NUVEEN FLOATING RATE INCOME FUND Form N-Q/A June 30, 2011

UNITED STATES SECURITIES AND EXCHANGE COMMISSION Washington, DC 20549 FORM N-Q/A

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number <u>811-21494</u>

Nuveen Floating Rate Income Fund

(Exact name of registrant as specified in charter) 333 West Wacker Drive, Chicago, Illinois 60606 (Address of principal executive offices) (Zip code) Kevin J. McCarthy Vice President and Secretary 333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

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

Date of fiscal year end: 7/31

Date of reporting period: 4/30/2011

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q 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 the 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. § 3507.

Item 1. Schedule of Investments Portfolio of Investments Nuveen Floating Rate Income Fund (JFR)

April 30, 2011 (Unaudited)

Principal Amount (000)	Description (1)	Weighted Average Coupon	Maturity (2)	Ratings (3)	Value
	Variable Rate Senior Loan Interests 119.3% (86.3% of Total Investments) (4)				
	Aerospace & Defense 1.3% (0.9% of Total Investments)				
\$ 337 477 5,454 1,910 8,178	Hawker Beechcraft, LLC, LC Facility Hawker Beechcraft, LLC, Term Loan B Hawker Beechcraft, LLC, Term Loan Transdigm, Inc., Term Loan Total Aerospace & Defense	2.307% 10.500% 2.238% 4.000%	3/26/14 3/26/14 3/26/14 6/30/17	CCC+ \$ CCC+ CCC+ Ba2	297,810 486,397 4,815,992 1,933,530 7,533,729
	Airlines 1.7% (1.2% of Total Investments)				
3,000 10,370	Delta Air Lines, Inc., Revolving Loan, Delayed Draw United Air Lines, Inc., Term Loan B	0.750% 2.313%	3/28/13 2/01/14	Ba2 BB-	(102,187) 10,135,137
13,370	Total Airlines				10,032,950
	Auto Components 2.6% (1.9% of Tota Investments)	al			
10,321	Federal-Mogul Corporation, Tranche B, Term Loan	2.173%	12/29/14	Ba3	10,083,710
5,699	Federal-Mogul Corporation, Tranche C, Term Loan	2.151%	12/28/15	Ba3	5,568,584
16,020	Total Auto Components				15,652,294

Biotechnology 1.4% (1.0% of Total **Investments**)

6,000 2,500	Grifols, Term Loan, WI/DD Onex Carestream Finance LP, Term Loan	TBD 5.000%	TBD 2/25/17	BB Ba2	6,066,528 2,346,562
8,500	Total Biotechnology				8,413,090
	Building Products 2.3% (1.6% of Total Investments)				
2,000	Goodman Global Inc., Second Lien Term Loan	9.000%	10/28/17	B-	2,075,834
11,277	Goodman Global Inc., Term Loan	9.000% 5.750%	10/28/17	В- В+	11,392,917
13,277	Total Building Products				13,468,751
	Capital Markets 0.3% (0.2% of Total Investments)				
590	BNY Convergex Group LLC, Incremental	5 2500	10/10/17	P	505.050
1,405	Term Loan BNY Convergex Group LLC, Term Loan	5.250% 5.250%	12/19/16 12/19/16	B+ B+	595,060 1,418,145
1,995	Total Capital Markets				2,013,205
	Chemicals 3.4% (2.5% of Total Investments)				
1,393	Investments) Hexion Specialty Chemicals, Inc., Tranche	4.00007	5/05/15	D .2	1 200 (22
1,393 594	Investments)	4.000%	5/05/15	Ba3	1,388,633
594	Investments) Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B1 Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B2	4.063%	5/05/15	Ba3	592,121
594 3,420	Investments) Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B1 Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B2 Ineos US Finance LLC, Tranche B2	4.063% 7.500%	5/05/15 12/16/13	Ba3 B1	592,121 3,546,707
594 3,420 3,422	Investments) Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B1 Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B2 Ineos US Finance LLC, Tranche B2 Ineos US Finance LLC, Tranche C2	4.063% 7.500% 8.000%	5/05/15 12/16/13 12/16/14	Ba3 B1 B1	592,121 3,546,707 3,548,885
594 3,420 3,422 2,873	Investments) Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B1 Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B2 Ineos US Finance LLC, Tranche B2 Ineos US Finance LLC, Tranche C2 Styron S.a.r.l. Corporation, Term Loan	4.063% 7.500% 8.000% 6.000%	5/05/15 12/16/13 12/16/14 8/02/17	Ba3 B1 B1 B+	592,121 3,546,707 3,548,885 2,906,004
594 3,420 3,422	Investments) Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B1 Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B2 Ineos US Finance LLC, Tranche B2 Ineos US Finance LLC, Tranche C2	4.063% 7.500% 8.000%	5/05/15 12/16/13 12/16/14	Ba3 B1 B1	592,121 3,546,707 3,548,885
594 3,420 3,422 2,873	Investments) Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B1 Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B2 Ineos US Finance LLC, Tranche B2 Ineos US Finance LLC, Tranche C2 Styron S.a.r.l. Corporation, Term Loan	4.063% 7.500% 8.000% 6.000%	5/05/15 12/16/13 12/16/14 8/02/17	Ba3 B1 B1 B+	592,121 3,546,707 3,548,885 2,906,004
594 3,420 3,422 2,873 7,980	Investments) Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B1 Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B2 Ineos US Finance LLC, Tranche B2 Ineos US Finance LLC, Tranche C2 Styron S.a.r.1. Corporation, Term Loan Univar, Inc., Term Loan	4.063% 7.500% 8.000% 6.000%	5/05/15 12/16/13 12/16/14 8/02/17	Ba3 B1 B1 B+	592,121 3,546,707 3,548,885 2,906,004 8,050,535
594 3,420 3,422 2,873 7,980	 Investments) Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B1 Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B2 Ineos US Finance LLC, Tranche B2 Ineos US Finance LLC, Tranche C2 Styron S.a.r.l. Corporation, Term Loan Univar, Inc., Term Loan Total Chemicals Commercial Banks 0.3% (0.2% of 	4.063% 7.500% 8.000% 6.000%	5/05/15 12/16/13 12/16/14 8/02/17	Ba3 B1 B1 B+	592,121 3,546,707 3,548,885 2,906,004 8,050,535

490	ServiceMaster Company, Delayed Term Loan	2.720%	7/24/14	B+	483,309
4,924	ServiceMaster Company, Term Loan	2.763%	7/24/14	B+	4,853,222
5,414	Total Commercial Services & Supplies				5,336,531
	Communications Equipment 4.8% (3.5% of Total Investments)				
9,956	Avaya, Inc., Term Loan	3.061%	10/27/14	B1	9,753,968
8,499	Avaya, Inc., Term Loan B3	4.811%	10/26/17	B1	8,245,833
9,533 973	Intelsat, Term Loan Telcordia Technologies, Inc., New Term	5.250%	4/02/18	BB-	9,639,839
915	Loan	6.750%	4/30/16	B+	976,104
28,961	Total Communications Equipment				28,615,744
	Consumer Finance 0.2% (0.1% of Total Investments)				
992	Peach Holdings, Inc., Term Loan	7.250%	11/21/13	CCC-	867,957
	Containers & Packaging 0.5% (0.4% of Total Investments)				
2,843	Graham Packaging Company LP, Term Loan C	6.750%	4/05/14	B+	2,874,104
	Diversified Consumer Services 2.0% (1.5% of Total Investments)				
5,985	Advantage Sales and Marketing, Inc.,			_	
2,394	Term Loan, First Lien Brickman Group Holdings, Inc., Tranche	5.250%	12/17/17	B+	6,023,627
	B, Term Loan	7.250%	10/14/16	B+	2,446,867
3,676	Cengage Learning Acquisitions, Inc., Term Loan	2.460%	7/03/14	B+	3,544,946
12,055	Total Diversified Consumer Services				12,015,440
	Diversified Financial Services 2.4% (1.7% of Total Investments)				
2,072	CIT Group, Inc., Tranche 3, Term Loan	6.250%	8/11/15	BB	2,106,457
1,723	FoxCo Acquisition Sub LLC, Term Loan	4.768%	7/14/15	B+	1,731,143

	Edgar Filing: NUVEEN FLOATING RA	TE INCOME	E FUND - Forr	m N-Q/A	
1,500 8,661	Nexeo Solutions LLC, Term Loan Pinafore LLC, Term Loan	5.000% 4.250%	2/16/17 9/29/16	B1 BB	1,510,000 8,753,621
13,956	Total Diversified Financial Services				14,101,221
	Diversified Telecommunication Services 1.5% (1.1% of Total Investments)				
6,800 294	Level 3 Financing, Inc., Term Loan MetroPCS Wireless, Inc., Tranche B1,	2.533%	3/13/14	B+	6,712,341
1,987	Term Loan WideOpenWest Finance LLC, Term Loan,	4.071%	11/03/13	Ba1	294,859
1,907	First Lien	2.721%	6/30/14	B1	1,924,515
9,081	Total Diversified Telecommunication Services				8,931,715
	Electric Utilities 0.7% (0.5% of Total Investments)				
4,781	TXU Corporation, 2014 Term Loan	3.736%	10/10/14	B2	4,132,987
	Electrical Equipment 1.9% (1.4% of Total Investments)				
11,088	Allison Transmission Holdings, Inc., Term Loan	2.990%	8/07/14	В	11,089,616
	Electronic Equipment & Instruments 0.7% (0.5% of Total Investments)				
4,000	NDS Group, Ltd., Term Loan	4.000%	3/12/18	Ba2	4,017,500
	Food & Staples Retailing 2.7% (2.0% of Total Investments)				
16,577	U.S. Foodservice, Inc., Term Loan	2.710%	7/03/14	B2	16,073,086
	Food Products 2.3% (1.7% of Total Investments)				
240 2,000	Darling International, Inc., Term Loan Great Atlantic and Pacific Tea Company,	5.000%	12/17/16	BBB-	242,100
·	Inc., Term Loan	8.750%	6/14/12	BB-	2,032,450
4,982	Michael Foods Group, Inc., Term Loan	4.250%	2/25/18	B+	5,031,533

	Edgar Filing: NUVEEN FLOATING RA	TE INCOME	E FUND - For	m N-Q/A	
3,980 2,220	Pierre Foods, Inc., Term Loan Pinnacle Foods Finance LLC, Tranche D,	7.000%	9/30/16	B+	4,015,653
_,	Term Loan	6.000%	4/02/14	Ba3	2,249,410
13,422	Total Food Products				13,571,146
	Health Care Equipment & Supplies 0.6% (0.5% of Total Investments)				
143	Fenwal, Inc., Delayed Term Loan	2.561%	2/28/14	В	134,762
833	Fenwal, Inc., Term Loan	2.561%	2/28/14	В	786,057
1,125	Symbion, Inc., Term Loan A	3.461%	8/23/13	B1	1,091,228
1,740	Symbion, Inc., Term Loan B	3.461%	8/25/14	B1	1,688,271
3,841	Total Health Care Equipment & Supplies				3,700,318
	Health Care Providers & Services 13.6% (9.8% of Total Investments)				
1,485 405	Ardent Medical Services, Inc., Term Loan Community Health Systems, Inc., Delayed	6.500%	9/15/15	B1	1,493,662
	Term Loan	2.561%	7/25/14	BB	395,480
7,862	Community Health Systems, Inc., Term Loan	2.561%	7/25/14	BB	7,684,814
5,250	Emergency Medical Services, Term Loan, WI/DD	TBD	TBD	B+	5,288,719
5,555	Gentiva Health Services, Inc., Term Loan				
	В	4.750%	8/17/16	Ba2	5,624,121
15,000	Golden Living, Term Loan, WI/DD	TBD	TBD	B1	14,751,570
1,133	Healthspring, Term Loan	6.000%	10/21/16	Ba3	1,136,260
1,179	IASIS Healthcare LLC, PIK Term Loan	5.554%	6/16/14	CCC+	1,191,123
5,500	Kindred Healthcare, Term Loan, WI/DD	TBD	TBD	Ba3	5,491,409
4,009	LifeCare, Term Loan	8.063%	2/01/16	Ba2	4,058,662
2,808 5,250	MultiPlan, Inc., Term Loan B National Mentor Holdings, Inc., Tranche	4.750%	8/26/17	Ba3	2,825,942
5,250	B	7.000%	2/09/17	B+	5,197,500
1,531	Rehabcare Group, Inc., Term Loan B	6.000%	11/24/15	BB	1,540,760
1,197	Renal Advantage, Inc., Tranche B, Term	0.00070	11/24/13	DD	1,540,700
1,177	Loan	5.750%	12/17/16	Ba3	1,211,589
4,971	Skilled Healthcare Group, Inc., Term Loan	5.250%	4/09/16	Bus B+	4,960,779
2,229	Sun Healthcare Group, Inc., Term Loan	7.500%	10/18/16	Ba2	2,232,120
8,285	Universal Health Services, Inc., Term				
6,913	Loan B Vanguard Health Holding Company II	4.000%	11/15/16	BB+	8,340,831
, -	LLC, Initial Term Loan	5.000%	1/29/16	Ba2	6,947,692
80,562	Total Health Care Providers & Services				80,373,033

Hotels, Restaurants & Leisure 9.8% (7.1% of Total Investments)

4,963	24 Hour Fitness Worldwide, Inc., New				
	Term Loan	6.750%	4/22/16	Ba3	4,955,220
1,000	Ameristar Casinos, Inc., Term Loan B	4.000%	4/16/18	BB+	1,010,446
72	Buffets, Inc., 1st Lien PF/LC Loan	7.557%	4/22/15	B-	65,867
5,486	Burger King Corporation, Tranche B	4.500%	10/19/16	BB-	5,490,151
2,800	Caesars Octavius LLC, Term Loan,				
	WI/DD	TBD	TBD	В	2,808,728
994	CCM Merger, Inc., Term Loan	7.000%	3/01/17	B+	1,008,932
1,500	Harrah s Operating Company, Inc., Term				
	Loan B1	3.274%	1/28/15	В	1,409,475
3,000	Harrah s Operating Company, Inc., Term				
	Loan B2	3.255%	1/28/15	В	2,817,501
1,975	Harrah s Operating Company, Inc., Term				
	Loan B3	3.274%	1/28/15	В	1,855,722
4,905	Orbitz Worldwide, Inc., Term Loan	3.253%	7/25/14	B+	4,671,681
581	OSI Restaurant Partners LLC, Revolver	0.099%	6/14/13	B+	570,929
5,250	OSI Restaurant Partners LLC, Term Loan	2.500%	6/14/14	B+	5,159,253
3,569	Reynolds Group Holdings, Inc., US Term				
	Loan	4.250%	2/09/18	BB	3,593,377
6,831	Seaworld Parks and Entertainment, Inc.,				
	Term Loan B	4.000%	8/17/17	BB+	6,890,487
4,300	Six Flags Theme Parks, Inc., Tranche B,				
	Term Loan	5.250%	6/30/16	BB	4,342,106
1,925	Travelport LLC, Delayed Term Loan	4.744%	8/21/15	Ba3	1,889,357
674	Travelport LLC, Letter of Credit	4.807%	8/21/15	Ba3	661,607
3,199	Travelport LLC, Term Loan	4.744%	8/21/15	Ba3	3,139,425
1,230	Venetian Casino Resort LLC, Delayed				-,,
-,	Term Loan	3.000%	11/23/16	BB-	1,212,044
4,159	Venetian Casino Resort LLC, Tranche B,				_,,
,	Term Loan	3.000%	11/23/16	BB-	4,095,414
					.,,
58,413	Total Hotels, Restaurants & Leisure				57,647,722
	Household Products 3.2% (2.3% of				
	Total Investments)				
7 5 1 1	Spectrum Drands Inc. Term Lean	5.010%	6/17/16	B2	7 620 202
7,541	Spectrum Brands, Inc., Term Loan				7,638,202
10,973	Visant Corporation, Term Loan	5.250%	12/22/16	BB-	11,039,652
18,514	Total Household Products				18,677,854
	Industrial Conglomerates 0.7% (0.5%				
	of Total Investments)				
1,990	Evertec, Inc., Term Loan	5.500%	9/30/16	BB-	2,004,925
2,133	Presidio, Inc., Term Loan	5.300 <i>%</i> 7.250%	3/31/17	Bb- Ba3	2,004,925
2,133	r rostulo, me., renn Loan	1.23070	5151111	Das	2,130,000

4,123	Total Industrial Conglomerates				4,143,591
	Internet Software & Services 1.3% (0.9% of Total Investments)				
756	Open Solutions, Inc., Term Loan B	2.395%	1/23/14	BB-	677,892
2,940	Sabre, Inc., Term Loan	2.229%	9/30/14	B1	2,722,625
3,914	SkillSoft Corporation, Term Loan	6.500%	5/26/17	BB	3,982,032
7,610	Total Internet Software & Services				7,382,549
	IT Services 7.2% (5.2% of Total Investments)				
800	Attachmate Corporation, Second Lien				
	Term Loan, WI/DD	TBD	TBD	CCC+	799,000
5,000	Attachmate Corporation, Term Loan, DD1	6.500%	4/27/17	BB-	5,012,500
10,947	First Data Corporation, Extended Term				
	Loan	4.213%	3/24/18	B+	10,403,610
181	First Data Corporation, Term Loan B1	2.963%	9/24/14	B+	171,806
473	First Data Corporation, Term Loan B2	2.963%	9/24/14	B+	450,125
511	First Data Corporation, Term Loan B3	2.963%	9/24/14	B+	486,544
122	Infor Global Solutions Intermediate	2 0 7 0 7	5/20/12	Ð	101.000
1 051	Holdings, Ltd., Delayed Term Loan	3.970%	7/28/12	B+	121,039
1,851	Infor Global Solutions Intermediate				
	Holdings, Ltd., Extended Delayed Draw Term Loan	5 0700	7/00/15	р.	1 012 622
4,808	Infor Global Solutions Intermediate	5.970%	7/28/15	B+	1,813,633
4,000	Holdings, Ltd., Holdco PIK Term Loan	8.200%	9/02/14	N/R	3,998,645
2,842	Infor Global Solutions Intermediate	0.20070	7/02/14		5,770,045
2,012	Holdings, Ltd., Second Lien Delayed				
	Draw, DD1	6.461%	3/02/14	CCC+	2,600,125
259	Infor Global Solutions Intermediate	01101/0	0,02,11		2,000,120
	Holdings, Ltd., Term Loan, First Lien	3.970%	7/28/12	B+	256,803
4,908	Infor Global Solutions Intermediate				
	Holdings, Ltd., Term Loan, Second Lien,				
	DD1	6.461%	3/02/14	CCC+	4,514,135
3,540	Infor Global Solutions Intermediate				
	Holdings, Ltd., Term Loan	5.970%	7/28/15	B+	3,520,737
6,020	SunGard Data Systems, Inc., Term Loan B	1.979%	2/28/14	BB	5,972,476
2,394	Syniverse Holdings, Inc., Term Loan	5.250%	12/21/17	BB-	2,421,430
44,656	Total IT Services				42,542,608

Leisure Equipment & Products 3.0% (2.2% of Total Investments)

2,042	BLB Management Services, Inc., Term Loan	8.500%	11/05/15	BB-	2,058,160
14,278	Bombardier Recreational Products, Inc.,			_	
1,674	Term Loan Cedar Fair LP, Term Loan	2.786% 4.000%	6/28/13 12/15/17	B- Ba2	14,186,360 1,691,782
1,074		4.00070	12/13/17	Duz	1,091,702
17,994	Total Leisure Equipment & Products				17,936,302
	Media 9.0% (6.5% of Total Investments)				
1,500	Charter Communications Operating				
	Holdings LLC, Holdco Term Loan	2.711%	3/06/14	BB+	1,483,594
1,600	Gray Television, Inc., Term Loan B	3.750%	12/31/14	В	1,592,358
5,439	Interactive Data Corporation, Term Loan		• // • // •	5.4	
2 201	B Malian Developments D	4.750%	2/11/18	Ba3	5,482,620
3,201	Mediacom Broadband LLC, Tranche D, Term Loan	5.500%	3/31/17	BB-	2 215 255
1,388	Miramax Film, LLC, Term Loan	5.300% 7.750%	7/01/16	BB- Ba2	3,215,255 1,405,039
67	Nielsen Finance LLC, Term Loan A	2.231%	8/09/13	Ba2 Ba2	66,617
5,350	Spanish Broadcasting System, Inc., Term	2.23170	0/07/15	Duz	00,017
0,000	Loan B	2.060%	6/11/12	B-	5,221,563
2,724	SuperMedia, Term Loan	11.000%	12/31/15	- B-	1,838,030
12,432	Tribune Company, Term Loan B, (5)	0.000%	6/04/14	Ca	8,680,262
22,494	Univision Communications, Inc., Term				- , , -
,	Loan	4.461%	3/31/17	В	22,039,470
4,775	Yell Group PLC, Term Loan	3.961%	7/31/14	N/R	1,929,126
60,970	Total Media				52,953,934
	Metals & Mining 2.6% (1.9% of Total Investments)				
3,000	Fairmount Minerals, Ltd., Tranche B, Term Loan	5.250%	3/15/17	BB-	3,020,157
2,000	John Maneely Company, Term Loan	4.750%	4/01/17	BB	2,009,150
4,988	Novelis, Inc., Term Loan	4.000%	3/10/17	BB-	5,045,170
5,000	Walter Energy, Term Loan	4.000%	4/02/18	BB-	5,049,690
,					
14,988	Total Metals & Mining				15,124,167
	Multiline Retail 0.8% (0.6% of Total Investments)				
4,780	Neiman Marcus Group, Inc., Term Loan	4.310%	4/06/16	BB-	4,795,216

Oil, Gas & Consumable Fuels 2.5% (1.8% of Total Investments) 680 Alon USA Energy, Inc., Edgington Facility 2.561% 8/05/13 B+ 605,446 5,442 Alon USA Energy, Inc., Paramount Facility B+ 2.527% 8/05/13 4,843,444 2,105 Big West Oil LLC, Term Loan 7.000% 3/31/16 B2 2,136,842 Brand Energy & Infrastructure Services, 1,820 Inc., Term Loan B 2/07/14 В 2.563% 1,779,035 2,910 CCS Income Trust, Term Loan В 2,786,836 3.242% 11/14/14 2,700 Western Refining, Inc., Term Loan В 7.500% 3/15/17 2,739,776 15,657 Total Oil, Gas & Consumable Fuels 14,891,379 Paper & Forest Products 1.6% (1.1%) of Total Investments) Newark Group, Inc., DIP Term Loan 4,707 N/R 12.500% 3/31/14 4,872,179 4,713 Wilton Products, Term Loan 3.570% 8/01/14 N/R 4,524,348 9,420 **Total Paper & Forest Products** 9,396,527 Personal Products 1.6% (1.2% of Total **Investments**) 5,599 NBTY, Inc., Term Loan B1 4.250% 10/01/17 BB-5,646,114 3,960 Revlon Consumer Products Corporation, Term Loan 6.000% 3/11/15 BB-3,987,534 9,559 **Total Personal Products** 9,633,648 Pharmaceuticals 1.7% (1.2% of Total **Investments**) 2,793 ConvaTec Healthcare, Term Loan 5.750% 12/30/16 Ba3 2,807,401 1,995 Edwards Limited New Term Loan, First Lien 5.500% 5/31/16 B+ 2,002,481 Graceway Pharmaceuticals LLC, Second 5,625 Lien Term Loan, (5) Ca 4.941% 5/03/13 318,752 Graceway Pharmaceuticals LLC, Term 1,546 Caa2 Loan, (5)4.961% 5/03/12 935,159 Warner Chilcott Corporation, Term Loan 1,862 BBB-**B**1 4.250% 3/17/18 1,879,847 931 Warner Chilcott Corporation, Term Loan B2 4.250% 3/17/18 BBB-939,923 1,280 Warner Chilcott Corporation, Term Loan

4.250%

3/17/18

BBB-

B3

1,292,395

16,032	Total Pharmaceuticals				10,175,958
	Professional Services 0.1% (0.1% of Total Investments)				
629	Vertrue Inc., Term Loan	5.310%	8/16/14	B1	565,941
	Real Estate Investment Trust 2.1% (1.5% of Total Investments)				
12,390	iStar Financial, Inc., Tranche A1	5.000%	6/28/13	B1	12,317,200
	Real Estate Management & Development 4.2% (3.1% of Total Investments)				
13,902	Capital Automotive LP, Tranche B	5.000%	3/11/17	Ba3	13,867,013
5,250	LNR Property Corporation, Term Loan, WI/DD	TBD	TBD	Ba2	5,289,375
6,131	Realogy Corporation, Delayed Term Loan	4.562%	10/10/16	B1	5,773,794
25,283	Total Real Estate Management & Development				24,930,182
	Road & Rail 2.1% (1.5% of Total Investments)				
647 11,674	Avis Budget Car Rental LLC, Term Loan Swift Transportation Company, Inc., Term	5.750%	4/19/14	Ba1	650,624
11,074	Loan	6.000%	12/21/16	BB-	11,822,359
12,321	Total Road & Rail				12,472,983
	Semiconductors & Equipment 3.7% (2.7% of Total Investments)				
12,267	Freescale Semiconductor, Inc., Term Loan	4.493%	12/01/16	B1	12,287,903
8,000	NXP Semiconductor LLC, Term Loan	4.500%	3/04/17	B-	8,095,000
1,670	Spansion LLC, Term Loan	6.250%	2/09/15	BB-	1,683,815
21,937	Total Semiconductors & Equipment				22,066,718

Software 2.5% (1.8% of Total Investments)

3,496	Dealer Computer Services, Inc., Term				
	Loan	3.750%	4/21/18	BB+	3,530,600
7,000	IPC Systems, Inc., Term Loan, Second	5 55701	6101115	000	6 9 4 9 5 9 9
4 621	Lien	5.557%	6/01/15 6/02/14	CCC B1	6,842,500
4,631	IPC Systems, Inc., Term Loan	2.517%	0/02/14	BI	4,573,492
15,127	Total Software				14,946,592
	Specialty Retail 7.0% (5.0% of Total Investments)				
9,476	Burlington Coat Factory Warehouse				
	Corporation, Term Loan B	6.250%	2/23/17	B-	9,478,884
825	Claire s Stores, Inc., Term Loan B	3.051%	5/29/14	В	783,495
1,496	Gymboree Corporation, Term Loan	5.000%	2/23/18	B+	1,502,172
3,000	J Crew Group, Term Loan	4.750%	3/07/18	B1	2,998,383
5,500	Jo-Ann Stores, Inc., Term Loan	4.750%	3/16/18	B+	5,506,875
6,934	Michaels Stores, Inc., Term Loan B1	2.584%	10/31/13	B+	6,883,834
1,143	Michaels Stores, Inc., Term Loan B2	4.834%	7/31/16	B+	1,151,124
2,228	Petco Animal Supplies, Inc., Term Loan	4.500%	11/24/17	B1	2,250,007
2,000	Pilot Travel Centers LLC, Term Loan	4.250%	3/30/18	BB+	2,016,250
8,625	Toys R Us Delaware, Inc., Term Loan	6.000%	9/01/16	BB-	8,703,186
41,227	Total Specialty Retail				41,274,210
	Wireless Telecommunication Services 4.5% (3.2% of Total Investments)				
10,657	Asurion Corporation, Term Loan	3.248%	7/03/14	B+	10,628,480
14,460	Clear Channel Communications, Inc.,				
	Tranche B, Term Loan	3.861%	11/13/15	CCC+	12,908,898
3,203	MetroPCS Wireless, Inc., Tranche B2,				
	Term Loan	4.071%	11/03/16	Ba1	3,223,218
28,320	Total Wireless Telecommunication Services				26,760,596
\$ 730,540	Total Variable Rate Senior Loan Interests (cost \$689,918,491)				705,498,877
Shares	Description (1)				Value
	Common Stocks 3.6% (2.6% of Total Investments)				

12

	Building Products 1.9% (1.4% of Tota Investments)	al			
301,905	Masonite Worldwide Holdings, (6),(7)				\$ 11,472,390
	Hotels, Restaurants & Leisure 0.1% (0.1% of Total Investments)				
42,041	BLB Worldwide Holdings Inc. (7)				441,430
	Media 1.6% (1.1% of Total Investments)				
36,467	Citadel Broadcasting Corp Class B Shares.				
50,107	(6)	,			1,243,525
8,135	Citadel Broadcasting Corporation, (6)				277,322
215,163	Metro-Goldwyn-Mayer (7)				4,859,091
13,347	Philadelphia Newspapers LLC (7)				1,361,394
49,989	Readers Digest Association Inc., (6)(7)				1,637,140
	Total Media				9,378,472
	Total Common Stocks (cost				
	\$31,273,260)				21,292,292
Principal					
Amount				Ratings	
(000)	Description (1)	Coupon	Maturity	(3)	Value
	Convertible Bonds 0.4% (0.3% of Tota Investments)	al			
	Communications Equipment 0.4% (0.3% of Total Investments)				
\$ 1,500	Nortel Networks Corporation, (5)	1.750%	4/15/12	N/R	\$ 1,305,000
1,000	Nortel Networks Corporation	2.125%	4/15/14	D	870,000
2,500	Total Communications Equipment				2,175,000
\$ 2,500	Total Convertible Bonds (cost				
	\$2,132,500)				2,175,000
Principal					
Amount				Ratings	
(000)	Decemintion (1)	Coupon	Maturity	(3)	Value
(000)	Description (1)	Coupon	Maturity	(\mathbf{J})	value

Corporate Bonds 5.6% (4.1% of Total Investments)

&n