

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

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, D.C. 20549

FORM N-CSR

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

Investment Company Act file number 811-21494

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

Nuveen Investments

333 West Wacker Drive

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

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

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

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

Date of fiscal year July 31
end:

Date of reporting period: July 31, 2013

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

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

ITEM 1. REPORTS TO STOCKHOLDERS.

Closed-End Funds

Nuveen Investments

Closed-End Funds

Seeks high current income from portfolios of senior corporate loans.

Annual Report

July 31, 2013

**Nuveen Senior
Income Fund**

NSL

**Nuveen Floating
Rate Income Fund**

JFR

**Nuveen Floating
Rate Income
Opportunity Fund**

JRO

**Nuveen Short
Duration Credit
Opportunities Fund**

JSD

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

OR

www.nuveen.com/accountaccess

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

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Chairman's
Letter to Shareholders

Dear Shareholders,

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

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

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

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

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

Sincerely,

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

Portfolio Managers' Comments

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

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

Fund Leverage

IMPACT OF THE FUNDS' LEVERAGE STRATEGY ON PERFORMANCE

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

THE FUNDS' REGULATORY LEVERAGE*Bank Borrowings*

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

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

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

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

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

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

Common Share Information

Distribution Information

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

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

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

* Distribution paid in December 2012.

** 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.

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

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

Common Share Repurchases

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

	NSL	JFR	JRO	JSD
Common Shares Repurchased and Retired		147,593	19,400	
Common Shares Authorized for Repurchase	3,385,000	4,975,000	3,255,000	1,005,000

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

Common Share Equity Shelf Programs

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

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

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

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

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

Other Common Share Information

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

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

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

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

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

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

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

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

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

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

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

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

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

under such circumstances.

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

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

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

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Nuveen Senior Income Fund (NSL)**Performance Overview and Holding Summaries as of July 31, 2013****Average Annual Total Returns as of July 31, 2013**

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

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

Common Share Price Performance Weekly Closing Price**Portfolio Allocation^{1,2}****(as a % of total investments)**

Variable Rate Senior Loan Interests	82.3%
Corporate Bonds	10.9%
Short-Term Investments	4.2%
Common Stocks	2.4%
Convertible Bonds	0.2%

Top Five Issuers^{1,2}**(as a % of total long-term investments)**

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

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

1 Holdings are subject to change.

2 Excluding investments in derivatives.

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Portfolio Composition^{1,2}**(as a % of total investments)**

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

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Nuveen Floating Rate Income Fund (JFR)**Performance Overview and Holding Summaries as of July 31, 2013****Average Annual Total Returns as of July 31, 2013**

	Average Annual		
	1-Year	5-Year	Since Inception¹
JFR at Common Share NAV	14.26%	8.58%	5.89%
JFR at Common Share Price	16.76%	12.57%	5.91%
Barclays U.S. Aggregate Bond Index	(1.91)%	5.23%	4.51%
CSFB Leveraged Loan Index	7.74%	6.20%	5.03%

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

Common Share Price Performance Weekly Closing Price**Portfolio Allocation^{2,3}****(as a % of total investments)**

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

Top Five Issuers^{2,3}**(as a % of total long-term investments)**

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

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

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

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Portfolio Composition^{2,3}**(as a % of total investments)**

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

Nuveen Investments

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Nuveen Floating Rate Income Opportunity Fund (JRO)**Performance Overview and Holding Summaries as of July 31, 2013****Average Annual Total Returns as of July 31, 2013**

	Average Annual		
	1-Year	5-Year	Since Inception¹
JRO at Common Share NAV	15.27%	9.73%	6.61%
JRO at Common Share Price	14.42%	13.87%	6.60%
Barclays U.S. Aggregate Bond Index	(1.91)%	5.23%	4.97%
CSFB Leveraged Loan Index	7.74%	6.20%	5.02%

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

Common Share Price Performance Weekly Closing Price**Portfolio Allocation^{2,3}****(as a % of total long-term investments)**

Variable Rate Senior Loan Interests	77.3%
Corporate Bonds	11.2%
Short-Term Investments	4.9%
Asset-Backed Securities	3.5%
Common Stocks	2.9%
Convertible Bonds	0.2%

Top Five Issuers^{2,3}**(as a % of total long-term investments)**

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

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

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

Nuveen Investments

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Portfolio Composition^{2,3}**(as a % of total investments)**

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

Nuveen Investments

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Nuveen Short Duration Credit Opportunities Fund (JSD)**Performance Overview and Holding Summaries as of July 31, 2013****Average Annual Total Returns as of July 31, 2013**

	Average Annual	
	1-Year	Since Inception¹
JSD at Common Share NAV	11.17%	9.86%
JSD at Common Share Price	10.77%	7.65%
Barclays U.S. Aggregate Bond Index	(1.91)%	3.13%
CSFB Leveraged Loan Index	7.74%	5.37%

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

Common Share Price Performance Weekly Closing Price**Portfolio Allocation^{2,3}****(as a % of total investments)**

Variable Rate Senior Loan Interests	85.2%
Corporate Bonds	14.6%
Common Stocks	0.2%

Top Five Issuers^{2,3}**(as a % of total investments)**

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

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

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

2 Holdings are subject to change.

3 Excluding investments in derivatives.

Nuveen Investments
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Portfolio Composition^{2,3}**(as a % of total investments)**

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

Nuveen Investments

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Report of INDEPENDENT REGISTERED

PUBLIC ACCOUNTING FIRM

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

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

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

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

Chicago, Illinois
September 25, 2013

Nuveen Investments
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Nuveen Senior Income Fund

Portfolio of Investments

July 31, 2013

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Long-Term Investments	139.5% (95.8% of Total Investments)			
	Variable Rate Senior Loan Interests	119.9% (82.3% of Total Investments) (4)			
	Aerospace & Defense	0.5% (0.4% of Total Investments)			
\$ 1,493	Sequa Corporation, Term Loan B	5.250%	6/19/17	B1	\$ 1,513,022
	Airlines	4.3% (3.0% of Total Investments)			
2,000	American Airlines, Inc., Exit Term Loan, WI/DD	TBD	TBD	Baa2	1,990,000
4,975	Delta Air Lines, Inc., Term Loan B1	4.000%	10/18/18	Ba1	5,002,094
995	Delta Air Lines, Inc., Term Loan B2	3.250%	4/18/16	Ba1	1,001,716
1,995	United Air Lines, Inc., Term Loan B	4.000%	4/01/19	Ba2	2,016,197
2,500	US Airways, Inc., Term Loan B1, DD1	4.250%	5/23/19	B+	2,504,062
12,465	Total Airlines				12,514,069
	Auto Components	2.6% (1.8% of Total Investments)			
5,065	Federal-Mogul Corporation, Tranche B, Term Loan, DD1	2.137%	12/29/14	B1	4,988,475
2,585	Federal-Mogul Corporation, Tranche C, Term Loan, DD1	2.137%	12/28/15	B1	2,545,543
7,650	Total Auto Components				7,534,018
	Beverages	0.3% (0.2% of Total Investments)			
1,000	Constellation Brands, Inc., Term Loan	2.750%	5/01/20	BB+	1,002,125
	Biotechnology	0.6% (0.4% of Total Investments)			
1,756	Grifols, Inc., Term Loan	4.250%	6/01/17	Ba1	1,776,356
	Capital Markets	1.8% (1.2% of Total Investments)			
850	American Capital, LTD., Senior Secured Term Loan	5.500%	8/15/16	B+	855,568
4,180	Walter Investment Management Corporation, Tranche B, Term Loan, DD1	5.750%	11/28/17	B+	4,226,059

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5,030	Total Capital Markets				5,081,627
	Chemicals 1.8% (1.2% of Total Investments)				
2,649	Ineos US Finance LLC, Term Loan, First Lien	4.000%	5/04/18	BB-	2,648,735
995	PQ Corporation, Term Loan, First Lien	4.500%	8/07/17	B+	1,004,950
1,443	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,427,486
5,087	Total Chemicals				5,081,171
	Commercial Services & Supplies 4.1% (2.8% of Total Investments)				
2,500	Aramark Corporation, Term Loan, Tranche D	4.000%	9/09/19	BB-	2,528,515
384	Brand Energy & Infrastructure Services, Inc., Canadian Tranche 1, Term Loan	6.250%	10/23/18	B	391,557
1,000	Brand Energy & Infrastructure Services, Inc., Term Loan, Second Lien	11.000%	10/23/19	CCC+	1,028,750
1,601	Brand Energy & Infrastructure Services, Inc., Term Loan	6.250%	10/23/18	B	1,631,489
507	Brickman Group Holdings, Inc., Tranche B2, Term Loan	3.273%	10/14/16	B+	511,559
640	Brickman Group Holdings, Inc., Tranche B3, Term Loan	4.000%	9/28/18	B+	643,339
1,574	Ceridian Corporation, Extended Term Loan	5.942%	5/09/17	B1	1,587,908
3,054	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	3,028,472
494	Houghton Mifflin, Term Loan	5.250%	5/22/18	B2	497,762
90	Vertrue Inc., Term Loan, First Lien	15.000%	2/04/18	N/R	90,556
11,844	Total Commercial Services & Supplies				11,939,907

Nuveen Investments

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Nuveen Senior Income Fund (continued)

Portfolio of Investments July 31, 2013

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Communications Equipment	0.8% (0.5% of Total Investments)			
\$ 1,742	Alcatel-Lucent, Term Loan C	7.250%	1/29/19	B+	\$1,782,699
499	Arris Group, Inc., Term Loan B	3.500%	4/17/20	BB-	498,542
2,241	Total Communications Equipment				2,281,241
	Computers & Peripherals	0.4% (0.3% of Total Investments)			
1,194	SunGard Data Systems, Inc., Term Loan D	4.500%	1/31/20	BB	1,210,915
	Consumer Finance	1.2% (0.8% of Total Investments)			
727	Jackson Hewitt Tax Service, Inc., Term Loan	10.000%	10/16/17	N/R	710,215
1,821	Royalty Pharma Finance Trust, Incremental Term Loan	4.000%	11/09/18	Baa2	1,829,183
780	Springleaf Financial Funding Company, Term Loan	5.500%	5/10/17	B	782,242
3,328	Total Consumer Finance				3,321,640
	Containers & Packaging	0.4% (0.2% of Total Investments)			
1,000	Pact Group, Inc., Term Loan B	3.750%	5/22/20	Ba3	1,000,625
	Distributors	2.1% (1.4% of Total Investments)			
6,003	HD Supply, Inc., Term Loan B, DD1	4.500%	10/12/17	B+	6,069,819
	Diversified Consumer Services	1.5% (1.1% of Total Investments)			
2,680	Cengage Learning Acquisitions, Inc., Term Loan, (5)	0.000%	7/03/14	D	1,979,850
2,454	Laureate Education, Inc., Extended Term Loan	5.250%	6/15/18	B1	2,459,150
5,134	Total Diversified Consumer Services				4,439,000
	Diversified Financial Services	3.2% (2.2% of Total Investments)			
1,500	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,519,687
2,000	Home Loan Servicing Solutions, Ltd., Term Loan B	4.500%	6/26/20	BB-	2,016,200
1,995		5.000%	2/05/18	B1	2,024,925

	Ocwen Financial Corporation, Term Loan B				
3,712	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	B1	3,759,559
9,207	Total Diversified Financial Services				9,320,371
	Diversified Telecommunication Services				2.3% (1.5% of Total Investments)
2,000	Charter Communications Operating Holdings LLC, Holdco Term Loan	2.686%	3/06/14	BB+	2,006,500
1,788	Intelsat Jackson Holdings, Ltd., Term Loan B1	4.250%	4/02/18	BB-	1,804,187
2,667	Level 3 Financing, Inc., Tranche B, Term Loan	5.250%	8/01/19	Ba2	2,689,987
6,455	Total Diversified Telecommunication Services				6,500,674
	Electric Utilities				0.6% (0.4% of Total Investments)
1,000	Equipower Resources Holdings LLC, Term Loan C, WI/DD	TBD	TBD	BB	1,007,500
854	TXU Corporation, 2014 Term Loan	3.721%	10/10/14	B2	612,338
1,854	Total Electric Utilities				1,619,838
	Electrical Equipment				0.2% (0.1% of Total Investments)
587	Sensus Metering Systems, Inc., Term Loan, First Lien	4.750%	5/09/17	B1	580,390
	Electronic Equipment & Instruments				0.6% (0.4% of Total Investments)
1,935	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/26/17	B	1,765,688
	Food & Staples Retailing				2.7% (1.9% of Total Investments)
905	Albertson's LLC, Term Loan B1	4.250%	3/21/16	BB-	914,810
591	Albertson's LLC, Term Loan B2	4.750%	3/21/19	BB-	595,208
1,500	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	4.875%	6/21/21	B-	1,513,125
996	Supervalu, Inc., New Term Loan B	5.000%	3/21/19	B+	1,007,674
3,850	Wilton Products, Inc., Tranche B, Term Loan	7.500%	8/30/18	B1	3,866,844
7,842	Total Food & Staples Retailing				7,897,661

Nuveen Investments

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Food Products 8.7% (6.0% of Total Investments)				
\$ 1,990	AdvancePierre Foods, Inc., Term Loan, First Lien	5.750%	7/10/17	B1	\$ 2,015,705
900	AdvancePierre Foods, Inc., Term Loan, Second Lien	9.500%	10/10/17	CCC+	919,875
893	BJ's Wholesale Club, Inc., Term Loan, First Lien	4.250%	9/26/19	B	898,786
427	Ferrara Candy Company, Term Loan B	7.504%	6/18/18	B	426,599
9,300	H.J. Heinz Company, Term Loan B2	3.500%	6/05/20	BB	9,400,105
1,619	Michael Foods Group, Inc., Term Loan	4.250%	2/25/18	Ba3	1,643,748
998	Pinnacle Foods Finance LLC, Term Loan G	3.250%	4/29/20	BB-	999,370
1,000	Sprouts Farmers Market Holdings LLC, Term Loan	4.500%	4/23/20	B+	1,002,500
7,252	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	7,275,232
545	Wendy's, Inc., Term Loan B	3.250%	5/15/19	BB-	546,829
24,924	Total Food Products				25,128,749
	Health Care Equipment & Supplies 4.1% (2.8% of Total Investments)				
1,731	Hologic, Inc., Term Loan B	4.500%	8/01/19	BBB-	1,743,053
4,925	Kinetic Concepts, Inc., Term Loan D1	4.500%	5/04/18	Ba2	4,988,357
4,000	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	4,030,832
1,000	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/07/19	B-	991,667
11,656	Total Health Care Equipment & Supplies				11,753,909
	Health Care Providers & Services 9.7% (6.7% of Total Investments)				
2,993	Apria Healthcare Group, Inc., Term Loan, First Lien	6.750%	4/06/20	BB-	3,020,555
1,406	Ardent Medical Services, Inc., Term Loan, First Lien	6.750%	7/02/18	B+	1,414,260
938		TBD	TBD	B	948,047

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

21	Community Health Systems, Inc., Extended Term Loan	3.773%	1/25/17	BB	21,263
3,980	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	4,007,717
618	Genesis Healthcare LLC, Term Loan	10.002%	12/04/17	B+	631,010
2,135	Gentiva Health Services, Inc., Term Loan B	6.500%	8/17/16	B+	2,143,177
3,526	Golden Living, Term Loan	5.000%	5/04/18	B1	3,426,756
582	Health Management Associates, Inc., Replacement Term Loan B	3.500%	11/16/18	BB-	584,508
995	Heartland Dental Care, Inc., Term Loan, First Lien	6.250%	12/21/18	Ba3	1,004,535
500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	511,875
1,302	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	1,302,589
924	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	B	937,860
992	National Mentor Holdings, Inc., Term Loan B	6.500%	2/09/17	B+	999,213
1,340	Select Medical Corporation, Term Loan B	4.002%	6/01/18	Ba2	1,347,059
1,980	Sheridan Holdings, Inc., Term Loan, First Lien	4.500%	6/29/18	B+	1,995,395
1,000	Sheridan Holdings, Inc., Term Loan, Second Lien	9.000%	7/01/19	B-	1,008,750
1,040	Skilled Healthcare Group, Inc., Term Loan	6.788%	4/09/16	B1	1,048,076
1,531	Vanguard Health Holding Company II LLC, Term Loan B	3.750%	1/29/16	Ba2	1,538,230
27,803	Total Health Care Providers & Services				27,890,875
	Hotels, Restaurants & Leisure	5.6% (3.9% of Total Investments)			
1,940	24 Hour Fitness Worldwide, Inc., Term Loan B	5.250%	4/22/16	Ba3	1,964,263
1,426	BLB Management Services, Inc., Term	5.250%	11/10/18	BB-	1,444,641

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Loan					
1,428	Caesars Entertainment Operating Company, Inc., Term Loan B6	5.440%	1/28/18	B-	1,269,493
3,074	CCM Merger, Inc., Term Loan	5.000%	3/01/17	B+	3,109,010
1,968	Landry's Restaurant's, Inc., Term Loan B	4.750%	4/24/18	BB-	1,994,553
1,493	MGM Resorts International, Term Loan B	3.500%	12/20/19	BB	1,497,158
2,000	Scientific Games Corporation, Term Loan B, WI/DD	TBD	TBD	Ba2	1,997,500
952	Seaworld Parks and Entertainment, Inc., Term Loan B2	3.000%	5/14/20	BB-	951,389
1,995	Station Casino LLC, Term Loan B	5.000%	3/02/20	B1	2,016,554
16,276	Total Hotels, Restaurants & Leisure				16,244,561
	Household Durables	1.1% (0.7% of Total Investments)			
498	AOT Bedding Super Holdings LLC, Term Loan B	5.000%	10/01/19	B+	502,431
530	Spectrum Brands, Inc., Term Loan	4.510%	12/17/19	Ba3	534,976
1,995	Sun Products Corporation, Term Loan	5.500%	3/23/20	B1	1,997,494
3,023	Total Household Durables				3,034,901

Nuveen Investments

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Nuveen Senior Income Fund (continued)

Portfolio of Investments July 31, 2013

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

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

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

Nuveen Investments

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Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Oil, Gas & Consumable Fuels	4.6% (3.2% of Total Investments)			
\$ 1,377	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B	\$ 1,404,494
1,250	EP Energy LLC, Term Loan B3, Second Lien	3.500%	5/24/18	Ba3	1,252,474
751	Frac Tech International LLC, Term Loan	8.500%	5/06/16	B+	750,648
2,000	Harvey Gulf International Marine, Inc., Term Loan B	5.500%	6/18/20	B1	2,032,500
3,000	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	3,041,250
1,500	Pacific Drilling S.A., Term Loan B	4.500%	6/03/18	B+	1,510,500
998	Rice Drilling LLC., Term Loan, Second Lien	8.500%	10/25/18	N/R	987,525
1,250	Samson Investment Company, Initial Term Loan, Second Lien	6.000%	9/25/18	B1	1,266,406
998	Saxon Energy Services, Inc., Term Loan	5.500%	2/13/19	Ba3	1,003,111
13,124	Total Oil, Gas & Consumable Fuels				13,248,908
	Personal Products	0.2% (0.1% of Total Investments)			
429	Prestige Brands, Inc., Term Loan B1	3.778%	1/31/19	BB-	434,071
	Pharmaceuticals	9.5% (6.5% of Total Investments)			
563	BioScrip, Inc., Term Loan B, WI/DD	TBD	TBD	B	568,828
1,051	ConvaTec Healthcare, Incremental Term Loan B	5.000%	12/22/16	Ba3	1,056,896
863	Generic Drug Holdings, Inc., Term Loan B	5.000%	10/29/19	B+	868,078
2,000	Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5)	0.000%	5/03/13	N/R	60,000
129	Graceway Pharmaceuticals LLC, Term Loan, (5)	0.000%	5/03/12	N/R	142,310
1,820	Par Pharmaceutical Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	1,828,216
2,953	Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.250%	12/01/18	Ba3	2,980,295

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2,327	Quintiles Transnational Corp., Term Loan B2	4.500%	6/08/18	BB-	2,352,882
1,493	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	B	1,498,097
3,718	Valeant Pharmaceuticals International, Inc., Series D, Term Loan	3.500%	2/19/19	BBB-	3,760,466
7,000	Valeant Pharmaceuticals International, Inc., Term Loan E, WI/DD	TBD	TBD	Ba1	7,102,375
794	Warner Chilcott Company LLC, Additional Term Loan B1	4.250%	3/15/18	BBB-	796,202
1,824	Warner Chilcott Corporation, Term Loan B1	4.250%	3/15/18	BBB-	1,828,985
112	Warner Chilcott Corporation, Term Loan B2	4.250%	3/15/18	BBB-	111,924
1,437	Warner Chilcott Corporation, Term Loan B3	4.250%	3/15/18	BBB-	1,441,273
771	Warner Chilcott Corporation, Term Loan B4	3.186%	8/15/17	BBB-	772,038
154	Warner Chilcott Corporation, Term Loan B5	3.186%	8/20/17	BBB-	154,408
29,009	Total Pharmaceuticals				27,323,273
	Real Estate Investment Trust	1.8% (1.3% of Total Investments)			
1,500	Capital Automotive LP, Term Loan, Second Lien	6.000%	4/30/20	B1	1,548,750
2,237	iStar Financial, Inc., Term Loan	4.500%	10/15/17	BB-	2,249,390
1,496	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	1,499,991
5,233	Total Real Estate Investment Trust				5,298,131
	Real Estate Management & Development	1.3% (0.9% of Total Investments)			
1,198	Capital Automotive LP, Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,209,510
2,492	Realogy Corporation, Term Loan B	4.500%	3/05/20	BB-	2,523,363
3,690	Total Real Estate Management & Development				3,732,873
	Road & Rail	0.4% (0.3% of Total Investments)			
1,123	Swift Transportation Company, Inc., Term Loan B2	4.000%	12/21/17	BB	1,135,415
	Semiconductors & Equipment	2.1% (1.4% of Total Investments)			

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

Nuveen Investments
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Nuveen Senior Income Fund (continued)

Portfolio of Investments July 31, 2013

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Software (continued)				
\$ 653	Epicor Software Corporation, Term Loan, B1	4.500%	5/16/18	Ba3	\$ 658,447
993	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	998,095
876	Greeneden U.S. Holdings II LLC, Term Loan B	4.000%	2/08/20	B+	878,353
6,981	Infor Enterprise Applications, Term Loan B	5.250%	4/05/18	Ba3	7,058,143
1,234	IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	1,227,364
2,500	IPC Systems, Inc., Term Loan, Second Lien	5.436%	6/01/15	CCC	2,100,000
3,474	Misys PLC, Term Loan, First Lien	7.250%	12/12/18	Ba3	3,514,567
1,194	RedPrairie Corporation, Term Loan, First Lien	6.750%	12/21/18	B+	1,206,473
975	Vertafore, Inc., Term Loan, First Lien	4.250%	10/03/19	B+	981,364
29,483	Total Software				29,330,200
	Specialty Retail 2.9% (2.0% of Total Investments)				
1,000	Charlotte Russe, Inc., Initial Term Loan	6.750%	5/22/19	B2	981,875
2,729	Collective Brands, Inc., Term Loan B	7.250%	10/09/19	B	2,771,717
3,000	J.C. Penney Corporation, Inc., Term Loan, First Lien	6.000%	5/22/18	B2	3,028,125
1,657	Jo-Ann Stores, Inc., Term Loan, First Lien	4.000%	3/16/18	B+	1,664,497
8,386	Total Specialty Retail				8,446,214
	Trading Companies & Distributors 0.3% (0.2% of Total Investments)				
842	Wesco Distribution, Inc., Term Loan B	4.500%	12/04/19	Ba3	849,441
	Wireless Telecommunication Services 4.0% (2.8% of Total Investments)				
1,818	Asurion LLC, Term Loan B1	4.500%	5/24/19	B+	1,820,967

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1,723	Clear Channel Communications, Inc., Tranche B, Term Loan	3.836%	1/29/16	CCC+	1,620,571
2,500	Cricket Communications, Inc., Term Loan C	4.750%	3/08/20	Ba3	2,521,095
3,034	Fairpoint Communications, Inc., Term Loan B	7.500%	2/11/19	B	3,022,525
1,985	IPC Systems, Inc., Term Loan, Tranche C, First Lien	7.750%	7/31/17	B1	1,937,856
695	Presidio, Inc., New Term Loan	5.750%	3/31/17	Ba3	697,232
11,755	Total Wireless Telecommunication Services				11,620,246
\$ 348,285	Total Variable Rate Senior Loan Interests				345,294,296
Shares	Description (1)				Value
	Common Stocks 3.5% (2.4% of Total Investments)				
	Building Products 1.6% (1.1% of Total Investments)				
88,501	Masonite Worldwide Holdings, (6)				\$ 4,425,050
	Health Care Providers & Services 0.3% (0.2% of Total Investments)				
7,231	LifeCare Holdings Private Stock, (6), (7)				940,030
	Hotels, Restaurants & Leisure 0.3% (0.2% of Total Investments)				
40,968	BLB Worldwide Holdings Inc., (6), (7)				947,385
	Media 1.3% (0.9% of Total Investments)				
48,954	Metro-Goldwyn-Mayer, (6), (7)				2,655,755
18,422	Tribune Company, (6)				1,164,270
14,825	Tribune Company, (8)				
	Total Media				3,820,025
	Professional Services 0.0% (0.0% of Total Investments)				
47,152	Vertrue, Inc., (7)				28,291
	Total Common Stocks (cost \$9,679,279)				10,160,781

Nuveen Investments
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Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	Convertible Bonds	0.3% (0.2% of Total Investments)			
	Communications Equipment	0.3% (0.2% of Total Investments)			
\$ 850	Nortel Networks Corp., (5)	1.750%	4/15/12	N/R	\$ 833,000
\$ 850	Total Convertible Bonds (cost \$710,500)				833,000
Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	Corporate Bonds	15.8% (10.9% of Total Investments)			
	Commercial Services & Supplies	0.6% (0.4% of Total Investments)			
\$ 500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 508,750
816	Harland Clarke Holdings	9.500%	5/15/15	B-	819,060
500	Tervita Corporation, 144A	8.000%	11/15/18	B2	518,125
1,816	Total Commercial Services & Supplies				1,845,935
	Communications Equipment	0.6% (0.4% of Total Investments)			
1,000	Nortel Networks Limited, (5)	0.000%	7/15/11	N/R	1,055,000
650	Nortel Networks Limited, (5)	10.750%	7/15/16	N/R	749,938
1,650	Total Communications Equipment				1,804,938
	Diversified Consumer Services	0.3% (0.2% of Total Investments)			
900	NES Rental Holdings Inc., 144A	7.875%	5/01/18	CCC+	922,500
	Diversified Telecommunication Services	1.8% (1.3% of Total Investments)			
2,000	IntelSat Limited, 144A	7.750%	6/01/21	CCC+	2,105,000
450	IntelSat Limited	8.125%	6/01/23	CCC+	483,750
2,286	Level 3 Communications Inc.	11.875%	2/01/19	B-	2,634,615
4,736	Total Diversified Telecommunication Services				5,223,365
	Energy Equipment & Services	0.2% (0.1% of Total Investments)			
500	Offshore Group Investment Limited, 144A	7.125%	4/01/23	B-	501,250
	Health Care Equipment & Supplies	1.0% (0.7% of Total Investments)			
2,025	Kinetic Concepts	10.500%	11/01/18	B	2,227,500
625	Rotech Healthcare Inc.	10.750%	10/15/15	D	631,250
2,650	Total Health Care Equipment & Supplies				2,858,750
	Health Care Providers & Services	1.9% (1.3% of Total Investments)			
1,000	HCA Inc.	8.500%	4/15/19	BB+	1,082,500
325	HCA Inc.	7.250%	9/15/20	BB+	355,469
600		8.375%	5/15/19	CCC+	630,000

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

Nuveen Investments

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Nuveen Senior Income Fund (continued)

Portfolio of Investments July 31, 2013

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	Media 3.1% (2.2% of Total Investments)				
\$ 931	Clear Channel Communications, Inc.	11.000%	8/01/16	CCC-	\$ 868,018
3,200	Clear Channel Communications, Inc.	5.500%	12/15/16	CCC-	2,560,000
2,872	Clear Channel Communications, Inc.	9.000%	12/15/19	CCC+	2,864,820
2,000	Clear Channel Communications, Inc.	9.000%	3/01/21	CCC+	1,970,000
500	McGraw-Hill Global Education Holdings, 144A	9.750%	4/01/21	BB	525,000
200	WMG Acquisition Group	11.500%	10/01/18	B	231,500
9,703	Total Media				9,019,338
	Pharmaceuticals 1.3% (0.9% of Total Investments)				
2,000	Valeant Pharmaceuticals International, 144A	7.000%	10/01/20	B1	2,120,000
500	Valeant Pharmaceuticals International, 144A	7.250%	7/15/22	B1	531,250
1,000	VPII Escrow Corporation, 144A	7.500%	7/15/21	B1	1,072,500
3,500	Total Pharmaceuticals				3,723,750
	Road & Rail 0.2% (0.1% of Total Investments)				
600	Avis Budget Car Rental	2.775%	5/15/14	B+	600,006
	Semiconductors & Equipment 0.9% (0.6% of Total Investments)				
1,075	Advanced Micro Devices, Inc.	7.750%	8/01/20	B	1,061,563
1,500	Advanced Micro Devices, Inc.	7.500%	8/15/22	B	1,455,000
2,575	Total Semiconductors & Equipment				2,516,563
	Software 0.6% (0.4% of Total Investments)				
850	Infor Us Inc.	11.500%	7/15/18	B-	979,625
750	Infor Us Inc.	9.375%	4/01/19	B-	838,125
1,600	Total Software				1,817,750
	Specialty Retail 0.0% (0.0% of Total Investments)				
480	Local Insight Regatta Holdings, (5), (8)	11.000%	12/01/17	D	5

Wireless Telecommunication Services 0.8% (0.5% of Total Investments)

500	FairPoint Communications Inc., 144A	8.750%	8/15/19	B	505,000
1,750	MetroPCS Wireless Inc., 144A	6.250%	4/01/21	BB	1,785,000
2,250	Total Wireless Telecommunication Services				2,290,000
\$ 44,485	Total Corporate Bonds (cost \$43,282,755)				45,611,367
	Total Long-Term Investments (cost \$397,565,586)				401,899,444

Principal Amount (000)	Description (1)	Coupon	Maturity	Value
	Short-Term Investments	6.2% (4.2% of Total Investments)		
\$ 17,823	Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/13, repurchase price \$17,822,619, collateralized by \$18,220,000 U.S. Treasury Notes, 0.875%, due 4/30/17, value \$18,180,153	0.010%	8/01/13	\$ 17,822,614
	Total Short-Term Investments (cost \$17,822,614)			17,822,614
	Total Investments (cost \$415,388,200) 145.7%			419,722,058
	Borrowings (42.7)% (9), (10)			(123,000,000)
	Other Assets Less Liabilities (3.0)% (11)			(8,696,690)
	Net Assets Applicable to Common Shares 100%			\$ 288,025,368

Nuveen Investments

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Investments in Derivatives as of July 31, 2013

Interest Rate Swaps outstanding:

Counterparty	Notional Amount	Fund Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Termination Date	Unrealized Appreciation (Depreciation) (11)
Goldman Sachs	\$18,487,500	Receive	1-Month USD-LIBOR	1.300%	Monthly	4/20/14	\$ (149,148)
Morgan Stanley	18,487,500	Receive	1-Month USD-LIBOR	2.201	Monthly	4/20/16	(824,577)
	\$36,975,000						\$ (973,725)

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

(1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.

(2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.

(3) Ratings (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

(4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

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

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

(6) Non-income producing; issuer has not declared a dividend within the past twelve months.

(7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

(8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

(9) Borrowings as a percentage of Total Investments is 29.3%.

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

(11) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

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

See accompanying notes to financial statements.

JFR

Nuveen Floating Rate Income Fund

Portfolio of Investments

July 31, 2013

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Long-Term Investments	140.1% (96.9% of Total Investments)			
	Variable Rate Senior Loan Interests	113.7% (78.6% of Total Investments) (4)			
	Aerospace & Defense	0.7% (0.5% of Total Investments)			
\$ 2,024	Beechcraft Holdings LLC, Exit Term Loan B	5.750%	2/15/20	BB-	\$ 2,040,253
204	Hamilton Sundstrand, Term Loan, First Lien	4.000%	12/13/19	B1	204,414
2,488	Sequa Corporation, Term Loan B	5.250%	6/19/17	B1	2,521,703
4,716	Total Aerospace & Defense				4,766,370
	Airlines	4.1% (2.8% of Total Investments)			
4,000	American Airlines, Inc., Exit Term Loan, WI/DD	TBD	TBD	Baa2	3,980,000
10,945	Delta Air Lines, Inc., Term Loan B1	4.000%	10/18/18	Ba1	11,004,606
1,990	Delta Air Lines, Inc., Term Loan B2	3.250%	4/18/16	Ba1	2,003,432
6,476	United Air Lines, Inc., Term Loan B	4.000%	4/01/19	Ba2	6,545,060
4,500	US Airways, Inc., Term Loan B1, DD1	4.250%	5/23/19	B+	4,507,312
27,911	Total Airlines				28,040,410
	Auto Components	2.4% (1.6% of Total Investments)			
10,647	Federal-Mogul Corporation, Tranche B, Term Loan, DD1	2.137%	12/29/14	B1	10,486,241
5,856	Federal-Mogul Corporation, Tranche C, Term Loan, DD1	2.137%	12/28/15	B1	5,767,439
16,503	Total Auto Components				16,253,680
	Beverages	0.4% (0.3% of Total Investments)			
2,500	Constellation Brands, Inc., Term Loan	2.750%	5/01/20	BB+	2,505,312
	Biotechnology	0.9% (0.6% of Total Investments)			
5,854	Grifols, Inc., Term Loan	4.250%	6/01/17	Ba1	5,921,188
	Capital Markets	1.5% (1.0% of Total Investments)			
1,700		5.500%	8/15/16	B+	1,711,135

American Capital, LTD.,
Senior Secured Term
Loan

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

Nuveen Investments

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Commercial Services & Supplies (continued)				
\$ 90	Vertrue Inc., Term Loan, First Lien	15.000%	2/04/18	N/R	\$ 90,556
19,916	Total Commercial Services & Supplies				20,126,321
	Communications Equipment 1.2% (0.8% of Total Investments)				
3,234	Alcatel-Lucent, Term Loan C	7.250%	1/29/19	B+	3,310,181
2,494	Arris Group, Inc., Term Loan B	3.500%	4/17/20	BB-	2,492,710
2,168	Riverbed Technology, Inc., Term Loan	4.000%	12/18/19	BBB-	2,192,808
7,896	Total Communications Equipment				7,995,699
	Computers & Peripherals 0.4% (0.2% of Total Investments)				
2,388	SunGard Data Systems, Inc., Term Loan D	4.500%	1/31/20	BB	2,421,831
	Consumer Finance 1.0% (0.7% of Total Investments)				
969	Jackson Hewitt Tax Service, Inc., Term Loan	10.000%	10/16/17	N/R	946,953
4,713	Royalty Pharma Finance Trust, Incremental Term Loan	4.000%	11/09/18	Baa2	4,734,804
1,440	Springleaf Financial Funding Company, Term Loan	5.500%	5/10/17	B	1,444,140
7,122	Total Consumer Finance				7,125,897
	Containers & Packaging 0.4% (0.3% of Total Investments)				
2,937	Reynolds Group Holdings, Inc., Term Loan	4.750%	9/28/18	B+	2,975,371
	Distributors 1.6% (1.1% of Total Investments)				
10,953	HD Supply, Inc., Term Loan B, DD1	4.500%	10/12/17	B+	11,074,992
	Diversified Consumer Services 1.0% (0.7% of Total Investments)				
4,393	Cengage Learning Acquisitions, Inc., Term Loan, (5)	0.000%	7/03/14	D	3,245,608
3,930	Laureate Education, Inc., Extended Term Loan	5.250%	6/15/18	B1	3,938,637
8,323	Total Diversified Consumer Services				7,184,245
	Diversified Financial Services 4.0% (2.8% of Total Investments)				
2,867	Citco III Limited, Term Loan B	4.250%	6/29/18	N/R	2,877,281
3,000		4.250%	7/22/20	N/R	3,039,375

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	Guggenheim Partners LLC, Initial Term Loan				
3,500	Home Loan Servicing Solutions, Ltd., Term Loan B	4.500%	6/26/20	BB-	3,528,350
5,237	Ocwen Financial Corporation, Term Loan B	5.000%	2/05/18	B1	5,315,428
12,794	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	B1	12,958,375
27,398	Total Diversified Financial Services				27,718,809
	Diversified Telecommunication Services				2.3% (1.6% of Total Investments)
3,000	Charter Communications Operating Holdings LLC, Holdco Term Loan	2.686%	3/06/14	BB+	3,009,750
1,750	Charter Communications Operating Holdings LLC, Term Loan E	3.000%	7/01/20	BB+	1,747,048
5,750	Intelsat Jackson Holdings, Ltd., Term Loan B1	4.250%	4/02/18	BB-	5,802,480
5,167	Level 3 Financing, Inc., Tranche B , Term Loan	5.250%	8/01/19	Ba2	5,211,849
15,667	Total Diversified Telecommunication Services				15,771,127
	Electric Utilities				0.8% (0.5% of Total Investments)
2,000	Equipower Resources Holdings LLC, Term Loan C, WI/DD	TBD	TBD	BB	2,015,000
4,781	TXU Corporation, 2014 Term Loan	3.721%	10/10/14	B2	3,428,318
6,781	Total Electric Utilities				5,443,318
	Electronic Equipment & Instruments				0.7% (0.5% of Total Investments)
5,321	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/26/17	B	4,855,641
	Food & Staples Retailing				2.3% (1.6% of Total Investments)
1,811	Albertson's LLC, Term Loan B1	4.250%	3/21/16	BB-	1,829,621
1,182	Albertson's LLC, Term Loan B2	4.750%	3/21/19	BB-	1,190,417
1,500	Rite Aid Corporation, Tranche 1, Term Loan, Second Lien	5.750%	8/21/20	B-	1,546,312
2,500	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	4.875%	6/21/21	B-	2,521,875

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

Nuveen Investments
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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments July 31, 2013

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Food Products 7.8% (5.4% of Total Investments)				
\$ 3,980	AdvancePierre Foods, Inc., Term Loan, First Lien	5.750%	7/10/17	B1	\$ 4,031,410
1,800	AdvancePierre Foods, Inc., Term Loan, Second Lien	9.500%	10/10/17	CCC+	1,839,749
1,287	BJ's Wholesale Club, Inc., Term Loan, First Lien	4.250%	9/26/19	B	1,294,480
998	Dole Food Company, Inc., Term Loan	3.752%	4/01/20	Ba3	999,370
1,066	Ferrara Candy Company, Term Loan B	7.504%	6/18/18	B	1,066,498
17,400	H.J Heinz Company, Term Loan B2	3.500%	6/05/20	BB	17,587,294
4,477	Michael Foods Group, Inc., Term Loan	4.250%	2/25/18	Ba3	4,544,481
2,993	Pinnacle Foods Finance LLC, Term Loan G	3.250%	4/29/20	BB-	2,998,111
1,000	Sprouts Farmers Market Holdings LLC, Term Loan	4.500%	4/23/20	B+	1,002,500
18,179	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	18,237,748
53,180	Total Food Products				53,601,641
	Health Care Equipment & Supplies 2.9% (2.0% of Total Investments)				
2,323	Hologic, Inc., Term Loan B	4.500%	8/01/19	BBB-	2,337,332
9,851	Kinetic Concepts, Inc., Term Loan D1	4.500%	5/04/18	Ba2	9,976,714
6,000	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	6,046,248
2,000	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/07/19	B-	1,983,334
20,174	Total Health Care Equipment & Supplies				20,343,628
5,985	Health Care Providers & Services 10.9% (7.5% of Total Investments)	6.750%	4/06/20	BB-	6,041,109

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

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

Nuveen Investments

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Household Durables (continued)				
\$ 2,119	Tempur-Pedic International, Inc., New Term Loan B	3.500%	3/18/20	BB	\$ 2,115,371
10,258	Total Household Durables				10,300,479
	Industrial Conglomerates 1.5% (1.1% of Total Investments)				
8,484	DuPont Performance Coatings, Dollar Term Loan B, DD1	4.750%	2/03/20	B+	8,577,869
1,959	Rexnord LLC, New Term Loan B	3.750%	4/01/18	BB	1,970,856
10,443	Total Industrial Conglomerates				10,548,725
	Insurance 1.6% (1.1% of Total Investments)				
2,885	Sedgwick Holdings, Inc., Term Loan, First Lien	4.250%	6/12/18	B+	2,913,462
4,478	USI Holdings Corporation, Term Loan B	5.250%	12/27/19	B1	4,521,715
3,369	Vantage Drilling Company, Term Loan B	6.250%	10/25/17	B-	3,396,822
10,732	Total Insurance				10,831,999
	Internet & Catalog Retail 0.8% (0.6% of Total Investments)				
5,473	EIG Investors Corp., Term Loan, First Lien	6.250%	11/09/19	B1	5,520,384
	Internet Software & Services 1.4% (1.0% of Total Investments)				
2,313	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	2,330,422
3,483	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	3,533,104
3,870	SSI Investments II, Ltd., New Term Loan	5.000%	5/26/17	Ba3	3,904,199
9,666	Total Internet Software & Services				9,767,725
	IT Services 2.7% (1.9% of Total Investments)				
3,645	CompuCom Systems, Inc., Term Loan B	4.250%	5/09/20	B1	3,676,454
2,500	EIG Investors Corp., Term Loan, Second Lien	10.250%	5/09/20	CCC+	2,515,625
918	SRA International, Term Loan	6.500%	7/20/18	B1	922,397
760	SunGard Data Systems, Inc., Term Loan B	1.942%	2/28/14	BB	760,732
2,993	SunGard Data Systems, Inc., Term Loan E	4.000%	3/08/20	BB	3,020,049
2,325	VFH Parent LLC, Term Loan B	5.775%	7/08/16	N/R	2,348,279

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

	Mediacom Broadband LLC, Tranche G, Term Loan				
3,951	Radio One, Inc., Term Loan B, First Lien	7.500%	2/14/17	B+	4,060,108
3,000	Springer Science & Business Media, Inc., Term Loan, WI/DD	TBD	TBD	B	2,968,125

Nuveen Investments

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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments July 31, 2013

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Media (continued)				
\$ 750	Weather Channel Corporation, Term Loan, Second Lien	7.000%	6/26/20	B3	\$ 769,687
6,302	Tribune Company, Exit Term Loan B	4.000%	12/17/19	BB+	6,354,494
17,937	Univision Communications, Inc., Term Loan C1	4.500%	3/01/20	B+	18,059,519
3,000	UPC Broadband Holding BV, Term Loan AF	4.000%	1/31/21	BB-	3,023,439
2,000	UPC Broadband Holding BV, Term Loan AH	3.250%	6/30/21	BB-	2,000,834
1,000	Virgin Media Investment Holdings, Term Loan B	3.500%	6/08/20	BB-	1,000,486
2,034	WMG Acquisition Corporation, Tranche B, Refinancing Term Loan	3.750%	7/01/20	BB-	2,043,384
4,681	Yell Group PLC, Term Loan, (5)	0.000%	7/31/14	N/R	1,006,438
74,097	Total Media				70,694,557
	Multiline Retail 0.6% (0.4% of Total Investments)				
2,158	99 Cents Only Stores, Term Loan B1	5.253%	1/11/19	B+	2,179,798
2,000	Neiman Marcus Group, Inc., Term Loan	4.000%	5/16/18	B+	2,008,594
4,158	Total Multiline Retail				4,188,392
	Multi-Utilities 0.1% (0.1% of Total Investments)				
993	ADS Waste Holdings, Inc., Term Loan B	4.250%	8/05/19	B+	1,000,767
	Oil, Gas & Consumable Fuels 4.1% (2.8% of Total Investments)				
2,754	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B	2,808,988
169	Energy Transfer Partners LP, Term Loan B	3.750%	3/24/17	BB	170,461
2,500	EP Energy LLC, Term Loan B3, Second Lien	3.500%	5/24/18	Ba3	2,504,948
1,341	Frac Tech International LLC, Term Loan	8.500%	5/06/16	B+	1,339,645
4,000	Harvey Gulf International Marine, Inc., Term Loan	5.500%	6/18/20	B1	4,065,000

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B					
7,000	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	7,096,250
3,000	Pacific Drilling S.A., Term Loan B	4.500%	6/03/18	B+	3,021,000
2,743	Rice Drilling LLC., Term Loan, Second Lien	8.500%	10/25/18	N/R	2,715,694
2,500	Samson Investment Company, Initial Term Loan, Second Lien	6.000%	9/25/18	B1	2,532,812
1,995	Saxon Energy Services, Inc., Term Loan	5.500%	2/13/19	Ba3	2,006,222
28,002	Total Oil, Gas & Consumable Fuels				28,261,020
Personal Products 0.1% (0.0% of Total Investments)					
429	Prestige Brands, Inc., Term Loan B1	3.778%	1/31/19	BB-	434,071
Pharmaceuticals 8.1% (5.6% of Total Investments)					
1,219	BioScrip, Inc., Term Loan B, WI/DD	TBD	TBD	B	1,232,461
2,628	ConvaTec Healthcare, Incremental Term Loan B	5.000%	12/22/16	Ba3	2,642,240
1,726	Generic Drug Holdings, Inc., Term Loan B	5.000%	10/29/19	B+	1,736,155
5,625	Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5)	0.000%	5/03/13	N/R	168,750
69	Graceway Pharmaceuticals LLC, Term Loan, (5)	0.000%	5/03/12	N/R	76,019
3,639	Par Pharmaceutical Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	3,656,434
5,905	Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.250%	12/01/18	Ba3	5,960,591
7,971	Quintiles Transnational Corp., Term Loan B2	4.500%	6/08/18	BB-	8,061,350
3,483	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	B	3,495,559
4,913	Valeant Pharmaceuticals International, Inc., Series D, Term Loan	3.500%	2/19/19	BBB-	4,968,797