1-Month LIBOR | 6.750% | 4/29/22 | B+ | 118,447 |
| 1,669 | Select Medical Corporation, Term Loan B | 5.012% | 1-Month LIBOR | 2.500% | 3/06/25 | BB | 1,654,672 |
| 612 | Team Health, Initial Term Loan, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 552,014 |
| 148 | Vizient, Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 2/13/23 | BB | 147,739 |
| 19,038 | Total Health Care Providers & Services | | | | | | 18,052,393 |
| Health Care Technology 1.1% (0.7% of Total Investments) | | | | | | | |
| 2,888 | Emdeon, Inc., Term Loan | 5.249% | 1-Month LIBOR | 2.750% | 3/01/24 | B+ | 2,830,111 |
| Hotels, Restaurants & Leisure 12.7% (7.8% of Total Investments) | | | | | | | |
| 1,021 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 5.999% | 1-Month LIBOR | 3.500% | 5/30/25 | BB | 1,012,349 |
| 700 | Aramark Corporation, Term Loan | 4.249% | 1-Month LIBOR | 1.750% | 3/11/25 | BBB | 695,999 |
| 5,938 | Burger King Corporation, Term Loan B3 | 4.749% | 1-Month LIBOR | 2.250% | 2/16/24 | BB | 5,851,041 |
| 2,346 | Caesars Entertainment Operating Company, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 10/06/24 | BB | 2,305,026 |
| 1,980 | Caesars Resort Collection, Term Loan, First Lien | 5.249% | 1-Month LIBOR | 2.750% | 12/23/24 | BB | 1,956,002 |
| 1,146 | CCM Merger, Inc., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 8/09/21 | BB | 1,137,631 |
| 2,168 | CityCenter Holdings LLC, Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 4/18/24 | BB | 2,133,225 |
| 991 | Equinox Holdings, Inc., Term Loan B1 | 5.499% | 1-Month LIBOR | 3.000% | 3/08/24 | B+ | 979,587 |
| 490 | Four Seasons Holdings, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 11/30/23 | BB+ | 483,008 |
| 2,298 | Intrawest Resorts Holdings, Inc., Term Loan B | 5.499% | 1-Month LIBOR | 3.000% | 7/31/24 | B | 2,271,957 |
| 1,667 | Life Time Fitness, Inc., Term Loan B | 5.457% | 3-Month LIBOR | 2.750% | 6/10/22 | BB | 1,646,873 |
| 500 | MGM Growth Properties, Term Loan A, (WI/DD) | TBD | TBD | TBD | TBD | BB+ | 495,000 |
| 1,070 | | 4.414% | 1-Month LIBOR | 2.000% | 3/21/25 | BBB | 1,054,458 |

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| | | | | | | | |
|--------|--|-------------|------------------------------------|--------|----------|-----|------------|
| | MGM Growth Properties, Term Loan B | | | | | | |
| 4,893 | Scientific Games Corp., Initial Term Loan B5 | 5.249% | 1-Month LIBOR | 2.750% | 8/14/24 | BB | 4,750,498 |
| 882 | Seaworld Parks and Entertainment, Inc., Term Loan B5 | 5.499% | 1-Month LIBOR | 3.000% | 4/01/24 | B | 867,394 |
| 1,692 | Stars Group Holdings, Term Loan B | 6.303% | 3-Month LIBOR | 3.500% | 7/10/25 | B+ | 1,679,392 |
| 1,722 | Station Casino LLC, Term Loan B | 5.000% | 1-Month LIBOR | 2.500% | 6/08/23 | BB | 1,704,797 |
| 998 | Wyndham International, Inc., Term Loan B | 4.249% | 1-Month LIBOR | 1.750% | 5/30/25 | BBB | 982,892 |
| 32,502 | Total Hotels, Restaurants & Leisure | | | | | | 32,007,129 |
| | Household Durables | 0.5% | (0.3% of Total Investments) | | | | |
| 1,355 | Serta Simmons Holdings LLC, Term Loan, First Lien | 6.013% | 1-Month LIBOR | 3.500% | 11/08/23 | B | 1,161,563 |
| | Household Products | 0.3% | (0.2% of Total Investments) | | | | |
| 737 | Reynolds Group Holdings, Inc., Term Loan, First Lien | 5.249% | 1-Month LIBOR | 2.750% | 2/05/23 | B+ | 727,797 |
| | Industrial Conglomerates | 0.3% | (0.2% of Total Investments) | | | | |
| 744 | Education Advisory Board, Term Loan, First Lien | 6.408% | 2-Month LIBOR | 3.750% | 11/15/24 | B | 723,905 |

NSL Nuveen Senior Income Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|------------|
| Insurance 2.1% (1.3% of Total Investments) | | | | | | | |
| \$ 491 | Acrisure LLC, Term Loan B | 6.749% | 1-Month LIBOR | 4.250% | 11/22/23 | B | \$ 483,146 |
| 2,681 | Alliant Holdings I LLC, Term Loan B | 5.258% | 1-Month LIBOR | 2.750% | 5/09/25 | B | 2,586,318 |
| 727 | Asurion LLC, Term Loan B6 | 5.499% | 1-Month LIBOR | 3.000% | 11/03/23 | BB | 716,663 |
| 1,650 | Hub International Holdings, Inc., Term Loan B | 5.514% | 3-Month LIBOR | 2.750% | 4/25/25 | B | 1,594,685 |
| 5,549 | Total Insurance | | | | | | 5,380,812 |
| Interactive Media & Services 0.7% (0.4% of Total Investments) | | | | | | | |
| 883 | Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien | 5.582% | 3-Month LIBOR | 3.000% | 11/03/23 | BB+ | 820,904 |
| 1,000 | WeddingWire, Inc., Term Loan | 7.290% | 3-Month LIBOR | 4.500% | 12/19/25 | B+ | 998,440 |
| 1,883 | Total Interactive Media & Services | | | | | | 1,819,344 |
| Internet and Direct Marketing Retail 1.0% (0.6% of Total Investments) | | | | | | | |
| 2,491 | Uber Technologies, Inc., Term Loan | 6.516% | 1-Month LIBOR | 4.000% | 4/04/25 | N/R | 2,479,569 |
| Internet Software & Services 0.8% (0.5% of Total Investments) | | | | | | | |
| 973 | Ancestry.com, Inc., Term Loan, First Lien | 5.750% | 1-Month LIBOR | 3.250% | 10/19/23 | B | 957,913 |
| 556 | Dynatrace, Term Loan, First Lien | 5.749% | 1-Month LIBOR | 3.250% | 8/22/25 | B+ | 550,761 |
| 56 | Dynatrace, Term Loan, Second Lien | 9.499% | 1-Month LIBOR | 7.000% | 8/21/26 | CCC+ | 56,183 |
| 1,109 | SkillSoft Corporation, Term Loan, Second Lien | 10.749% | 1-Month LIBOR | 8.250% | 4/28/22 | CCC | 587,714 |
| 2,694 | Total Internet Software & Services | | | | | | 2,152,571 |
| IT Services 5.6% (3.4% of Total Investments) | | | | | | | |
| 563 | DTI Holdings, Inc., Replacement Term Loan B1 | 7.494% | 3-Month LIBOR | 4.750% | 9/29/23 | B | 529,994 |
| 1,442 | | 4.519% | 1-Month LIBOR | 2.000% | 7/10/22 | BB+ | 1,438,145 |

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|--------|---|---------|---------------|--------|----------|------|---|
| | First Data Corporation, Term Loan, First Lien, (DD1) | | | | | | |
| 3,212 | First Data Corporation, Term Loan, First Lien | 4.519% | 1-Month LIBOR | 2.000% | 4/26/24 | BB+ | 3,203,886 |
| 649 | Gartner, Inc., Term Loan A | 3.999% | 1-Month LIBOR | 1.500% | 3/21/22 | BB+ | 644,409 |
| 627 | GTT Communications, Inc., Term Loan, First Lien | 5.250% | 1-Month LIBOR | 2.750% | 6/02/25 | BB | 590,110 |
| 1,098 | Sabre, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 2/22/24 | BB | 1,084,740 |
| 429 | Science Applications International Corporation, Term Loan B | 4.249% | 1-Month LIBOR | 1.750% | 10/31/25 | BB+ | 423,469 |
| 2,000 | Syniverse Holdings, Inc., Initial Term Loan, Second Lien | 11.509% | 1-Month LIBOR | 9.000% | 3/11/24 | CCC+ | 1,720,000 |
| 1,569 | Syniverse Holdings, Inc., Tranche Term Loan C | 7.509% | 1-Month LIBOR | 5.000% | 3/09/23 | B | 1,427,363 |
| 1,231 | Tempo Acquisition LLC, Term Loan B | 5.499% | 1-Month LIBOR | 3.000% | 5/01/24 | B+ | 1,211,464 |
| 1,237 | West Corporation, Term Loan B | 6.499% | 1-Month LIBOR | 4.000% | 10/10/24 | BB+ | 1,139,416 |
| 731 | WEX, Inc., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 7/01/23 | BB | 721,978 |
| 14,788 | Total IT Services | | | | | | 14,134,974 |
| | Life Sciences Tools & Services | | | | | | 0.3% (0.2% of Total Investments) |
| 297 | Inventiv Health, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 8/01/24 | BB | 293,227 |
| 399 | Parexel International Corp., Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 379,090 |
| 696 | Total Life Sciences Tools & Services | | | | | | 672,317 |
| | Machinery | | | | | | 1.3% (0.8% of Total Investments) |
| 734 | BJ's Wholesale Club, Inc., Term Loan B | 5.514% | 1-Month LIBOR | 3.000% | 2/01/24 | B+ | 729,016 |
| 1,001 | Gardner Denver, Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 7/30/24 | BB+ | 997,055 |
| 834 | Gates Global LLC, Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 4/01/24 | B+ | 818,125 |
| 496 | TNT Crane and Rigging Inc., Initial Term Loan, First Lien | 7.303% | 3-Month LIBOR | 4.500% | 11/27/20 | CCC+ | 455,420 |
| 500 | | 11.803% | 3-Month LIBOR | 9.000% | 11/26/21 | CCC | 417,500 |

| | | | | | | | | |
|-------|--|---------|---------------|--------|----------|------|--|-----------|
| | TNT Crane and Rigging, Inc., Term Loan, Second Lien | | | | | | | |
| 3,565 | Total Machinery | | | | | | | 3,417,116 |
| | Marine 0.6% (0.4% of Total Investments) | | | | | | | |
| 647 | American Commercial Lines LLC, Term Loan B, First Lien | 11.249% | 1-Month LIBOR | 8.750% | 11/12/20 | CCC+ | | 462,516 |
| 1,024 | Harvey Gulf International Marine, Inc., Exit Term Loan | 8.508% | 6-Month LIBOR | 6.000% | 7/02/23 | B | | 1,020,596 |
| 1,671 | Total Marine | | | | | | | 1,483,112 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|------------------------|---|------------|--------------------|------------|--------------|-------------|--------------|
| | Media 13.9% (8.5% of Total Investments) | | | | | | |
| \$ 1,245 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 5.749% | 1-Month LIBOR | 3.250% | 7/23/21 | B+ | \$ 1,100,359 |
| 381 | Affinion Group Holdings, Inc., Term Loan, First Lien | 10.390% | 3-Month LIBOR | 7.750% | 5/10/22 | CCC+ | 373,258 |
| 70 | Catalina Marketing Corporation, Delayed Draw Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | B3 | 70,346 |
| 263 | Catalina Marketing Corporation, DIP Term Loan, First Lien | 8.008% | 3-Month LIBOR | 5.500% | 6/14/19 | Caa2 | 226,959 |
| 105 | Catalina Marketing Corporation, Term Loan A | 12.514% | 1-Month LIBOR | 10.000% | 6/14/19 | B3 | 105,519 |
| 114 | Catalina Marketing Corporation, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B3 | 114,313 |
| 1,592 | Catalina Marketing Corporation, Term Loan, First Lien, (5) | 0.000% | N/A | N/A | 4/09/21 | D | 143,320 |
| 1,000 | Catalina Marketing Corporation, Term Loan, Second Lien, (5) | 9.457% | N/A | N/A | 4/11/22 | D | 18,500 |
| 350 | CBS Radio, Inc., Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB | 340,813 |
| 2,894 | Cequel Communications LLC, Term Loan B | 4.759% | 1-Month LIBOR | 2.250% | 1/10/26 | BB | 2,795,844 |
| 3,025 | Charter Communications Operating Holdings LLC, Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 4/30/25 | BBB | 2,989,457 |
| 1,488 | Cineworld Group PLC, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 2/28/25 | BB | 1,455,525 |
| 3,064 | Clear Channel Communications, Inc., Tranche D, Term Loan, (5) | 0.000% | N/A | N/A | 1/30/19 | CCC | 2,078,907 |
| 4,961 | Clear Channel Communications, Inc., Term Loan E, (5) | 0.000% | N/A | N/A | 7/30/19 | CCC | 3,366,640 |
| 993 | CSC Holdings LLC, Term Loan B | 5.009% | 1-Month LIBOR | 2.500% | 1/25/26 | BB+ | 972,650 |
| 3,969 | Cumulus Media, Inc., Exit Term Loan | 7.000% | 1-Month LIBOR | 4.500% | 5/13/22 | B | 3,841,995 |

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|--------|---|---------|---------------|---------|----------|-----|------------|
| 415 | Gray Television, Inc., Term Loan B2 | 4.770% | 1-Month LIBOR | 2.250% | 2/07/24 | BB+ | 408,431 |
| 919 | IMG Worldwide, Inc., Term Loan B | 5.250% | 1-Month LIBOR | 2.750% | 5/18/25 | B | 868,816 |
| 2,042 | Intelsat Jackson Holdings, S.A., Term Loan B | 6.252% | 1-Month LIBOR | 3.750% | 11/30/23 | B+ | 2,030,158 |
| 2,377 | McGraw-Hill Education Holdings LLC, Term Loan B | 6.499% | 1-Month LIBOR | 4.000% | 5/02/22 | BB+ | 2,171,150 |
| 1,137 | Meredith Corporation, Tranche Term Loan B1 | 5.249% | 1-Month LIBOR | 2.750% | 1/31/25 | BB | 1,131,607 |
| 998 | Metro-Goldwyn-Mayer, Inc., Term Loan, First Lien | 5.000% | 1-Month LIBOR | 2.500% | 7/03/25 | BB | 985,660 |
| 750 | Metro-Goldwyn-Mayer, Inc., Term Loan, Second Lien | 7.000% | 1-Month LIBOR | 4.500% | 7/03/26 | B | 725,629 |
| 257 | Nexstar Broadcasting, Inc., Term Loan B3 | 4.756% | 1-Month LIBOR | 2.250% | 1/17/24 | BB+ | 249,491 |
| 1,487 | Nexstar Broadcasting, Inc., Term Loan B3 | 4.752% | 1-Month LIBOR | 2.250% | 1/17/24 | BB+ | 1,443,146 |
| 846 | Sinclair Television Group, Term Loan B2, (DD1) | 4.750% | 1-Month LIBOR | 2.250% | 1/31/24 | BB+ | 841,616 |
| 1,083 | Springer Science & Business Media, Inc., Term Loan B13, First Lien | 5.999% | 1-Month LIBOR | 3.500% | 8/15/22 | B | 1,079,981 |
| 767 | UPC Financing Partnership, Term Loan AR1, First Lien | 5.009% | 1-Month LIBOR | 2.500% | 1/15/26 | BB+ | 756,759 |
| 2,364 | WideOpenWest Finance LLC, Term Loan B | 5.753% | 1-Month LIBOR | 3.250% | 8/18/23 | B | 2,264,738 |
| 40,956 | Total Media | | | | | | 34,951,587 |
| | Multiline Retail 1.2% (0.7% of Total Investments) | | | | | | |
| 1,152 | Belk, Inc., Term Loan B, First Lien, (DD1) | 7.365% | 2-Month LIBOR | 4.750% | 12/12/22 | B | 920,940 |
| 868 | EG America LLC, Term Loan, First Lien | 6.813% | 3-Month LIBOR | 4.000% | 2/07/25 | B | 841,083 |
| 449 | Hudson's Bay Company, Term Loan B, First Lien | 5.752% | 1-Month LIBOR | 3.250% | 9/30/22 | BB | 440,464 |
| 827 | Neiman Marcus Group, Inc., Term Loan | 5.763% | 1-Month LIBOR | 3.250% | 10/25/20 | CCC | 735,969 |
| 3,296 | Total Multiline Retail | | | | | | 2,938,456 |
| | Oil, Gas & Consumable Fuels 2.7% (1.6% of Total Investments) | | | | | | |
| 1,085 | BCP Renaissance Parent, Term Loan B | 6.244% | 3-Month LIBOR | 3.500% | 10/31/24 | BB | 1,076,972 |
| 750 | California Resources Corporation, Term Loan | 12.874% | 1-Month LIBOR | 10.375% | 12/31/21 | B | 786,563 |

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|---|---|--------|---------------|--------|----------|----|-----------|
| 2,130 | California Resources Corporation, Term Loan B | 7.252% | 1-Month LIBOR | 4.750% | 12/31/22 | B | 2,093,609 |
| 1,546 | Fieldwood Energy LLC, Exit Term Loan | 7.749% | 1-Month LIBOR | 5.250% | 4/11/22 | BB | 1,423,642 |
| 610 | Fieldwood Energy LLC, Exit Term Loan, second Lien | 9.749% | 1-Month LIBOR | 7.250% | 4/11/23 | B+ | 527,581 |
| 824 | Peabody Energy Corporation, Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 3/31/25 | BB | 809,916 |
| 6,945 | Total Oil, Gas & Consumable Fuels | | | | | | 6,718,283 |
| Personal Products 1.4% (0.8% of Total Investments) | | | | | | | |
| 975 | Coty, Inc., Term Loan A | 4.271% | 1-Month LIBOR | 1.750% | 4/05/23 | BB | 948,188 |
| 995 | Coty, Inc., Term Loan B | 4.771% | 1-Month LIBOR | 2.250% | 4/07/25 | BB | 947,116 |

NSL Nuveen Senior Income Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value |
|--|--|------------|--------------------|------------|--------------|------------|--------------|
| Personal Products (continued) | | | | | | | |
| \$ 2,185 | Revlon Consumer Products Corporation, Term Loan B, First Lien | 6.207% | 3-Month LIBOR | 3.500% | 11/16/20 | B | \$ 1,566,871 |
| 4,155 | Total Personal Products | | | | | | 3,462,175 |
| Pharmaceuticals 2.1% (1.3% of Total Investments) | | | | | | | |
| 586 | Alphabet Holding Company, Inc., Initial Term Loan, First Lien | 5.999% | 1-Month LIBOR | 3.500% | 9/26/24 | B | 533,954 |
| 2,115 | Concordia Healthcare Corp, Exit Term Loan | 8.016% | 1-Month LIBOR | 5.500% | 9/06/24 | B | 2,017,431 |
| 662 | Valeant Pharmaceuticals International, Inc., Term Loan B, (DD1) | 5.263% | 1-Month LIBOR | 2.750% | 11/15/25 | BB | 653,853 |
| 1,992 | Valeant Pharmaceuticals International, Inc., Term Loan, First Lien | 5.513% | 1-Month LIBOR | 3.000% | 6/02/25 | BB | 1,973,914 |
| 5,355 | Total Pharmaceuticals | | | | | | 5,179,152 |
| Professional Services 2.0% (1.2% of Total Investments) | | | | | | | |
| 1,190 | Ceridian HCM Holding, Inc., Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 4/30/25 | B | 1,178,658 |
| 1,256 | Nielsen Finance LLC, Term Loan B4 | 4.511% | 1-Month LIBOR | 2.000% | 10/04/23 | BBB | 1,238,074 |
| 718 | On Assignment, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 4/02/25 | BB | 710,325 |
| 2,218 | Skillsoft Corporation, Initial Term Loan, First Lien | 7.249% | 1-Month LIBOR | 4.750% | 4/28/21 | B | 1,821,721 |
| 5,382 | Total Professional Services | | | | | | 4,948,778 |
| Real Estate Management & Development 0.9% (0.6% of Total Investments) | | | | | | | |
| 1,421 | GGP, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 8/27/25 | BB+ | 1,363,564 |
| 981 | Trico Group LLC, Term Loan, First Lien | 9.207% | 3-Month LIBOR | 6.500% | 2/02/24 | B | 961,625 |
| 2,402 | Total Real Estate Management & Development | | | | | | 2,325,189 |
| Road & Rail 3.0% (1.9% of Total Investments) | | | | | | | |
| 5,750 | Avolon LLC, Term Loan B | 4.503% | 1-Month LIBOR | 2.000% | 1/15/25 | BBB | 5,700,666 |

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|-------|---|---------|---------------|--|----------|-----|-----------|
| 970 | Quality Distribution, Incremental Term Loan, First Lien | 8.303% | 3-Month LIBOR | 5.500% | 8/18/22 | B | 955,450 |
| 960 | Savage Enterprises LLC, Term Loan B | 7.020% | 1-Month LIBOR | 4.500% | 8/01/25 | B+ | 960,832 |
| 7,680 | Total Road & Rail | | | | | | 7,616,948 |
| | Semiconductors & Semiconductor Equipment | | | 1.5% (0.9% of Total Investments) | | | |
| 500 | Cabot Microelectronics, Term Loan B | 4.750% | 1-Month LIBOR | 2.250% | 11/14/25 | BB+ | 496,875 |
| 453 | Lumileds, Term Loan B | 6.205% | 3-Month LIBOR | 3.500% | 6/30/24 | B+ | 344,199 |
| 1,130 | Microchip Technology, Inc., Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 5/29/25 | BBB | 1,114,873 |
| 775 | Micron Technology, Inc., Term Loan B | 4.250% | 1-Month LIBOR | 1.750% | 4/10/22 | BBB | 769,029 |
| 1,070 | ON Semiconductor Corporation, Term Loan B3 | 4.249% | 1-Month LIBOR | 1.750% | 3/31/23 | BBB | 1,059,012 |
| 3,928 | Total Semiconductors & Semiconductor Equipment | | | | | | 3,783,988 |
| | Software | | | 13.7% (8.4% of Total Investments) | | | |
| 1,597 | Blackboard, Inc., Term Loan B4 | 7.780% | 3-Month LIBOR | 5.000% | 6/30/21 | B | 1,503,267 |
| 351 | Compuware Corporation, Term Loan, First Lien | 6.002% | 1-Month LIBOR | 3.500% | 8/25/25 | B+ | 351,496 |
| 900 | DiscoverOrg LLC, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B | 895,500 |
| 1,580 | Ellucian, Term Loan B, First Lien | 6.053% | 3-Month LIBOR | 3.250% | 9/30/22 | B | 1,549,564 |
| 2,450 | Greeneden U.S. Holdings II LLC, Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 12/01/23 | B | 2,399,774 |
| 5,267 | Infor (US), Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 2/01/22 | B+ | 5,245,075 |
| 1,548 | Informatica, Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 8/05/22 | B+ | 1,546,252 |
| 973 | Kronos Incorporated, Term Loan B | 5.541% | 3-Month LIBOR | 3.000% | 11/20/23 | B | 955,673 |
| 458 | McAfee Holdings International, Inc., Term Loan, Second Lien | 11.000% | 1-Month LIBOR | 8.500% | 9/29/25 | B | 466,354 |
| 1,992 | McAfee LLC, Term Loan B | 6.250% | 1-Month LIBOR | 3.750% | 9/30/24 | B+ | 1,984,088 |
| 638 | Micro Focus International PLC, New Term Loan | 4.999% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 619,021 |
| 4,312 | Micro Focus International PLC, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 4,180,400 |
| 1,873 | | 4.749% | 1-Month LIBOR | 2.250% | 11/19/21 | BB | 1,846,279 |

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| Micro Focus International PLC, Term Loan B2 | | | | | | | |
|---|--|---------|---------------|--------|----------|-----|---------|
| 429 | Misys, New Term Loan, Second Lien | 10.053% | 3-Month LIBOR | 7.250% | 6/13/25 | BB | 406,927 |
| 253 | Mitchell International, Inc., Initial Term Loan, First Lien | 5.749% | 1-Month LIBOR | 3.250% | 11/29/24 | B | 243,436 |
| 300 | Mitchell International, Inc., Initial Term Loan, Second Lien | 9.749% | 1-Month LIBOR | 7.250% | 12/01/25 | CCC | 294,600 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|------------|--------------------|------------|--------------|-------------|------------|
| Software (continued) | | | | | | | |
| \$ 980 | RP Crown Parent LLC, Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 10/15/23 | B+ | \$ 965,300 |
| 3,913 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3, (DD1) | 4.749% | 1-Month LIBOR | 2.250% | 4/16/25 | BB | 3,839,794 |
| 1,505 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4, (DD1) | 4.749% | 1-Month LIBOR | 2.250% | 4/16/25 | BB | 1,476,911 |
| 3,635 | TIBCO Software, Inc., Term Loan, First Lien | 6.010% | 1-Month LIBOR | 3.500% | 12/04/20 | B+ | 3,614,633 |
| 34,954 | Total Software | | | | | | 34,384,344 |
| Specialty Retail 1.8% (1.1% of Total Investments) | | | | | | | |
| 1,009 | Academy, Ltd., Term Loan B | 6.514% | 1-Month LIBOR | 4.000% | 7/01/22 | CCC+ | 701,241 |
| 2,676 | Petco Animal Supplies, Inc., Term Loan B1 | 5.994% | 3-Month LIBOR | 3.250% | 1/26/23 | B | 2,063,230 |
| 1,780 | Petsmart Inc., Term Loan B, First Lien | 5.520% | 1-Month LIBOR | 3.000% | 3/11/22 | B | 1,496,803 |
| 470 | Serta Simmons Holdings LLC, Term Loan, Second Lien, (DD1) | 10.514% | 1-Month LIBOR | 8.000% | 11/08/24 | CCC | 337,936 |
| 5,935 | Total Specialty Retail | | | | | | 4,599,210 |
| Technology Hardware, Storage & Peripherals 7.3% (4.5% of Total Investments) | | | | | | | |
| 3,066 | BMC Software, Inc., Term Loan B | 7.053% | 3-Month LIBOR | 4.250% | 10/02/25 | B | 2,999,320 |
| 7,731 | Dell International LLC, Refinancing Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 9/07/23 | BBB | 7,636,543 |
| 2,138 | Dell International LLC, Replacement Term Loan A2 | 4.250% | 1-Month LIBOR | 1.750% | 9/07/21 | BBB | 2,116,791 |
| 5,698 | Western Digital, Term Loan B | 4.260% | 1-Month LIBOR | 1.750% | 4/29/23 | BBB | 5,569,886 |
| 18,633 | Total Technology Hardware, Storage & Peripherals | | | | | | 18,322,540 |

Trading Companies & Distributors 0.5% (0.3% of Total Investments)

| | | | | | | | |
|---|--|--------|---------------|--------|----------|-----|-------------|
| 1,254 | Univar, Inc., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 7/01/24 | BB | 1,231,088 |
| Transportation Infrastructure 0.9% (0.5% of Total Investments) | | | | | | | |
| 500 | Atlantic Aviation FBO Inc., Term Loan | 6.270% | 1-Month LIBOR | 3.750% | 12/06/25 | BB | 503,125 |
| 998 | Ceva Group PLC, Term Loan, First Lien | 6.553% | 3-Month LIBOR | 3.750% | 8/04/25 | BB | 988,772 |
| 262 | Standard Aero, Canadien Term Loan, (WI/DD) | TBD | TBD | TBD | TBD | B | 261,535 |
| 488 | Standard Aero, USD Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB | 486,455 |
| 2,248 | Total Transportation Infrastructure | | | | | | 2,239,887 |
| Wireless Telecommunication Services 2.4% (1.5% of Total Investments) | | | | | | | |
| 729 | Asurion LLC, Term Loan B4 | 5.499% | 1-Month LIBOR | 3.000% | 8/04/22 | BB | 719,277 |
| 5,404 | Sprint Corporation, Term Loan, First Lien | 5.000% | 1-Month LIBOR | 2.500% | 2/02/24 | BB+ | 5,288,920 |
| 6,133 | Total Wireless Telecommunication Services | | | | | | 6,008,197 |
| \$ 379,964 | Total Variable Rate Senior Loan Interests (cost \$376,033,564) | | | | | | 359,709,029 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|--|--|---------|----------|-------------|-----------|
| CORPORATE BONDS 15.0% (9.2% of Total Investments) | | | | | |
| Communications Equipment 3.1% (1.9% of Total Investments) | | | | | |
| \$ 115 | Avaya Holdings Corporation, 144A, (5), (7) | 7.000% | 4/01/19 | N/R | \$ |
| 2,895 | Avaya Holdings Corporation, 144A, (5), (7) | 10.500% | 3/01/21 | N/R | |
| 3,995 | Intelsat Jackson Holdings SA | 5.500% | 8/01/23 | CCC+ | 3,630,456 |
| 4,050 | Intelsat Jackson Holdings SA, 144A | 9.750% | 7/15/25 | CCC+ | 4,217,062 |
| 11,055 | Total Communications Equipment | | | | 7,847,518 |
| Containers & Packaging 0.9% (0.5% of Total Investments) | | | | | |
| 2,277 | Reynolds Group Issuer Inc. | 5.750% | 10/15/20 | B+ | 2,286,057 |

Diversified Telecommunication Services 1.8% (1.1% of Total Investments)

| | | | | | |
|-------|--|---------|---------|----|-----------|
| 295 | CSC Holdings LLC, 144A | 10.125% | 1/15/23 | B+ | 317,494 |
| 4,309 | Intelsat Luxembourg SA | 7.750% | 6/01/21 | CC | 4,136,640 |
| 4,604 | Total Diversified Telecommunication Services | | | | 4,454,134 |

NSL Nuveen Senior Income Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|--|--|---------------|-----------------|--------------------|--------------|
| Health Care Providers & Services 0.3% (0.2% of Total Investments) | | | | | |
| \$ 510 | Tenet Healthcare Corporation | 4.750% | 6/01/20 | BB | \$ 513,825 |
| 350 | Tenet Healthcare Corporation | 6.000% | 10/01/20 | BB | 361,480 |
| 860 | Total Health Care Providers & Services | | | | 875,305 |
| Hotels, Restaurants & Leisure 1.1% (0.7% of Total Investments) | | | | | |
| 2,650 | Scientific Games International Inc. | 10.000% | 12/01/22 | B | 2,785,813 |
| Media 3.5% (2.1% of Total Investments) | | | | | |
| 100 | Charter Communications Operating LLC | 3.579% | 7/23/20 | BBB | 100,258 |
| 347 | DISH DBS Corporation | 5.125% | 5/01/20 | BB | 347,867 |
| 1,000 | DISH DBS Corporation | 5.875% | 11/15/24 | BB | 828,750 |
| 2,122 | iHeartCommunications Inc., (5) | 9.000% | 12/15/19 | CCC | 1,421,740 |
| 9,172 | iHeartCommunications Inc., (5) | 5.340% | 2/01/21 | CC | 1,109,797 |
| 2,430 | iHeartCommunications Inc., (5) | 9.000% | 3/01/21 | CCC | 1,622,025 |
| 1,524 | iHeartCommunications Inc., 144A, (5) | 11.250% | 3/01/21 | C | 960,120 |
| 2,830 | Intelsat Luxembourg SA | 8.125% | 6/01/23 | CCC | 2,354,206 |
| 19,525 | Total Media | | | | 8,744,763 |
| Oil, Gas & Consumable Fuels 1.6% (1.0% of Total Investments) | | | | | |
| 2,735 | California Resources Corporation, 144A | 8.000% | 12/15/22 | B | 2,194,838 |
| 400 | Denbury Resources Inc. | 6.375% | 8/15/21 | CCC+ | 330,000 |
| 1,404 | Denbury Resources Inc., 144A | 9.250% | 3/31/22 | B+ | 1,379,430 |
| 115 | EP Energy LLC, 144A | 9.375% | 5/01/24 | CCC | 61,238 |
| 4,654 | Total Oil, Gas & Consumable Fuels | | | | 3,965,506 |
| Pharmaceuticals 0.6% (0.4% of Total Investments) | | | | | |
| 1,000 | Bausch Health Companies Inc., 144A | 6.500% | 3/15/22 | BB | 1,033,750 |
| 437 | Concordia International Corporation | 8.000% | 9/06/24 | B | 415,150 |
| 1,437 | Total Pharmaceuticals | | | | 1,448,900 |
| Semiconductors & Semiconductor Equipment 0.3% (0.2% of Total Investments) | | | | | |
| 761 | Advanced Micro Devices Inc. | 7.500% | 8/15/22 | B+ | 825,685 |
| Software 0.5% (0.3% of Total Investments) | | | | | |

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| | | | | | |
|---|---|--------|---------|----|------------|
| 1,275 | Infor US Inc., 144A | 5.750% | 8/15/20 | B+ | 1,293,870 |
| Wireless Telecommunication Services 1.3% (0.8% of Total Investments) | | | | | |
| 500 | Sprint Capital Corporation | 7.875% | 9/15/23 | B+ | 531,250 |
| 2,000 | Sprint Capital Corporation | 7.125% | 6/15/24 | B+ | 2,055,000 |
| 550 | Sprint Communications Inc. | 7.000% | 8/15/20 | B+ | 570,625 |
| 3,050 | Total Wireless Telecommunication Services | | | | 3,156,875 |
| \$ 52,148 | Total Corporate Bonds (cost \$42,974,563) | | | | 37,684,426 |

| Shares | Description (1) | | | | Value |
|--|---|--|--|--|------------|
| COMMON STOCKS 2.2% (1.2% of Total Investments) | | | | | |
| Diversified Consumer Services 0.1% (0.0% of Total Investments) | | | | | |
| 37,172 | Cengage Learning Holdings II Inc., (8), (9) | | | | \$ 144,042 |
| Energy Equipment & Services 0.4% (0.3% of Total Investments) | | | | | |
| 19,407 | C&J Energy Services Inc., (8) | | | | 311,870 |
| 40,007 | Transocean Ltd | | | | 342,860 |
| 1,961 | Vantage Drilling International, (8), (9) | | | | 454,952 |
| | Total Energy Equipment & Services | | | | 1,109,682 |
| Health Care Providers & Services 0.1% (0.0% of Total Investments) | | | | | |
| 35,750 | Millennium Health LLC, (7), (8) | | | | 69,285 |
| 33,563 | Millennium Health LLC, (7), (8) | | | | 65,018 |

| Shares | Description (1) | | Value |
|---|---|-------------|--------------------|
| Health Care Providers & Services (continued) | | | |
| 38,382 | Millennium Health LLC, (8), (9) | \$ | 2,111 |
| | Total Health Care Providers & Services | | 136,414 |
| Marine 0.2% (0.1% of Total Investments) | | | |
| 10,768 | HGIM Corporation, (9) | | 409,184 |
| 2,409 | HGIM Corporation, (8), (9) | | 91,542 |
| | Total Marine | | 500,726 |
| Media 0.5% (0.3% of Total Investments) | | | |
| 50,775 | Cumulus Media Inc., (8) | | 611,839 |
| 775,233 | Hibu PLC, (8), (9) | | 202,336 |
| 6,268 | Metro-Goldwyn-Mayer Inc., (8), (9) | | 489,531 |
| 14,825 | Tribune Media Company, (9) | | 9,636 |
| | Total Media | | 1,313,342 |
| Pharmaceuticals 0.1% (0.0% of Total Investments) | | | |
| 11,982 | Advanz Pharma Corporation, (8) | | 226,699 |
| Software 0.8% (0.5% of Total Investments) | | | |
| 118,613 | Avaya Holdings Corporation, (8) | | 2,005,746 |
| Specialty Retail 0.0% (0.0% of Total Investments) | | | |
| 14,849 | Gymboree Holding Corporation, (8), (9) | | 29,698 |
| 5,454 | Gymboree Holding Corporation, (8), (9) | | 10,908 |
| | Total Specialty Retail | | 40,606 |
| | Total Common Stocks (cost \$10,452,719) | | 5,477,257 |
| Shares | Description (1) | | Value |
| COMMON STOCK RIGHTS 0.1% (0.1% of Total Investments) | | | |
| Oil, Gas & Consumable Fuels 0.1% (0.1% of Total Investments) | | | |
| 7,052 | Fieldwood Energy LLC, (7), (8) | \$ | 221,558 |
| 1,425 | Fieldwood Energy LLC, (8), (9) | | 47,025 |
| | Total Common Stock Rights (cost \$201,310) | | 268,583 |
| Shares | Description (1) | | Value |
| WARRANTS 0.0% (0.0% of Total Investments) | | | |
| 11,806 | Avaya Holdings Corporation, (9) | \$ | 14,758 |
| | Total Warrants (cost \$1,103,821) | | 14,758 |
| | Total Long-Term Investments (cost \$430,765,977) | | 403,154,053 |
| Shares | Description (1) | Coupon | Value |
| SHORT-TERM INVESTMENTS 3.2% (1.9% of Total Investments) | | | |
| INVESTMENT COMPANIES 3.2% (1.9% of Total Investments) | | | |
| 8,014,761 | BlackRock Liquidity Funds T-Fund Portfolio, (10) | 2.290% (11) | \$ 8,014,761 |

| | |
|---|-----------------------|
| Total Short-Term Investments (cost \$8,014,761) | 8,014,761 |
| Total Investments (cost \$438,780,738) 163.4% | 411,168,814 |
| Borrowings (45.3)% (12), (13) | (114,000,000) |
| Term Preferred Shares, net of deferred offering costs (16.9)% (14) | (42,494,344) |
| Other Assets Less Liabilities (1.2)% (15) | (2,982,953) |
| Net Assets Applicable to Common Shares 100% | \$ 251,691,517 |

NSL Nuveen Senior Income Fund (continued)
 Portfolio of Investments January 31, 2019
 (Unaudited)

Investments in Derivatives

Interest Rate Swaps OTC Uncleared

| Counterparty | Fund Notional Amount | Pay/Receive | Floating Rate | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Maturity Date | Value | Unrealized Appreciation (Depreciation) |
|-------------------------------------|----------------------------|-------------|---------------|-------------------------------|------------------------------------|------------------|-------------|--|
| Morgan Stanley Capital Services LLC | \$43,000,000 | Pay | 1-Month LIBOR | 2.000% | (16) Monthly | 11/01/21(17) | \$(665,341) | \$(665,341) |

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 pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate (Reference Rate) plus an assigned fixed rate (Spread). 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.
- (3) 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.
- (4) 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.

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- (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) 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.
- (7) 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.
- (8) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (9) 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.
- (10) 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>.
- (11) The rate shown is the annualized seven-day subsidized yield as of the end of the reporting period.
- (12) Borrowings as a percentage of Total Investments is 27.7%.
- (13) 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.
- (14) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 10.3%.
- (15) 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.
- (16) Effective November 1, 2019, the fixed rate paid by the Fund increased 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 November 1, 2018 and monthly thereafter through the termination date as specified in the swap contract.

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.

DD1 Portion of investment purchased on a delayed delivery basis.

LIBOR London Inter-Bank Offered Rate

N/A Not Applicable

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.

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

See accompanying notes to financial statements.

JFR Nuveen Floating Rate Income Fund
Portfolio of Investments January 31, 2019

(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| LONG-TERM INVESTMENTS 159.1% (98.4% of Total Investments) | | | | | | | |
| VARIABLE RATE SENIOR LOAN INTERESTS 138.0% (85.3% of Total Investments) (2) | | | | | | | |
| Aerospace & Defense 2.2% (1.4% of Total Investments) | | | | | | | |
| \$ 693 | Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien | 4.499% | 1-Month LIBOR | 2.000% | 8/21/24 | BB+ | \$ 688,942 |
| 5,963 | Sequa Corporation, Term Loan B | 7.516% | 3-Month LIBOR | 5.000% | 11/28/21 | B | 5,872,410 |
| 2,134 | Sequa Corporation, Term Loan, Second Lien | 11.751% | 3-Month LIBOR | 9.000% | 4/28/22 | CCC | 2,041,095 |
| 2,892 | Transdigm, Inc., Term Loan E | 4.999% | 1-Month LIBOR | 2.500% | 5/30/25 | BB | 2,826,226 |
| 975 | Transdigm, Inc., Term Loan F | 4.999% | 1-Month LIBOR | 2.500% | 6/09/23 | BB | 956,299 |
| 1,303 | Transdigm, Inc., Term Loan G, First Lien | 4.999% | 1-Month LIBOR | 2.500% | 8/22/24 | BB | 1,274,555 |
| 13,960 | Total Aerospace & Defense | | | | | | 13,659,527 |
| Air Freight & Logistics 0.6% (0.4% of Total Investments) | | | | | | | |
| 1,628 | PAE Holding Corporation, Term Loan B | 8.119% | 2-Month LIBOR | 5.500% | 10/20/22 | B+ | 1,620,322 |
| 2,167 | XPO Logistics, Inc., Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 2/24/25 | BBB | 2,137,047 |
| 3,795 | Total Air Freight & Logistics | | | | | | 3,757,369 |
| Airlines 2.2% (1.3% of Total Investments) | | | | | | | |
| 4,056 | American Airlines, Inc., Replacement Term Loan | 4.516% | 1-Month LIBOR | 2.000% | 10/10/21 | BB+ | 4,009,257 |
| 2,131 | American Airlines, Inc., Term Loan 2025 | 4.252% | 1-Month LIBOR | 1.750% | 6/27/25 | BB+ | 2,046,972 |
| 7,534 | American Airlines, Inc., Term Loan B | 4.509% | 1-Month LIBOR | 2.000% | 12/14/23 | BB+ | 7,319,208 |

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| | | | | | | | |
|--------|--|-------------|------------------------------------|--------|----------|------|------------|
| 13,721 | Total Airlines | | | | | | 13,375,437 |
| | Auto Components | 0.5% | (0.3% of Total Investments) | | | | |
| 1,408 | DexKo Global, Inc., Term Loan B | 5.999% | 1-Month LIBOR | 3.500% | 7/24/24 | B+ | 1,389,893 |
| 1,970 | Superior Industries International, Inc., Term Loan B | 6.499% | 1-Month LIBOR | 4.000% | 5/22/24 | B+ | 1,946,983 |
| 3,378 | Total Auto Components | | | | | | 3,336,876 |
| | Automobiles | 0.4% | (0.2% of Total Investments) | | | | |
| 1,000 | Caliber Collision, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 999,790 |
| 1,485 | Navistar, Inc., Tranche B, Term Loan | 6.020% | 1-Month LIBOR | 3.500% | 11/06/24 | BB | 1,465,517 |
| 2,485 | Total Automobiles | | | | | | 2,465,307 |
| | Beverages | 0.7% | (0.4% of Total Investments) | | | | |
| 4,108 | Jacobs Douwe Egberts, Term Loan B | 4.563% | 3-Month LIBOR | 2.000% | 11/01/25 | BB | 4,070,096 |
| | Biotechnology | 0.9% | (0.5% of Total Investments) | | | | |
| 5,404 | Grifols, Inc., Term Loan B | 4.664% | 1-Week LIBOR | 2.250% | 1/31/25 | BB+ | 5,344,093 |
| | Building Products | 1.5% | (0.9% of Total Investments) | | | | |
| 767 | Fairmount, Initial Term Loan | 6.553% | 3-Month LIBOR | 3.750% | 6/01/25 | BB | 612,492 |
| 649 | Ply Gem Industries, Inc., Term Loan B | 6.547% | 3-Month LIBOR | 3.750% | 4/12/25 | B+ | 620,118 |
| 8,260 | Quikrete Holdings, Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 11/15/23 | BB | 8,026,310 |
| 9,676 | Total Building Products | | | | | | 9,258,920 |
| | Capital Markets | 1.8% | (1.1% of Total Investments) | | | | |
| 3,482 | Capital Automotive LP, Term Loan, Second Lien | 8.499% | 1-Month LIBOR | 6.000% | 3/24/25 | CCC+ | 3,478,402 |
| 7,844 | RPI Finance Trust, Term Loan B6 | 4.499% | 1-Month LIBOR | 2.000% | 3/27/23 | BBB | 7,781,278 |
| 11,326 | Total Capital Markets | | | | | | 11,259,680 |
| | Chemicals | 0.4% | (0.3% of Total Investments) | | | | |
| 1,206 | Ineos US Finance LLC, Term Loan | 4.499% | 1-Month LIBOR | 2.000% | 4/01/24 | BBB | 1,173,395 |
| 782 | Mineral Technologies, Inc., Term Loan B2 | 4.750% | N/A | N/A | 5/07/21 | BB+ | 776,561 |

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| | | | | | | | |
|-------|--------------------------|--------|---------------|--------|----------|----|-----------|
| 600 | SI Group, Term Loan B | 7.537% | 3-Month LIBOR | 4.750% | 10/15/25 | BB | 595,500 |
| 2,588 | Total Chemicals | | | | | | 2,545,456 |

JFR Nuveen Floating Rate Income Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Commercial Services & Supplies 5.3% (3.3% of Total Investments) | | | | | | | |
| \$ 697 | ADS Waste Holdings, Inc., Term Loan B | 4.664% | 1-Week LIBOR | 2.250% | 11/10/23 | BB+ | \$ 690,887 |
| 3,453 | Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien | 6.957% | 3-Month LIBOR | 4.250% | 6/16/24 | B | 3,316,385 |
| 696 | Education Management LLC, Tranche A, Term Loan, (6) | 0.000% | N/A | N/A | 7/02/20 | N/R | 26,101 |
| 1,567 | Education Management LLC, Tranche B, Term Loan, (6) | 0.000% | N/A | N/A | 7/02/20 | N/R | 1,967 |
| 8,273 | Formula One Group, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 2/01/24 | B+ | 7,990,666 |
| 829 | Fort Dearborn Holding Company, Inc., Term Loan, First Lien | 6.784% | 1-Month LIBOR | 4.000% | 10/19/23 | B | 793,993 |
| 2,769 | Getty Images, Inc., Term Loan B, First Lien | 5.999% | 1-Month LIBOR | 3.500% | 10/18/19 | B | 2,756,925 |
| 2,494 | GFL Environmental, Term Loan | 5.499% | 1-Month LIBOR | 3.000% | 5/31/25 | B+ | 2,411,990 |
| 4,500 | iQor US, Inc., Term Loan, First Lien, (DD1) | 7.797% | 3-Month LIBOR | 5.000% | 4/01/21 | CCC+ | 4,057,596 |
| 500 | iQor US, Inc., Term Loan, Second Lien | 11.547% | 3-Month LIBOR | 8.750% | 4/01/22 | CCC | 374,375 |
| 1,146 | KAR Auction Services, Inc., Term Loan B5 | 5.313% | 3-Month LIBOR | 2.500% | 3/09/23 | BB | 1,138,985 |
| 1,234 | LSC Communications, Refinancing Term Loan | 7.999% | 1-Month LIBOR | 5.500% | 9/30/22 | B+ | 1,229,123 |
| 963 | Monitronics International, Inc., | 8.303% | 3-Month LIBOR | 5.500% | 9/30/22 | CCC+ | 847,601 |

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| | | | | | | | |
|--------|--|-------------|------------------------------------|--------|----------|-----|------------|
| | Term Loan B2, First Lien | | | | | | |
| 3,281 | Protection One, Inc., Term Loan | 5.249% | 1-Month LIBOR | 2.750% | 5/02/22 | BB | 3,242,952 |
| 1,945 | Universal Services of America, Initial Term Loan, First Lien | 6.249% | 1-Month LIBOR | 3.750% | 7/28/22 | BB | 1,862,824 |
| 1,750 | Universal Services of America, Term Loan, Second Lien | 10.999% | 1-Month LIBOR | 8.500% | 7/28/23 | CCC | 1,677,078 |
| 340 | West Corporation, Incremental Term Loan B1 | 5.999% | 1-Month LIBOR | 3.500% | 10/10/24 | BB+ | 310,051 |
| 36,437 | Total Commercial Services & Supplies | | | | | | 32,729,499 |
| | Communications Equipment | 4.1% | (2.5% of Total Investments) | | | | |
| 6,292 | Avaya, Inc., Tranche B Term Loan | 6.759% | 1-Month LIBOR | 4.250% | 12/15/24 | BB | 6,204,462 |
| 1,600 | Mitel US Holdings, Inc., Term Loan, First Lien | 6.999% | 1-Month LIBOR | 4.500% | 11/30/25 | B | 1,580,400 |
| 734 | MultiPlan, Inc., Term Loan B | 5.553% | 3-Month LIBOR | 2.750% | 6/07/23 | B+ | 711,754 |
| 2,167 | Plantronics, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 7/02/25 | BB+ | 2,114,190 |
| 15,920 | Univision Communications, Inc., Term Loan C5 | 5.249% | 1-Month LIBOR | 2.750% | 3/15/24 | B | 14,883,686 |
| 26,713 | Total Communications Equipment | | | | | | 25,494,492 |
| | Construction & Engineering | 0.6% | (0.4% of Total Investments) | | | | |
| 1,990 | KBR, Inc., Term Loan B | 6.249% | 1-Month LIBOR | 3.750% | 4/25/25 | BB | 1,987,522 |
| 1,756 | Traverse Midstream Partners, Term Loan B | 6.600% | 6-Month LIBOR | 4.000% | 9/27/24 | B+ | 1,752,472 |
| 3,746 | Total Construction & Engineering | | | | | | 3,739,994 |
| | Consumer Finance | 0.8% | (0.4% of Total Investments) | | | | |
| 2,486 | Vantiv LLC, Repriced Term Loan B4 | 4.222% | 1-Month LIBOR | 1.750% | 8/09/24 | BBB | 2,475,572 |
| 2,265 | Verscend Technologies, Term Loan B | 6.999% | 1-Month LIBOR | 4.500% | 8/27/25 | B+ | 2,250,783 |
| 4,751 | Total Consumer Finance | | | | | | 4,726,355 |
| | Containers & Packaging | 0.2% | (0.1% of Total Investments) | | | | |

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| | | | | | | | |
|---|--|--------|---------------|--------|----------|-----|------------|
| 1,397 | Berry Global, Inc., Term Loan Q | 4.516% | 1-Month LIBOR | 2.000% | 10/01/22 | BBB | 1,386,412 |
| Distributors 0.3% (0.2% of Total Investments) | | | | | | | |
| 1,990 | SRS Distribution, Inc., Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 5/23/25 | B | 1,896,410 |
| Diversified Consumer Services 6.4% (3.9% of Total Investments) | | | | | | | |
| 5,805 | Cengage Learning Acquisitions, Inc., Term Loan B | 6.769% | 1-Month LIBOR | 4.250% | 6/07/23 | B | 4,946,380 |
| 4,853 | Houghton Mifflin, Term Loan B, First Lien | 5.499% | 1-Month LIBOR | 3.000% | 5/28/21 | B | 4,594,079 |
| 2,321 | Laureate Education, Inc., Term Loan B | 6.549% | 1-Month LIBOR | 3.500% | 4/26/24 | B+ | 2,314,484 |
| 3,000 | Refinitiv, Term Loan B | 6.249% | 1-Month LIBOR | 3.750% | 10/01/25 | BB+ | 2,886,330 |
| 839 | Altisource Solutions S.A R.L., Term Loan B | 6.803% | 3-Month LIBOR | 4.000% | 4/03/24 | B+ | 818,952 |
| 1,695 | Freedom Mortgage Corporation, Initial Term Loan | 7.249% | 1-Month LIBOR | 4.750% | 2/23/22 | BB | 1,701,420 |
| 13,942 | Hilton Hotels, Term Loan B, (DD1) | 4.260% | 1-Month LIBOR | 1.750% | 10/25/23 | BBB | 13,820,666 |
| 842 | Lions Gate Entertainment Corp., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 3/24/25 | BB | 829,287 |
| 1,408 | Travelport LLC, Term Loan B | 5.116% | 3-Month LIBOR | 2.500% | 3/17/25 | B+ | 1,404,746 |
| 2,287 | Veritas US, Inc., Term Loan B1 | 7.074% | 1-Month LIBOR | 4.500% | 1/27/23 | B | 2,004,841 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value |
|--|---|------------|--------------------|------------|--------------|------------|--------------|
| Diversified Consumer Services (continued) | | | | | | | |
| \$ 6,093 | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (6) | 8.499% | N/A | N/A | 6/30/22 | CCC | \$ 4,143,346 |
| 43,085 | Total Diversified Consumer Services | | | | | | 39,464,531 |
| Diversified Telecommunication Services 7.2% (4.5% of Total Investments) | | | | | | | |
| 2,138 | CenturyLink, Inc., Initial Term Loan A | 5.249% | 1-Month LIBOR | 2.750% | 11/01/22 | BBB | 2,100,094 |
| 11,450 | CenturyLink, Inc., Term Loan B, (DD1) | 5.249% | 1-Month LIBOR | 2.750% | 1/31/25 | BBB | 10,971,701 |
| 5,782 | Frontier Communications Corporation, Term Loan B | 6.250% | 1-Month LIBOR | 3.750% | 1/14/22 | BB | 5,544,933 |
| 465 | Intelsat Jackson Holdings, S.A., Term Loan B4 | 7.002% | 1-Month LIBOR | 4.500% | 1/02/24 | B+ | 472,649 |
| 744 | Intelsat Jackson Holdings, S.A., Term Loan B5 | 6.625% | N/A | N/A | 1/02/24 | B+ | 747,093 |
| 6,283 | Level 3 Financing, Inc., Tranche B, Term Loan | 4.756% | 1-Month LIBOR | 2.250% | 2/22/24 | BBB | 6,183,653 |
| 6,983 | Numericable Group S.A., Term Loan B13 | 6.509% | 1-Month LIBOR | 4.000% | 8/14/26 | B | 6,607,191 |
| 722 | Windstream Corporation, Term Loan B6, (6) | 6.510% | 1-Month LIBOR | 4.000% | 3/29/21 | BB | 673,019 |
| 12,000 | Ziggo B.V., Term Loan E | 5.009% | 1-Month LIBOR | 2.500% | 4/15/25 | BB | 11,630,160 |
| 46,567 | Total Diversified Telecommunication Services | | | | | | 44,930,493 |
| Electric Utilities 0.9% (0.6% of Total Investments) | | | | | | | |
| 849 | EFS Cogen Holdings LLC, Term Loan B | 5.980% | 3-Month LIBOR | 3.250% | 6/28/23 | BB | 836,515 |
| 3,192 | Texas Competitive Electric Holdings LLC, Exit Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 8/01/23 | BBB | 3,148,110 |
| 1,709 | Vistra Operations Co., Term Loan B3 | 4.505% | 1-Month LIBOR | 2.000% | 12/31/25 | BBB | 1,680,447 |
| 5,750 | Total Electric Utilities | | | | | | 5,665,072 |

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Electrical Equipment 0.4% (0.2% of Total Investments)

| | | | | | | | |
|-------|--------------------------------------|--------|---------------|--------|---------|-----|-----------|
| 2,329 | TTM Technologies, Term Loan B, (DD1) | 5.020% | 1-Month LIBOR | 2.500% | 9/28/24 | BB+ | 2,271,122 |
|-------|--------------------------------------|--------|---------------|--------|---------|-----|-----------|

Energy Equipment & Services 1.4% (0.9% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|---------|------|-----------|
| 4,963 | McDermott International, Term Loan | 7.499% | 1-Month LIBOR | 5.000% | 5/12/25 | BB | 4,772,957 |
| 4,693 | Seadrill Partners LLC, Initial Term Loan | 8.803% | 3-Month LIBOR | 6.000% | 2/21/21 | CCC+ | 3,795,086 |
| 9,656 | Total Energy Equipment & Services | | | | | | 8,568,043 |

Equity Real Estate Investment Trusts 1.8% (1.1% of Total Investments)

| | | | | | | | |
|--------|---|--------|---------------|--------|----------|-----|------------|
| 8,223 | Communications Sales & Leasing, Inc., Shortfall Term Loan | 5.499% | 1-Month LIBOR | 3.000% | 10/24/22 | B | 7,733,433 |
| 1,472 | Realogy Group LLC, Term Loan A | 4.758% | 1-Month LIBOR | 2.250% | 2/08/23 | BB+ | 1,449,797 |
| 1,844 | Realogy Group LLC, Term Loan B | 4.758% | 1-Month LIBOR | 2.250% | 2/08/25 | BB+ | 1,801,583 |
| 11,539 | Total Equity Real Estate Investment Trusts | | | | | | 10,984,813 |

Food & Staples Retailing 6.6% (4.1% of Total Investments)

| | | | | | | | |
|--------|--|--------|---------------|--------|----------|------|------------|
| 2,933 | Albertson's LLC, Term Loan B5 | 5.822% | 3-Month LIBOR | 3.000% | 12/21/22 | BB | 2,899,165 |
| 1,882 | Albertson's LLC, Term Loan B6 | 5.691% | 3-Month LIBOR | 3.000% | 6/22/23 | BB | 1,856,855 |
| 21,519 | Albertson's LLC, Term Loan B7 | 5.499% | 1-Month LIBOR | 3.000% | 11/17/25 | BB | 21,109,063 |
| 713 | Del Monte Foods Company, Term Loan, First Lien | 5.903% | 3-Month LIBOR | 3.250% | 2/18/21 | CCC+ | 591,599 |
| 1,663 | Hearthside Group Holdings LLC, Term Loan B | 6.186% | 1-Month LIBOR | 3.688% | 5/23/25 | B | 1,604,714 |
| 733 | Save-A-Lot, Term Loan B | 8.803% | 3-Month LIBOR | 6.000% | 12/05/23 | CCC+ | 409,287 |
| 12,568 | US Foods, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 6/27/23 | BBB | 12,385,951 |
| 42,011 | Total Food & Staples Retailing | | | | | | 40,856,634 |

Food Products 0.2% (0.1% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|---------|----|-----------|
| 1,315 | American Seafoods Group LLC, Term Loan B | 5.250% | 1-Month LIBOR | 2.750% | 8/21/23 | BB | 1,303,539 |
|-------|--|--------|---------------|--------|---------|----|-----------|

Health Care Equipment & Supplies 2.1% (1.3% of Total Investments)

| | | | | | | | |
|-------|----------------------|--------|---------------|--------|---------|----|-----------|
| 3,296 | Acelity, Term Loan B | 6.053% | 3-Month LIBOR | 3.250% | 2/02/24 | B+ | 3,280,498 |
| 800 | | TBD | TBD | TBD | TBD | B | 656,888 |

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Air Methods Term
Loan, First Lien,
(WI/DD)

| | | | | | | | |
|-------|--|---------|---------------|--------|----------|----|-----------|
| 1,234 | Greatbatch, New Term Loan B | 5.510% | 1-Month LIBOR | 3.000% | 10/27/22 | B+ | 1,225,247 |
| 1,000 | LifeScan, Term Loan B | 8.797% | 3-Month LIBOR | 6.000% | 10/01/24 | B+ | 962,505 |
| 3,483 | Onex Carestream Finance LP, Term Loan, First Lien | 8.249% | N/A | N/A | 2/28/21 | B+ | 3,405,545 |
| 2,351 | Onex Carestream Finance LP, Term Loan, Second Lien | 11.999% | 1-Month LIBOR | 9.500% | 6/07/21 | B | 2,315,696 |

JFR Nuveen Floating Rate Income Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Health Care Equipment & Supplies (continued) | | | | | | | |
| \$ 995 | Vyaire Medical, Inc., Term Loan B | 7.547% | 3-Month LIBOR | 4.750% | 4/16/25 | B | \$ 940,275 |
| 13,159 | Total Health Care Equipment & Supplies | | | | | | 12,786,654 |
| Health Care Providers & Services 7.7% (4.7% of Total Investments) | | | | | | | |
| 1,874 | Acadia Healthcare, Inc., Term Loan B3 | 4.999% | 1-Month LIBOR | 2.500% | 2/11/22 | BB | 1,850,169 |
| 2,316 | Air Medical Group Holdings, Inc., Term Loan B | 5.764% | 1-Month LIBOR | 3.250% | 4/28/22 | B+ | 2,184,996 |
| 1,206 | Air Medical Group Holdings, Inc., Term Loan B | 6.769% | 1-Month LIBOR | 4.250% | 3/14/25 | B+ | 1,135,583 |
| 1,494 | Ardent Health, Term Loan, First Lien | 6.999% | 1-Month LIBOR | 4.500% | 6/30/25 | B+ | 1,487,832 |
| 2,735 | Catalent Pharma Solutions, Inc., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 5/20/24 | BB | 2,723,253 |
| 1,510 | Community Health Systems, Inc., Term Loan H | 5.957% | 3-Month LIBOR | 3.250% | 1/27/21 | BB | 1,488,370 |
| 1,424 | Concentra, Inc., Term Loan B | 5.270% | 1-Month LIBOR | 2.750% | 6/01/22 | B+ | 1,415,219 |
| 1,074 | ConvaTec Healthcare, Term Loan B | 5.053% | 3-Month LIBOR | 2.250% | 10/25/23 | BB | 1,066,771 |
| 672 | DaVita HealthCare Partners, Inc., Tranche B, Term Loan | 5.249% | 1-Month LIBOR | 2.750% | 6/24/21 | BBB | 670,659 |
| 1,247 | HCA, Inc., Term Loan B10 | 4.499% | 1-Month LIBOR | 2.000% | 3/13/25 | BBB | 1,244,852 |
| 4,085 | HCA, Inc., Term Loan B11, (DD1) | 4.249% | 1-Month LIBOR | 1.750% | 3/17/23 | BBB | 4,070,498 |
| 1,881 | Healogics, Inc., Term Loan, First Lien | 7.010% | 3-Month LIBOR | 4.250% | 7/01/21 | B | 1,699,277 |
| 84 | Heartland Dental Care Inc., Delay | 3.750% | N/A | N/A | 4/30/25 | B | 82,062 |

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| | | | | | | | |
|--------|--|--------------|------------------------------------|--------|----------|------|------------|
| | Draw Facility, (5) | | | | | | |
| 922 | Heartland Dental Care, Inc., Term Loan, First Lien | 6.249% | 1-Month LIBOR | 3.750% | 4/30/25 | B | 896,584 |
| 3,412 | Kindred at Home Hospice, Term Loan B | 6.250% | 1-Month LIBOR | 3.750% | 7/02/25 | B+ | 3,395,201 |
| 1,000 | Kindred at Home Hospice, Term Loan, Second Lien | 9.500% | 1-Month LIBOR | 7.000% | 6/21/26 | CCC+ | 1,015,625 |
| 3,000 | Lifepoint Health, Inc., Term Loan | 7.129% | 3-Month LIBOR | 4.500% | 11/16/25 | B+ | 2,934,000 |
| 3,147 | Millennium Laboratories, Inc., Term Loan B, First Lien | 8.999% | 1-Month LIBOR | 6.500% | 12/21/20 | CCC+ | 1,773,781 |
| 9,194 | Pharmaceutical Product Development, Inc., Term Loan B, (DD1) | 4.999% | 1-Month LIBOR | 2.500% | 8/18/22 | BB | 9,027,685 |
| 1,489 | PharMerica, Term Loan, First Lien | 6.008% | 1-Month LIBOR | 3.500% | 12/06/24 | B+ | 1,486,658 |
| 1,489 | Prospect Medical Holdings, Term Loan B1 | 8.063% | 1-Month LIBOR | 5.500% | 2/22/24 | B+ | 1,481,306 |
| 269 | Quorum Health Corp., Term Loan B | 9.249% | 1-Month LIBOR | 6.750% | 4/29/22 | B+ | 269,114 |
| 2,867 | Select Medical Corporation, Term Loan B | 5.012% | 1-Month LIBOR | 2.500% | 3/06/25 | BB | 2,842,289 |
| 1,223 | Team Health, Initial Term Loan, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 1,104,027 |
| 371 | Vizient, Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 2/13/23 | Ba3 | 369,348 |
| 49,985 | Total Health Care Providers & Services | | | | | | 47,715,159 |
| | Health Care Technology | 1.1% | (0.7% of Total Investments) | | | | |
| 6,738 | Emdeon, Inc., Term Loan | 5.249% | 1-Month LIBOR | 2.750% | 3/01/24 | B+ | 6,603,592 |
| | Hotels, Restaurants & Leisure | 12.8% | (7.9% of Total Investments) | | | | |
| 2,552 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 5.999% | 1-Month LIBOR | 3.500% | 5/30/25 | BB | 2,530,873 |
| 1,166 | Aramark Corporation, Term Loan | 4.249% | 1-Month LIBOR | 1.750% | 3/11/25 | BBB | 1,159,999 |
| 993 | | 5.764% | 1-Month LIBOR | 3.250% | 2/05/25 | B | 968,511 |

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| | | | | | | | |
|--------|--|--------|---------------|--------|----------|-----|------------|
| | Arby's Restaurant Group, Inc., Term Loan B | | | | | | |
| 22,291 | Burger King Corporation, Term Loan B3 | 4.749% | 1-Month LIBOR | 2.250% | 2/16/24 | BB | 21,964,683 |
| 4,412 | Caesars Entertainment Operating Company, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 10/06/24 | BB | 4,335,252 |
| 4,950 | Caesars Resort Collection, Term Loan, First Lien | 5.249% | 1-Month LIBOR | 2.750% | 12/23/24 | BB | 4,890,006 |
| 989 | CCM Merger, Inc., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 8/09/21 | BB | 981,556 |
| 4,583 | CityCenter Holdings LLC, Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 4/18/24 | BB | 4,508,534 |
| 2,684 | Equinox Holdings, Inc., Term Loan B1 | 5.499% | 1-Month LIBOR | 3.000% | 3/08/24 | B+ | 2,653,049 |
| 980 | Four Seasons Holdings, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 11/30/23 | BB+ | 966,015 |
| 3,830 | Intrawest Resorts Holdings, Inc., Term Loan B | 5.499% | 1-Month LIBOR | 3.000% | 7/31/24 | B | 3,786,595 |
| 2,501 | Life Time Fitness, Inc., Term Loan B | 5.457% | 3-Month LIBOR | 2.750% | 6/10/22 | BB | 2,470,309 |
| 1,250 | MGM Growth Properties, Term Loan A, (WI/DD) | TBD | TBD | TBD | TBD | BB+ | 1,237,500 |
| 3,321 | MGM Growth Properties, Term Loan B | 4.414% | 1-Month LIBOR | 2.000% | 3/21/25 | BBB | 3,273,795 |
| 12,440 | Scientific Games Corp., Initial Term Loan B5 | 5.249% | 1-Month LIBOR | 2.750% | 8/14/24 | BB | 12,078,147 |
| 3,174 | Seaworld Parks and Entertainment, Inc., Term Loan B5 | 5.499% | 1-Month LIBOR | 3.000% | 4/01/24 | B | 3,123,188 |
| 3,385 | Stars Group Holdings, Term Loan B | 6.303% | 3-Month LIBOR | 3.500% | 7/10/25 | B+ | 3,358,785 |
| 3,444 | Station Casino LLC, Term Loan B | 5.000% | 1-Month LIBOR | 2.500% | 6/08/23 | BB | 3,409,594 |
| 1,995 | Wyndham International, Inc., Term Loan B | 4.249% | 1-Month LIBOR | 1.750% | 5/30/25 | BBB | 1,965,783 |
| 80,940 | Total Hotels, Restaurants & Leisure | | | | | | 79,662,174 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|---|--|------------|--------------------|------------|--------------|-------------|--------------|
| Household Durables 1.3% (0.8% of Total Investments) | | | | | | | |
| \$ 3,583 | Serta Simmons Holdings LLC, Term Loan, First Lien | 6.013% | 1-Month LIBOR | 3.500% | 11/08/23 | B | \$ 3,072,578 |
| 1,000 | Energizer Holdings, Term Loan B | 4.758% | 1-Month LIBOR | 2.250% | 12/17/25 | BB+ | 994,375 |
| 3,784 | Reynolds Group Holdings, Inc., Term Loan, First Lien | 5.249% | 1-Month LIBOR | 2.750% | 2/05/23 | B+ | 3,737,191 |
| 8,367 | Total Household Durables | | | | | | 7,804,144 |
| Independent Power & Renewable Electricity Producers 0.8% (0.5% of Total Investments) | | | | | | | |
| 5,019 | NRG Energy, Inc., Term Loan B | 4.249% | 1-Month LIBOR | 1.750% | 6/30/23 | BBB | 4,947,225 |
| Industrial Conglomerates 0.2% (0.1% of Total Investments) | | | | | | | |
| 1,489 | Education Advisory Board, Term Loan, First Lien | 6.408% | 2-Month LIBOR | 3.750% | 11/15/24 | B | 1,447,809 |
| Insurance 2.3% (1.4% of Total Investments) | | | | | | | |
| 983 | Acrisure LLC, Term Loan B | 6.749% | 1-Month LIBOR | 4.250% | 11/22/23 | B | 966,291 |
| 6,119 | Alliant Holdings I LLC, Term Loan B | 5.258% | 1-Month LIBOR | 2.750% | 5/09/25 | B | 5,902,681 |
| 3,996 | Asurion LLC, Term Loan B6 | 5.499% | 1-Month LIBOR | 3.000% | 11/03/23 | BB | 3,941,648 |
| 3,352 | Hub International Holdings, Inc., Term Loan B | 5.514% | 3-Month LIBOR | 2.750% | 4/25/25 | B | 3,238,577 |
| 14,450 | Total Insurance | | | | | | 14,049,197 |
| Interactive Media & Services 0.5% (0.3% of Total Investments) | | | | | | | |
| 1,412 | Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien | 5.582% | 3-Month LIBOR | 3.000% | 11/03/23 | BB+ | 1,313,447 |
| 2,000 | WeddingWire, Inc., Term Loan | 7.290% | 3-Month LIBOR | 4.500% | 12/19/25 | B+ | 1,996,880 |
| 3,412 | Total Interactive Media & Services | | | | | | 3,310,327 |
| Internet and Direct Marketing Retail 0.9% (0.6% of Total Investments) | | | | | | | |
| 4,983 | Uber Technologies, Inc., Term Loan | 6.516% | 1-Month LIBOR | 4.000% | 4/04/25 | N/R | 4,959,138 |
| 744 | Uber Technologies, Inc., Term Loan | 6.008% | 1-Month LIBOR | 3.500% | 7/13/23 | N/R | 736,474 |
| 5,727 | Total Internet and Direct Marketing Retail | | | | | | 5,695,612 |

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| | | | | | | | |
|-------|---|-------------|------------------------------------|--------|----------|------|-----------|
| | Total Internet and Direct Marketing Retail | | | | | | |
| | Internet Software & Services | 0.7% | (0.4% of Total Investments) | | | | |
| 1,945 | Ancestry.com, Inc., Term Loan, First Lien | 5.750% | 1-Month LIBOR | 3.250% | 10/19/23 | B | 1,915,825 |
| 1,083 | Dynatrace, Term Loan, First Lien | 5.749% | 1-Month LIBOR | 3.250% | 8/22/25 | B+ | 1,073,520 |
| 110 | Dynatrace, Term Loan, Second Lien | 9.499% | 1-Month LIBOR | 7.000% | 8/21/26 | CCC+ | 109,510 |
| 2,448 | SkillSoft Corporation, Term Loan, Second Lien | 10.749% | 1-Month LIBOR | 8.250% | 4/28/22 | CCC | 1,297,413 |
| 5,586 | Total Internet Software & Services | | | | | | 4,396,268 |
| | IT Services | 5.8% | (3.6% of Total Investments) | | | | |
| 1,127 | DTI Holdings, Inc., Replacement Term Loan B1 | 7.494% | 3-Month LIBOR | 4.750% | 9/29/23 | B | 1,059,987 |
| 8,276 | First Data Corporation, Term Loan, First Lien | 4.519% | 1-Month LIBOR | 2.000% | 4/26/24 | BB+ | 8,256,549 |
| 4,194 | First Data Corporation, Term Loan, First Lien, (DD1) | 4.519% | 1-Month LIBOR | 2.000% | 7/10/22 | BB+ | 4,182,265 |
| 1,667 | Gartner, Inc., Term Loan A | 3.999% | 1-Month LIBOR | 1.500% | 3/21/22 | Ba1 | 1,654,564 |
| 2,506 | GTT Communications, Inc., Term Loan, First Lien | 5.250% | 1-Month LIBOR | 2.750% | 6/02/25 | BB | 2,360,441 |
| 679 | Presidio, Inc., Term Loan B | 5.543% | 3-Month LIBOR | 2.750% | 2/02/24 | B+ | 671,491 |
| 3,623 | Sabre, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 2/22/24 | BB | 3,581,232 |
| 858 | Science Applications International Corporation, Term Loan B | 4.249% | 1-Month LIBOR | 1.750% | 10/31/25 | BB+ | 846,938 |
| 3,500 | Syniverse Holdings, Inc., Initial Term Loan, Second Lien | 11.509% | 1-Month LIBOR | 9.000% | 3/11/24 | CCC+ | 3,010,000 |
| 4,337 | Syniverse Holdings, Inc., Tranche Term Loan C | 7.509% | 1-Month LIBOR | 5.000% | 3/09/23 | B | 3,946,239 |
| 2,463 | Tempo Acquisition LLC, Term Loan B | 5.499% | 1-Month LIBOR | 3.000% | 5/01/24 | B+ | 2,422,928 |
| 2,724 | West Corporation, Term Loan B | 6.499% | 1-Month LIBOR | 4.000% | 10/10/24 | BB+ | 2,509,088 |
| 1,463 | | 4.749% | 1-Month LIBOR | 2.250% | 7/01/23 | BB | 1,443,956 |

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| | | | | | | | |
|--------|---|--------|---------------|--------|---------|----|---|
| | WEX, Inc., Term Loan B | | | | | | |
| 37,417 | Total IT Services | | | | | | 35,945,678 |
| | Life Sciences Tools & Services | | | | | | 0.5% (0.3% of Total Investments) |
| 595 | Inventiv Health, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 8/01/24 | BB | 586,454 |
| 2,479 | Parexel International Corp., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 9/27/24 | B+ | 2,355,098 |
| 3,074 | Total Life Sciences Tools & Services | | | | | | 2,941,552 |

JFR Nuveen Floating Rate Income Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|---|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Machinery 1.0% (0.6% of Total Investments) | | | | | | | |
| \$ 1,008 | BJ's Wholesale Club, Inc., Term Loan B | 5.514% | 1-Month LIBOR | 3.000% | 2/01/24 | B+ | \$ 1,001,069 |
| 2,412 | Gardner Denver, Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 7/30/24 | BB+ | 2,402,834 |
| 1,459 | Gates Global LLC, Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 4/01/24 | B+ | 1,431,718 |
| 893 | TNT Crane and Rigging Inc., Initial Term Loan, First Lien | 7.303% | 3-Month LIBOR | 4.500% | 11/27/20 | CCC+ | 819,754 |
| 850 | TNT Crane and Rigging, Inc., Term Loan, Second Lien | 11.803% | 3-Month LIBOR | 9.000% | 11/26/21 | CCC | 709,750 |
| 6,622 | Total Machinery | | | | | | 6,365,125 |
| Marine 0.6% (0.4% of Total Investments) | | | | | | | |
| 1,294 | American Commercial Lines LLC, Term Loan B, First Lien | 11.249% | 1-Month LIBOR | 8.750% | 11/12/20 | CCC+ | 925,031 |
| 3,119 | Harvey Gulf International Marine, Inc., Exit Term Loan | 8.508% | 6-Month LIBOR | 6.000% | 7/02/23 | B | 3,107,735 |
| 4,413 | Total Marine | | | | | | 4,032,766 |
| Media 13.3% (8.2% of Total Investments) | | | | | | | |
| 2,051 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 5.749% | 1-Month LIBOR | 3.250% | 7/23/21 | B+ | 1,813,428 |
| 763 | Affinion Group Holdings, Inc., Term Loan, First Lien | 10.390% | 3-Month LIBOR | 7.750% | 5/10/22 | CCC+ | 746,516 |
| 241 | Catalina Marketing Corporation, Delayed Draw Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | N/R | 241,117 |
| 902 | Catalina Marketing Corporation, DIP Term Loan, First Lien | 8.008% | 3-Month LIBOR | 5.500% | 6/14/19 | N/R | 777,919 |
| 361 | Catalina Marketing Corporation, Term Loan A | 12.514% | 1-Month LIBOR | 10.000% | 6/14/19 | N/R | 361,676 |
| 391 | Catalina Marketing Corporation, Term Loan | TBD | TBD | TBD | TBD | N/R | 391,815 |

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| B, (WI/DD) | | | | | | | | |
|------------|---|--------|---------------|--------|-----|----------|-----|-----------|
| 5,458 | Catalina Marketing Corporation, Term Loan, First Lien, (6) | 0.000% | | N/A | N/A | 4/09/21 | D | 491,239 |
| 2,000 | Catalina Marketing Corporation, Term Loan, Second Lien, (6) | 9.457% | | N/A | N/A | 4/11/22 | D | 37,000 |
| 850 | CBS Radio, Inc., Term Loan B, (WI/DD) | TBD | | TBD | TBD | TBD | BB | 827,688 |
| 6,159 | Cequel Communications LLC, Term Loan B | 4.759% | 1-Month LIBOR | 2.250% | | 1/10/26 | BB | 5,950,798 |
| 5,473 | Charter Communications Operating Holdings LLC, Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | | 4/30/25 | BBB | 5,409,468 |
| 2,975 | Cineworld Group PLC, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | | 2/28/25 | BB | 2,911,050 |
| 6,896 | Clear Channel Communications, Inc., Tranche D, Term Loan, (6) | 0.000% | | N/A | N/A | 1/30/19 | N/R | 4,679,887 |
| 9,866 | Clear Channel Communications, Inc., Term Loan E, (6) | 0.000% | | N/A | N/A | 7/30/19 | CCC | 6,696,027 |
| 2,233 | CSC Holdings LLC, Term Loan B | 5.009% | 1-Month LIBOR | 2.500% | | 1/25/26 | BB+ | 2,188,463 |
| 9,314 | Cumulus Media, Inc., Exit Term Loan | 7.000% | 1-Month LIBOR | 4.500% | | 5/13/22 | B | 9,016,065 |
| 830 | Gray Television, Inc., Term Loan B2 | 4.770% | 1-Month LIBOR | 2.250% | | 2/07/24 | BB+ | 816,861 |
| 1,000 | Gray Television, Inc., Term Loan C | 5.020% | 1-Month LIBOR | 2.500% | | 1/02/26 | BB+ | 988,335 |
| 2,757 | IMG Worldwide, Inc., Term Loan B | 5.250% | 1-Month LIBOR | 2.750% | | 5/18/25 | B | 2,606,449 |
| 4,033 | Intelsat Jackson Holdings, S.A., Term Loan B | 6.252% | 1-Month LIBOR | 3.750% | | 11/30/23 | B+ | 4,009,367 |
| 4,904 | McGraw-Hill Education Holdings LLC, Term Loan B | 6.499% | 1-Month LIBOR | 4.000% | | 5/02/22 | BB+ | 4,479,307 |
| 2,728 | Meredith Corporation, Tranche Term Loan B1 | 5.249% | 1-Month LIBOR | 2.750% | | 1/31/25 | BB | 2,715,857 |
| 1,995 | Metro-Goldwyn-Mayer, Inc., Term Loan, First Lien | 5.000% | 1-Month LIBOR | 2.500% | | 7/03/25 | BB | 1,971,319 |
| 1,250 | Metro-Goldwyn-Mayer, Inc., Term Loan, Second Lien | 7.000% | 1-Month LIBOR | 4.500% | | 7/03/26 | B | 1,209,381 |
| 3,694 | Nexstar Broadcasting, Inc., Term Loan B3 | 4.752% | 1-Month LIBOR | 2.250% | | 1/17/24 | BB+ | 3,586,132 |
| 639 | | 4.756% | 1-Month LIBOR | 2.250% | | 1/17/24 | BB+ | 619,970 |

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| | | | | | | | |
|--------|--|--------|---------------|--------|----------|-----|------------|
| | Nexstar Broadcasting, Inc., Term Loan B3 | | | | | | |
| 532 | Red Ventures, Term Loan B | 5.499% | 1-Month LIBOR | 3.000% | 11/08/24 | BB | 527,665 |
| 3,529 | Sinclair Television Group, Term Loan B2, (DD1) | 4.750% | 1-Month LIBOR | 2.250% | 1/31/24 | BB+ | 3,509,986 |
| 2,166 | Springer Science & Business Media, Inc., Term Loan B13, First Lien | 5.999% | 1-Month LIBOR | 3.500% | 8/15/22 | B | 2,159,963 |
| 3,066 | UPC Financing Partnership, Term Loan AR1, First Lien | 5.009% | 1-Month LIBOR | 2.500% | 1/15/26 | BB+ | 3,027,035 |
| 8,229 | WideOpenWest Finance LLC, Term Loan B | 5.753% | 1-Month LIBOR | 3.250% | 8/18/23 | B | 7,883,355 |
| 97,285 | Total Media | | | | | | 82,651,138 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|---|--------------------|------------|--------------|-------------|--------------|
| Multiline Retail | | 1.4% (0.9% of Total Investments) | | | | | |
| \$ 3,101 | 99 Cents Only Stores, Tranche B2, Term Loan, Second Lien, (cash 8.853%, PIK 1.500%) | 8.432% | 3-Month LIBOR | 6.500% | 1/13/22 | CCC+ | \$ 2,790,965 |
| 2,310 | Belk, Inc., Term Loan B, First Lien, (DD1) | 7.365% | 2-Month LIBOR | 4.750% | 12/12/22 | B | 1,847,307 |
| 1,985 | EG America LLC, Term Loan, First Lien | 6.813% | 3-Month LIBOR | 4.000% | 2/07/25 | B | 1,922,475 |
| 899 | Hudson's Bay Company, Term Loan B, First Lien | 5.752% | 1-Month LIBOR | 3.250% | 9/30/22 | BB | 880,928 |
| 1,748 | Neiman Marcus Group, Inc., Term Loan | 5.763% | 1-Month LIBOR | 3.250% | 10/25/20 | CCC | 1,554,987 |
| 10,043 | Total Multiline Retail | | | | | | 8,996,662 |
| Oil, Gas & Consumable Fuels | | 2.2% (1.4% of Total Investments) | | | | | |
| 1,447 | BCP Renaissance Parent, Term Loan B | 6.244% | 3-Month LIBOR | 3.500% | 10/31/24 | BB | 1,435,962 |
| 1,750 | California Resources Corporation, Term Loan | 12.874% | 1-Month LIBOR | 10.375% | 12/31/21 | B | 1,835,313 |
| 5,041 | California Resources Corporation, Term Loan B | 7.252% | 1-Month LIBOR | 4.750% | 12/31/22 | B | 4,953,892 |
| 3,333 | Fieldwood Energy LLC, Exit Term Loan | 7.749% | 1-Month LIBOR | 5.250% | 4/11/22 | BB | 3,068,618 |
| 1,099 | Fieldwood Energy LLC, Exit Term Loan, second Lien | 9.749% | 1-Month LIBOR | 7.250% | 4/11/23 | B+ | 950,345 |
| 1,450 | Peabody Energy Corporation, Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 3/31/25 | BB | 1,424,354 |
| 14,120 | Total Oil, Gas & Consumable Fuels | | | | | | 13,668,484 |
| Personal Products | | 1.8% (1.1% of Total Investments) | | | | | |
| 6,094 | Coty, Inc., Term Loan A | 4.271% | 1-Month LIBOR | 1.750% | 4/05/23 | BB | 5,926,172 |
| 1,990 | Coty, Inc., Term Loan B | 4.771% | 1-Month LIBOR | 2.250% | 4/07/25 | BB | 1,894,231 |
| 4,369 | Revlon Consumer Products Corporation, Term Loan B, First Lien | 6.207% | 3-Month LIBOR | 3.500% | 11/16/20 | B | 3,133,742 |
| 12,453 | | | | | | | 10,954,145 |

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Total Personal
Products

Pharmaceuticals 1.9% (1.2% of Total Investments)

| | | | | | | | |
|--------|--|--------|---------------|--------|----------|----|------------|
| 1,310 | Alphabet Holding Company, Inc., Initial Term Loan, First Lien | 5.999% | 1-Month LIBOR | 3.500% | 9/26/24 | B | 1,194,609 |
| 5,031 | Concordia Healthcare Corp, Exit Term Loan | 8.016% | 1-Month LIBOR | 5.500% | 9/06/24 | B | 4,798,937 |
| 1,470 | Valeant Pharmaceuticals International, Inc., Term Loan B, (DD1) | 5.263% | 1-Month LIBOR | 2.750% | 11/15/25 | BB | 1,452,116 |
| 4,215 | Valeant Pharmaceuticals International, Inc., Term Loan, First Lien | 5.513% | 1-Month LIBOR | 3.000% | 6/02/25 | BB | 4,176,346 |
| 12,026 | Total Pharmaceuticals | | | | | | 11,622,008 |

Professional Services 1.6% (1.0% of Total Investments)

| | | | | | | | |
|--------|--|--------|---------------|--------|----------|-----|------------|
| 2,251 | Ceridian HCM Holding, Inc., Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 4/30/25 | B | 2,230,153 |
| 2,948 | Nielsen Finance LLC, Term Loan B4 | 4.511% | 1-Month LIBOR | 2.000% | 10/04/23 | BBB | 2,905,822 |
| 1,197 | On Assignment, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 4/02/25 | BB | 1,183,875 |
| 4,730 | Skillsoft Corporation, Initial Term Loan, First Lien | 7.249% | 1-Month LIBOR | 4.750% | 4/28/21 | B | 3,886,268 |
| 11,126 | Total Professional Services | | | | | | 10,206,118 |

Real Estate Management & Development 1.7% (1.1% of Total Investments)

| | | | | | | | |
|--------|--|--------|---------------|--------|---------|-----|------------|
| 4,362 | Capital Automotive LP, Term Loan, First Lien | 5.000% | 1-Month LIBOR | 2.500% | 3/25/24 | B+ | 4,257,918 |
| 4,737 | GGP, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 8/27/25 | BB+ | 4,545,212 |
| 1,963 | Trico Group LLC, Term Loan, First Lien | 9.207% | 3-Month LIBOR | 6.500% | 2/02/24 | B | 1,923,250 |
| 11,062 | Total Real Estate Management & Development | | | | | | 10,726,380 |

Road & Rail 2.7% (1.7% of Total Investments)

| | | | | | | | |
|--------|---|--------|---------------|--------|---------|-----|------------|
| 13,313 | Avolon LLC, Term Loan B | 4.503% | 1-Month LIBOR | 2.000% | 1/15/25 | BBB | 13,198,454 |
| 1,940 | Quality Distribution, Incremental Term Loan, First Lien | 8.303% | 3-Month LIBOR | 5.500% | 8/18/22 | B | 1,910,900 |
| 1,920 | Savage Enterprises | 7.020% | 1-Month LIBOR | 4.500% | 8/01/25 | B+ | 1,921,664 |

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| | | | | | | | |
|--------|---|--------|---------------|--------|----------|-----|---|
| | LLC, Term Loan B | | | | | | |
| 17,173 | Total Road & Rail | | | | | | 17,031,018 |
| | Semiconductors & Semiconductor Equipment | | | | | | 1.5% (0.9% of Total Investments) |
| 1,000 | Cabot Microelectronics, Term Loan B | 4.750% | 1-Month LIBOR | 2.250% | 11/14/25 | BB+ | 993,750 |
| 1,405 | Cypress Semiconductor Corp, Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 7/05/21 | BB+ | 1,393,763 |
| 1,227 | Lumileds, Term Loan B | 6.205% | 3-Month LIBOR | 3.500% | 6/30/24 | B+ | 931,984 |
| 2,713 | Microchip Technology., Inc., Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 5/29/25 | BBB | 2,675,696 |

JFR Nuveen Floating Rate Income Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|---|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Semiconductors & Semiconductor Equipment (continued) | | | | | | | |
| \$ 1,306 | Micron Technology, Inc., Term Loan B | 4.250% | 1-Month LIBOR | 1.750% | 4/10/22 | BBB | \$ 1,296,185 |
| 2,021 | ON Semiconductor Corporation, Term Loan B3 | 4.249% | 1-Month LIBOR | 1.750% | 3/31/23 | BBB | 2,000,357 |
| 9,672 | Total Semiconductors & Semiconductor Equipment | | | | | | 9,291,735 |
| Software 12.0% (7.4% of Total Investments) | | | | | | | |
| 3,944 | Blackboard, Inc., Term Loan B4 | 7.780% | 3-Month LIBOR | 5.000% | 6/30/21 | B | 3,712,729 |
| 685 | Compuware Corporation, Term Loan, First Lien | 6.002% | 1-Month LIBOR | 3.500% | 8/25/25 | B+ | 685,121 |
| 2,150 | DiscoverOrg LLC, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | N/R | 2,139,250 |
| 3,613 | Ellucian, Term Loan B, First Lien | 6.053% | 3-Month LIBOR | 3.250% | 9/30/22 | B | 3,544,555 |
| 4,411 | Greeneden U.S. Holdings II LLC, Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 12/01/23 | B | 4,319,594 |
| 12,044 | Infor (US), Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 2/01/22 | B+ | 11,993,698 |
| 3,647 | Informatica, Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 8/05/22 | B+ | 3,644,184 |
| 1,460 | Kronos Incorporated, Term Loan B | 5.541% | 3-Month LIBOR | 3.000% | 11/20/23 | B | 1,433,510 |
| 917 | McAfee Holdings International, Inc., Term Loan, Second Lien | 11.000% | 1-Month LIBOR | 8.500% | 9/29/25 | B | 932,708 |
| 4,268 | McAfee LLC, Term Loan B | 6.250% | 1-Month LIBOR | 3.750% | 9/30/24 | B+ | 4,251,617 |
| 1,149 | Micro Focus International PLC, New Term Loan | 4.999% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 1,114,237 |
| 7,761 | Micro Focus International PLC, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 7,524,720 |
| 5,435 | Micro Focus International PLC, | 4.749% | 1-Month LIBOR | 2.250% | 11/19/21 | BB | 5,357,026 |

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| | | | | | | | |
|--------|--|---------|---------------|--------|----------|------|------------|
| | Term Loan B2 | | | | | | |
| 893 | Misys, New Term Loan, Second Lien | 10.053% | 3-Month LIBOR | 7.250% | 6/13/25 | BB | 846,814 |
| 506 | Mitchell International, Inc., Initial Term Loan, First Lien | 5.749% | 1-Month LIBOR | 3.250% | 11/29/24 | B | 486,873 |
| 667 | Mitchell International, Inc., Initial Term Loan, Second Lien | 9.749% | 1-Month LIBOR | 7.250% | 12/01/25 | CCC | 654,667 |
| 1,960 | RP Crown Parent LLC, Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 10/15/23 | B+ | 1,930,600 |
| 7,976 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3, (DD1) | 4.749% | 1-Month LIBOR | 2.250% | 4/16/25 | BB | 7,826,657 |
| 3,068 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4, (DD1) | 4.749% | 1-Month LIBOR | 2.250% | 4/16/25 | BB | 3,010,390 |
| 9,232 | TIBCO Software, Inc., Term Loan, First Lien | 6.010% | 1-Month LIBOR | 3.500% | 12/04/20 | B+ | 9,181,454 |
| 75,786 | Total Software | | | | | | 74,590,404 |
| | Specialty Retail 1.7% (1.1% of Total Investments) | | | | | | |
| 2,059 | Academy, Ltd., Term Loan B | 6.514% | 1-Month LIBOR | 4.000% | 7/01/22 | CCC+ | 1,430,202 |
| 6,383 | Petco Animal Supplies, Inc., Term Loan B1 | 5.994% | 3-Month LIBOR | 3.250% | 1/26/23 | B | 4,920,766 |
| 3,845 | Petsmart Inc., Term Loan B, First Lien | 5.520% | 1-Month LIBOR | 3.000% | 3/11/22 | B | 3,233,948 |
| 1,534 | Serta Simmons Holdings LLC, Term Loan, Second Lien, (DD1) | 10.514% | 1-Month LIBOR | 8.000% | 11/08/24 | CCC | 1,103,923 |
| 13,821 | Total Specialty Retail | | | | | | 10,688,839 |
| | Technology Hardware, Storage & Peripherals 6.8% (4.3% of Total Investments) | | | | | | |
| 7,340 | BMC Software, Inc., Term Loan B | 7.053% | 3-Month LIBOR | 4.250% | 10/02/25 | B | 7,181,861 |
| 19,499 | Dell International LLC, Refinancing Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 9/07/23 | BBB | 19,260,222 |
| 5,558 | Dell International LLC, Replacement Term Loan A2 | 4.250% | 1-Month LIBOR | 1.750% | 9/07/21 | BBB | 5,502,508 |
| 10,580 | | 4.260% | 1-Month LIBOR | 1.750% | 4/29/23 | BBB | 10,341,794 |

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Western Digital,
Term Loan B

| | | | | | | | |
|--|--|--------|---------------|--------|----------|-----|------------|
| 42,977 | Total Technology Hardware, Storage & Peripherals | | | | | | 42,286,385 |
| Trading Companies & Distributors 0.6% (0.4% of Total Investments) | | | | | | | |
| 284 | HD Supply Waterworks, Ltd., Term Loan B | 5.721% | 3-Month LIBOR | 3.000% | 8/01/24 | B+ | 281,316 |
| 3,392 | Univar, Inc., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 7/01/24 | BB | 3,329,677 |
| 3,676 | Total Trading Companies & Distributors | | | | | | 3,610,993 |
| Transportation Infrastructure 0.7% (0.4% of Total Investments) | | | | | | | |
| 1,000 | Atlantic Aviation FBO Inc., Term Loan | 6.270% | 1-Month LIBOR | 3.750% | 12/06/25 | BB | 1,006,250 |
| 1,995 | Ceva Group PLC, Term Loan, First Lien | 6.553% | 3-Month LIBOR | 3.750% | 8/04/25 | BB | 1,977,544 |
| 524 | Standard Aero, Canadien Term Loan, (WI/DD) | TBD | TBD | TBD | TBD | N/R | 523,070 |
| 976 | Standard Aero, USD Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB | 972,910 |
| 4,495 | Total Transportation Infrastructure | | | | | | 4,479,774 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|---|--|------------|--------------------|------------|--------------|-------------|--------------|
| Wireless Telecommunication Services 2.4% (1.5% of Total Investments) | | | | | | | |
| \$ 4,011 | Asurion LLC, Term Loan B4 | 5.499% | 1-Month LIBOR | 3.000% | 8/04/22 | BB | \$ 3,956,022 |
| 11,299 | Sprint Corporation, Term Loan, First Lien | 5.000% | 1-Month LIBOR | 2.500% | 2/02/24 | BB+ | 11,058,652 |
| 15,310 | Total Wireless Telecommunication Services | | | | | | 15,014,674 |
| \$ 905,150 | Total Variable Rate Senior Loan Interests (cost \$892,785,213) | | | | | | 856,612,209 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|--|--|---------|----------|-------------|------------|
| CORPORATE BONDS 15.8% (9.8% of Total Investments) | | | | | |
| Communications Equipment 2.5% (1.5% of Total Investments) | | | | | |
| \$ 210 | Avaya Holdings Corporation, 144A, (6), (7) | 7.000% | 4/01/19 | N/R | \$ |
| 5,150 | Avaya Holdings Corporation, 144A, (6), (7) | 10.500% | 3/01/21 | N/R | |
| 8,702 | Intelsat Jackson Holdings SA | 5.500% | 8/01/23 | CCC+ | 7,907,942 |
| 7,080 | Intelsat Jackson Holdings SA, 144A | 9.750% | 7/15/25 | CCC+ | 7,372,050 |
| 21,142 | Total Communications Equipment | | | | 15,279,992 |
| Containers & Packaging 0.9% (0.6% of Total Investments) | | | | | |
| 5,718 | Reynolds Group Issuer Inc. | 5.750% | 10/15/20 | B+ | 5,739,463 |
| Diversified Telecommunication Services 2.2% (1.4% of Total Investments) | | | | | |
| 619 | CSC Holdings LLC, 144A | 10.125% | 1/15/23 | B+ | 666,199 |
| 3,350 | CSC Holdings LLC, 144A | 10.875% | 10/15/25 | B+ | 3,860,875 |
| 9,529 | Intelsat Luxembourg SA | 7.750% | 6/01/21 | CC | 9,147,840 |
| 13,498 | Total Diversified Telecommunication Services | | | | 13,674,914 |
| Health Care Providers & Services 0.5% (0.3% of Total Investments) | | | | | |
| 1,260 | Tenet Healthcare Corporation | 4.750% | 6/01/20 | BB | 1,269,450 |
| 830 | Tenet Healthcare Corporation | 6.000% | 10/01/20 | BB | 857,224 |
| 1,200 | Tenet Healthcare Corporation | 4.500% | 4/01/21 | BB | 1,202,400 |
| 3,290 | Total Health Care Providers & Services | | | | 3,329,074 |

Hotels, Restaurants & Leisure 0.9% (0.6% of Total Investments)

| | | | | | |
|-------|-------------------------------------|---------|----------|---|-----------|
| 5,500 | Scientific Games International Inc. | 10.000% | 12/01/22 | B | 5,781,875 |
|-------|-------------------------------------|---------|----------|---|-----------|

Media 3.5% (2.2% of Total Investments)

| | | | | | |
|--------|--------------------------------------|---------|----------|-----|------------|
| 1,000 | CCO Holdings LLC | 5.750% | 9/01/23 | BB+ | 1,020,000 |
| 200 | Charter Communications Operating LLC | 3.579% | 7/23/20 | BBB | 200,516 |
| 645 | DISH DBS Corporation | 5.125% | 5/01/20 | BB | 646,612 |
| 2,000 | DISH DBS Corporation | 5.875% | 7/15/22 | BB | 1,900,000 |
| 2,500 | DISH DBS Corporation | 5.875% | 11/15/24 | BB | 2,071,875 |
| 4,812 | iHeartCommunications Inc., (6) | 9.000% | 12/15/19 | CCC | 3,224,040 |
| 16,459 | iHeartCommunications Inc., (6) | 5.340% | 2/01/21 | CC | 1,991,579 |
| 8,250 | iHeartCommunications Inc., (6) | 9.000% | 3/01/21 | CCC | 5,506,875 |
| 1,762 | iHeartCommunications Inc., 144A, (6) | 11.250% | 3/01/21 | C | 1,110,060 |
| 4,960 | Intelsat Luxembourg SA | 8.125% | 6/01/23 | CCC | 4,126,100 |
| 42,588 | Total Media | | | | 21,797,657 |

Oil, Gas & Consumable Fuels 1.2% (0.7% of Total Investments)

| | | | | | |
|-------|--|--------|----------|------|-----------|
| 5,015 | California Resources Corporation, 144A | 8.000% | 12/15/22 | B | 4,024,538 |
| 700 | Denbury Resources Inc. | 6.375% | 8/15/21 | CCC+ | 577,500 |
| 2,547 | Denbury Resources Inc., 144A | 9.250% | 3/31/22 | B+ | 2,502,428 |
| 225 | EP Energy LLC, 144A | 9.375% | 5/01/24 | CCC | 119,813 |
| 8,487 | Total Oil, Gas & Consumable Fuels | | | | 7,224,279 |

Pharmaceuticals 0.5% (0.3% of Total Investments)

| | | | | | |
|-------|-------------------------------------|--------|---------|----|-----------|
| 2,000 | Bausch Health Companies Inc., 144A | 6.500% | 3/15/22 | BB | 2,067,500 |
| 1,165 | Concordia International Corporation | 8.000% | 9/06/24 | B | 1,106,750 |
| 3,165 | Total Pharmaceuticals | | | | 3,174,250 |

JFR Nuveen Floating Rate Income Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|--|--|---------------|-----------------|--------------------|--------------|
| Real Estate Management & Development 0.7% (0.4% of Total Investments) | | | | | |
| \$ 4,250 | Realogy Group LLC, 144A | 5.250% | 12/01/21 | B+ | \$ 4,248,385 |
| Semiconductors & Semiconductor Equipment 0.4% (0.3% of Total Investments) | | | | | |
| 1,564 | Advanced Micro Devices Inc. | 7.500% | 8/15/22 | B+ | 1,696,940 |
| 930 | Advanced Micro Devices Inc. | 7.000% | 7/01/24 | B+ | 972,780 |
| 2,494 | Total Semiconductors & Semiconductor Equipment | | | | 2,669,720 |
| Software 0.5% (0.3% of Total Investments) | | | | | |
| 3,200 | Infor US Inc., 144A | 5.750% | 8/15/20 | B+ | 3,247,360 |
| Wireless Telecommunication Services 2.0% (1.2% of Total Investments) | | | | | |
| 750 | Level 3 Financing Inc. | 5.375% | 8/15/22 | BB | 755,850 |
| 1,400 | Sprint Communications Inc. | 7.000% | 8/15/20 | B+ | 1,452,500 |
| 7,750 | Sprint Capital Corporation | 7.875% | 9/15/23 | B+ | 8,234,375 |
| 1,750 | Sprint Capital Corporation | 7.125% | 6/15/24 | B+ | 1,798,125 |
| 11,650 | Total Wireless Telecommunication Services | | | | 12,240,850 |
| \$ 124,982 | Total Corporate Bonds (cost \$107,652,121) | | | | 98,407,819 |
| Shares | Description (1) | | | | Value |
| COMMON STOCKS 2.1% (1.3% of Total Investments) | | | | | |
| Diversified Consumer Services 0.0% (0.0% of Total Investments) | | | | | |
| 54,521 | Cengage Learning Holdings II Inc., (8), (9) | | | | \$ 211,269 |
| Energy Equipment & Services 0.3% (0.2% of Total Investments) | | | | | |
| 39,026 | C&J Energy Services Inc., (8) | | | | 627,148 |
| 83,230 | Transocean Ltd | | | | 713,281 |
| 2,712 | Vantage Drilling International, (8), (9) | | | | 629,184 |
| | Total Energy Equipment & Services | | | | 1,969,613 |
| Health Care Providers & Services 0.0% (0.0% of Total Investments) | | | | | |
| 68,990 | Millennium Health LLC, (7), (8) | | | | 133,705 |
| 64,762 | Millennium Health LLC, (7), (8) | | | | 125,457 |
| 74,059 | Millennium Health LLC, (8), (9) | | | | 4,073 |
| | Total Health Care Providers & Services | | | | 263,235 |
| Marine 0.3% (0.2% of Total Investments) | | | | | |
| 32,786 | HGIM Corporation, (9) | | | | 1,245,868 |
| 7,338 | HGIM Corporation, (8), (9) | | | | 278,844 |
| | Total Marine | | | | 1,524,712 |

Media 0.7% (0.4% of Total Investments)

| | | |
|-----------|------------------------------------|------------------|
| 119,154 | Cumulus Media Inc., (8) | 1,435,806 |
| 1,973,746 | Hibu PLC, (8), (9) | 515,148 |
| 26,045 | Metro-Goldwyn-Mayer Inc., (8), (9) | 2,034,114 |
| 45,942 | Tribune Media Company, (9) | 29,862 |
| | Total Media | 4,014,930 |

Pharmaceuticals 0.1% (0.1% of Total Investments)

| | | |
|--------|--------------------------------|---------|
| 34,292 | Advanz Pharma Corporation, (8) | 648,804 |
|--------|--------------------------------|---------|

Software 0.7% (0.4% of Total Investments)

| | | |
|---------|---------------------------------|-----------|
| 254,188 | Avaya Holdings Corporation, (8) | 4,298,319 |
|---------|---------------------------------|-----------|

Specialty Retail 0.0% (0.0% of Total Investments)

| | | |
|--------|--|-------------------|
| 29,698 | Gymboree Holding Corporation, (8), (9) | 59,396 |
| 10,908 | Gymboree Holding Corporation, (8), (9) | 21,816 |
| | Total Specialty Retail | 81,212 |
| | Total Common Stocks (cost \$22,144,419) | 13,012,094 |

| Shares | Description (1), (10) | | Value |
|--|--|----|------------|
| INVESTMENT COMPANIES 1.7% (1.1% of Total Investments) | | | |
| 353,668 | Eaton Vance Floating-Rate Income Trust Fund | \$ | 4,696,711 |
| 968,586 | Eaton Vance Senior Income Trust | | 5,898,689 |
| | Total Investment Companies (cost \$11,981,509) | | 10,595,400 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|---|--|---------|----------|-------------|--------------|
| ASSET-BACKED SECURITIES 1.4% (0.9% of Total Investments) | | | | | |
| \$ 1,200 | Bristol Park CLO LTD, Series 2016-1A, 144A, (3-Month LIBOR reference rate + 7.250% spread), (11) | 10.037% | 4/15/29 | BB | \$ 1,196,480 |
| 500 | Carlyle Global Market Strategies Collateralized Loan Obligations, Series 2013-2A, 144A, (3-Month LIBOR reference rate + 5.250% spread), (11) | 8.030% | 1/18/29 | BB | 472,981 |
| 1,200 | Dryden 50 Senior Loan Fund, Series 2017-50A, 144A, (3-Month LIBOR reference rate + 6.260% spread), (11) | 9.047% | 7/15/30 | BB | 1,164,046 |
| 1,250 | Gilbert Park CLO LTD, Series 2017-1A, 144A, (3-Month LIBOR reference rate + 6.400% spread), (11) | 9.187% | 10/15/30 | BB | 1,219,342 |
| 2,750 | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-10A, 144A, (3-Month LIBOR reference rate + 5.500% spread), (11) | 8.261% | 4/20/26 | BB | 2,711,046 |
| 1,500 | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2015-16A, 144A, (3-Month LIBOR reference rate + 7.620% spread), (11) | 10.381% | 1/20/29 | BB | 1,502,793 |
| 600 | Neuberger Berman Loan Advisers CLO 28 Limited, Series 2018-28A, 144A, (3-Month LIBOR reference rate + 5.600% spread), (11) | 8.361% | 4/20/30 | BB | 554,264 |
| \$ 9,000 | Total Asset-Backed Securities (cost \$8,815,683) | | | | 8,820,952 |

| Shares | Description (1) | | Value |
|---|--|----|---------|
| COMMON STOCK RIGHTS 0.1% (0.0% of Total Investments) | | | |
| Oil, Gas & Consumable Fuels 0.1% (0.0% of Total Investments) | | | |
| 13,053 | Fieldwood Energy LLC, (7), (8) | \$ | 410,097 |
| 2,637 | Fieldwood Energy LLC, (8), (9) | | 87,021 |
| | Total Common Stock Rights (cost \$372,582) | | 497,118 |

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| Shares | Description (1) | | Value |
|--|---|---------------|-----------------------|
| WARRANTS 0.0% (0.0% of Total Investments) | | | |
| 21,002 | Avaya Holdings Corporation, (9) | | \$ 26,252 |
| | Total Warrants (cost \$1,915,310) | | 26,252 |
| | Total Long-Term Investments (cost \$1,045,666,837) | | 987,971,844 |
| Shares | Description (1) | Coupon | Value |
| SHORT-TERM INVESTMENTS 2.6% (1.6% of Total Investments) | | | |
| INVESTMENT COMPANIES 2.6% (1.6% of Total Investments) | | | |
| 16,339,538 | BlackRock Liquidity Funds T-Fund Portfolio, (10) | 2.290% (12) | \$ 16,339,538 |
| | Total Short-Term Investments (cost \$16,339,538) | | 16,339,538 |
| | Total Investments (cost \$1,062,006,375) | 161.7% | 1,004,311,382 |
| | Borrowings (42.6)% (13), (14) | | (264,500,000) |
| | Term Preferred Shares, net of deferred offering costs (18.4)% (15) | | (113,985,173) |
| | Other Assets Less Liabilities (0.7)% (16) | | (4,779,892) |
| | Net Assets Applicable to Common Shares 100% | | \$ 621,046,317 |

JFR Nuveen Floating Rate Income Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

Investments in Derivatives

Interest Rate Swaps OTC Uncleared

| Counterparty | Fund Notional | Pay/Receive | Floating Rate | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Maturity Date | Unrealized Appreciation Value (Depreciation) | |
|---|-----------------------|-------------|---------------|----------------------------|------------------------------------|------------------|---|-----------------------|
| Morgan Stanley Capital Services LLC | \$ 25,000,000 | Pay | 1-Month LIBOR | 3.350% | Monthly | 1/01/22(18) | \$ (153,687) | \$ (153,687) |
| Morgan Stanley Capital Services LLC | 35,000,000 | Pay | 1-Month LIBOR | 5.750 | Monthly | 6/01/24(19) | 45,189 | 45,189 |
| Morgan Stanley Capital Services LLC | 55,000,000 | Pay | 1-Month LIBOR | 4.000 | Monthly | 1/01/27(20) | (847,739) | (847,739) |
| Total | \$ 115,000,000 | | | | | | \$ (956,237) | \$ (956,237) |
| Total unrealized appreciation on interest rate swaps | | | | | | | \$ 45,189 | \$ 45,189 |
| Total unrealized depreciation on interest rate swaps | | | | | | | \$ (1,001,426) | \$ (1,001,426) |

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 pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate (Reference Rate) plus an assigned fixed rate (Spread). 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.
- (3) 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.
- (4) 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.
- (5) 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.
- (6) 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.
- (7) 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.
- (8) Non-income producing; issuer has not declared a dividend within the past twelve months.

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- (9) 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.
- (10) 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>.
- (11) Variable rate security. The rate shown is the coupon as of the end of the reporting period.
- (12) The rate shown is the annualized seven-day subsidized yield as of the end of the reporting period.
- (13) Borrowings as a percentage of Total Investments is 26.3%.
- (14) 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.
- (15) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 11.3%.
- (16) 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.
- (17) Effective April 1, 2017, the fixed rate paid by the Fund increased 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.
- (18) 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.
- (19) 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.
- (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.
- 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.

DD1 Portion of investment purchased on a delayed delivery basis.

LIBOR London Inter-Bank Offered Rate

N/A Not Applicable

PIK Payment-in-kind (PIK) security. Depending on the terms of the security, income may be received in the form of cash, securities, or a combination of both. The PIK rate shown, where applicable, represents the annualized rate of the last PIK payment made by the issuer as of the end of the reporting period.

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.

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

See accompanying notes to financial statements.

**JRO Nuveen Floating Rate Income
Opportunity Fund**

Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|-------------------|-------------------------------|-------------------|---------------------|--------------------|--------------|
| LONG-TERM INVESTMENTS 157.3% (98.2% of Total Investments) | | | | | | | |
| VARIABLE RATE SENIOR LOAN INTERESTS 137.9% (86.1% of Total Investments) (2) | | | | | | | |
| Aerospace & Defense 2.4% (1.5% of Total Investments) | | | | | | | |
| \$ 376 | Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien | 4.499% | 1-Month LIBOR | 2.000% | 8/21/24 | BB+ | \$ 373,237 |
| 4,460 | Sequa Corporation, Term Loan B | 7.516% | 3-Month LIBOR | 5.000% | 11/28/21 | B | 4,393,601 |
| 1,597 | Sequa Corporation, Term Loan, Second Lien | 11.751% | 3-Month LIBOR | 9.000% | 4/28/22 | CCC | 1,527,100 |
| 3,292 | Transdigm, Inc., Term Loan E | 4.999% | 1-Month LIBOR | 2.500% | 5/30/25 | BB | 3,216,631 |
| 731 | Transdigm, Inc., Term Loan F | 4.999% | 1-Month LIBOR | 2.500% | 6/09/23 | BB | 717,224 |
| 397 | Transdigm, Inc., Term Loan G, First Lien | 4.999% | 1-Month LIBOR | 2.500% | 8/22/24 | BB | 388,098 |
| 10,853 | Total Aerospace & Defense | | | | | | 10,615,891 |
| Air Freight & Logistics 0.6% (0.4% of Total Investments) | | | | | | | |
| 1,086 | PAE Holding Corporation, Term Loan B | 8.119% | 2-Month LIBOR | 5.500% | 10/20/22 | B+ | 1,080,215 |
| 1,444 | XPO Logistics, Inc., Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 2/24/25 | BBB | 1,424,698 |
| 2,530 | Total Air Freight & Logistics | | | | | | 2,504,913 |
| Airlines 1.9% (1.2% of Total Investments) | | | | | | | |
| 2,704 | American Airlines, Inc., Replacement Term Loan | 4.516% | 1-Month LIBOR | 2.000% | 10/10/21 | BB+ | 2,672,838 |
| 1,594 | American Airlines, Inc., Term Loan 2025 | 4.252% | 1-Month LIBOR | 1.750% | 6/27/25 | BB+ | 1,530,831 |
| 4,180 | American Airlines, Inc., Term Loan B | 4.509% | 1-Month LIBOR | 2.000% | 12/14/23 | BB+ | 4,061,296 |
| 8,478 | Total Airlines | | | | | | 8,264,965 |

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| Auto Components 0.6% (0.4% of Total Investments) | | | | | | | |
|---|--|--------|---------------|--------|----------|------|------------|
| 1,127 | DexKo Global, Inc., Term Loan B | 5.999% | 1-Month LIBOR | 3.500% | 7/24/24 | B+ | 1,111,914 |
| 1,477 | Superior Industries International, Inc., Term Loan B | 6.499% | 1-Month LIBOR | 4.000% | 5/22/24 | B+ | 1,460,237 |
| 2,604 | Total Auto Components | | | | | | 2,572,151 |
| Automobiles 0.4% (0.2% of Total Investments) | | | | | | | |
| 750 | Caliber Collision, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 749,842 |
| 990 | Navistar, Inc., Tranche B, Term Loan | 6.020% | 1-Month LIBOR | 3.500% | 11/06/24 | BB | 977,011 |
| 1,740 | Total Automobiles | | | | | | 1,726,853 |
| Beverages 0.8% (0.5% of Total Investments) | | | | | | | |
| 3,378 | Jacobs Douwe Egberts, Term Loan B | 4.563% | 3-Month LIBOR | 2.000% | 11/01/25 | BB | 3,347,106 |
| Biotechnology 0.9% (0.6% of Total Investments) | | | | | | | |
| 3,930 | Grifols, Inc., Term Loan B | 4.664% | 1-Week LIBOR | 2.250% | 1/31/25 | BB+ | 3,886,613 |
| Building Products 1.9% (1.2% of Total Investments) | | | | | | | |
| 767 | Fairmount, Initial Term Loan | 6.553% | 3-Month LIBOR | 3.750% | 6/01/25 | BB | 612,492 |
| 649 | Ply Gem Industries, Inc., Term Loan B | 6.547% | 3-Month LIBOR | 3.750% | 4/12/25 | B+ | 620,118 |
| 7,422 | Quikrete Holdings, Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 11/15/23 | BB | 7,211,330 |
| 8,838 | Total Building Products | | | | | | 8,443,940 |
| Capital Markets 2.6% (1.6% of Total Investments) | | | | | | | |
| 2,008 | Capital Automotive LP, Term Loan, First Lien | 5.000% | 1-Month LIBOR | 2.500% | 3/25/24 | B+ | 1,960,280 |
| 2,321 | Capital Automotive LP, Term Loan, Second Lien | 8.499% | 1-Month LIBOR | 6.000% | 3/24/25 | CCC+ | 2,318,935 |
| 2,000 | Distributed Power, Term Loan B | 5.809% | 2-Month LIBOR | 3.250% | 10/05/25 | B | 1,930,000 |
| 5,306 | RPI Finance Trust, Term Loan B6 | 4.499% | 1-Month LIBOR | 2.000% | 3/27/23 | BBB | 5,262,910 |
| 11,635 | Total Capital Markets | | | | | | 11,472,125 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|------------|--------------------|------------|--------------|-------------|------------|
| Chemicals 0.4% (0.2% of Total Investments) | | | | | | | |
| \$ 888 | Ineos US Finance LLC, Term Loan | 4.499% | 1-Month LIBOR | 2.000% | 4/01/24 | BBB | \$ 864,364 |
| 434 | Mineral Technologies, Inc., Term Loan B2 | 4.750% | N/A | N/A | 5/07/21 | BB+ | 430,484 |
| 450 | SI Group, Term Loan B | 7.537% | 3-Month LIBOR | 4.750% | 10/15/25 | BB | 446,625 |
| 1,772 | Total Chemicals | | | | | | 1,741,473 |
| Commercial Services & Supplies 5.6% (3.5% of Total Investments) | | | | | | | |
| 699 | ADS Waste Holdings, Inc., Term Loan B | 4.664% | 1-Week LIBOR | 2.250% | 11/10/23 | BB+ | 692,627 |
| 1,986 | Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien | 6.957% | 3-Month LIBOR | 4.250% | 6/16/24 | B | 1,907,973 |
| 220 | Education Management LLC, Tranche A, Term Loan, (6) | 0.000% | N/A | N/A | 7/02/20 | N/R | 8,257 |
| 496 | Education Management LLC, Tranche B, Term Loan, (6) | 0.000% | N/A | N/A | 7/02/20 | N/R | 622 |
| 5,846 | Formula One Group, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 2/01/24 | B+ | 5,646,015 |
| 553 | Fort Dearborn Holding Company, Inc., Term Loan, First Lien | 6.784% | 1-Month LIBOR | 4.000% | 10/19/23 | B | 529,328 |
| 1,000 | Fort Dearborn Holding Company, Inc., Term Loan, Second Lien | 11.294% | 3-Month LIBOR | 8.500% | 10/07/24 | CCC | 922,500 |
| 1,879 | Getty Images, Inc., Term Loan B, First Lien | 5.999% | 1-Month LIBOR | 3.500% | 10/18/19 | B | 1,871,141 |
| 1,746 | GFL Environmental, Term Loan | 5.499% | 1-Month LIBOR | 3.000% | 5/31/25 | B+ | 1,688,393 |
| 3,150 | iQor US, Inc., Term Loan, First Lien, (DD1) | 7.797% | 3-Month LIBOR | 5.000% | 4/01/21 | CCC+ | 2,840,317 |
| 333 | iQor US, Inc., Term Loan, Second Lien | 11.547% | 3-Month LIBOR | 8.750% | 4/01/22 | CCC | 249,583 |
| 955 | KAR Auction Services, Inc., Term Loan B5 | 5.313% | 3-Month LIBOR | 2.500% | 3/09/23 | BB | 949,154 |
| 881 | LSC Communications, | 7.999% | 1-Month LIBOR | 5.500% | 9/30/22 | B+ | 877,945 |

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| | | | | | | | |
|--------|--|---------|---------------|--------|----------|------|------------|
| | Refinancing Term Loan | | | | | | |
| 825 | Monitronics International, Inc., Term Loan B2, First Lien | 8.303% | 3-Month LIBOR | 5.500% | 9/30/22 | CCC+ | 726,515 |
| 2,247 | Protection One, Inc., Term Loan | 5.249% | 1-Month LIBOR | 2.750% | 5/02/22 | BB | 2,220,837 |
| 1,459 | Universal Services of America, Initial Term Loan, First Lien | 6.249% | 1-Month LIBOR | 3.750% | 7/28/22 | BB | 1,397,118 |
| 1,750 | Universal Services of America, Term Loan, Second Lien | 10.999% | 1-Month LIBOR | 8.500% | 7/28/23 | CCC | 1,677,077 |
| 255 | West Corporation, Incremental Term Loan B1 | 5.999% | 1-Month LIBOR | 3.500% | 10/10/24 | BB+ | 232,538 |
| 26,280 | Total Commercial Services & Supplies | | | | | | 24,437,940 |
| | Communications Equipment 3.5% (2.2% of Total Investments) | | | | | | |
| 5,302 | Avaya, Inc., Tranche B Term Loan | 6.759% | 1-Month LIBOR | 4.250% | 12/15/24 | BB | 5,228,252 |
| 1,400 | Mitel US Holdings, Inc., Term Loan, First Lien | 6.999% | 1-Month LIBOR | 4.500% | 11/30/25 | B | 1,382,850 |
| 252 | MultiPlan, Inc., Term Loan B | 5.553% | 3-Month LIBOR | 2.750% | 6/07/23 | B+ | 244,876 |
| 1,625 | Plantronics, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 7/02/25 | BB+ | 1,585,643 |
| 7,615 | Univision Communications, Inc., Term Loan C5 | 5.249% | 1-Month LIBOR | 2.750% | 3/15/24 | B | 7,118,284 |
| 16,194 | Total Communications Equipment | | | | | | 15,559,905 |
| | Construction & Engineering 0.7% (0.5% of Total Investments) | | | | | | |
| 1,493 | KBR, Inc., Term Loan B | 6.249% | 1-Month LIBOR | 3.750% | 4/25/25 | BB | 1,490,642 |
| 1,755 | Traverse Midstream Partners, Term Loan B | 6.600% | 6-Month LIBOR | 4.000% | 9/27/24 | B+ | 1,752,472 |
| 3,248 | Total Construction & Engineering | | | | | | 3,243,114 |
| | Consumer Finance 0.6% (0.4% of Total Investments) | | | | | | |
| 993 | Vantiv LLC, Repriced Term Loan B4 | 4.222% | 1-Month LIBOR | 1.750% | 8/09/24 | BBB | 988,242 |
| 1,698 | Verscend Technologies, Term Loan B | 6.999% | 1-Month LIBOR | 4.500% | 8/27/25 | B+ | 1,688,087 |
| 2,691 | Total Consumer Finance | | | | | | 2,676,329 |

Containers & Packaging 0.2% (0.1% of Total Investments)

| | | | | | | | |
|-------|------------------------------------|--------|---------------|--------|----------|-----|-----------|
| 1,048 | Berry Global, Inc., Term Loan Q | 4.516% | 1-Month LIBOR | 2.000% | 10/01/22 | BBB | 1,039,809 |
|-------|------------------------------------|--------|---------------|--------|----------|-----|-----------|

Distributors 0.3% (0.2% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|---------|---|-----------|
| 1,244 | SRS Distribution, Inc., Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 5/23/25 | B | 1,185,256 |
|-------|--|--------|---------------|--------|---------|---|-----------|

Diversified Consumer Services 2.6% (1.6% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|---------|---|-----------|
| 4,960 | Cengage Learning Acquisitions, Inc., Term Loan B | 6.769% | 1-Month LIBOR | 4.250% | 6/07/23 | B | 4,226,407 |
|-------|--|--------|---------------|--------|---------|---|-----------|

| | | | | | | | |
|-------|---|--------|---------------|--------|---------|---|-----------|
| 3,978 | Houghton Mifflin, Term Loan B, First Lien | 5.499% | 1-Month LIBOR | 3.000% | 5/28/21 | B | 3,765,291 |
|-------|---|--------|---------------|--------|---------|---|-----------|

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Diversified Consumer Services (continued) | | | | | | | |
| \$ 1,354 | Laureate Education, Inc., Term Loan B | 6.549% | 1-Month LIBOR | 3.500% | 4/26/24 | B+ | \$ 1,350,115 |
| 2,250 | Refinitiv, Term Loan B | 6.249% | 1-Month LIBOR | 3.750% | 10/01/25 | BB+ | 2,164,747 |
| 12,542 | Total Diversified Consumer Services | | | | | | 11,506,560 |
| Diversified Financial Services 3.5% (2.2% of Total Investments) | | | | | | | |
| 629 | Altisource Solutions S.A R.L., Term Loan B | 6.803% | 3-Month LIBOR | 4.000% | 4/03/24 | B+ | 614,214 |
| 1,130 | Freedom Mortgage Corporation, Initial Term Loan | 7.249% | 1-Month LIBOR | 4.750% | 2/23/22 | BB | 1,134,280 |
| 7,877 | Hilton Hotels, Term Loan B, (DD1) | 4.260% | 1-Month LIBOR | 1.750% | 10/25/23 | BBB | 7,807,445 |
| 631 | Lions Gate Entertainment Corp., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 3/24/25 | BB | 621,966 |
| 823 | Travelport LLC, Term Loan B | 5.116% | 3-Month LIBOR | 2.500% | 3/17/25 | B+ | 821,272 |
| 1,715 | Veritas US, Inc., Term Loan B1 | 7.074% | 1-Month LIBOR | 4.500% | 1/27/23 | B | 1,503,630 |
| 4,252 | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (6) | 8.499% | N/A | N/A | 6/30/22 | CCC | 2,891,519 |
| 17,057 | Total Diversified Financial Services | | | | | | 15,394,326 |
| Diversified Telecommunication Services 7.3% (4.5% of Total Investments) | | | | | | | |
| 1,425 | CenturyLink, Inc., Initial Term Loan A | 5.249% | 1-Month LIBOR | 2.750% | 11/01/22 | BBB | 1,400,062 |
| 8,581 | CenturyLink, Inc., Term Loan B, (DD1) | 5.249% | 1-Month LIBOR | 2.750% | 1/31/25 | BBB | 8,220,699 |
| 4,436 | Frontier Communications Corporation, Term Loan B | 6.250% | 1-Month LIBOR | 3.750% | 1/14/22 | BB | 4,254,524 |
| 383 | Intelsat Jackson Holdings, S.A., Term Loan B4 | 7.002% | 1-Month LIBOR | 4.500% | 1/02/24 | B+ | 389,870 |
| 614 | | 6.625% | N/A | N/A | 1/02/24 | B+ | 616,249 |

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| | Intelsat Jackson Holdings, S.A., Term Loan B5 | | | | | | |
| 3,643 | Level 3 Financing, Inc., Tranche B, Term Loan | 4.756% | 1-Month LIBOR | 2.250% | 2/22/24 | BBB | 3,585,342 |
| 4,489 | Numericable Group S.A., Term Loan B13 | 6.509% | 1-Month LIBOR | 4.000% | 8/14/26 | B | 4,247,480 |
| 577 | Windstream Corporation, Term Loan B6, (6) | 6.510% | 1-Month LIBOR | 4.000% | 3/29/21 | BB | 538,415 |
| 9,000 | Ziggo B.V., Term Loan E | 5.009% | 1-Month LIBOR | 2.500% | 4/15/25 | BB | 8,722,620 |
| 33,148 | Total Diversified Telecommunication Services | | | | | | 31,975,261 |
| | Electric Utilities 1.0% (0.6% of Total Investments) | | | | | | |
| 636 | EFS Cogen Holdings LLC, Term Loan B | 5.980% | 3-Month LIBOR | 3.250% | 6/28/23 | BB | 627,386 |
| 2,394 | Texas Competitive Electric Holdings LLC, Exit Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 8/01/23 | BBB | 2,361,083 |
| 1,366 | Vistra Operations Co., Term Loan B3 | 4.505% | 1-Month LIBOR | 2.000% | 12/31/25 | BBB | 1,342,793 |
| 4,396 | Total Electric Utilities | | | | | | 4,331,262 |
| | Electrical Equipment 0.4% (0.2% of Total Investments) | | | | | | |
| 1,668 | TTM Technologies, Term Loan B, (DD1) | 5.020% | 1-Month LIBOR | 2.500% | 9/28/24 | BB+ | 1,626,346 |
| | Energy Equipment & Services 1.6% (1.0% of Total Investments) | | | | | | |
| 1,054 | Cypress Semiconductor Corp, Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 7/05/21 | BB+ | 1,045,322 |
| 2,978 | McDermott International, Term Loan | 7.499% | 1-Month LIBOR | 5.000% | 5/12/25 | BB | 2,863,774 |
| 3,739 | Seadrill Partners LLC, Initial Term Loan | 8.803% | 3-Month LIBOR | 6.000% | 2/21/21 | CCC+ | 3,024,312 |
| 7,771 | Total Energy Equipment & Services | | | | | | 6,933,408 |
| | Equity Real Estate Investment Trusts 1.7% (1.1% of Total Investments) | | | | | | |
| 5,792 | Communications Sales & Leasing, Inc., Shortfall Term Loan | 5.499% | 1-Month LIBOR | 3.000% | 10/24/22 | B | 5,446,357 |
| 981 | Realogy Group LLC, Term Loan A | 4.758% | 1-Month LIBOR | 2.250% | 2/08/23 | BB+ | 966,531 |
| 1,254 | Realogy Group LLC, Term Loan B | 4.758% | 1-Month LIBOR | 2.250% | 2/08/25 | BB+ | 1,225,523 |
| 8,027 | Total Equity Real Estate Investment Trusts | | | | | | 7,638,411 |

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Food & Staples Retailing 5.8% (3.6% of Total Investments)

| | | | | | | | |
|---|--|--------|---------------|--------|----------|------|------------|
| 1,318 | Albertson's LLC, Term Loan B6 | 5.691% | 3-Month LIBOR | 3.000% | 6/22/23 | BB | 1,299,985 |
| 14,328 | Albertson's LLC, Term Loan B7 | 5.499% | 1-Month LIBOR | 3.000% | 11/17/25 | BB | 14,055,418 |
| 1,247 | Hearthside Group Holdings LLC, Term Loan B | 6.186% | 1-Month LIBOR | 3.688% | 5/23/25 | B | 1,203,535 |
| 489 | Save-A-Lot, Term Loan B | 8.803% | 3-Month LIBOR | 6.000% | 12/05/23 | CCC+ | 272,858 |
| 8,806 | US Foods, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 6/27/23 | BBB | 8,678,483 |
| 26,188 | Total Food & Staples Retailing | | | | | | 25,510,279 |
| Food Products 0.2% (0.1% of Total Investments) | | | | | | | |
| 956 | American Seafoods Group LLC, Term Loan B | 5.250% | 1-Month LIBOR | 2.750% | 8/21/23 | BB | 948,029 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|--------------|
| Health Care Equipment & Supplies 2.1% (1.3% of Total Investments) | | | | | | | |
| \$ 1,724 | Acelity, Term Loan B | 6.053% | 3-Month LIBOR | 3.250% | 2/02/24 | B+ | \$ 1,716,117 |
| 600 | Air Methods Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | B | 492,666 |
| 925 | Greatbatch, New Term Loan B | 5.510% | 1-Month LIBOR | 3.000% | 10/27/22 | B+ | 918,935 |
| 750 | LifeScan, Term Loan B | 8.797% | 3-Month LIBOR | 6.000% | 10/01/24 | B+ | 721,879 |
| 2,671 | Onex Carestream Finance LP, Term Loan, First Lien | 8.249% | N/A | N/A | 2/28/21 | B+ | 2,609,926 |
| 2,262 | Onex Carestream Finance LP, Term Loan, Second Lien | 11.999% | 1-Month LIBOR | 9.500% | 6/07/21 | B | 2,228,397 |
| 746 | Vyaire Medical, Inc., Term Loan B | 7.547% | 3-Month LIBOR | 4.750% | 4/16/25 | B | 705,206 |
| 9,678 | Total Health Care Equipment & Supplies | | | | | | 9,393,126 |
| Health Care Providers & Services 7.6% (4.7% of Total Investments) | | | | | | | |
| 1,665 | Air Medical Group Holdings, Inc., Term Loan B | 5.764% | 1-Month LIBOR | 3.250% | 4/28/22 | B+ | 1,570,466 |
| 861 | Air Medical Group Holdings, Inc., Term Loan B | 6.769% | 1-Month LIBOR | 4.250% | 3/14/25 | B+ | 811,131 |
| 1,245 | Ardent Health, Term Loan, First Lien | 6.999% | 1-Month LIBOR | 4.500% | 6/30/25 | B+ | 1,240,067 |
| 1,128 | Catalent Pharma Solutions, Inc., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 5/20/24 | BB | 1,123,636 |
| 1,208 | Community Health Systems, Inc., Term Loan H | 5.957% | 3-Month LIBOR | 3.250% | 1/27/21 | BB | 1,190,696 |
| 1,424 | Concentra, Inc., Term Loan B | 5.270% | 1-Month LIBOR | 2.750% | 6/01/22 | B+ | 1,415,219 |
| 859 | ConvaTec Healthcare, Term Loan B | 5.053% | 3-Month LIBOR | 2.250% | 10/25/23 | BB | 853,417 |
| 1,000 | Envision Healthcare Corporation, Initial Term Loan | 6.249% | 1-Month LIBOR | 3.750% | 10/10/25 | B+ | 944,750 |
| 748 | HCA, Inc., Term Loan B10 | 4.499% | 1-Month LIBOR | 2.000% | 3/13/25 | BBB | 746,911 |

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|--------|--|-------------|------------------------------------|--------|----------|------|------------|
| 2,249 | HCA, Inc., Term Loan B11, (DD1) | 4.249% | 1-Month LIBOR | 1.750% | 3/17/23 | BBB | 2,241,229 |
| 1,129 | Healogics, Inc., Term Loan, First Lien | 7.010% | 3-Month LIBOR | 4.250% | 7/01/21 | B | 1,019,566 |
| 51 | Heartland Dental Care, Inc., Delay Draw Facility, (5) | 3.750% | N/A | N/A | 4/30/25 | B | 49,371 |
| 555 | Heartland Dental Care, Inc., Term Loan, First Lien | 6.249% | 1-Month LIBOR | 3.750% | 4/30/25 | B | 539,406 |
| 2,437 | Kindred at Home Hospice, Term Loan B | 6.250% | 1-Month LIBOR | 3.750% | 7/02/25 | B+ | 2,425,144 |
| 1,750 | Kindred at Home Hospice, Term Loan, Second Lien | 9.500% | 1-Month LIBOR | 7.000% | 6/21/26 | CCC+ | 1,777,344 |
| 2,000 | Lifepoint Health, Inc., Term Loan | 7.129% | 3-Month LIBOR | 4.500% | 11/16/25 | B+ | 1,956,000 |
| 2,173 | Millennium Laboratories, Inc., Term Loan B, First Lien | 8.999% | 1-Month LIBOR | 6.500% | 12/21/20 | CCC+ | 1,224,876 |
| 6,248 | Pharmaceutical Product Development, Inc., Term Loan B, (DD1) | 4.999% | 1-Month LIBOR | 2.500% | 8/18/22 | BB | 6,136,497 |
| 1,241 | PharMerica, Term Loan, First Lien | 6.008% | 1-Month LIBOR | 3.500% | 12/06/24 | B+ | 1,238,882 |
| 993 | Prospect Medical Holdings, Term Loan B1 | 8.063% | 1-Month LIBOR | 5.500% | 2/22/24 | B+ | 987,538 |
| 205 | Quorum Health Corp., Term Loan B | 9.249% | 1-Month LIBOR | 6.750% | 4/29/22 | B+ | 204,666 |
| 2,389 | Select Medical Corporation, Term Loan B | 5.012% | 1-Month LIBOR | 2.500% | 3/06/25 | BB | 2,368,575 |
| 1,049 | Team Health, Initial Term Loan, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 946,309 |
| 223 | Vizient, Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 2/13/23 | N/R | 221,609 |
| 34,830 | Total Health Care Providers & Services | | | | | | 33,233,305 |
| | Health Care Technology | 1.2% | (0.7% of Total Investments) | | | | |
| 4,813 | Emdeon, Inc., Term Loan | 5.249% | 1-Month LIBOR | 2.750% | 3/01/24 | B+ | 4,716,852 |
| 449 | Press Ganey Holdings, Inc., Term Loan, Second Lien | 8.999% | 1-Month LIBOR | 6.500% | 10/21/24 | CCC+ | 448,879 |
| 5,262 | Total Health Care Technology | | | | | | 5,165,731 |

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Hotels, Restaurants & Leisure 13.4% (8.4% of Total Investments)

| | | | | | | | |
|--------|--|--------|---------------|--------|----------|-----|------------|
| 1,531 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 5.999% | 1-Month LIBOR | 3.500% | 5/30/25 | BB | 1,518,524 |
| 933 | Aramark Corporation, Term Loan | 4.249% | 1-Month LIBOR | 1.750% | 3/11/25 | BBB | 927,999 |
| 744 | Arby's Restaurant Group, Inc., Term Loan B | 5.764% | 1-Month LIBOR | 3.250% | 2/05/25 | B | 726,383 |
| 17,397 | Burger King Corporation, Term Loan B3 | 4.749% | 1-Month LIBOR | 2.250% | 2/16/24 | BB | 17,142,131 |
| 5,163 | Caesars Entertainment Operating Company, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 10/06/24 | BB | 5,072,238 |
| 2,970 | Caesars Resort Collection, Term Loan, First Lien | 5.249% | 1-Month LIBOR | 2.750% | 12/23/24 | BB | 2,934,004 |
| 886 | CCM Merger, Inc., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 8/09/21 | BB | 879,800 |
| 3,257 | CityCenter Holdings LLC, Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 4/18/24 | BB | 3,204,483 |
| 1,817 | Equinox Holdings, Inc., Term Loan B1 | 5.499% | 1-Month LIBOR | 3.000% | 3/08/24 | B+ | 1,795,910 |
| 980 | Four Seasons Holdings, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 11/30/23 | BB+ | 966,015 |
| 3,064 | Intrawest Resorts Holdings, Inc., Term Loan B | 5.499% | 1-Month LIBOR | 3.000% | 7/31/24 | B | 3,029,276 |
| 1,945 | Life Time Fitness, Inc., Term Loan B | 5.457% | 3-Month LIBOR | 2.750% | 6/10/22 | BB | 1,921,352 |
| 900 | MGM Growth Properties, Term Loan A, (WI/DD) | TBD | TBD | TBD | TBD | BB+ | 891,000 |
| 2,247 | MGM Growth Properties, Term Loan B | 4.414% | 1-Month LIBOR | 2.000% | 3/21/25 | BBB | 2,214,483 |
| 8,401 | Scientific Games Corp., Initial Term Loan B5 | 5.249% | 1-Month LIBOR | 2.750% | 8/14/24 | BB | 8,156,381 |

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|---|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Hotels, Restaurants & Leisure (continued) | | | | | | | |
| \$ 3,484 | Stars Group Holdings, Term Loan B | 6.303% | 3-Month LIBOR | 3.500% | 7/10/25 | B+ | \$ 3,456,903 |
| 2,583 | Station Casino LLC, Term Loan B | 5.000% | 1-Month LIBOR | 2.500% | 6/08/23 | BB | 2,557,195 |
| 1,496 | Wyndham International, Inc., Term Loan B | 4.249% | 1-Month LIBOR | 1.750% | 5/30/25 | BBB | 1,474,337 |
| 59,798 | Total Hotels, Restaurants & Leisure | | | | | | 58,868,414 |
| Household Durables 0.4% (0.3% of Total Investments) | | | | | | | |
| 2,080 | Serta Simmons Holdings LLC, Term Loan, First Lien | 6.013% | 1-Month LIBOR | 3.500% | 11/08/23 | B | 1,783,489 |
| Household Products 0.2% (0.1% of Total Investments) | | | | | | | |
| 982 | Reynolds Group Holdings, Inc., Term Loan, First Lien | 5.249% | 1-Month LIBOR | 2.750% | 2/05/23 | B+ | 970,396 |
| Independent Power & Renewable Electricity Producers 0.9% (0.6% of Total Investments) | | | | | | | |
| 4,056 | NRG Energy, Inc., Term Loan B | 4.249% | 1-Month LIBOR | 1.750% | 6/30/23 | BBB | 3,997,776 |
| Industrial Conglomerates 0.2% (0.1% of Total Investments) | | | | | | | |
| 993 | Education Advisory Board, Term Loan, First Lien | 6.408% | 2-Month LIBOR | 3.750% | 11/15/24 | B | 965,206 |
| Insurance 1.9% (1.2% of Total Investments) | | | | | | | |
| 737 | Acrisure LLC, Term Loan B | 6.749% | 1-Month LIBOR | 4.250% | 11/22/23 | B | 724,718 |
| 3,815 | Alliant Holdings I LLC, Term Loan B | 5.258% | 1-Month LIBOR | 2.750% | 5/09/25 | B | 3,681,386 |
| 1,817 | Asurion LLC, Term Loan B6 | 5.499% | 1-Month LIBOR | 3.000% | 11/03/23 | BB | 1,791,658 |
| 2,214 | Hub International Holdings, Inc., Term Loan B | 5.514% | 3-Month LIBOR | 2.750% | 4/25/25 | B | 2,139,038 |
| 8,583 | Total Insurance | | | | | | 8,336,800 |
| Interactive Media & Services 0.6% (0.4% of Total Investments) | | | | | | | |
| 1,059 | Rackspace Hosting, | 5.582% | 3-Month LIBOR | 3.000% | 11/03/23 | BB+ | 985,085 |

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| | Inc., Refinancing Term B Loan, First Lien | | | | | | |
| 1,500 | WeddingWire, Inc., Term Loan | 7.290% | 3-Month LIBOR | 4.500% | 12/19/25 | B+ | 1,497,660 |
| 2,559 | Total Interactive Media & Services | | | | | | 2,482,745 |
| Internet and Direct Marketing Retail 1.0% (0.6% of Total Investments) | | | | | | | |
| 3,488 | Uber Technologies, Inc., Term Loan | 6.516% | 1-Month LIBOR | 4.000% | 4/04/25 | N/R | 3,471,149 |
| 744 | Uber Technologies, Inc., Term Loan | 6.008% | 1-Month LIBOR | 3.500% | 7/13/23 | N/R | 736,474 |
| 4,232 | Total Internet and Direct Marketing Retail | | | | | | 4,207,623 |
| Internet Software & Services 0.8% (0.5% of Total Investments) | | | | | | | |
| 1,459 | Ancestry.com, Inc., Term Loan, First Lien | 5.750% | 1-Month LIBOR | 3.250% | 10/19/23 | B | 1,436,869 |
| 953 | Dynatrace, Term Loan, First Lien | 5.749% | 1-Month LIBOR | 3.250% | 8/22/25 | B+ | 943,941 |
| 97 | Dynatrace, Term Loan, Second Lien | 9.499% | 1-Month LIBOR | 7.000% | 8/21/26 | CCC+ | 96,291 |
| 1,912 | SkillSoft Corporation, Term Loan, Second Lien | 10.749% | 1-Month LIBOR | 8.250% | 4/28/22 | CCC | 1,013,807 |
| 4,421 | Total Internet Software & Services | | | | | | 3,490,908 |
| IT Services 6.8% (4.2% of Total Investments) | | | | | | | |
| 751 | DTI Holdings, Inc., Replacement Term Loan B1 | 7.494% | 3-Month LIBOR | 4.750% | 9/29/23 | B | 706,658 |
| 6,320 | First Data Corporation, Term Loan, First Lien | 4.519% | 1-Month LIBOR | 2.000% | 4/26/24 | BB+ | 6,303,406 |
| 3,023 | First Data Corporation, Term Loan, First Lien, (DD1) | 4.519% | 1-Month LIBOR | 2.000% | 7/10/22 | BB+ | 3,014,600 |
| 1,158 | Gartner, Inc., Term Loan A | 3.999% | 1-Month LIBOR | 1.500% | 3/21/22 | Ba1 | 1,149,487 |
| 1,671 | GTT Communications, Inc., Term Loan, First Lien | 5.250% | 1-Month LIBOR | 2.750% | 6/02/25 | BB | 1,573,628 |
| 2,500 | Optiv Security, Inc., Term Loan, Second Lien | 9.749% | 1-Month LIBOR | 7.250% | 1/31/25 | CCC+ | 2,321,875 |
| 651 | Presidio, Inc., Term Loan B | 5.543% | 3-Month LIBOR | 2.750% | 2/02/24 | B+ | 644,632 |
| 3,623 | | 4.499% | 1-Month LIBOR | 2.000% | 2/22/24 | BB | 3,581,232 |

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|--------|--|---------|---------------|--------|----------|------|------------|
| | Sabre, Inc., Term Loan B | | | | | | |
| 715 | Science Applications International Corporation, Term Loan B | 4.249% | 1-Month LIBOR | 1.750% | 10/31/25 | BB+ | 705,781 |
| 3,500 | Syniverse Holdings, Inc., Initial Term Loan, Second Lien | 11.509% | 1-Month LIBOR | 9.000% | 3/11/24 | CCC+ | 3,010,000 |
| 2,583 | Syniverse Holdings, Inc., Tranche Term Loan C | 7.509% | 1-Month LIBOR | 5.000% | 3/09/23 | B | 2,350,951 |
| 1,724 | Tempo Acquisition LLC, Term Loan B | 5.499% | 1-Month LIBOR | 3.000% | 5/01/24 | B+ | 1,696,049 |
| 2,006 | West Corporation, Term Loan B | 6.499% | 1-Month LIBOR | 4.000% | 10/10/24 | BB+ | 1,847,277 |
| 975 | WEX, Inc., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 7/01/23 | BB | 962,637 |
| 31,200 | Total IT Services | | | | | | 29,868,213 |

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| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|------------|--------------------|------------|--------------|-------------|------------|
| Life Sciences Tools & Services 0.4% (0.3% of Total Investments) | | | | | | | |
| \$ 446 | Inventiv Health, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 8/01/24 | BB | \$ 439,840 |
| 1,586 | Parexel International Corp., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 9/27/24 | B+ | 1,506,884 |
| 2,032 | Total Life Sciences Tools & Services | | | | | | 1,946,724 |
| Machinery 1.1% (0.7% of Total Investments) | | | | | | | |
| 1,025 | BJ's Wholesale Club, Inc., Term Loan B | 5.514% | 1-Month LIBOR | 3.000% | 2/01/24 | B+ | 1,017,300 |
| 1,784 | Gardner Denver, Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 7/30/24 | BB+ | 1,777,495 |
| 1,042 | Gates Global LLC, Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 4/01/24 | B+ | 1,022,656 |
| 695 | TNT Crane and Rigging Inc., Initial Term Loan, First Lien | 7.303% | 3-Month LIBOR | 4.500% | 11/27/20 | CCC+ | 637,586 |
| 650 | TNT Crane and Rigging, Inc., Term Loan, Second Lien | 11.803% | 3-Month LIBOR | 9.000% | 11/26/21 | CCC | 542,750 |
| 5,196 | Total Machinery | | | | | | 4,997,787 |
| Marine 0.6% (0.4% of Total Investments) | | | | | | | |
| 863 | American Commercial Lines LLC, Term Loan B, First Lien | 11.249% | 1-Month LIBOR | 8.750% | 11/12/20 | CCC+ | 616,688 |
| 2,007 | Harvey Gulf International Marine, Inc., Exit Term Loan | 8.508% | 6-Month LIBOR | 6.000% | 7/02/23 | B | 1,999,701 |
| 2,870 | Total Marine | | | | | | 2,616,389 |
| Media 13.7% (8.6% of Total Investments) | | | | | | | |
| 1,142 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 5.749% | 1-Month LIBOR | 3.250% | 7/23/21 | B+ | 1,009,320 |
| 572 | Affinion Group Holdings, Inc., Term Loan, First Lien | 10.390% | 3-Month LIBOR | 7.750% | 5/10/22 | CCC+ | 559,887 |
| 164 | Catalina Marketing Corporation, Delayed Draw Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | N/R | 164,141 |
| 614 | Catalina Marketing Corporation, DIP Term Loan, First Lien | 8.008% | 3-Month LIBOR | 5.500% | 6/14/19 | N/R | 529,571 |
| 246 | Catalina Marketing Corporation, Term Loan | 12.514% | 1-Month LIBOR | 10.000% | 6/14/19 | N/R | 246,212 |

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| A | | | | | | | |
|-------|---|--------|---------------|--------|----------|-----|-----------|
| 266 | Catalina Marketing Corporation, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | N/R | 266,730 |
| 3,716 | Catalina Marketing Corporation, Term Loan, First Lien, (6) | 0.000% | N/A | N/A | 4/09/21 | D | 334,412 |
| 1,500 | Catalina Marketing Corporation, Term Loan, Second Lien, (6) | 9.457% | N/A | N/A | 4/11/22 | D | 27,750 |
| 550 | CBS Radio, Inc., Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB | 535,563 |
| 4,537 | Cequel Communications LLC, Term Loan B | 4.759% | 1-Month LIBOR | 2.250% | 1/10/26 | BB | 4,384,170 |
| 4,199 | Charter Communications Operating Holdings LLC, Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 4/30/25 | BBB | 4,150,169 |
| 1,983 | Cineworld Group PLC, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 2/28/25 | BB | 1,939,889 |
| 5,014 | Clear Channel Communications, Inc., Tranche D, Term Loan, (6) | 0.000% | N/A | N/A | 1/30/19 | CCC | 3,402,502 |
| 7,295 | Clear Channel Communications, Inc., Term Loan E, (6) | 0.000% | N/A | N/A | 7/30/19 | CCC | 4,950,824 |
| 1,489 | CSC Holdings LLC, Term Loan B | 5.009% | 1-Month LIBOR | 2.500% | 1/25/26 | BB+ | 1,458,975 |
| 6,620 | Cumulus Media, Inc., Exit Term Loan | 7.000% | 1-Month LIBOR | 4.500% | 5/13/22 | B | 6,408,346 |
| 553 | Gray Television, Inc., Term Loan B2 | 4.770% | 1-Month LIBOR | 2.250% | 2/07/24 | BB+ | 544,574 |
| 750 | Gray Television, Inc., Term Loan C | 5.020% | 1-Month LIBOR | 2.500% | 1/02/26 | BB+ | 741,251 |
| 1,838 | IMG Worldwide, Inc., Term Loan B | 5.250% | 1-Month LIBOR | 2.750% | 5/18/25 | B | 1,737,633 |
| 3,252 | Intelsat Jackson Holdings, S.A., Term Loan B | 6.252% | 1-Month LIBOR | 3.750% | 11/30/23 | B+ | 3,232,754 |
| 5,806 | McGraw-Hill Education Holdings LLC, Term Loan B | 6.499% | 1-Month LIBOR | 4.000% | 5/02/22 | BB+ | 5,302,742 |
| 1,591 | Meredith Corporation, Tranche Term Loan B1 | 5.249% | 1-Month LIBOR | 2.750% | 1/31/25 | BB | 1,584,250 |
| 1,496 | Metro-Goldwyn-Mayer, Inc., Term Loan, First Lien | 5.000% | 1-Month LIBOR | 2.500% | 7/03/25 | BB | 1,478,490 |
| 1,000 | Metro-Goldwyn-Mayer, Inc., Term Loan, Second Lien | 7.000% | 1-Month LIBOR | 4.500% | 7/03/26 | B | 967,505 |
| 2,738 | | 4.752% | 1-Month LIBOR | 2.250% | 1/17/24 | BB+ | 2,657,479 |

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| | | | | | | | |
|-------|--|--------|---------------|--------|----------|-----|-----------|
| | Nexstar Broadcasting, Inc., Term Loan B3 | | | | | | |
| 473 | Nexstar Broadcasting, Inc., Term Loan B3 | 4.756% | 1-Month LIBOR | 2.250% | 1/17/24 | BB+ | 459,425 |
| 399 | Red Ventures, Term Loan B | 5.499% | 1-Month LIBOR | 3.000% | 11/08/24 | BB | 395,749 |
| 2,337 | Sinclair Television Group, Term Loan B2, (DD1) | 4.750% | 1-Month LIBOR | 2.250% | 1/31/24 | BB+ | 2,324,044 |
| 1,444 | Springer Science & Business Media, Inc., Term Loan B13, First Lien | 5.999% | 1-Month LIBOR | 3.500% | 8/15/22 | B | 1,439,975 |
| 1,533 | UPC Financing Partnership, Term Loan AR1, First Lien | 5.009% | 1-Month LIBOR | 2.500% | 1/15/26 | BB+ | 1,513,518 |

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|---|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Media (continued) | | | | | | | |
| \$ 5,726 | WideOpenWest Finance LLC, Term Loan B | 5.753% | 1-Month LIBOR | 3.250% | 8/18/23 | B | \$ 5,487,806 |
| 70,843 | Total Media | | | | | | 60,235,656 |
| Multiline Retail 1.4% (0.9% of Total Investments) | | | | | | | |
| 2,054 | 99 Cents Only Stores, Tranche B2, Term Loan, Second Lien, (cash 8.853%, PIK 1.500%) | 8.432% | 3-Month LIBOR | 6.500% | 1/13/22 | CCC+ | 1,848,816 |
| 1,573 | Belk, Inc., Term Loan B, First Lien, (DD1) | 7.365% | 2-Month LIBOR | 4.750% | 12/12/22 | B | 1,257,681 |
| 1,489 | EG America LLC, Term Loan, First Lien | 6.813% | 3-Month LIBOR | 4.000% | 2/07/25 | B | 1,441,857 |
| 599 | Hudson's Bay Company, Term Loan B, First Lien | 5.752% | 1-Month LIBOR | 3.250% | 9/30/22 | BB | 587,285 |
| 1,324 | Neiman Marcus Group, Inc., Term Loan | 5.763% | 1-Month LIBOR | 3.250% | 10/25/20 | CCC | 1,177,550 |
| 7,039 | Total Multiline Retail | | | | | | 6,313,189 |
| Oil, Gas & Consumable Fuels 2.5% (1.6% of Total Investments) | | | | | | | |
| 1,447 | BCP Renaissance Parent, Term Loan B | 6.244% | 3-Month LIBOR | 3.500% | 10/31/24 | BB | 1,435,962 |
| 1,250 | California Resources Corporation, Term Loan | 12.874% | 1-Month LIBOR | 10.375% | 12/31/21 | B | 1,310,938 |
| 3,414 | California Resources Corporation, Term Loan B | 7.252% | 1-Month LIBOR | 4.750% | 12/31/22 | B | 3,356,655 |
| 2,551 | Fieldwood Energy LLC, Exit Term Loan | 7.749% | 1-Month LIBOR | 5.250% | 4/11/22 | BB | 2,348,314 |
| 1,574 | Fieldwood Energy LLC, Exit Term Loan, second Lien | 9.749% | 1-Month LIBOR | 7.250% | 4/11/23 | B+ | 1,360,262 |
| 1,206 | Peabody Energy Corporation, Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 3/31/25 | BB | 1,184,629 |
| 11,442 | Total Oil, Gas & Consumable Fuels | | | | | | 10,996,760 |

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Personal Products 1.2% (0.8% of Total Investments)

| | | | | | | | |
|-------|---|--------|---------------|--------|----------|----|-----------|
| 1,706 | Coty, Inc., Term Loan A | 4.271% | 1-Month LIBOR | 1.750% | 4/05/23 | BB | 1,659,328 |
| 1,493 | Coty, Inc., Term Loan B | 4.771% | 1-Month LIBOR | 2.250% | 4/07/25 | BB | 1,420,673 |
| 3,147 | Revlon Consumer Products Corporation, Term Loan B, First Lien | 6.207% | 3-Month LIBOR | 3.500% | 11/16/20 | B | 2,257,440 |
| 6,346 | Total Personal Products | | | | | | 5,337,441 |

Pharmaceuticals 1.8% (1.1% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|----------|----|-----------|
| 963 | Alphabet Holding Company, Inc., Initial Term Loan, First Lien | 5.999% | 1-Month LIBOR | 3.500% | 9/26/24 | B | 877,856 |
| 3,232 | Concordia Healthcare Corp, Exit Term Loan | 8.016% | 1-Month LIBOR | 5.500% | 9/06/24 | B | 3,083,494 |
| 986 | Valeant Pharmaceuticals International, Inc., Term Loan B, (DD1) | 5.263% | 1-Month LIBOR | 2.750% | 11/15/25 | BB | 973,760 |
| 2,847 | Valeant Pharmaceuticals International, Inc., Term Loan, First Lien | 5.513% | 1-Month LIBOR | 3.000% | 6/02/25 | BB | 2,821,165 |
| 8,028 | Total Pharmaceuticals | | | | | | 7,756,275 |

Professional Services 1.5% (0.9% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|----------|-----|-----------|
| 1,064 | Ceridian HCM Holding, Inc., Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 4/30/25 | B | 1,054,069 |
| 1,965 | Nielsen Finance LLC, Term Loan B4 | 4.511% | 1-Month LIBOR | 2.000% | 10/04/23 | BBB | 1,937,215 |
| 957 | On Assignment, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 4/02/25 | BB | 947,100 |
| 3,141 | Skillsoft Corporation, Initial Term Loan, First Lien | 7.249% | 1-Month LIBOR | 4.750% | 4/28/21 | B | 2,579,824 |
| 7,127 | Total Professional Services | | | | | | 6,518,208 |

Real Estate Management & Development 1.0% (0.6% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|---------|-----|-----------|
| 2,843 | GGP, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 8/27/25 | BB+ | 2,727,127 |
| 1,472 | Trico Group LLC, Term Loan, First Lien | 9.207% | 3-Month LIBOR | 6.500% | 2/02/24 | B | 1,442,438 |
| 4,315 | Total Real Estate Management & Development | | | | | | 4,169,565 |

Road & Rail 2.8% (1.7% of Total Investments)

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|--------|---|--------|---------------|--------|----------|-----|---|
| 9,725 | Avolon LLC, Term Loan B | 4.503% | 1-Month LIBOR | 2.000% | 1/15/25 | BBB | 9,641,923 |
| 1,455 | Quality Distribution, Incremental Term Loan, First Lien | 8.303% | 3-Month LIBOR | 5.500% | 8/18/22 | B | 1,433,175 |
| 1,200 | Savage Enterprises LLC, Term Loan B | 7.020% | 1-Month LIBOR | 4.500% | 8/01/25 | B+ | 1,201,040 |
| 12,380 | Total Road & Rail | | | | | | 12,276,138 |
| | Semiconductors & Semiconductor Equipment | | | | | | 1.1% (0.7% of Total Investments) |
| 750 | Cabot Microelectronics, Term Loan B | 4.750% | 1-Month LIBOR | 2.250% | 11/14/25 | BB+ | 745,313 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|---|---|------------|--------------------|------------|--------------|-------------|------------|
| Semiconductors & Semiconductor Equipment (continued) | | | | | | | |
| \$ 209 | Lumileds, Term Loan B | 6.205% | 3-Month LIBOR | 3.500% | 6/30/24 | B+ | \$ 158,872 |
| 1,808 | Microchip Technology, Inc., Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 5/29/25 | BBB | 1,783,798 |
| 919 | Micron Technology, Inc., Term Loan B | 4.250% | 1-Month LIBOR | 1.750% | 4/10/22 | BBB | 911,671 |
| 1,427 | ON Semiconductor Corporation, Term Loan B3 | 4.249% | 1-Month LIBOR | 1.750% | 3/31/23 | BBB | 1,412,017 |
| 5,113 | Total Semiconductors & Semiconductor Equipment | | | | | | 5,011,671 |
| Software 13.0% (8.1% of Total Investments) | | | | | | | |
| 3,021 | Blackboard, Inc., Term Loan B4 | 7.780% | 3-Month LIBOR | 5.000% | 6/30/21 | B | 2,843,167 |
| 602 | Compuware Corporation, Term Loan, First Lien | 6.002% | 1-Month LIBOR | 3.500% | 8/25/25 | B+ | 602,424 |
| 1,500 | DiscoverOrg LLC, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | N/R | 1,492,500 |
| 2,140 | Ellucian, Term Loan B, First Lien | 6.053% | 3-Month LIBOR | 3.250% | 9/30/22 | B | 2,099,032 |
| 2,940 | Greeneden U.S. Holdings II LLC, Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 12/01/23 | B | 2,879,729 |
| 10,794 | Infor (US), Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 2/01/22 | B+ | 10,749,904 |
| 2,514 | Informatica, Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 8/05/22 | B+ | 2,511,460 |
| 1,216 | Kronos Incorporated, Term Loan B | 5.541% | 3-Month LIBOR | 3.000% | 11/20/23 | B | 1,194,591 |
| 688 | McAfee Holdings International, Inc., Term Loan, Second Lien | 11.000% | 1-Month LIBOR | 8.500% | 9/29/25 | B | 699,531 |
| 3,130 | McAfee LLC, Term Loan B | 6.250% | 1-Month LIBOR | 3.750% | 9/30/24 | B+ | 3,117,853 |
| 894 | Micro Focus International PLC, New Term Loan | 4.999% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 866,629 |
| 6,036 | Micro Focus International PLC, | 4.999% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 5,852,560 |

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|--------|--|---------|---------------|--------|----------|------|------------|
| | Term Loan B | | | | | | |
| 2,914 | Micro Focus International PLC, Term Loan B2 | 4.749% | 1-Month LIBOR | 2.250% | 11/19/21 | BB | 2,871,989 |
| 636 | Misys, New Term Loan, Second Lien | 10.053% | 3-Month LIBOR | 7.250% | 6/13/25 | BB | 602,773 |
| 380 | Mitchell International, Inc., Initial Term Loan, First Lien | 5.749% | 1-Month LIBOR | 3.250% | 11/29/24 | B | 365,155 |
| 667 | Mitchell International, Inc., Initial Term Loan, Second Lien | 9.749% | 1-Month LIBOR | 7.250% | 12/01/25 | CCC | 654,667 |
| 1,470 | RP Crown Parent LLC, Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 10/15/23 | B+ | 1,447,950 |
| 5,736 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3, (DD1) | 4.749% | 1-Month LIBOR | 2.250% | 4/16/25 | BB | 5,628,505 |
| 2,206 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4, (DD1) | 4.749% | 1-Month LIBOR | 2.250% | 4/16/25 | BB | 2,164,909 |
| 8,387 | TIBCO Software, Inc., Term Loan, First Lien | 6.010% | 1-Month LIBOR | 3.500% | 12/04/20 | B+ | 8,340,961 |
| 57,871 | Total Software | | | | | | 56,986,289 |
| | Specialty Retail 1.6% (1.0% of Total Investments) | | | | | | |
| 1,594 | Academy, Ltd., Term Loan B | 6.514% | 1-Month LIBOR | 4.000% | 7/01/22 | CCC+ | 1,107,369 |
| 3,849 | Petco Animal Supplies, Inc., Term Loan B1 | 5.994% | 3-Month LIBOR | 3.250% | 1/26/23 | B | 2,967,904 |
| 2,705 | Petsmart Inc., Term Loan B, First Lien | 5.520% | 1-Month LIBOR | 3.000% | 3/11/22 | B | 2,274,560 |
| 1,204 | Serta Simmons Holdings LLC, Term Loan, Second Lien, (DD1) | 10.514% | 1-Month LIBOR | 8.000% | 11/08/24 | CCC | 865,932 |
| 9,352 | Total Specialty Retail | | | | | | 7,215,765 |
| | Technology Hardware, Storage & Peripherals 6.9% (4.3% of Total Investments) | | | | | | |
| 5,680 | BMC Software, Inc., Term Loan B | 7.053% | 3-Month LIBOR | 4.250% | 10/02/25 | B | 5,557,520 |
| 13,778 | Dell International LLC, Refinancing Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 9/07/23 | BBB | 13,609,892 |
| 4,171 | Dell International LLC, Replacement Term Loan A2 | 4.250% | 1-Month LIBOR | 1.750% | 9/07/21 | BBB | 4,128,873 |
| 6,998 | Western Digital, Term Loan B | 4.260% | 1-Month LIBOR | 1.750% | 4/29/23 | BBB | 6,840,267 |
| 30,627 | | | | | | | 30,136,552 |

Total Technology
Hardware, Storage &
Peripherals

Trading Companies & Distributors 0.1% (0.1% of Total Investments)

| | | | | | | | |
|-----|------------------------------|--------|---------------|--------|---------|----|---------|
| 571 | Univar, Inc., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 7/01/24 | BB | 560,617 |
|-----|------------------------------|--------|---------------|--------|---------|----|---------|

Transportation Infrastructure 0.7% (0.4% of Total Investments)

| | | | | | | | |
|-------|--|--------|---------------|--------|----------|-----|-----------|
| 750 | Atlantic Aviation FBO Inc., Term Loan | 6.270% | 1-Month LIBOR | 3.750% | 12/06/25 | BB | 754,688 |
| 1,247 | Ceva Group PLC, Term Loan, First Lien | 6.553% | 3-Month LIBOR | 3.750% | 8/04/25 | BB | 1,235,965 |
| 350 | Standard Aero, Canadien Term Loan, (WI/DD) | TBD | TBD | TBD | TBD | N/R | 348,713 |
| 650 | Standard Aero, USD Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB | 648,607 |
| 2,997 | Total Transportation Infrastructure | | | | | | 2,987,973 |

Wireless Telecommunication Services 1.9% (1.2% of Total Investments)

| | | | | | | | |
|-------|------------------------------|--------|---------------|--------|---------|----|-----------|
| 1,823 | Asurion LLC, Term Loan B4 | 5.499% | 1-Month LIBOR | 3.000% | 8/04/22 | BB | 1,798,192 |
|-------|------------------------------|--------|---------------|--------|---------|----|-----------|

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Wireless Telecommunication Services (continued) | | | | | | | |
| \$ 6,878 | Sprint Corporation, Term Loan, First Lien | 5.000% | 1-Month LIBOR | 2.500% | 2/02/24 | BB+ | \$ 6,731,353 |
| 8,701 | Total Wireless Telecommunication Services | | | | | | 8,529,545 |
| \$ 639,740 | Total Variable Rate Senior Loan Interests (cost \$630,597,427) | | | | | | 605,938,541 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|--|--|---------------|-----------------|--------------------|--------------|
| CORPORATE BONDS 16.1% (10.2% of Total Investments) | | | | | |
| Communications Equipment 2.7% (1.7% of Total Investments) | | | | | |
| \$ 155 | Avaya Holdings Corporation, 144A, (6), (7) | 7.000% | 4/01/19 | N/R | \$ |
| 3,830 | Avaya Holdings Corporation, 144A, (6), (7) | 10.500% | 3/01/21 | N/R | |
| 6,472 | Intelsat Jackson Holdings SA | 5.500% | 8/01/23 | CCC+ | 5,881,430 |
| 5,580 | Intelsat Jackson Holdings SA, 144A | 9.750% | 7/15/25 | CCC+ | 5,810,175 |
| 16,037 | Total Communications Equipment | | | | 11,691,605 |
| Containers & Packaging 0.9% (0.6% of Total Investments) | | | | | |
| 4,070 | Reynolds Group Issuer Inc. | 5.750% | 10/15/20 | B+ | 4,085,719 |
| Diversified Telecommunication Services 2.1% (1.3% of Total Investments) | | | | | |
| 489 | CSC Holdings LLC, 144A | 10.125% | 1/15/23 | B+ | 526,286 |
| 1,650 | CSC Holdings LLC, 144A | 10.875% | 10/15/25 | B+ | 1,901,625 |
| 6,902 | Intelsat Luxembourg SA | 7.750% | 6/01/21 | CC | 6,625,920 |
| 9,041 | Total Diversified Telecommunication Services | | | | 9,053,831 |
| Health Care Providers & Services 0.5% (0.3% of Total Investments) | | | | | |
| 880 | Tenet Healthcare Corporation | 4.750% | 6/01/20 | BB | 886,600 |
| 590 | | 6.000% | 10/01/20 | BB | 609,352 |

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| | | | | | |
|--------|---|---|----------|------|------------|
| | Tenet Healthcare Corporation | | | | |
| 800 | Tenet Healthcare Corporation | 4.500% | 4/01/21 | BB | 801,600 |
| 2,270 | Total Health Care Providers & Services | | | | 2,297,552 |
| | Hotels, Restaurants & Leisure | 1.0% (0.6% of Total Investments) | | | |
| 4,200 | Scientific Games International Inc. | 10.000% | 12/01/22 | B | 4,415,250 |
| | Media | 3.5% (2.2% of Total Investments) | | | |
| 150 | Charter Communications Operating LLC | 3.579% | 7/23/20 | BBB | 150,387 |
| 495 | DISH DBS Corporation | 5.125% | 5/01/20 | BB | 496,238 |
| 1,000 | DISH DBS Corporation | 5.875% | 11/15/24 | BB | 828,750 |
| 4,662 | iHeartCommunications Inc., (6) | 9.000% | 12/15/19 | CCC | 3,123,540 |
| 14,960 | iHeartCommunications Inc., (6) | 5.340% | 2/01/21 | CC | 1,810,186 |
| 6,250 | iHeartCommunications Inc., (6) | 9.000% | 3/01/21 | CCC | 4,171,875 |
| 1,714 | iHeartCommunications Inc., 144A, (6) | 11.250% | 3/01/21 | C | 1,079,820 |
| 4,370 | Intelsat Luxembourg SA | 8.125% | 6/01/23 | CCC | 3,635,294 |
| 33,601 | Total Media | | | | 15,296,090 |
| | Oil, Gas & Consumable Fuels | 1.2% (0.8% of Total Investments) | | | |
| 3,755 | California Resources Corporation, 144A | 8.000% | 12/15/22 | B | 3,013,388 |
| 500 | Denbury Resources Inc. | 6.375% | 8/15/21 | CCC+ | 412,500 |
| 1,814 | Denbury Resources Inc., 144A | 9.250% | 3/31/22 | B+ | 1,782,255 |
| 180 | EP Energy LLC, 144A | 9.375% | 5/01/24 | CCC | 95,850 |
| 6,249 | Total Oil, Gas & Consumable Fuels | | | | 5,303,993 |
| | Pharmaceuticals | 0.5% (0.3% of Total Investments) | | | |
| 1,500 | Bausch Health Companies Inc., 144A | 6.500% | 3/15/22 | BB | 1,550,625 |
| 733 | Concordia International Corporation | 8.000% | 9/06/24 | B | 696,350 |
| 2,233 | Total Pharmaceuticals | | | | 2,246,975 |
| | Real Estate Management & Development | 0.7% (0.5% of Total Investments) | | | |
| 3,250 | Realogy Group LLC, 144A | 5.250% | 12/01/21 | B+ | 3,248,765 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|-------------------------------|---|---------------|------------------------------------|--------------------|--------------|
| | Semiconductors & Semiconductor Equipment | 0.3% | (0.2% of Total Investments) | | |
| \$ 1,394 | Advanced Micro Devices Inc. | 7.500% | 8/15/22 | B+ | \$ 1,512,490 |
| | Software | 0.7% | (0.4% of Total Investments) | | |
| 3,050 | Infor US Inc., 144A | 5.750% | 8/15/20 | B+ | 3,095,140 |
| | Wireless Telecommunication Services | 2.0% | (1.3% of Total Investments) | | |
| 750 | Level 3 Financing Inc. | 5.375% | 8/15/22 | BB | 755,850 |
| 6,000 | Sprint Capital Corporation | 7.875% | 9/15/23 | B+ | 6,375,000 |
| 500 | Sprint Capital Corporation | 7.125% | 6/15/24 | B+ | 513,750 |
| 900 | Sprint Communications Inc. | 7.000% | 8/15/20 | B+ | 933,750 |
| 8,150 | Total Wireless Telecommunication Services | | | | 8,578,350 |
| \$ 93,545 | Total Corporate Bonds (cost \$80,407,541) | | | | 70,825,760 |
| | Shares | | | | Value |
| | COMMON STOCKS | 2.3% | (1.4% of Total Investments) | | |
| | Diversified Consumer Services | 0.1% | (0.0% of Total Investments) | | |
| 49,978 | Cengage Learning Holdings II Inc., (8), (9) | | | | \$ 193,665 |
| | Energy Equipment & Services | 0.4% | (0.2% of Total Investments) | | |
| 29,321 | C&J Energy Services Inc., (8) | | | | 471,189 |
| 63,862 | Transocean Ltd | | | | 547,297 |
| 2,534 | Vantage Drilling International, (8), (9) | | | | 587,888 |
| | Total Energy Equipment & Services | | | | 1,606,374 |
| | Health Care Providers & Services | 0.0% | (0.0% of Total Investments) | | |
| 50,560 | Millennium Health LLC, (7), (8) | | | | 97,987 |
| 47,462 | Millennium Health LLC, (7), (8) | | | | 91,943 |
| 54,276 | Millennium Health LLC, (8), (9) | | | | 2,985 |
| | Total Health Care Providers & Services | | | | 192,915 |
| | Marine | 0.2% | (0.1% of Total Investments) | | |
| 21,097 | HGIM Corporation, (9) | | | | 801,686 |
| 4,721 | HGIM Corporation, (8), (9) | | | | 179,398 |
| | Total Marine | | | | 981,084 |
| | Media | 0.7% | (0.5% of Total Investments) | | |
| 84,691 | Cumulus Media Inc., (8) | | | | 1,020,527 |
| 1,318,561 | Hibu PLC, (8), (9) | | | | 344,144 |
| 23,363 | Metro-Goldwyn-Mayer Inc., (8), (9) | | | | 1,824,650 |
| 36,087 | Tribune Media Company, (9) | | | | 23,457 |
| | Total Media | | | | 3,212,778 |

Pharmaceuticals 0.1% (0.1% of Total Investments)

| | | |
|--------|--------------------------------|---------|
| 22,941 | Advanz Pharma Corporation, (8) | 434,044 |
|--------|--------------------------------|---------|

Software 0.8% (0.5% of Total Investments)

| | | |
|---------|---------------------------------|-----------|
| 206,112 | Avaya Holdings Corporation, (8) | 3,485,354 |
|---------|---------------------------------|-----------|

Specialty Retail 0.0% (0.0% of Total Investments)

| | | |
|--------|---|--------|
| 22,273 | Gymboree Holding Corporation, (8), (9) | 44,546 |
|--------|---|--------|

| | | |
|-------|---|--------|
| 8,181 | Gymboree Holding Corporation, (8), (9) | 16,362 |
|-------|---|--------|

| | | |
|--|------------------------|--------|
| | Total Specialty Retail | 60,908 |
|--|------------------------|--------|

| | | |
|--|--|------------|
| | Total Common Stocks (cost \$17,251,932) | 10,167,122 |
|--|--|------------|

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount | (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|-------------------------|--------------|--|---------------|------------------------------------|--------------------|--------------------|
| | | ASSET-BACKED SECURITIES | 0.9% | (0.5% of Total Investments) | | |
| \$ | 675 | Bristol Park CLO LTD, Series 2016-1A, 144A, (3-Month LIBOR reference rate + 7.250% spread), (10) | 10.037% | 4/15/29 | BB | \$ 673,020 |
| | 800 | Dryden 50 Senior Loan Fund, Series 2017-50A, 144A, (3-Month LIBOR reference rate + 6.260% spread), (10) | 9.047% | 7/15/30 | BB | 776,030 |
| | 750 | Gilbert Park CLO LTD, Series 2017-1A, 144A, (3-Month LIBOR reference rate + 6.400% spread), (10) | 9.187% | 10/15/30 | BB | 731,606 |
| | 1,250 | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-10A, 144A, (3-Month LIBOR reference rate + 5.500% spread), (10) | 8.261% | 4/20/26 | BB | 1,232,294 |
| | 400 | Neuberger Berman Loan Advisers CLO 28 Limited, Series 2018-28A, 144A, (3-Month LIBOR reference rate + 5.600% spread), (10) | 8.361% | 4/20/30 | BB | 369,509 |
| \$ | 3,875 | Total Asset-Backed Securities (cost \$3,796,610) | | | | 3,782,459 |
| | | Shares Description (1) | | | | Value |
| | | COMMON STOCK RIGHTS | 0.1% | (0.0% of Total Investments) | | |
| | | Oil, Gas & Consumable Fuels | 0.1% | (0.0% of Total Investments) | | |
| | 13,466 | Fieldwood Energy LLC, (7), (8) | | | | \$ 423,072 |
| | 2,721 | Fieldwood Energy LLC, (8), (9) | | | | 89,793 |
| | | Total Common Stock Rights (cost \$384,387) | | | | 512,865 |
| | | Shares Description (1) | | | | Value |
| | | WARRANTS | 0.0% | (0.0% of Total Investments) | | |
| | 15,619 | Avaya Holdings Corporation, (9) | | | | \$ 19,524 |
| | | Total Warrants (cost \$1,460,830) | | | | 19,524 |
| | | Total Long-Term Investments (cost \$733,898,727) | | | | 691,246,271 |

| Shares | Description (1) | Coupon | Value |
|------------|---|---|-----------------------|
| | SHORT-TERM INVESTMENTS | 2.8% (1.8% of Total Investments) | |
| | INVESTMENT COMPANIES | 2.8% (1.8% of Total Investments) | |
| 12,312,629 | BlackRock Liquidity Funds T-Fund Portfolio, (11) | 2.290% (12) | \$ 12,312,629 |
| | Total Short-Term Investments (cost \$12,312,629) | | 12,312,629 |
| | Total Investments (cost \$746,211,356) | 160.1% | 703,558,900 |
| | Borrowings (40.7)% (13), (14) | | (178,800,000) |
| | Term Preferred Shares, net of deferred offering costs (18.9)% (15) | | (82,966,686) |
| | Other Assets Less Liabilities (0.5)% (16) | | (2,443,496) |
| | Net Assets Applicable to Common Shares | 100% | \$ 439,348,718 |

Investments in Derivatives

Interest Rate Swaps OTC Uncleared

| Counterparty | No. of Floating Rate | Fund Pay/Receive | Floating Rate | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Maturity Date | Value | Unrealized Appreciation (Depreciation) |
|---|----------------------|------------------|---------------|-------------------------|------------------------------|---------------|-----------------------|--|
| Morgan Stanley Capital Services LLC | \$ 8,000,000 | Pay | 1-Month LIBOR | 3.000%(17) | Monthly | 12/01/23(18) | \$ (52,046) | \$ (52,046) |
| Morgan Stanley Capital Services LLC | 10,000,000 | Pay | 1-Month LIBOR | 2.500(19) | Monthly | 1/01/22(20) | (80,145) | (80,145) |
| Morgan Stanley Capital Services LLC | 21,000,000 | Pay | 1-Month LIBOR | 2.500(21) | Monthly | 4/01/22(22) | (237,039) | (237,039) |
| Morgan Stanley Capital Services LLC | 45,000,000 | Pay | 1-Month LIBOR | 4.000 | Monthly | 1/01/27(23) | (693,605) | (693,605) |
| Total | \$ 84,000,000 | | | | | | \$ (1,062,835) | \$ (1,062,835) |
| Total unrealized appreciation on interest rate swaps | | | | | | | | \$ |
| Total unrealized depreciation on interest rate swaps | | | | | | | | \$ (1,062,835) |

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 pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate (Reference Rate) plus an assigned fixed rate (Spread). 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 senior loan. The rate shown is the coupon as of the end of the reporting period.
- (3) 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.
- (4) 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.
- (5) 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.
- (6) 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.
- (7) 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.
- (8) Non-income producing; issuer has not declared a dividend within the past twelve months.

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- (9) 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.
- (10) Variable rate security. The rate shown is the coupon as of the end of the period.
- (11) 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>.
- (12) The rate shown is the annualized seven-day subsidized yield as of the end of the reporting period.
- (13) Borrowings as a percentage of Total Investments is 25.4%.
- (14) 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.
- (15) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 11.8%.
- (16) 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.
- (17) Effective December 1, 2018, the fixed rate paid by the Fund increased 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.
- (18) 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.
- (19) Effective January 1, 2020, the fixed rate paid by the Fund increased 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.
- (20) 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.
- (21)

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Effective April 1, 2020, the fixed rate paid by the Fund increased 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.

- (22) 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.
- (23) 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.
- 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.

DD1 Portion of investment purchased on a delayed delivery basis.

LIBOR London Inter-Bank Offered Rate

N/A Not Applicable

PIK Payment-in-kind (PIK) security. Depending on the terms of the security, income may be received in the form of cash, securities, or a combination of both. The PIK rate shown, where applicable, represents the annualized rate of the last PIK payment made by the issuer as of the end of the reporting period.

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.

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

See accompanying notes to financial statements.

JSD Nuveen Short Duration Credit Opportunities Fund

Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| LONG-TERM INVESTMENTS 160.9% (98.7% of Total Investments) | | | | | | | |
| VARIABLE RATE SENIOR LOAN INTERESTS 142.5% (87.4% of Total Investments) (2) | | | | | | | |
| Aerospace & Defense 2.8% (1.7% of Total Investments) | | | | | | | |
| \$ 2,386 | Sequa Corporation, Term Loan B | 7.516% | 3-Month LIBOR | 5.000% | 11/28/21 | B | \$ 2,349,791 |
| 854 | Sequa Corporation, Term Loan, Second Lien | 11.751% | 3-Month LIBOR | 9.000% | 4/28/22 | CCC | 816,725 |
| 1,650 | Transdigm, Inc., Term Loan F | 4.999% | 1-Month LIBOR | 2.500% | 6/09/23 | BB | 1,618,410 |
| 4,890 | Total Aerospace & Defense | | | | | | 4,784,926 |
| Air Freight & Logistics 0.9% (0.5% of Total Investments) | | | | | | | |
| 814 | PAE Holding Corporation, Term Loan B | 8.119% | 2-Month LIBOR | 5.500% | 10/20/22 | B+ | 810,161 |
| 722 | XPO Logistics, Inc., Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 2/24/25 | BBB | 712,349 |
| 1,536 | Total Air Freight & Logistics | | | | | | 1,522,510 |
| Airlines 2.4% (1.5% of Total Investments) | | | | | | | |
| 1,680 | American Airlines, Inc., Replacement Term Loan | 4.516% | 1-Month LIBOR | 2.000% | 10/10/21 | BB+ | 1,660,840 |
| 660 | American Airlines, Inc., Term Loan 2025 | 4.252% | 1-Month LIBOR | 1.750% | 6/27/25 | BB+ | 634,331 |
| 500 | American Airlines, Inc., Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 4/28/23 | BB+ | 485,705 |
| 1,305 | American Airlines, Inc., Term Loan B | 4.509% | 1-Month LIBOR | 2.000% | 12/14/23 | BB+ | 1,267,456 |
| 4,145 | Total Airlines | | | | | | 4,048,332 |
| Auto Components 0.8% (0.5% of Total Investments) | | | | | | | |
| 845 | DexKo Global, Inc., Term Loan B | 5.999% | 1-Month LIBOR | 3.500% | 7/24/24 | B+ | 833,936 |
| 492 | | 6.499% | 1-Month LIBOR | 4.000% | 5/22/24 | B+ | 486,746 |

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Superior Industries
International, Inc.,
Term Loan B

| | | | | | | | |
|-------|-----------------------|--|--|--|--|--|-----------|
| 1,337 | Total Auto Components | | | | | | 1,320,682 |
|-------|-----------------------|--|--|--|--|--|-----------|

Beverages 0.8% (0.5% of Total Investments)

| | | | | | | | |
|-------|-----------------------------------|--------|---------------|--------|----------|----|-----------|
| 1,439 | Jacobs Douwe Egberts, Term Loan B | 4.563% | 3-Month LIBOR | 2.000% | 11/01/25 | BB | 1,425,846 |
|-------|-----------------------------------|--------|---------------|--------|----------|----|-----------|

Biotechnology 1.2% (0.7% of Total Investments)

| | | | | | | | |
|-------|----------------------------|--------|--------------|--------|---------|-----|-----------|
| 1,965 | Grifols, Inc., Term Loan B | 4.664% | 1-Week LIBOR | 2.250% | 1/31/25 | BB+ | 1,943,306 |
|-------|----------------------------|--------|--------------|--------|---------|-----|-----------|

Building Products 1.3% (0.8% of Total Investments)

| | | | | | | | |
|-------|---------------------------------------|--------|---------------|--------|----------|----|-----------|
| 307 | Fairmount, Initial Term Loan | 6.553% | 3-Month LIBOR | 3.750% | 6/01/25 | BB | 244,997 |
| 324 | Ply Gem Industries, Inc., Term Loan B | 6.547% | 3-Month LIBOR | 3.750% | 4/12/25 | B+ | 310,059 |
| 1,699 | Quikrete Holdings, Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 11/15/23 | BB | 1,650,963 |
| 2,330 | Total Building Products | | | | | | 2,206,019 |

Capital Markets 2.7% (1.6% of Total Investments)

| | | | | | | | |
|-------|---|--------|---------------|--------|---------|------|-----------|
| 1,082 | Capital Automotive LP, Term Loan, First Lien | 5.000% | 1-Month LIBOR | 2.500% | 3/25/24 | B+ | 1,056,023 |
| 1,741 | Capital Automotive LP, Term Loan, Second Lien | 8.499% | 1-Month LIBOR | 6.000% | 3/24/25 | CCC+ | 1,739,201 |
| 1,701 | RPI Finance Trust, Term Loan B6 | 4.499% | 1-Month LIBOR | 2.000% | 3/27/23 | BBB | 1,687,738 |
| 4,524 | Total Capital Markets | | | | | | 4,482,962 |

Chemicals 0.4% (0.3% of Total Investments)

| | | | | | | | |
|-----|---------------------------------|--------|---------------|--------|----------|-----|---------|
| 423 | Ineos US Finance LLC, Term Loan | 4.499% | 1-Month LIBOR | 2.000% | 4/01/24 | BBB | 412,042 |
| 300 | SI Group, Term Loan B | 7.537% | 3-Month LIBOR | 4.750% | 10/15/25 | BB | 297,750 |
| 723 | Total Chemicals | | | | | | 709,792 |

Commercial Services & Supplies 6.5% (4.0% of Total Investments)

| | | | | | | | |
|-------|---|--------|---------------|--------|----------|----|-----------|
| 1,337 | Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien | 6.957% | 3-Month LIBOR | 4.250% | 6/16/24 | B | 1,283,869 |
| 2,748 | Formula One Group, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 2/01/24 | B+ | 2,653,987 |
| 276 | Fort Dearborn Holding Company, Inc., Term Loan, First Lien | 6.784% | 1-Month LIBOR | 4.000% | 10/19/23 | B | 264,664 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|--------------|
| Commercial Services & Supplies (continued) | | | | | | | |
| \$ 1,047 | Getty Images, Inc., Term Loan B, First Lien | 5.999% | 1-Month LIBOR | 3.500% | 10/18/19 | B | \$ 1,043,026 |
| 499 | GFL Environmental, Term Loan | 5.499% | 1-Month LIBOR | 3.000% | 5/31/25 | B+ | 482,398 |
| 1,800 | iQor US, Inc., Term Loan, First Lien, (DD1) | 7.797% | 3-Month LIBOR | 5.000% | 4/01/21 | CCC+ | 1,623,039 |
| 167 | iQor US, Inc., Term Loan, Second Lien | 11.547% | 3-Month LIBOR | 8.750% | 4/01/22 | CCC | 124,792 |
| 764 | KAR Auction Services, Inc., Term Loan B5 | 5.313% | 3-Month LIBOR | 2.500% | 3/09/23 | BB | 759,323 |
| 705 | LSC Communications, Refinancing Term Loan | 7.999% | 1-Month LIBOR | 5.500% | 9/30/22 | B+ | 702,356 |
| 413 | Monitronics International, Inc., Term Loan B2, First Lien | 8.303% | 3-Month LIBOR | 5.500% | 9/30/22 | CCC+ | 363,258 |
| 579 | Protection One, Inc., Term Loan | 5.249% | 1-Month LIBOR | 2.750% | 5/02/22 | BB | 571,813 |
| 972 | Universal Services of America, Initial Term Loan, First Lien | 6.249% | 1-Month LIBOR | 3.750% | 7/28/22 | BB | 931,412 |
| 170 | West Corporation, Incremental Term Loan B1 | 5.999% | 1-Month LIBOR | 3.500% | 10/10/24 | BB+ | 155,025 |
| 11,477 | Total Commercial Services & Supplies | | | | | | 10,958,962 |
| Communications Equipment 2.2% (1.3% of Total Investments) | | | | | | | |
| 2,281 | Avaya, Inc., Tranche B Term Loan | 6.759% | 1-Month LIBOR | 4.250% | 12/15/24 | BB | 2,248,970 |
| 900 | Mitel US Holdings, Inc., Term Loan, First Lien | 6.999% | 1-Month LIBOR | 4.500% | 11/30/25 | B | 888,975 |
| 542 | Plantronics, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 7/02/25 | BB+ | 528,548 |
| 3,723 | Total Communications Equipment | | | | | | 3,666,493 |
| Construction & Engineering 1.2% (0.7% of Total Investments) | | | | | | | |
| 746 | KBR, Inc., Term Loan B | 6.249% | 1-Month LIBOR | 3.750% | 4/25/25 | BB | 745,321 |
| 1,326 | | 6.600% | 6-Month LIBOR | 4.000% | 9/27/24 | B+ | 1,323,974 |

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Traverse Midstream
Partners, Term Loan
B

| | | | | | | | |
|--|--|--------|---------------|--------|----------|-----|-----------|
| 2,072 | Total Construction & Engineering | | | | | | 2,069,295 |
| Consumer Finance 0.8% (0.5% of Total Investments) | | | | | | | |
| 744 | Vantiv LLC, Repriced Term Loan B4 | 4.222% | 1-Month LIBOR | 1.750% | 8/09/24 | BBB | 741,182 |
| 566 | Verscend Technologies, Tern Loan B | 6.999% | 1-Month LIBOR | 4.500% | 8/27/25 | B+ | 562,696 |
| 1,310 | Total Consumer Finance | | | | | | 1,303,878 |
| Containers & Packaging 0.4% (0.3% of Total Investments) | | | | | | | |
| 699 | Berry Global, Inc., Term Loan Q | 4.516% | 1-Month LIBOR | 2.000% | 10/01/22 | BBB | 693,206 |
| Distributors 0.4% (0.3% of Total Investments) | | | | | | | |
| 746 | SRS Distribution, Inc., Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 5/23/25 | B | 711,154 |
| Diversified Consumer Services 2.1% (1.3% of Total Investments) | | | | | | | |
| 1,824 | Cengage Learning Acquisitions, Inc., Term Loan B | 6.769% | 1-Month LIBOR | 4.250% | 6/07/23 | B | 1,554,263 |
| 838 | Houghton Mifflin, Term Loan B, First Lien | 5.499% | 1-Month LIBOR | 3.000% | 5/28/21 | B | 793,099 |
| 580 | Laureate Education, Inc., Term Loan B | 6.549% | N/A | N/A | 4/26/24 | B+ | 578,621 |
| 750 | Refinitiv, Term Loan B | 6.249% | 1-Month LIBOR | 3.750% | 10/01/25 | BB+ | 721,582 |
| 3,992 | Total Diversified Consumer Services | | | | | | 3,647,565 |
| Diversified Financial Services 2.5% (1.5% of Total Investments) | | | | | | | |
| 419 | Altisource Solutions S.A R.L., Term Loan B | 6.803% | 3-Month LIBOR | 4.000% | 4/03/24 | B+ | 409,476 |
| 565 | Freedom Mortgage Corporation, Initial Term Loan | 7.249% | 1-Month LIBOR | 4.750% | 2/23/22 | BB | 567,140 |
| 377 | Hilton Hotels, Term Loan B | 4.260% | 1-Month LIBOR | 1.750% | 10/25/23 | BBB | 374,000 |
| 421 | Lions Gate Entertainment Corp., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 3/24/25 | BB | 414,644 |
| 1,143 | Veritas US, Inc., Term Loan B1 | 7.074% | 1-Month LIBOR | 4.500% | 1/27/23 | B | 1,002,420 |
| 2,200 | Walter Investment Management | 8.499% | N/A | N/A | 6/30/22 | CCC | 1,496,234 |

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Corporation, Tranche
B, Term Loan, First
Lien, (5)

| | | | | | | | |
|--|---|--------|---------------|--------|----------|-----|-----------|
| 5,125 | Total Diversified Financial Services | | | | | | 4,263,914 |
| Diversified Telecommunication Services 7.3% (4.5% of Total Investments) | | | | | | | |
| 713 | CenturyLink, Inc., Initial Term Loan A | 5.249% | 1-Month LIBOR | 2.750% | 11/01/22 | BBB | 700,031 |
| 4,255 | CenturyLink, Inc., Term Loan B, (DD1) | 5.249% | 1-Month LIBOR | 2.750% | 1/31/25 | BBB | 4,076,708 |
| 421 | CommScope, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 12/29/22 | BBB | 420,232 |
| 2,527 | Frontier Communications Corporation, Term Loan B | 6.250% | 1-Month LIBOR | 3.750% | 1/14/22 | BB | 2,423,562 |
| 195 | Intelsat Jackson Holdings, S.A., Term Loan B4 | 7.002% | 1-Month LIBOR | 4.500% | 1/02/24 | B+ | 198,206 |
| 312 | Intelsat Jackson Holdings, S.A., Term Loan B5 | 6.625% | N/A | N/A | 1/02/24 | B+ | 313,294 |
| 200 | Level 3 Financing, Inc., Tranche B, Term Loan | 4.756% | 1-Month LIBOR | 2.250% | 2/22/24 | BBB | 196,844 |

JSD Nuveen Short Duration Credit Opportunities Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Diversified Telecommunication Services (continued) | | | | | | | |
| \$ 1,995 | Numericable Group S.A., Term Loan B13 | 6.509% | 1-Month LIBOR | 4.000% | 8/14/26 | B | \$ 1,887,769 |
| 289 | Windstream Corporation, Term Loan B6, (5) | 6.510% | 1-Month LIBOR | 4.000% | 3/29/21 | BB | 269,207 |
| 2,000 | Ziggo B.V., Term Loan E | 5.009% | 1-Month LIBOR | 2.500% | 4/15/25 | BB | 1,938,360 |
| 12,907 | Total Diversified Telecommunication Services | | | | | | 12,424,213 |
| Electric Utilities 1.5% (1.0% of Total Investments) | | | | | | | |
| 424 | EFS Cogen Holdings LLC, Term Loan B | 5.980% | 3-Month LIBOR | 3.250% | 6/28/23 | BB | 418,258 |
| 1,596 | Texas Competitive Electric Holdings LLC, Exit Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 8/01/23 | BBB | 1,574,055 |
| 687 | Vistra Operations Co., Term Loan B3 | 4.505% | 1-Month LIBOR | 2.000% | 12/31/25 | BBB | 675,307 |
| 2,707 | Total Electric Utilities | | | | | | 2,667,620 |
| Electrical Equipment 0.5% (0.3% of Total Investments) | | | | | | | |
| 830 | TTM Technologies, Term Loan B, (DD1) | 5.020% | 1-Month LIBOR | 2.500% | 9/28/24 | BB+ | 809,142 |
| Energy Equipment & Services 1.8% (1.1% of Total Investments) | | | | | | | |
| 1,985 | McDermott International, Term Loan | 7.499% | 1-Month LIBOR | 5.000% | 5/12/25 | BB | 1,909,183 |
| 1,404 | Seadrill Partners LLC, Initial Term Loan | 8.803% | 3-Month LIBOR | 6.000% | 2/21/21 | CCC+ | 1,134,946 |
| 3,389 | Total Energy Equipment & Services | | | | | | 3,044,129 |
| Equity Real Estate Investment Trusts 1.9% (1.2% of Total Investments) | | | | | | | |
| 2,919 | Communications Sales & Leasing, Inc., Shortfall Term Loan | 5.499% | 1-Month LIBOR | 3.000% | 10/24/22 | B | 2,745,314 |
| 491 | Realogy Group LLC, Term Loan A | 4.758% | 1-Month LIBOR | 2.250% | 2/08/23 | BB+ | 483,266 |
| 3,410 | Total Equity Real Estate Investment Trusts | | | | | | 3,228,580 |

Food & Staples Retailing 6.7% (4.1% of Total Investments)

| | | | | | | | |
|--------|--|--------|---------------|--------|----------|------|------------|
| 941 | Albertson's LLC, Term Loan B6 | 5.691% | 3-Month LIBOR | 3.000% | 6/22/23 | BB | 928,428 |
| 7,377 | Albertson's LLC, Term Loan B7 | 5.499% | 1-Month LIBOR | 3.000% | 11/17/25 | BB | 7,236,116 |
| 950 | Del Monte Foods Company, Term Loan, First Lien | 5.903% | 3-Month LIBOR | 3.250% | 2/18/21 | CCC+ | 788,799 |
| 367 | Save-A-Lot, Term Loan B | 8.803% | 3-Month LIBOR | 6.000% | 12/05/23 | CCC+ | 204,643 |
| 2,222 | US Foods, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 6/27/23 | BBB | 2,189,453 |
| 11,857 | Total Food & Staples Retailing | | | | | | 11,347,439 |

Food Products 0.4% (0.2% of Total Investments)

| | | | | | | | |
|-----|--|--------|---------------|--------|---------|----|---------|
| 598 | American Seafoods Group LLC, Term Loan B | 5.250% | 1-Month LIBOR | 2.750% | 8/21/23 | BB | 592,518 |
|-----|--|--------|---------------|--------|---------|----|---------|

Health Care Equipment & Supplies 3.1% (1.9% of Total Investments)

| | | | | | | | |
|-------|--|---------|---------------|--------|----------|----|-----------|
| 1,047 | Acelity, Term Loan B | 6.053% | 3-Month LIBOR | 3.250% | 2/02/24 | B+ | 1,042,249 |
| 250 | Air Methods Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | B | 205,277 |
| 617 | Greatbatch, New Term Loan B | 5.510% | 1-Month LIBOR | 3.000% | 10/27/22 | B+ | 612,623 |
| 500 | LifeScan, Term Loan B | 8.797% | 3-Month LIBOR | 6.000% | 10/01/24 | B+ | 481,252 |
| 1,682 | Onex Carestream Finance LP, Term Loan, First Lien | 8.249% | N/A | N/A | 2/28/21 | B+ | 1,644,525 |
| 849 | Onex Carestream Finance LP, Term Loan, Second Lien | 11.999% | 1-Month LIBOR | 9.500% | 6/07/21 | B | 836,442 |
| 498 | Vyaire Medical, Inc., Term Loan B | 7.547% | 3-Month LIBOR | 4.750% | 4/16/25 | B | 470,137 |
| 5,443 | Total Health Care Equipment & Supplies | | | | | | 5,292,505 |

Health Care Providers & Services 8.5% (5.2% of Total Investments)

| | | | | | | | |
|-----|---|--------|---------------|--------|---------|----|---------|
| 724 | Air Medical Group Holdings, Inc., Term Loan B | 5.764% | 1-Month LIBOR | 3.250% | 4/28/22 | B+ | 682,811 |
| 517 | Air Medical Group Holdings, Inc., Term Loan B | 6.769% | 1-Month LIBOR | 4.250% | 3/14/25 | B+ | 486,678 |
| 498 | Ardent Health, Term Loan, First Lien | 6.999% | 1-Month LIBOR | 4.500% | 6/30/25 | B+ | 495,530 |
| 421 | Catalent Pharma | 4.749% | 1-Month LIBOR | 2.250% | 5/20/24 | BB | 419,572 |

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| | | | | | | | |
|-------|---|--------|---------------|--------|----------|------|-----------|
| | Solutions, Inc., Term Loan B | | | | | | |
| 494 | Community Health Systems, Inc., Term Loan H | 5.957% | 3-Month LIBOR | 3.250% | 1/27/21 | BB | 486,440 |
| 769 | ConvaTec Healthcare, Term Loan B | 5.053% | 3-Month LIBOR | 2.250% | 10/25/23 | BB | 763,889 |
| 250 | HCA, Inc., Term Loan B11, (WI/DD) | TBD | TBD | TBD | TBD | BBB- | 249,167 |
| 40 | Heartland Dental Care, Inc., Delay Draw Facility, (6) | 3.750% | N/A | N/A | 4/30/25 | B | 38,473 |
| 432 | Heartland Dental Care, Inc., Term Loan, First Lien | 6.249% | 1-Month LIBOR | 3.750% | 4/30/25 | B | 420,347 |
| 1,462 | Kindred at Home Hospice, Term Loan B | 6.250% | 1-Month LIBOR | 3.750% | 7/02/25 | B+ | 1,455,086 |
| 400 | Kindred at Home Hospice, Term Loan, Second Lien | 9.500% | 1-Month LIBOR | 7.000% | 6/21/26 | CCC+ | 406,250 |
| 1,500 | Lifepoint Health, Inc., Term Loan | 7.129% | 3-Month LIBOR | 4.500% | 11/16/25 | B+ | 1,467,000 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|------------|
| Health Care Providers & Services (continued) | | | | | | | |
| \$ 649 | Millennium Laboratories, Inc., Term Loan B, First Lien | 8.999% | 1-Month LIBOR | 6.500% | 12/21/20 | CCC+ | \$ 365,937 |
| 2,799 | Pharmaceutical Product Development, Inc., Term Loan B, (DD1) | 4.999% | 1-Month LIBOR | 2.500% | 8/18/22 | BB | 2,748,245 |
| 744 | PharMerica, Term Loan, First Lien | 6.008% | 1-Month LIBOR | 3.500% | 12/06/24 | B+ | 743,329 |
| 744 | Prospect Medical Holdings, Term Loan B1 | 8.063% | 1-Month LIBOR | 5.500% | 2/22/24 | B+ | 740,653 |
| 118 | Quorum Health Corp., Term Loan B | 9.249% | 1-Month LIBOR | 6.750% | 4/29/22 | B+ | 118,446 |
| 1,669 | Select Medical Corporation, Term Loan B | 5.012% | 1-Month LIBOR | 2.500% | 3/06/25 | BB | 1,654,672 |
| 524 | Team Health, Initial Term Loan, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 473,155 |
| 148 | Vizient, Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 2/13/23 | N/R | 147,739 |
| 14,902 | Total Health Care Providers & Services | | | | | | 14,363,419 |
| Health Care Technology 0.8% (0.5% of Total Investments) | | | | | | | |
| 1,444 | Emdeon, Inc., Term Loan | 5.249% | 1-Month LIBOR | 2.750% | 3/01/24 | B+ | 1,415,055 |
| Hotels, Restaurants & Leisure 11.8% (7.2% of Total Investments) | | | | | | | |
| 1,021 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 5.999% | 1-Month LIBOR | 3.500% | 5/30/25 | BB | 1,012,349 |
| 2,697 | Burger King Corporation, Term Loan B3 | 4.749% | 1-Month LIBOR | 2.250% | 2/16/24 | BB | 2,657,590 |
| 1,208 | Caesars Entertainment Operating Company, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 10/06/24 | BB | 1,186,617 |
| 1,980 | Caesars Resort Collection, Term Loan, First Lien | 5.249% | 1-Month LIBOR | 2.750% | 12/23/24 | BB | 1,956,002 |
| 1,310 | CCM Merger, Inc., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 8/09/21 | BB | 1,300,852 |
| 1,629 | CityCenter Holdings LLC, Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 4/18/24 | BB | 1,602,335 |
| 1,239 | Equinox Holdings, Inc., Term Loan B1 | 5.499% | 1-Month LIBOR | 3.000% | 3/08/24 | B+ | 1,224,484 |

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| | | | | | | | |
|--------|--|-------------|------------------------------------|--------|----------|-----|------------|
| 1,112 | Life Time Fitness, Inc., Term Loan B | 5.457% | 3-Month LIBOR | 2.750% | 6/10/22 | BB | 1,097,915 |
| 350 | MGM Growth Properties, Term Loan A, (W/DD) | TBD | TBD | TBD | TBD | BB+ | 346,500 |
| 1,000 | Penn National Gaming, Inc., Term Loan B | 4.758% | 1-Month LIBOR | 2.250% | 10/15/25 | BB | 989,375 |
| 3,812 | Scientific Games Corp., Initial Term Loan B5 | 5.249% | 1-Month LIBOR | 2.750% | 8/14/24 | BB | 3,700,869 |
| 1,144 | Stars Group Holdings, Term Loan B | 6.303% | 3-Month LIBOR | 3.500% | 7/10/25 | B+ | 1,135,474 |
| 1,722 | Station Casino LLC, Term Loan B | 5.000% | 1-Month LIBOR | 2.500% | 6/08/23 | BB | 1,704,797 |
| 20,224 | Total Hotels, Restaurants & Leisure | | | | | | 19,915,159 |
| | Household Durables | 0.3% | (0.2% of Total Investments) | | | | |
| 643 | Serta Simmons Holdings LLC, Term Loan, First Lien | 6.013% | 1-Month LIBOR | 3.500% | 11/08/23 | B | 551,558 |
| | Household Products | 0.9% | (0.6% of Total Investments) | | | | |
| 1,632 | Reynolds Group Holdings, Inc., Term Loan, First Lien | 5.249% | 1-Month LIBOR | 2.750% | 2/05/23 | B+ | 1,611,551 |
| | Industrial Conglomerates | 0.4% | (0.3% of Total Investments) | | | | |
| 744 | Education Advisory Board, Term Loan, First Lien | 6.408% | 2-Month LIBOR | 3.750% | 11/15/24 | B | 723,905 |
| | Insurance | 0.9% | (0.5% of Total Investments) | | | | |
| 491 | Acrisure LLC, Term Loan B | 6.749% | 1-Month LIBOR | 4.250% | 11/22/23 | B | 483,146 |
| 1,009 | Hub International Holdings, Inc., Term Loan B | 5.514% | 3-Month LIBOR | 2.750% | 4/25/25 | B | 974,852 |
| 1,500 | Total Insurance | | | | | | 1,457,998 |
| | Interactive Media & Services | 1.0% | (0.6% of Total Investments) | | | | |
| 706 | Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien | 5.582% | 3-Month LIBOR | 3.000% | 11/03/23 | BB+ | 656,724 |
| 1,000 | WeddingWire, Inc., Term Loan | 7.290% | 3-Month LIBOR | 4.500% | 12/19/25 | B+ | 998,440 |
| 1,706 | Total Interactive Media & Services | | | | | | 1,655,164 |
| | Internet and Direct Marketing Retail | 1.0% | (0.6% of Total Investments) | | | | |
| 1,744 | Uber Technologies, Inc., Term Loan | 6.516% | 1-Month LIBOR | 4.000% | 4/04/25 | N/R | 1,735,574 |
| | Internet Software & Services | 1.2% | (0.7% of Total Investments) | | | | |

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| | | | | | | | |
|-----|--|--------|---------------|--------|----------|------|---------|
| 973 | Ancestry.com, Inc., Term Loan, First Lien | 5.750% | 1-Month LIBOR | 3.250% | 10/19/23 | B | 957,912 |
| 369 | Dynatrace, Term Loan, First Lien | 5.749% | 1-Month LIBOR | 3.250% | 8/22/25 | B+ | 365,179 |
| 37 | Dynatrace, Term Loan, Second Lien | 9.499% | 1-Month LIBOR | 7.000% | 8/21/26 | CCC+ | 37,252 |

JSD Nuveen Short Duration Credit Opportunities Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value |
|---|--|-------------------|---------------------------|-------------------|---------------------|-------------------|--------------|
| Internet Software & Services (continued) | | | | | | | |
| \$ 1,109 | SkillSoft Corporation, Term Loan, Second Lien | 10.749% | 1-Month LIBOR | 8.250% | 4/28/22 | CCC | \$ 587,714 |
| 2,488 | Total Internet Software & Services | | | | | | 1,948,057 |
| IT Services 7.6% (4.7% of Total Investments) | | | | | | | |
| 376 | DTI Holdings, Inc., Replacement Term Loan B1 | 7.494% | 3-Month LIBOR | 4.750% | 9/29/23 | B | 353,329 |
| 4,550 | First Data Corporation, Term Loan, First Lien | 4.519% | 1-Month LIBOR | 2.000% | 4/26/24 | BB+ | 4,537,818 |
| 707 | First Data Corporation, Term Loan, First Lien, (DD1) | 4.519% | 1-Month LIBOR | 2.000% | 7/10/22 | BB+ | 704,780 |
| 649 | Gartner, Inc., Term Loan A | 3.999% | 1-Month LIBOR | 1.500% | 3/21/22 | NR | 644,409 |
| 418 | GTT Communications, Inc., Term Loan, First Lien | 5.250% | 1-Month LIBOR | 2.750% | 6/02/25 | BB | 393,407 |
| 1,266 | Sabre, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 2/22/24 | BB | 1,251,609 |
| 1,500 | Syniverse Holdings, Inc., Initial Term Loan, Second Lien | 11.509% | 1-Month LIBOR | 9.000% | 3/11/24 | CCC+ | 1,290,000 |
| 1,199 | Syniverse Holdings, Inc., Tranche Term Loan C | 7.509% | 1-Month LIBOR | 5.000% | 3/09/23 | B | 1,091,513 |
| 985 | Tempo Acquisition LLC, Term Loan B | 5.499% | 1-Month LIBOR | 3.000% | 5/01/24 | B+ | 969,171 |
| 1,037 | West Corporation, Term Loan B | 6.499% | 1-Month LIBOR | 4.000% | 10/10/24 | BB+ | 955,212 |
| 731 | WEX, Inc., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 7/01/23 | BB | 721,978 |
| 13,418 | Total IT Services | | | | | | 12,913,226 |
| Machinery 1.5% (0.9% of Total Investments) | | | | | | | |
| 154 | BJ's Wholesale Club, Inc., Term Loan B | 5.514% | 1-Month LIBOR | 3.000% | 2/01/24 | B+ | 152,449 |
| 712 | | 5.249% | 1-Month LIBOR | 2.750% | 7/30/24 | BB+ | 709,245 |

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Gardner Denver, Inc.,
Term Loan B

| | | | | | | | |
|-------|---|---------|---------------|--------|----------|------|-----------|
| 625 | Gates Global LLC, Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 4/01/24 | B+ | 613,594 |
| 824 | TNT Crane and Rigging Inc., Initial Term Loan, First Lien | 7.303% | 3-Month LIBOR | 4.500% | 11/27/20 | CCC+ | 756,258 |
| 400 | TNT Crane and Rigging, Inc., Term Loan, Second Lien | 11.803% | 3-Month LIBOR | 9.000% | 11/26/21 | CCC | 334,000 |
| 2,715 | Total Machinery | | | | | | 2,565,546 |

Marine 0.9% (0.5% of Total Investments)

| | | | | | | | |
|-------|---|---------|---------------|--------|----------|------|-----------|
| 647 | American Commercial Lines LLC, Term Loan B, First Lien | 11.249% | 1-Month LIBOR | 8.750% | 11/12/20 | CCC+ | 462,516 |
| 969 | Harvey Gulf International Marine, Inc., Exit Term Loan | 8.508% | 6-Month LIBOR | 6.000% | 7/02/23 | B | 965,352 |
| 1,616 | Total Marine | | | | | | 1,427,868 |

Media 12.5% (7.7% of Total Investments)

| | | | | | | | |
|-----|--|---------|---------------|---------|---------|------|---------|
| 828 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 5.749% | 1-Month LIBOR | 3.250% | 7/23/21 | B+ | 732,162 |
| 381 | Affinion Group Holdings, Inc., Term Loan, First Lien | 10.390% | 3-Month LIBOR | 7.750% | 5/10/22 | CCC+ | 373,258 |
| 23 | Catalina Marketing Corporation, Delayed Draw Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | N/R | 23,449 |
| 88 | Catalina Marketing Corporation, DIP Term Loan, First Lien | 8.008% | 3-Month LIBOR | 5.500% | 6/14/19 | N/R | 75,653 |
| 35 | Catalina Marketing Corporation, Term Loan A | 12.514% | 1-Month LIBOR | 10.000% | 6/14/19 | N/R | 35,173 |
| 38 | Catalina Marketing Corporation, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | N/R | 38,104 |
| 531 | Catalina Marketing Corporation, Term Loan, First Lien, (5) | 0.000% | N/A | N/A | 4/09/21 | D | 47,773 |
| 500 | Catalina Marketing Corporation, Term Loan, Second Lien, (5) | 9.457% | N/A | N/A | 4/11/22 | D | 9,250 |
| 250 | CBS Radio, Inc., Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BB | 243,437 |

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|-------|---|--------|---------------|--------|----------|-----|-----------|
| 496 | Cineworld Group PLC, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 2/28/25 | BB | 485,581 |
| 2,998 | Clear Channel Communications, Inc., Tranche D, Term Loan, (5) | 0.000% | N/A | N/A | 1/30/19 | CCC | 2,034,647 |
| 3,945 | Clear Channel Communications, Inc., Term Loan E, (5) | 0.000% | N/A | N/A | 7/30/19 | CCC | 2,677,269 |
| 496 | CSC Holdings LLC, Term Loan B | 5.009% | 1-Month LIBOR | 2.500% | 1/25/26 | BB+ | 486,325 |
| 2,015 | Cumulus Media, Inc., Exit Term Loan | 7.000% | 1-Month LIBOR | 4.500% | 5/13/22 | B | 1,950,699 |
| 415 | Gray Television, Inc., Term Loan B2 | 4.770% | 1-Month LIBOR | 2.250% | 2/07/24 | BB+ | 408,431 |
| 689 | IMG Worldwide, Inc., Term Loan B | 5.250% | 1-Month LIBOR | 2.750% | 5/18/25 | B | 651,612 |
| 1,772 | Intelsat Jackson Holdings, S.A., Term Loan B | 6.252% | 1-Month LIBOR | 3.750% | 11/30/23 | B+ | 1,761,507 |
| 2,708 | McGraw-Hill Education Holdings LLC, Term Loan B | 6.499% | 1-Month LIBOR | 4.000% | 5/02/22 | BB+ | 2,472,968 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value |
|---|--|------------|--------------------|------------|--------------|------------|------------|
| Media (continued) | | | | | | | |
| \$ 682 | Meredith Corporation, Tranche Term Loan B1 | 5.249% | 1-Month LIBOR | 2.750% | 1/31/25 | BB | \$ 678,964 |
| 748 | Metro-Goldwyn-Mayer, Inc., Term Loan, First Lien | 5.000% | 1-Month LIBOR | 2.500% | 7/03/25 | BB | 739,245 |
| 400 | Metro-Goldwyn-Mayer, Inc., Term Loan, Second Lien | 7.000% | 1-Month LIBOR | 4.500% | 7/03/26 | B | 387,002 |
| 257 | Nexstar Broadcasting, Inc., Term Loan B3 | 4.756% | 1-Month LIBOR | 2.250% | 1/17/24 | BB+ | 249,491 |
| 1,487 | Nexstar Broadcasting, Inc., Term Loan B3 | 4.752% | 1-Month LIBOR | 2.250% | 1/17/24 | BB+ | 1,443,146 |
| 133 | Red Ventures, Term Loan B | 5.499% | 1-Month LIBOR | 3.000% | 11/08/24 | BB | 131,916 |
| 250 | Sinclair Television Group, Term Loan B2, (W/DD) | TBD | TBD | TBD | TBD | BB+ | 248,645 |
| 722 | Springer Science & Business Media, Inc., Term Loan B13, First Lien | 5.999% | 1-Month LIBOR | 3.500% | 8/15/22 | B | 719,988 |
| 2,224 | WideOpenWest Finance LLC, Term Loan B | 5.753% | 1-Month LIBOR | 3.250% | 8/18/23 | B | 2,131,149 |
| 25,111 | Total Media | | | | | | 21,236,844 |
| Multiline Retail 1.4% (0.9% of Total Investments) | | | | | | | |
| 1,086 | Belk, Inc., Term Loan B, First Lien, (DD1) | 7.365% | 2-Month LIBOR | 4.750% | 12/12/22 | B | 868,252 |
| 620 | EG America LLC, Term Loan, First Lien | 6.813% | 3-Month LIBOR | 4.000% | 2/07/25 | B | 600,774 |
| 300 | Hudson's Bay Company, Term Loan B, First Lien | 5.752% | 1-Month LIBOR | 3.250% | 9/30/22 | BB | 293,643 |
| 709 | Neiman Marcus Group, Inc., Term Loan | 5.763% | 1-Month LIBOR | 3.250% | 10/25/20 | CCC | 630,300 |
| 2,715 | Total Multiline Retail | | | | | | 2,392,969 |
| Oil, Gas & Consumable Fuels 3.4% (2.1% of Total Investments) | | | | | | | |
| 1,085 | BCP Renaissance Parent, Term Loan B | 6.244% | 3-Month LIBOR | 3.500% | 10/31/24 | BB | 1,076,972 |
| 750 | California Resources Corporation, Term Loan | 12.874% | 1-Month LIBOR | 10.375% | 12/31/21 | B | 786,563 |
| 1,665 | California Resources Corporation, Term Loan B | 7.252% | 1-Month LIBOR | 4.750% | 12/31/22 | B | 1,636,553 |
| 923 | Fieldwood Energy LLC, Exit Term Loan | 7.749% | 1-Month LIBOR | 5.250% | 4/11/22 | BB | 850,181 |
| 1,091 | | 9.749% | 1-Month LIBOR | 7.250% | 4/11/23 | B+ | 943,331 |

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| | | | | | | | |
|--|--|--------|---------------|--------|----------|-----|-----------|
| | Fieldwood Energy LLC, Exit Term Loan, second Lien | | | | | | |
| 522 | Peabody Energy Corporation, Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 3/31/25 | BB | 512,878 |
| 6,036 | Total Oil, Gas & Consumable Fuels | | | | | | 5,806,478 |
| Personal Products 1.4% (0.8% of Total Investments) | | | | | | | |
| 995 | Coty, Inc., Term Loan B | 4.771% | 1-Month LIBOR | 2.250% | 4/07/25 | BB | 947,116 |
| 1,926 | Revlon Consumer Products Corporation, Term Loan B, First Lien | 6.207% | 3-Month LIBOR | 3.500% | 11/16/20 | B | 1,381,138 |
| 2,921 | Total Personal Products | | | | | | 2,328,254 |
| Pharmaceuticals 1.7% (1.1% of Total Investments) | | | | | | | |
| 1,463 | Concordia Healthcare Corp, Exit Term Loan | 8.016% | 1-Month LIBOR | 5.500% | 9/06/24 | B | 1,395,576 |
| 355 | Valeant Pharmaceuticals International, Inc., Term Loan B, (DD1) | 5.263% | 1-Month LIBOR | 2.750% | 11/15/25 | BB | 350,995 |
| 1,183 | Valeant Pharmaceuticals International, Inc., Term Loan, First Lien | 5.513% | 1-Month LIBOR | 3.000% | 6/02/25 | BB | 1,171,765 |
| 3,001 | Total Pharmaceuticals | | | | | | 2,918,336 |
| Professional Services 1.8% (1.1% of Total Investments) | | | | | | | |
| 988 | Ceridian HCM Holding, Inc., Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 4/30/25 | B | 978,888 |
| 983 | Nielsen Finance LLC, Term Loan B4 | 4.511% | 1-Month LIBOR | 2.000% | 10/04/23 | BBB | 968,607 |
| 1,380 | Skillsoft Corporation, Initial Term Loan, First Lien | 7.249% | 1-Month LIBOR | 4.750% | 4/28/21 | B | 1,133,359 |
| 3,351 | Total Professional Services | | | | | | 3,080,854 |
| Real Estate Management & Development 0.8% (0.5% of Total Investments) | | | | | | | |
| 1,421 | GGP, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 8/27/25 | BB+ | 1,363,564 |
| Road & Rail 2.2% (1.4% of Total Investments) | | | | | | | |
| 2,160 | Avolon LLC, Term Loan B | 4.503% | 1-Month LIBOR | 2.000% | 1/15/25 | BBB | 2,141,613 |
| 970 | Quality Distribution, Incremental Term Loan, First Lien | 8.303% | 3-Month LIBOR | 5.500% | 8/18/22 | B | 955,450 |
| 720 | Savage Enterprises LLC, Term Loan B | 7.020% | 1-Month LIBOR | 4.500% | 8/01/25 | B+ | 720,624 |
| 3,850 | Total Road & Rail | | | | | | 3,817,687 |

JSD Nuveen Short Duration Credit Opportunities Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Semiconductors & Semiconductor Equipment 1.7% (1.0% of Total Investments) | | | | | | | |
| \$ 500 | Cabot Microelectronics, Term Loan B | 4.750% | 1-Month LIBOR | 2.250% | 11/14/25 | BB+ | \$ 496,875 |
| 453 | Lumileds, Term Loan B | 6.205% | 3-Month LIBOR | 3.500% | 6/30/24 | B+ | 344,199 |
| 452 | Microchip Technology., Inc., Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 5/29/25 | BBB | 445,949 |
| 875 | Micron Technology, Inc., Term Loan B | 4.250% | 1-Month LIBOR | 1.750% | 4/10/22 | BBB | 868,258 |
| 713 | ON Semiconductor Corporation, Term Loan B3 | 4.249% | 1-Month LIBOR | 1.750% | 3/31/23 | BBB | 706,008 |
| 2,993 | Total Semiconductors & Semiconductor Equipment | | | | | | 2,861,289 |
| Software 14.2% (8.7% of Total Investments) | | | | | | | |
| 967 | Blackboard, Inc., Term Loan B4 | 7.780% | 3-Month LIBOR | 5.000% | 6/30/21 | B | 909,976 |
| 233 | Compuware Corporation, Term Loan, First Lien | 6.002% | 1-Month LIBOR | 3.500% | 8/25/25 | B+ | 233,058 |
| 600 | DiscoverOrg LLC, Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | N/R | 597,000 |
| 676 | Ellucian, Term Loan B, First Lien | 6.053% | 3-Month LIBOR | 3.250% | 9/30/22 | B | 663,436 |
| 1,960 | Greeneden U.S. Holdings II LLC, Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 12/01/23 | B | 1,919,819 |
| 2,331 | Infor (US), Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 2/01/22 | B+ | 2,320,812 |
| 1,448 | Informatica, Term Loan B | 5.749% | 1-Month LIBOR | 3.250% | 8/05/22 | B+ | 1,446,335 |
| 973 | Kronos Incorporated, Term Loan B | 5.541% | 3-Month LIBOR | 3.000% | 11/20/23 | B | 955,673 |
| 458 | McAfee Holdings International, Inc., Term Loan, Second Lien | 11.000% | 1-Month LIBOR | 8.500% | 9/29/25 | B | 466,354 |
| 1,423 | McAfee LLC, Term Loan B | 6.250% | 1-Month LIBOR | 3.750% | 9/30/24 | B+ | 1,417,206 |

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| | | | | | | | |
|--------|--|---------|---------------|--------|----------|------|------------|
| 319 | Micro Focus International PLC, New Term Loan | 4.999% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 309,510 |
| 2,156 | Micro Focus International PLC, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 2,090,200 |
| 1,249 | Micro Focus International PLC, Term Loan B2 | 4.749% | 1-Month LIBOR | 2.250% | 11/19/21 | BB | 1,230,852 |
| 371 | Misys, New Term Loan, Second Lien | 10.053% | 3-Month LIBOR | 7.250% | 6/13/25 | BB | 352,025 |
| 127 | Mitchell International, Inc., Initial Term Loan, First Lien | 5.749% | 1-Month LIBOR | 3.250% | 11/29/24 | B | 121,718 |
| 133 | Mitchell International, Inc., Initial Term Loan, Second Lien | 9.749% | 1-Month LIBOR | 7.250% | 12/01/25 | CCC | 130,933 |
| 735 | RP Crown Parent LLC, Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 10/15/23 | B+ | 723,975 |
| 2,731 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3, (DD1) | 4.749% | 1-Month LIBOR | 2.250% | 4/16/25 | BB | 2,680,050 |
| 1,050 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4, (DD1) | 4.749% | 1-Month LIBOR | 2.250% | 4/16/25 | BB | 1,030,836 |
| 997 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B5 | 4.749% | 1-Month LIBOR | 2.250% | 4/16/25 | BB | 980,219 |
| 3,480 | TIBCO Software, Inc., Term Loan, First Lien | 6.010% | 1-Month LIBOR | 3.500% | 12/04/20 | B+ | 3,461,154 |
| 24,417 | Total Software | | | | | | 24,041,141 |
| | Specialty Retail 1.8% (1.1% of Total Investments) | | | | | | |
| 622 | Academy, Ltd., Term Loan B | 6.514% | 1-Month LIBOR | 4.000% | 7/01/22 | CCC+ | 432,123 |
| 1,967 | Petco Animal Supplies, Inc., Term Loan B1 | 5.994% | 3-Month LIBOR | 3.250% | 1/26/23 | B | 1,516,302 |
| 1,239 | Petsmart Inc., Term Loan B, First Lien | 5.520% | 1-Month LIBOR | 3.000% | 3/11/22 | B | 1,041,639 |
| 157 | Serta Simmons Holdings LLC, Term Loan, Second Lien, (DD1) | 10.514% | 1-Month LIBOR | 8.000% | 11/08/24 | CCC | 112,645 |
| 3,985 | Total Specialty Retail | | | | | | 3,102,709 |
| | Technology Hardware, Storage & Peripherals 7.2% (4.4% of Total Investments) | | | | | | |
| 2,680 | BMC Software, Inc., Term Loan B | 7.053% | 3-Month LIBOR | 4.250% | 10/02/25 | B | 2,622,141 |

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|--|--|--------|---------------|--------|----------|-----|------------|
| 3,531 | Dell International LLC, Refinancing Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 9/07/23 | BBB | 3,487,475 |
| 1,781 | Dell International LLC, Replacement Term Loan A2 | 4.250% | 1-Month LIBOR | 1.750% | 9/07/21 | BBB | 1,762,819 |
| 4,474 | Western Digital, Term Loan B | 4.260% | 1-Month LIBOR | 1.750% | 4/29/23 | BBB | 4,372,919 |
| 12,466 | Total Technology Hardware, Storage & Peripherals | | | | | | 12,245,354 |
| Trading Companies & Distributors 0.4% (0.3% of Total Investments) | | | | | | | |
| 750 | Univar, Inc., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 7/01/24 | BB | 736,301 |
| Transportation Infrastructure 0.9% (0.5% of Total Investments) | | | | | | | |
| 500 | Atlantic Aviation FBO Inc., Term Loan | 6.270% | 1-Month LIBOR | 3.750% | 12/06/25 | BB | 503,125 |
| 998 | Ceva Group PLC, Term Loan, First Lien | 6.553% | 3-Month LIBOR | 3.750% | 8/04/25 | BB | 988,772 |
| 1,498 | Total Transportation Infrastructure | | | | | | 1,491,897 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|-------------|--------------|-------------|--------------|
| Wireless Telecommunication Services 1.7% (1.0% of Total Investments) | | | | | | | |
| \$ 2,948 | Sprint Corporation, Term Loan, First Lien | 5.000% | 1-Month LIBOR | 2.500% | 2/02/24 | BB+ | \$ 2,884,866 |
| \$ 255,413 | Total Variable Rate Senior Loan Interests (cost \$251,209,232) | | | | | | 241,757,611 |
| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value | | |
| CORPORATE BONDS 16.3% (10.0% of Total Investments) | | | | | | | |
| Communications Equipment 3.0% (1.8% of Total Investments) | | | | | | | |
| \$ 85 | Avaya Holdings Corporation, 144A, (5), (7) | 7.000% | 4/01/19 | N/R | \$ | | |
| 2,085 | Avaya Holdings Corporation, 144A, (5), (7) | 10.500% | 3/01/21 | N/R | | | |
| 3,509 | Intelsat Jackson Holdings SA | 5.500% | 8/01/23 | CCC+ | 3,188,804 | | |
| 1,790 | Intelsat Jackson Holdings SA, 144A | 9.750% | 7/15/25 | CCC+ | 1,863,837 | | |
| 7,469 | Total Communications Equipment | | | | | | 5,052,641 |
| Containers & Packaging 0.9% (0.6% of Total Investments) | | | | | | | |
| 1,502 | Reynolds Group Issuer Inc. | 5.750% | 10/15/20 | B+ | 1,507,825 | | |
| Diversified Telecommunication Services 2.2% (1.4% of Total Investments) | | | | | | | |
| 582 | CSC Holdings LLC, 144A | 10.125% | 1/15/23 | B+ | 626,377 | | |
| 3,310 | Intelsat Luxembourg SA | 7.750% | 6/01/21 | CC | 3,177,600 | | |
| 3,892 | Total Diversified Telecommunication Services | | | | | | 3,803,977 |
| Health Care Providers & Services 0.3% (0.2% of Total Investments) | | | | | | | |
| 350 | Tenet Healthcare Corporation | 4.750% | 6/01/20 | BB | 352,625 | | |
| 230 | Tenet Healthcare Corporation | 6.000% | 10/01/20 | BB | 237,544 | | |
| 580 | Total Health Care Providers & Services | | | | | | 590,169 |
| Hotels, Restaurants & Leisure 1.3% (0.8% of Total Investments) | | | | | | | |
| 2,150 | Scientific Games International Inc. | 10.000% | 12/01/22 | B | 2,260,188 | | |
| Media 3.6% (2.2% of Total Investments) | | | | | | | |
| 100 | Charter Communications | 3.579% | 7/23/20 | BBB | 100,258 | | |

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|--|--|--------|----------|------|-----------|
| Operating LLC | | | | | |
| 345 | DISH DBS Corporation | 5.125% | 5/01/20 | BB | 345,862 |
| 1,000 | DISH DBS Corporation | 5.875% | 11/15/24 | BB | 828,750 |
| 2,835 | iHeartCommunications Inc., (5) | 9.000% | 12/15/19 | CCC | 1,899,450 |
| 6,046 | iHeartCommunications Inc., (5) | 5.340% | 2/01/21 | CC | 731,618 |
| 795 | iHeartCommunications Inc., (5) | 9.000% | 3/01/21 | CCC | 530,663 |
| 1,985 | Intelsat Luxembourg SA | 8.125% | 6/01/23 | CCC | 1,651,272 |
| 13,106 | Total Media | | | | 6,087,873 |
| Oil, Gas & Consumable Fuels 1.8% (1.1% of Total Investments) | | | | | |
| 1,760 | California Resources Corporation, 144A | 8.000% | 12/15/22 | B | 1,412,400 |
| 400 | Denbury Resources Inc. | 6.375% | 8/15/21 | CCC+ | 330,000 |
| 1,340 | Denbury Resources Inc., 144A | 9.250% | 3/31/22 | B+ | 1,316,550 |
| 115 | EP Energy LLC, 144A | 9.375% | 5/01/24 | CCC | 61,238 |
| 3,615 | Total Oil, Gas & Consumable Fuels | | | | 3,120,188 |
| Pharmaceuticals 0.5% (0.3% of Total Investments) | | | | | |
| 500 | Bausch Health Companies Inc., 144A | 6.500% | 3/15/22 | BB | 516,875 |
| 310 | Concordia International Corporation | 8.000% | 9/06/24 | B | 294,500 |
| 810 | Total Pharmaceuticals | | | | 811,375 |
| Semiconductors & Semiconductor Equipment 0.1% (0.0% of Total Investments) | | | | | |
| 106 | Advanced Micro Devices Inc. | 7.500% | 8/15/22 | B+ | 115,010 |
| Software 0.4% (0.2% of Total Investments) | | | | | |
| 625 | Infor US Inc., 144A | 5.750% | 8/15/20 | B+ | 634,250 |

JSD Nuveen Short Duration Credit Opportunities Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|-------------------------|--|---------------|------------------------------------|--------------------|--------------|
| (000) | | | | | |
| | Wireless Telecommunication Services | 2.2% | (1.4% of Total Investments) | | |
| \$ 2,750 | Sprint Capital Corporation | 7.875% | 9/15/23 | B+ | \$ 2,921,875 |
| 250 | Sprint Capital Corporation | 7.125% | 6/15/24 | B+ | 256,875 |
| 550 | Sprint Communications Inc. | 7.000% | 8/15/20 | B+ | 570,625 |
| 3,550 | Total Wireless Telecommunication Services | | | | 3,749,375 |
| \$ 37,405 | Total Corporate Bonds (cost \$29,655,533) | | | | 27,732,871 |

| Shares | Description (1) | Value |
|---------------|--|--------------|
| | COMMON STOCKS 1.9% (1.2% of Total Investments) | |
| | Diversified Consumer Services 0.1% (0.1% of Total Investments) | |
| 27,611 | Cengage Learning Holdings II Inc., (8), (9) | \$ 106,993 |
| | Energy Equipment & Services 0.4% (0.3% of Total Investments) | |
| 12,611 | C&J Energy Services Inc., (8) | 202,659 |
| 28,730 | Transocean Ltd | 246,216 |
| 1,318 | Vantage Drilling International, (8), (9) | 305,776 |
| | Total Energy Equipment & Services | 754,651 |
| | Health Care Providers & Services 0.0% (0.0% of Total Investments) | |
| 12,290 | Millennium Health LLC, (7), (8) | 23,818 |
| 11,533 | Millennium Health LLC, (7), (8) | 22,342 |
| 13,189 | Millennium Health LLC, (8), (9) | 725 |
| | Total Health Care Providers & Services | 46,885 |
| | Marine 0.3% (0.2% of Total Investments) | |
| 10,185 | HGIM Corporation, (9) | 387,030 |
| 2,279 | HGIM Corporation, (8), (9) | 86,602 |
| | Total Marine | 473,632 |
| | Media 0.2% (0.1% of Total Investments) | |
| 25,780 | Cumulus Media Inc., (8) | 310,649 |
| | Pharmaceuticals 0.1% (0.0% of Total Investments) | |
| 4,093 | Advanz Pharma Corporation, (8) | 77,439 |
| | Software 0.8% (0.5% of Total Investments) | |
| 84,215 | Avaya Holdings Corporation, (8) | 1,424,076 |
| | Specialty Retail 0.0% (0.0% of Total Investments) | |
| 14,849 | Gymboree Holding Corporation, (8), (9) | 29,698 |
| 5,454 | | 10,908 |

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Gymboree Holding Corporation,
(8), (9)

| | |
|---|-----------|
| Total Specialty Retail | 40,606 |
| Total Common Stocks (cost \$5,833,795) | 3,234,931 |

| Shares | Description (1) | Value |
|--------|-----------------|-------|
|--------|-----------------|-------|

COMMON STOCK RIGHTS 0.2% (0.1% of Total Investments)

Oil, Gas & Consumable Fuels 0.2% (0.1% of Total Investments)

| | | |
|-------|--|------------|
| 7,268 | Fieldwood Energy LLC, (7), (8) | \$ 228,345 |
| 1,468 | Fieldwood Energy LLC, (8), (9) | 48,444 |
| | Total Common Stock Rights (cost \$207,458) | 276,789 |

| Shares | Description (1) | Value |
|--------|-----------------|-------|
|--------|-----------------|-------|

WARRANTS 0.0% (0.0% of Total Investments)

| | | |
|-------|---------------------------------|-----------|
| 8,503 | Avaya Holdings Corporation, (9) | \$ 10,629 |
| | Total Warrants (cost \$565,168) | 10,629 |

**Total Long-Term Investments (cost
\$287,471,186) 273,012,831**

| Shares | Description (1) | Coupon | Value |
|---|---|-------------|-----------------------|
| SHORT-TERM INVESTMENTS 2.2% (1.3% of Total Investments) | | | |
| INVESTMENT COMPANIES 2.2% (1.3% of Total Investments) | | | |
| 3,664,427 | BlackRock Liquidity Funds T-Fund Portfolio (10) | 2.290% (11) | \$ 3,664,427 |
| Total Short-Term Investments (cost \$3,664,427) | | | 3,664,427 |
| Total Investments (cost \$291,135,613) 163.1% | | | 276,677,258 |
| Borrowings (42.4%) (12), (13) | | | (72,000,000) |
| Term Preferred Shares, net of deferred offering costs (14) (20.4%) | | | (34,661,696) |
| Other Assets Less Liabilities (0.3%) (15) | | | (327,237) |
| Net Assets Applicable to Common Shares 100% | | | \$ 169,688,325 |

Investments in Derivatives

Credit Default Swaps OTC Cleared

| Reference Entity | Buy/Sell Protection (16) | Notional Amount | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Maturity Date | Premiums Paid (Received) | Unrealized Appreciation/Depreciation | Variation Margin Receivable/Payable | |
|--|--------------------------|---------------------|-------------------------|------------------------------|---------------|--------------------------|--------------------------------------|-------------------------------------|-------------------|
| Arconic Inc. | Buy | \$ 2,000,000 | 1.000% | Quarterly | 12/20/23 | \$ 251,209 | \$ 143,548 | \$(107,662) | \$(3,703) |
| Ford Motor Co. | Buy | 2,000,000 | 5.000 | Quarterly | 12/20/23 | (206,846) | (225,128) | (18,282) | (12,552) |
| Total | | \$ 4,000,000 | | | | \$ 44,363 | \$ (81,580) | \$(125,944) | \$(16,255) |
| Total credit default swaps premiums paid | | | | | | \$ 251,209 | | | |
| Total credit default swaps premiums received | | | | | | \$(206,846) | | | |
| Total receivable for variation margin on swap contracts | | | | | | | | \$ | |
| Total payable for variation margin on swap contracts | | | | | | | | \$(16,255) | |

Interest Rate Swaps OTC Uncleared

| Counterparty | Fund Buy/Sell Protection | Floating Rate | Floating Rate Index | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Maturity Date | Unrealized Appreciation/Depreciation |
|-------------------------------------|--------------------------|---------------|---------------------|-------------------------|------------------------------|---------------|--------------------------------------|
| Morgan Stanley Capital Services LLC | Pay | 1-Month LIBOR | 2.500% | (17) | Monthly | 11/01/20(18) | \$(52,850) \$(52,850) |

JSD Nuveen Short Duration Credit Opportunities Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

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 pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate (Reference Rate) plus an assigned fixed rate (Spread). 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.
- (3) 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.
- (4) 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.
- (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) 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.

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- (7) 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.
- (8) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (9) 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.
- (10) 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>.
- (11) The rate shown is the annualized seven-day subsidized yield as of the end of the reporting period.
- (12) Borrowings as a percentage of Total Investments is 26.0%.
- (13) 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.
- (14) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 12.5%.
- (15) 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.
- (16) The Fund entered into the credit default swaps to gain investment exposure to the referenced entity. Selling protection has a similar credit risk position to owning the referenced entity. Buying protection has a similar credit risk position to selling the referenced entity short.
- (17) Effective November 1, 2017, the fixed rate paid by the Fund increased 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.
- (18) 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.

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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.

DD1 Portion of investment purchased on a delayed delivery basis.

LIBOR London Inter-Bank Offered Rate

N/A Not Applicable

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.

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

See accompanying notes to financial statements.

JQC Nuveen Credit Strategies Income Fund

Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference | | | | Value |
|--|--|---------------|---------------|------------|--------------|-------------|--------------|
| | | | Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | |
| LONG-TERM INVESTMENTS 157.1% (97.5% of Total Investments) | | | | | | | |
| VARIABLE RATE SENIOR LOAN INTERESTS 121.7% (75.6% of Total Investments) (2) | | | | | | | |
| Aerospace & Defense 1.2% (0.7% of Total Investments) | | | | | | | |
| \$ 2,231 | Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien | 4.499% | 1-Month LIBOR | 2.000% | 8/21/24 | BB+ | \$ 2,216,425 |
| 11,910 | Transdigm, Inc., Term Loan E | 4.999% | 1-Month LIBOR | 2.500% | 5/30/25 | BB | 11,638,690 |
| 14,141 | Total Aerospace & Defense | | | | | | 13,855,115 |
| Airlines 3.6% (2.2% of Total Investments) | | | | | | | |
| 2,939 | American Airlines, Inc., Replacement Term Loan | 4.516% | 1-Month LIBOR | 2.000% | 10/10/21 | BB+ | 2,905,259 |
| 14,122 | American Airlines, Inc., Term Loan 2025 | 4.252% | 1-Month LIBOR | 1.750% | 6/27/25 | BB+ | 13,564,618 |
| 7,840 | American Airlines, Inc., Term Loan B | 4.500% | 1-Month LIBOR | 2.000% | 4/28/23 | BB+ | 7,615,854 |
| 3,438 | American Airlines, Inc., Term Loan B | 4.509% | 1-Month LIBOR | 2.000% | 12/14/23 | BB+ | 3,340,062 |
| 14,708 | United Air Lines, Inc., Term Loan B | 4.249% | 1-Month LIBOR | 1.750% | 4/01/24 | BBB | 14,511,600 |
| 43,047 | Total Airlines | | | | | | 41,937,393 |
| Automobiles 1.2% (0.8% of Total Investments) | | | | | | | |
| 14,850 | Navistar, Inc., Tranche B, Term Loan | 6.020% | 1-Month LIBOR | 3.500% | 11/06/24 | BB | 14,655,168 |
| Beverages 1.2% (0.8% of Total Investments) | | | | | | | |
| 14,756 | Jacobs Douwe Egberts, Term Loan B | 4.563% | 3-Month LIBOR | 2.000% | 11/01/25 | BB | 14,620,852 |
| Biotechnology 0.2% (0.2% of Total Investments) | | | | | | | |
| 2,977 | Grifols, Inc., Term Loan B | 4.664% | 1-Week LIBOR | 2.250% | 1/31/25 | BB+ | 2,944,404 |
| Building Products 1.5% (0.9% of Total Investments) | | | | | | | |

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| | | | | | | | |
|--|---|--------|---------------|--------|----------|------|------------|
| 17,766 | Quikrete Holdings, Inc., Term Loan B, (DD1) | 5.249% | 1-Month LIBOR | 2.750% | 11/15/23 | BB | 17,262,417 |
| Capital Markets 3.0% (1.8% of Total Investments) | | | | | | | |
| 14,810 | Capital Automotive LP, Term Loan, First Lien | 5.000% | 1-Month LIBOR | 2.500% | 3/25/24 | B+ | 14,458,766 |
| 20,825 | RPI Finance Trust, Term Loan B6, (5) | 4.499% | 1-Month LIBOR | 2.000% | 3/27/23 | BBB | 20,657,541 |
| 35,635 | Total Capital Markets | | | | | | 35,116,307 |
| Chemicals 2.2% (1.4% of Total Investments) | | | | | | | |
| 13,730 | Axalta Coating Systems, Term Loan, First Lien, (DD1) | 4.553% | 3-Month LIBOR | 1.750% | 6/01/24 | BBB | 13,504,808 |
| 9,113 | Ineos US Finance LLC, Term Loan | 4.499% | 1-Month LIBOR | 2.000% | 4/01/24 | BBB- | 8,870,901 |
| 3,929 | Platform Specialty Products Corporation, Tranche B6, Term Loan, (WI/DD) | TBD | TBD | TBD | TBD | BB | 3,926,321 |
| 26,772 | Total Chemicals | | | | | | 26,302,030 |
| Commercial Services & Supplies 3.8% (2.3% of Total Investments) | | | | | | | |
| 18,178 | ADS Waste Holdings, Inc., Term Loan B | 4.664% | 1-Week LIBOR | 2.250% | 11/10/23 | BB+ | 18,021,457 |
| 15,123 | Formula One Group, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 2/01/24 | B+ | 14,606,343 |
| 4,331 | Getty Images, Inc., Term Loan B, First Lien | 5.999% | 1-Month LIBOR | 3.500% | 10/18/19 | B | 4,312,145 |
| 3,541 | Monitronics International, Inc., Term Loan B2, First Lien | 8.303% | 3-Month LIBOR | 5.500% | 9/30/22 | CCC+ | 3,117,843 |
| 4,329 | Trans Union LLC, Term Loan B3 | 4.499% | 1-Month LIBOR | 2.000% | 4/10/23 | BB+ | 4,281,522 |
| 45,502 | Total Commercial Services & Supplies | | | | | | 44,339,310 |
| Communications Equipment 2.2% (1.4% of Total Investments) | | | | | | | |
| 5,000 | Mitel US Holdings, Inc., Term Loan, First Lien | 6.999% | 1-Month LIBOR | 4.500% | 11/30/25 | B | 4,938,750 |
| 14,981 | MultiPlan, Inc., Term Loan B | 5.553% | 3-Month LIBOR | 2.750% | 6/07/23 | B+ | 14,536,474 |
| 7,149 | Plantronics, Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 7/02/25 | BB+ | 6,975,824 |
| 27,130 | Total Communications Equipment | | | | | | 26,451,048 |

JQC Nuveen Credit Strategies Income Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference | | | Ratings (4) | Value |
|---|---|---|---------------|------------|--------------|-------------|--------------|
| | | | Rate (2) | Spread (2) | Maturity (3) | | |
| Containers & Packaging | | 0.2% (0.1% of Total Investments) | | | | | |
| \$ 1,397 | Berry Global, Inc., Term Loan Q | 4.516% | 1-Month LIBOR | 2.000% | 10/01/22 | BBB | \$ 1,386,412 |
| 865 | Kronos Incorporated, Term Loan B, Second Lien | 4.513% | 1-Month LIBOR | 2.000% | 4/03/25 | BBB | 865,934 |
| 2,262 | Total Containers & Packaging | | | | | | 2,252,346 |
| Diversified Consumer Services | | 2.2% (1.3% of Total Investments) | | | | | |
| 7,478 | Cengage Learning Acquisitions, Inc., Term Loan B | 6.769% | 1-Month LIBOR | 4.250% | 6/07/23 | B | 6,371,579 |
| 19,069 | Laureate Education, Inc., Term Loan B | 6.549% | 1-Month LIBOR | 3.500% | 4/26/24 | B+ | 19,013,517 |
| 26,547 | Total Diversified Consumer Services | | | | | | 25,385,096 |
| Diversified Financial Services | | 3.0% (1.9% of Total Investments) | | | | | |
| 14,681 | Hilton Hotels, Term Loan B | 4.260% | 1-Month LIBOR | 1.750% | 10/25/23 | BBB | 14,553,023 |
| 1,262 | Lions Gate Entertainment Corp., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 3/24/25 | BB | 1,243,931 |
| 11,668 | Travelport LLC, Term Loan B, (DD1) | 5.116% | 3-Month LIBOR | 2.500% | 3/17/25 | B+ | 11,641,534 |
| 12,261 | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (6) | 8.499% | N/A | N/A | 6/30/22 | CCC | 8,337,510 |
| 39,872 | Total Diversified Financial Services | | | | | | 35,775,998 |
| Diversified Telecommunication Services | | 4.6% (2.8% of Total Investments) | | | | | |
| 11,544 | CenturyLink, Inc., Initial Term Loan A | 5.249% | 1-Month LIBOR | 2.750% | 11/01/22 | BBB | 11,342,278 |
| 1,950 | CenturyLink, Inc., Term Loan B | 5.249% | 1-Month LIBOR | 2.750% | 1/31/25 | BBB | 1,868,414 |
| 766 | Intelsat Jackson Holdings, S.A., Term | 7.002% | 1-Month LIBOR | 4.500% | 1/02/24 | B+ | 779,146 |

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| | | | | | | | |
|--------|--|--------|---------------|--------|----------|------|------------|
| | Loan B4 | | | | | | |
| 1,226 | Intelsat Jackson Holdings, S.A., Term Loan B5 | 6.625% | N/A | N/A | 1/02/24 | B+ | 1,231,558 |
| 11,144 | Level 3 Financing, Inc., Tranche B, Term Loan, (5) | 4.756% | 1-Month LIBOR | 2.250% | 2/22/24 | BBB | 10,967,985 |
| 8,977 | Numericable Group S.A., Term Loan B13 | 6.509% | 1-Month LIBOR | 4.000% | 8/14/26 | B | 8,494,959 |
| 20,000 | Ziggo B.V., Term Loan E, (5) | 5.009% | 1-Month LIBOR | 2.500% | 4/15/25 | BB | 19,383,600 |
| 55,607 | Total Diversified Telecommunication Services | | | | | | 54,067,940 |
| | Electric Utilities 2.1% (1.3% of Total Investments) | | | | | | |
| 15,318 | Texas Competitive Electric Holdings LLC, Exit Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 8/01/23 | BBB | 15,107,427 |
| 9,477 | Vistra Operations Co., Term Loan B3 | 4.505% | 1-Month LIBOR | 2.000% | 12/31/25 | BBB | 9,317,484 |
| 24,795 | Total Electric Utilities | | | | | | 24,424,911 |
| | Energy Equipment & Services 0.1% (0.0% of Total Investments) | | | | | | |
| 892 | Seadrill Partners LLC, Initial Term Loan | 8.803% | 3-Month LIBOR | 6.000% | 2/21/21 | CCC+ | 721,253 |
| | Equity Real Estate Investment Trusts 1.3% (0.8% of Total Investments) | | | | | | |
| 8,082 | Communications Sales & Leasing, Inc., Shortfall Term Loan | 5.499% | 1-Month LIBOR | 3.000% | 10/24/22 | B | 7,600,257 |
| 7,342 | Realogy Group LLC, Term Loan B | 4.758% | 1-Month LIBOR | 2.250% | 2/08/25 | BB+ | 7,174,270 |
| 15,424 | Total Equity Real Estate Investment Trusts | | | | | | 14,774,527 |
| | Food & Staples Retailing 3.5% (2.2% of Total Investments) | | | | | | |
| 5,072 | Albertson's LLC, Term Loan B6 | 5.691% | 3-Month LIBOR | 3.000% | 6/22/23 | BB | 5,003,437 |
| 19,509 | Albertson's LLC, Term Loan B7 | 5.499% | 1-Month LIBOR | 3.000% | 11/17/25 | BB | 19,136,820 |
| 17,863 | US Foods, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 6/27/23 | BBB | 17,604,749 |
| 42,444 | Total Food & Staples Retailing | | | | | | 41,745,006 |
| | Food Products 1.7% (1.1% of Total Investments) | | | | | | |
| 5,000 | Chobani, Inc., Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 4,811,250 |
| 15,483 | JBS USA LLC, Term Loan B, (DD1) | 5.301% | 3-Month LIBOR | 2.500% | 10/30/22 | BB+ | 15,352,899 |
| 20,483 | Total Food Products | | | | | | 20,164,149 |

Health Care Equipment & Supplies 3.6% (2.2% of Total Investments)

| | | | | | | | |
|--------|---|--------|---------------|--------|---------|----|------------|
| 16,834 | Acelity, Term Loan B, (DD1) | 6.053% | 3-Month LIBOR | 3.250% | 2/02/24 | B+ | 16,757,164 |
| 5,878 | DJO Finance LLC, Term Loan B, First Lien | 5.827% | 1-Month LIBOR | 3.250% | 6/08/20 | B+ | 5,874,557 |
| 12,298 | Onex Carestream Finance LP, Term Loan, First Lien | 8.249% | 1-Month LIBOR | 5.750% | 2/28/21 | B+ | 12,021,735 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference | | | | Value |
|--|--|---------------|---------------|------------|--------------|-------------|--------------|
| | | | Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | |
| Health Care Equipment & Supplies (continued) | | | | | | | |
| \$ 7,954 | Onex Carestream Finance LP, Term Loan, Second Lien | 11.999% | 1-Month LIBOR | 9.500% | 6/07/21 | B | \$ 7,834,388 |
| 42,964 | Total Health Care Equipment & Supplies | | | | | | 42,487,844 |
| Health Care Providers & Services 8.6% (5.4% of Total Investments) | | | | | | | |
| 3,192 | Acadia Healthcare, Inc., Term Loan B3 | 4.999% | 1-Month LIBOR | 2.500% | 2/11/22 | BB | 3,150,474 |
| 9,967 | Ardent Health, Term Loan, First Lien | 6.999% | 1-Month LIBOR | 4.500% | 6/30/25 | B+ | 9,927,985 |
| 5,934 | Community Health Systems, Inc., Term Loan H | 5.957% | 3-Month LIBOR | 3.250% | 1/27/21 | BB | 5,848,922 |
| 14,364 | ConvaTec Healthcare, Term Loan B | 5.053% | 3-Month LIBOR | 2.250% | 10/25/23 | BB | 14,270,760 |
| 4,987 | DaVita HealthCare Partners, Inc., Tranche B, Term Loan | 5.249% | 1-Month LIBOR | 2.750% | 6/24/21 | BBB | 4,978,019 |
| 7,000 | Envision Healthcare Corporation, Initial Term Loan | 6.249% | 1-Month LIBOR | 3.750% | 10/10/25 | B+ | 6,613,250 |
| 6,910 | HCA, Inc., Term Loan B11 | 4.249% | 1-Month LIBOR | 1.750% | 3/17/23 | BBB | 6,886,990 |
| 12,674 | Kindred at Home Hospice, Term Loan B | 6.250% | 1-Month LIBOR | 3.750% | 7/02/25 | B+ | 12,610,747 |
| 4,500 | Lifepoint Health, Inc., Term Loan, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 4,401,000 |
| 9,201 | Millennium Laboratories, Inc., Term Loan B, First Lien | 8.999% | 1-Month LIBOR | 6.500% | 12/21/20 | CCC+ | 5,185,453 |
| 9,314 | Pharmaceutical Product Development, Inc., Term Loan B | 4.999% | 1-Month LIBOR | 2.500% | 8/18/22 | BB | 9,145,555 |
| 7,940 | PharMerica, Term Loan, First Lien | 6.008% | 1-Month LIBOR | 3.500% | 12/06/24 | B+ | 7,928,844 |
| 161 | Quorum Health | 9.249% | 1-Month LIBOR | 6.750% | 4/29/22 | B+ | 161,123 |

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| | | | | | | | |
|---------|--|--------------|------------------------------------|--------|----------|-----|-------------|
| | Corp., Term Loan B | | | | | | |
| 10,949 | Select Medical Corporation, Term Loan B | 5.012% | 1-Month LIBOR | 2.500% | 3/06/25 | BB | 10,853,661 |
| 107,093 | Total Health Care Providers & Services | | | | | | 101,962,783 |
| | Health Care Technology | 0.4% | (0.3% of Total Investments) | | | | |
| 5,273 | Emdeon, Inc., Term Loan, (5) | 5.249% | 1-Month LIBOR | 2.750% | 3/01/24 | B+ | 5,168,410 |
| | Hotels, Restaurants & Leisure | 12.6% | (7.8% of Total Investments) | | | | |
| 2,805 | Aramark Corporation, Term Loan | 4.249% | 1-Month LIBOR | 1.750% | 3/11/25 | BBB | 2,790,975 |
| 17,462 | Burger King Corporation, Term Loan B3 | 4.749% | 1-Month LIBOR | 2.250% | 2/16/24 | BB | 17,205,207 |
| 12,622 | Caesars Entertainment Operating Company, Inc., Term Loan B | 4.499% | 1-Month LIBOR | 2.000% | 10/06/24 | BB | 12,401,606 |
| 18,315 | Caesars Resort Collection, Term Loan, First Lien | 5.249% | 1-Month LIBOR | 2.750% | 12/23/24 | BB | 18,093,022 |
| 1,084 | CCM Merger, Inc., Term Loan B | 4.749% | 1-Month LIBOR | 2.250% | 8/09/21 | BB | 1,075,996 |
| 5,459 | Las Vegas Sands Corporation, Term Loan B | 4.249% | 1-Month LIBOR | 1.750% | 3/27/25 | BBB | 5,369,199 |
| 21,996 | Life Time Fitness, Inc., Term Loan B | 5.457% | 3-Month LIBOR | 2.750% | 6/10/22 | BB | 21,724,906 |
| 12,000 | Marriott Ownership Resorts Inc., Term Loan, 1L | 4.749% | 1-Month LIBOR | 2.250% | 8/29/25 | BBB | 11,932,560 |
| 4,668 | MGM Growth Properties, Term Loan B | 4.414% | 1-Month LIBOR | 2.000% | 3/21/25 | BBB | 4,601,271 |
| 17,933 | Scientific Games Corp., Initial Term Loan B5 | 5.249% | 1-Month LIBOR | 2.750% | 8/14/24 | BB | 17,411,458 |
| 8,965 | Stars Group Holdings, Term Loan B | 6.303% | 3-Month LIBOR | 3.500% | 7/10/25 | B+ | 8,896,214 |
| 15,496 | Station Casino LLC, Term Loan B | 5.000% | 1-Month LIBOR | 2.500% | 6/08/23 | BB | 15,343,171 |
| 2,494 | Wyndham International, Inc., Term Loan B | 4.249% | 1-Month LIBOR | 1.750% | 5/30/25 | BBB | 2,457,229 |
| 9,729 | | 4.263% | 1-Month LIBOR | 1.750% | 4/03/25 | BBB | 9,661,790 |

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YUM Brands, Term
Loan B

| | | | | | | | |
|---------|---|--|--|--|--|--|-------------|
| 151,028 | Total Hotels, Restaurants & Leisure | | | | | | 148,964,604 |
|---------|---|--|--|--|--|--|-------------|

Household Durables 1.7% (1.0% of Total Investments)

| | | | | | | | |
|--------|--|--------|---------------|--------|----------|---|------------|
| 22,848 | Serta Simmons Holdings LLC, Term Loan, First Lien | 6.013% | 1-Month LIBOR | 3.500% | 11/08/23 | B | 19,592,147 |
|--------|--|--------|---------------|--------|----------|---|------------|

Household Products 2.4% (1.5% of Total Investments)

| | | | | | | | |
|-------|------------------------------------|--------|---------------|--------|----------|-----|-----------|
| 9,750 | Energizer Holdings, Term Loan B | 4.758% | 1-Month LIBOR | 2.250% | 12/17/25 | BB+ | 9,695,156 |
|-------|------------------------------------|--------|---------------|--------|----------|-----|-----------|

| | | | | | | | |
|--------|---|--------|---------------|--------|---------|----|------------|
| 19,265 | Reynolds Group Holdings, Inc., Term Loan, First Lien | 5.249% | 1-Month LIBOR | 2.750% | 2/05/23 | B+ | 19,028,656 |
|--------|---|--------|---------------|--------|---------|----|------------|

| | | | | | | | |
|--------|-----------------------------|--|--|--|--|--|------------|
| 29,015 | Total Household Products | | | | | | 28,723,812 |
|--------|-----------------------------|--|--|--|--|--|------------|

Insurance 0.8% (0.5% of Total Investments)

| | | | | | | | |
|-------|---|--------|---------------|--------|---------|---|-----------|
| 9,785 | Hub International Holdings, Inc., Term Loan B | 5.514% | 3-Month LIBOR | 2.750% | 4/25/25 | B | 9,454,695 |
|-------|---|--------|---------------|--------|---------|---|-----------|

Interactive Media & Services 2.6% (1.6% of Total Investments)

| | | | | | | | |
|--------|---|--------|---------------|--------|----------|---|------------|
| 18,021 | Ancestry.com, Inc., Term Loan, First Lien | 5.750% | 1-Month LIBOR | 3.250% | 10/19/23 | B | 17,750,409 |
|--------|---|--------|---------------|--------|----------|---|------------|

| | | | | | | | |
|--------|-------------------------------------|--------|---------------|--------|---------|----|-----------|
| 10,023 | Dynatrace, Term Loan, First Lien | 5.749% | 1-Month LIBOR | 3.250% | 8/22/25 | B+ | 9,931,792 |
|--------|-------------------------------------|--------|---------------|--------|---------|----|-----------|

JQC Nuveen Credit Strategies Income Fund (continued)
Portfolio of Investments January 31, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference | | | | Value |
|---|--------------------------------------|-----------------------|------------------|-------------------|---------------------|--------------------|--------------|
| | | | Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | |
| Interactive Media & Services (continued) | | | | | | | |
| \$ 306 | Dynatrace, Term Loan, Second Lien | 9.499% | 1-Month LIBOR | 7.000% | 8/21/26 | CCC+ | \$ 305,542 |