

NUVEEN FLOATING RATE INCOME FUND  
Form N-Q  
June 27, 2014

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**

**Washington, DC 20549**

**FORM N-Q**

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT  
INVESTMENT COMPANY**

Investment Company Act file number 811-21494

**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

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Date of reporting period: 4/30/14

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.

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**Item 1. Schedule of Investments**

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**Portfolio of Investments (Unaudited)**

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

April 30, 2014

| Principal Amount (000) | Description (1)  | Coupon (4) | Maturity (2) | Ratings (3) | Value        |
|------------------------|--|------------|--------------|-------------|--------------|
|                        | <b>LONG-TERM INVESTMENTS 148.8% (91.1% of Total Investments)</b>                   |            |              |             |              |
|                        | <b>VARIABLE RATE SENIOR LOAN INTERESTS 120.5% (73.8% of Total Investments) (4)</b> |            |              |             |              |
|                        | <b>Aerospace &amp; Defense - 0.3% (0.2% of Total Investments)</b>                  |            |              |             |              |
| \$ 2,469               | Sequa Corporation, Term Loan B   | 5.250%     | 6/19/17      | B           | \$ 2,426,781 |
|                        | <b>Airlines - 2.8% (1.7% of Total Investments)</b>                                 |            |              |             |              |
| 3,466                  | American Airlines, Inc., Term Loan   | 3.750%     | 6/27/19      | Ba2         | 3,463,002    |
| 9,870                  | Delta Air Lines, Inc., Term Loan B1  | 3.500%     | 10/18/18     | Ba1         | 9,845,363    |
| 1,975                  | Delta Air Lines, Inc., Term Loan B2  | 2.403%     | 4/18/16      | Ba1         | 1,975,000    |
| 4,500                  | US Airways, Inc., Term Loan B1   | 3.500%     | 5/23/19      | Ba2         | 4,469,062    |
| 19,811                 | Total Airlines   |            |              |             | 19,752,427   |
|                        | <b>Automobiles - 0.6% (0.4% of Total Investments)</b>                              |            |              |             |              |
| 4,500                  | Chrysler Group LLC, Tranche B, Term Loan   | 3.250%     | 12/31/18     | BB+         | 4,468,500    |
|                        | <b>Building Products - 0.3% (0.2% of Total Investments)</b>                        |            |              |             |              |
| 2,226                  | Quikrete Holdings, Inc., Term Loan, First Lien                                     | 4.000%     | 9/28/20      | B+          | 2,227,920    |
|                        | <b>Capital Markets - 2.0% (1.2% of Total Investments)</b>                          |            |              |             |              |
| 1,322                  | American Capital, LTD., Term Loan B  | 3.500%     | 8/22/17      | BB-         | 1,324,426    |
| 2,017                  | BLB Management Services, Inc., Term Loan   | 5.250%     | 11/10/18     | BB-         | 2,004,063    |
| 2,845                  | Citico III Limited, Term Loan B  | 4.250%     | 6/29/18      | N/R         | 2,848,640    |
| 2,985                  | Guggenheim Partners LLC, Initial Term Loan   | 4.250%     | 7/22/20      | N/R         | 2,997,686    |
| 4,678                  | RPI Finance Trust, Term Loan B3  | 3.250%     | 11/09/18     | Baa2        | 4,687,434    |
| 13,847                 | Total Capital Markets  |            |              |             | 13,862,249   |
|                        | <b>Chemicals - 2.9% (1.8% of Total Investments)</b>                                |            |              |             |              |
| 3,353                  | Ineos US Finance LLC, Cash Dollar, Term Loan                                       | 3.750%     | 5/04/18      | BB-         | 3,327,411    |
| 8,000                  | Mineral Technologies, Inc., Term Loan B, First Lien, WI/DD                         | TBD        | TBD          | BB          | 7,999,904    |
| 2,469                  | PQ Corporation, Term Loan B  | 4.000%     | 8/07/17      | B+          | 2,469,676    |
| 4,312                  | Univar, Inc., Term Loan  | 5.000%     | 6/30/17      | B+          | 4,310,635    |
| 526                    | W.R Grace & Co., Delayed Draw, Term Loan, (14)                                     | 1.000%     | 2/03/21      | BBB-        | 524,013      |
| 1,474                  | W.R Grace & Co., Exit Term Loan  | 3.000%     | 2/03/21      | BBB-        | 1,467,237    |
| 20,134                 | Total Chemicals  |            |              |             | 20,098,876   |
|                        | <b>Commercial Services &amp; Supplies - 4.2% (2.6% of Total Investments)</b>       |            |              |             |              |
| 985                    | ADS Waste Holdings, Inc., Initial Term Loan, Tranche B2                            | 3.750%     | 10/09/19     | B+          | 978,965      |
| 1,354                  | CCS Income Trust, Term Loan, First Lien  | 6.250%     | 5/12/18      | B-          | 1,336,354    |
| 4,729                  | Education Management LLC, Tranche C2, Term Loan                                    | 4.250%     | 6/01/16      | CCC+        | 3,942,519    |
| 980                    | HMH Holdings, Inc., Term Loan, First Lien  | 4.250%     | 5/22/18      | B1          | 984,288      |
| 3,000                  | International Lease Finance Corp., Term Loan                                       | 3.500%     | 3/06/21      | Ba2         | 2,994,999    |
| 1,500                  | iQor US, Inc., Term Loan, Second Lien  | 9.750%     | 4/01/22      | CCC+        | 1,432,500    |
| 4,841                  | iQor US, Inc., Term Loan, First Lien   | 6.000%     | 4/01/21      | B           | 4,641,567    |
| 10,000                 | Millennium Laboratories, Inc., Tranche B, Term Loan                                | 5.250%     | 4/16/21      | B+          | 9,959,310    |
| 2,985                  | Spotless Holdings, SAS, Term Loan, First Lien                                      | 5.000%     | 10/02/18     | B1          | 3,002,412    |
| 4                      | Vertrue Inc., Term Loan, First Lien  | 15.000%    | 2/04/18      | N/R         | 3,967        |
| 30,378                 | Total Commercial Services & Supplies   |            |              |             | 29,276,881   |

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|  |   |        |          |     |            |
|--|---|--------|----------|-----|------------|
| <b>Communications Equipment - 1.0% (0.6% of Total Investments)</b>               |   |        |          |     |            |
| 5,978  | Avaya, Inc., Term Loan B3   | 4.734% | 10/26/17 | B1  | 5,784,486  |
| 997  | Avaya, Inc., Term Loan B6   | 6.500% | 3/31/18  | B1  | 994,797    |
| 6,975  | Total Communications Equipment                                      |        |          |     | 6,779,283  |
| <b>Computers &amp; Peripherals - 2.8% (1.7% of Total Investments)</b>            |   |        |          |     |            |
| 1,492  | CompuCom Systems, Inc., Term Loan B                                 | 4.250% | 5/09/20  | B1  | 1,489,112  |
| 17,910   | Dell, Inc., Term Loan B   | 4.500% | 4/29/20  | BB+ | 17,867,714 |
| 19,402   | Total Computers & Peripherals                                       |        |          |     | 19,356,826 |
| <b>Containers &amp; Packaging - 0.5% (0.3% of Total Investments)</b>             |   |        |          |     |            |
| 600  | Berry Plastics Holding Corporation, Term Loan E                     | 3.750% | 1/06/21  | B+  | 597,328    |
| 2,922  | Reynolds Group Holdings, Inc., Incremental US Term Loan, First Lien | 4.000% | 12/01/18 | B+  | 2,927,628  |
| 3,522  | Total Containers & Packaging  |        |          |     | 3,524,956  |
| <b>Diversified Consumer Services - 4.4% (2.7% of Total Investments)</b>          |   |        |          |     |            |
| 6,015  | Cengage Learning Acquisitions, Inc., Exit Term Loan                 | 7.000% | 3/31/20  | B+  | 6,107,891  |
| 2,227  | Ceridian Corporation, New Replacement Term Loan                     | 4.402% | 8/14/15  | B1  | 2,231,345  |
| 3,412  | Harland Clarke Holdings Corporation, Term Loan B3                   | 7.000% | 5/22/18  | B+  | 3,449,932  |
| 1,491  | Harland Clarke Holdings Corporation, Term Loan B4                   | 6.000% | 8/04/19  | B+  | 1,501,495  |
| 13,737   | Hilton Hotels Corporation, Term Loan B2                             | 3.500% | 10/26/20 | BB  | 13,709,176 |
| 3,898  | Laureate Education, Inc., Term Loan B                               | 5.000% | 6/15/18  | B1  | 3,852,520  |
| 30,780   | Total Diversified Consumer Services                                 |        |          |     | 30,852,359 |
| <b>Diversified Financial Services - 1.7% (1.0% of Total Investments)</b>         |   |        |          |     |            |
| 3,474  | Home Loan Servicing Solutions, Ltd., Term Loan B                    | 4.500% | 6/26/20  | BB- | 3,482,434  |
| 5,198  | Ocwen Financial Corporation, Term Loan B                            | 5.000% | 2/15/18  | B+  | 5,227,547  |
| 3,000  | RCS Capital, Term Loan, WI/DD                                       | TBD    | TBD      | B+  | 3,038,439  |
| 11,672   | Total Diversified Financial Services                                |        |          |     | 11,748,420 |
| <b>Diversified Telecommunication Services - 5.9% (3.6% of Total Investments)</b> |   |        |          |     |            |
| 1,738  | Greeneden U.S. Holdings II LLC, Term Loan B                         | 4.000% | 2/08/20  | B   | 1,740,599  |
| 1,811  | Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan              | 3.750% | 6/30/19  | BB- | 1,812,711  |
| 3,667  | Level 3 Financing, Inc., Term Loan, Tranche B3                      | 4.000% | 8/01/19  | BB- | 3,668,386  |
| 1,845  | Presidio, Inc., Term Loan B   | 5.000% | 3/31/17  | B+  | 1,856,838  |
| 3,500  | SBA Communication, Incremental Term Loan, Tranche B1                | 3.250% | 3/24/21  | BB  | 3,483,228  |
| 1,250  | TelX Group, Inc., Initial Term Loan, Second Lien                    | 7.500% | 4/09/21  | CCC | 1,259,896  |
| 2,000  | TelX Group, Inc., Initial Term Loan, First Lien                     | 4.500% | 4/09/20  | B1  | 2,000,000  |
| 13,701   | WideOpenWest Finance LLC, Term Loan B                               | 4.750% | 4/01/19  | Ba3 | 13,745,675 |
| 4,437  | Ziggo N.V., Term Loan B1, DD1                                       | 3.250% | 1/15/22  | BB- | 4,366,261  |
| 2,860  | Ziggo N.V., Term Loan B2, DD1                                       | 3.250% | 1/15/22  | BB- | 2,813,701  |
| 4,703  | Ziggo N.V., Term Loan B3, Delayed Draw, WI/DD                       | TBD    | TBD      | BB- | 4,627,534  |
| 41,512   | Total Diversified Telecommunication Services                        |        |          |     | 41,374,829 |
| <b>Electronic Equipment &amp; Instruments - 0.7% (0.4% of Total Investments)</b> |   |        |          |     |            |
| 5,184  | SMART Modular Technologies, Inc., Term Loan B                       | 8.250% | 8/26/17  | B   | 4,846,806  |
| <b>Energy Equipment &amp; Services - 2.3% (1.4% of Total Investments)</b>        |   |        |          |     |            |
| 8,610  | Drill Rigs Holdings, Inc., Tranche B1, Term Loan                    | 6.000% | 3/31/21  | B+  | 8,733,748  |
| 1,417  | Dynamic Energy Services International LLC, Term Loan                | 9.500% | 3/06/18  | B-  | 1,377,708  |
| 3,150  | Offshore Group Investment Limited, Term Loan B                      | 5.000% | 10/25/17 | B-  | 3,143,111  |
| 2,479  | Pacific Drilling S.A., Term Loan B                                  | 4.500% | 6/03/18  | B+  | 2,482,631  |
| 15,656   | Total Energy Equipment & Services                                   |        |          |     | 15,737,198 |

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| <b>Food &amp; Staples Retailing - 2.8% (1.7% of Total Investments)</b>         |   |         |          |      |            |
|--|---|---------|----------|------|------------|
| 1,802  | Albertson's LLC, Term Loan B1                               | 4.250%  | 3/21/16  | BB-  | 1,808,624  |
| 3,171  | Albertson's LLC, Term Loan B2                               | 4.750%  | 3/21/19  | BB-  | 3,186,501  |
| 3,275  | BJ's Wholesale Club, Inc., Replacement Loan, First Lien     | 4.500%  | 9/26/19  | B-   | 3,275,992  |
| 4,000  | BJ's Wholesale Club, Inc., Replacement Loan, Second Lien    | 8.500%  | 3/26/20  | CCC  | 4,089,644  |
| 748  | Del Monte Foods Company, Term Loan, First Lien              | 4.253%  | 2/18/21  | B+   | 747,777    |
| 1,500  | Rite Aid Corporation, Tranche 1, Term Loan, Second Lien     | 5.750%  | 8/21/20  | B    | 1,534,875  |
| 1,675  | Rite Aid Corporation, Tranche 2, Term Loan, Second Lien     | 4.875%  | 6/21/21  | B    | 1,696,636  |
| 3,146  | Supervalu, Inc., New Term Loan                              | 4.500%  | 3/21/19  | B+   | 3,141,814  |
| 19,317   | Total Food & Staples Retailing                              |         |          |      | 19,481,863 |
| <b>Food Products - 6.6% (4.0% of Total Investments)</b>                        |   |         |          |      |            |
| 14,302   | H.J Heinz Company, Term Loan B2                             | 3.500%  | 6/05/20  | BB   | 14,338,631 |
| 2,000  | Hearthside Group Holdings, Term Loan, First Lien, WI/DD     | TBD     | TBD      | B1   | 2,002,500  |
| 4,353  | Michael Foods Group, Inc., Term Loan                        | 4.250%  | 2/25/18  | Ba3  | 4,362,882  |
| 2,970  | Pinnacle Foods Finance LLC, Term Loan G                     | 3.250%  | 4/29/20  | BB-  | 2,948,785  |
| 17,050   | US Foods, Inc., Incremental Term Loan                       | 4.500%  | 3/31/19  | B2   | 17,094,225 |
| 5,475  | Wilton Products, Inc., Tranche B, Term Loan                 | 7.504%  | 8/30/18  | B-   | 5,251,698  |
| 46,150   | Total Food Products   |         |          |      | 45,998,721 |
| <b>Health Care Equipment &amp; Supplies - 3.1% (1.9% of Total Investments)</b> |   |         |          |      |            |
| 1,395  | Ardent Medical Services, Inc., Term Loan, First Lien        | 6.750%  | 7/02/18  | B+   | 1,381,505  |
| 1,985  | Biomet, Inc., Term Loan B2                                  | 3.660%  | 7/25/17  | BB-  | 1,990,494  |
| 2,628  | ConvaTec, Inc., Dollar Term Loan                            | 4.000%  | 12/22/16 | Ba3  | 2,632,932  |
| 7,698  | Kinetic Concepts, Inc., Term Loan D1                        | 4.000%  | 5/04/18  | BB-  | 7,708,629  |
| 5,602  | Onex Carestream Finance LP, Term Loan, First Lien           | 5.000%  | 6/07/19  | B+   | 5,623,705  |
| 2,553  | Onex Carestream Finance LP, Term Loan, Second Lien          | 9.500%  | 12/07/19 | B-   | 2,610,635  |
| 21,861   | Total Health Care Equipment & Supplies                      |         |          |      | 21,947,900 |
| <b>Health Care Providers &amp; Services - 9.3% (5.7% of Total Investments)</b> |   |         |          |      |            |
| 679  | BioScrip, Inc., Delayed Draw, Term Loan                     | 6.500%  | 7/31/20  | BB-  | 682,955    |
| 1,131  | BioScrip, Inc., Initial Term Loan B                         | 6.500%  | 7/31/20  | BB-  | 1,138,258  |
| 4,988  | Community Health Systems, Inc., Term Loan D                 | 4.250%  | 1/27/21  | BB   | 5,009,300  |
| 9,875  | DaVita, Inc., New Term Loan B2                              | 4.000%  | 11/01/19 | Ba2  | 9,914,609  |
| 1,484  | Genesis Healthcare LLC, Term Loan                           | 10.001% | 12/04/17 | B    | 1,516,021  |
| 14,829   | Golden Living, Term Loan                                    | 5.000%  | 5/04/18  | B    | 14,643,357 |
| 1,318  | HCA, Inc., Tranche B5, Term Loan                            | 2.900%  | 3/31/17  | BB   | 1,318,597  |
| 2,963  | Heartland Dental Care, Inc., Term Loan, First Lien          | 5.500%  | 12/21/18 | B1   | 2,981,048  |
| 2,000  | Heartland Dental Care, Inc., Term Loan, Second Lien         | 9.750%  | 6/21/19  | CCC+ | 2,046,250  |
| 1,737  | LHP Operations Co. LLC, Term Loan B                         | 9.000%  | 7/03/18  | B    | 1,684,743  |
| 2,500  | Mallinckrodt International Finance SA, Initial Term Loan B  | 3.500%  | 3/19/21  | BB+  | 2,482,618  |
| 2,175  | National Mentor Holdings, Inc., Term Loan B                 | 4.750%  | 1/31/21  | B1   | 2,181,355  |
| 3,990  | One Call Care Management, Inc., Term Loan B                 | 5.000%  | 11/27/20 | B1   | 4,000,973  |
| 10,400   | Sheridan Holdings, Inc., Term Loan, First Lien, DD1         | 4.500%  | 6/29/18  | B1   | 10,406,035 |
| 4,000  | Sheridan Holdings, Inc., Term Loan, Second Lien             | 8.250%  | 12/20/21 | B+   | 4,070,000  |
| 721  | Skilled Healthcare Group, Inc., Term Loan                   | 6.750%  | 4/09/16  | B    | 720,088    |
| 64,790   | Total Health Care Providers & Services                      |         |          |      | 64,796,207 |
| <b>Hotels, Restaurants &amp; Leisure - 4.6% (2.8% of Total Investments)</b>    |   |         |          |      |            |
| 3,845  | Caesars Entertainment Operating Company, Inc., Term Loan B6 | 5.402%  | 1/28/18  | Caa1 | 3,594,100  |
| 3,413  | CCM Merger, Inc., Term Loan                                 | 5.000%  | 3/01/17  | B+   | 3,413,997  |
| 5,736  | CityCenter Holdings LLC, Term Loan B                        | 5.000%  | 10/16/20 | B+   | 5,772,367  |
| 2,494  |   | 5.500%  | 12/09/20 | B+   | 2,503,102  |

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|        | Intrawest Resorts Holdings, Inc., Initial Term Loan                        |        |          |      |            |
| 2,764  | Landry's Restaurants, Inc., Term Loan B                                    | 4.000% | 4/24/18  | BB-  | 2,769,895  |
| 2,963  | MGM Resorts International, Term Loan B                                     | 3.500% | 12/20/19 | BB   | 2,948,615  |
| 3,990  | Scientific Games Corporation, Term Loan B                                  | 4.250% | 10/18/20 | Ba2  | 3,983,018  |
| 3,402  | Seaworld Parks and Entertainment, Inc., Term Loan B2                       | 3.000% | 5/14/20  | BB+  | 3,332,818  |
| 3,835  | Station Casino LLC, Term Loan B  | 4.250% | 3/02/20  | B1   | 3,836,470  |
| 32,442 | Total Hotels, Restaurants & Leisure  |        |          |      | 32,154,382 |
|        | <b>Household Durables - 0.7% (0.4% of Total Investments)</b>               |        |          |      |            |
| 2,666  | Serta Simmons Holdings LLC, Term Loan                                      | 4.250% | 10/01/19 | B+   | 2,673,064  |
| 2,067  | Tempur-Pedic International, Inc., New Term Loan B                          | 3.500% | 3/18/20  | BB   | 2,057,544  |
| 4,733  | Total Household Durables   |        |          |      | 4,730,608  |
|        | <b>Household Products - 0.1% (0.1% of Total Investments)</b>               |        |          |      |            |
| 496    | Spectrum Brands, Inc., Term Loan C   | 3.500% | 9/04/19  | BB   | 496,334    |
|        | <b>Industrial Conglomerates - 0.4% (0.2% of Total Investments)</b>         |        |          |      |            |
| 2,492  | Brand Energy & Infrastructure Services, Inc., Initial Term Loan            | 4.750% | 11/26/20 | B1   | 2,501,009  |
|        | <b>Insurance - 2.0% (1.2% of Total Investments)</b>                        |        |          |      |            |
| 1,971  | Alliant Holdings I LLC, Initial Term Loan B, First Lien                    | 4.250% | 12/20/19 | B1   | 1,973,055  |
| 5,975  | Hub International Holdings, Inc., Initial Term Loan                        | 4.250% | 10/02/20 | B1   | 5,972,747  |
| 6,190  | USI Holdings Corporation, Initial Term Loan                                | 4.250% | 12/27/19 | B1   | 6,174,059  |
| 14,136 | Total Insurance  |        |          |      | 14,119,861 |
|        | <b>Internet Software &amp; Services - 0.6% (0.4% of Total Investments)</b> |        |          |      |            |
| 746    | Sabre Inc., Term Loan B2   | 4.500% | 2/19/19  | B+   | 747,766    |
| 290    | Sabre Inc., Term Loan C  | 4.000% | 12/29/17 | B+   | 290,920    |
| 3,456  | Sabre Inc., Term Loan  | 4.250% | 2/18/19  | B1   | 3,455,531  |
| 4,492  | Total Internet Software & Services   |        |          |      | 4,494,217  |
|        | <b>IT Services - 1.9% (1.2% of Total Investments)</b>                      |        |          |      |            |
| 8,829  | EIG Investors Corp., Term Loan   | 5.000% | 11/09/19 | B    | 8,853,516  |
| 2,311  | VFH Parent LLC, New Term Loan  | 5.750% | 11/08/19 | N/R  | 2,293,675  |
| 2,456  | Zayo Group LLC, Term Loan B  | 4.000% | 7/02/19  | B1   | 2,453,561  |
| 13,596 | Total IT Services  |        |          |      | 13,600,752 |
|        | <b>Leisure Equipment &amp; Products - 2.1% (1.3% of Total Investments)</b> |        |          |      |            |
| 4,813  | 24 Hour Fitness Worldwide, Inc., Term Loan B                               | 5.000% | 4/22/16  | Ba3  | 4,839,097  |
| 5,539  | Bombardier Recreational Products, Inc., Term Loan                          | 4.000% | 1/30/19  | B+   | 5,525,301  |
| 3,218  | Equinox Holdings, Inc., New Initial Term Loan B                            | 4.250% | 1/31/20  | B1   | 3,217,500  |
| 1,000  | Four Seasons Holdings, Inc., Term Loan, Second Lien                        | 6.250% | 12/27/20 | B-   | 1,017,500  |
| 14,570 | Total Leisure Equipment & Products   |        |          |      | 14,599,398 |
|        | <b>Machinery - 0.3% (0.2% of Total Investments)</b>                        |        |          |      |            |
| 1,856  | Rexnord LLC, Term Loan B   | 4.000% | 8/21/20  | BB-  | 1,852,397  |
|        | <b>Media - 17.4% (10.7% of Total Investments)</b>                          |        |          |      |            |
| 2,061  | Affinion Group Holdings, Inc., Term Loan B                                 | 6.750% | 10/09/16 | B1   | 2,069,038  |
| 2,000  | Catalina Marketing Corporation, Term Loan, First Lien                      | 4.500% | 4/09/21  | Ba3  | 1,998,750  |
| 2,000  | Catalina Marketing Corporation, Term Loan, Second Lien                     | 7.750% | 4/11/22  | CCC+ | 1,985,000  |
| 160    | Clear Channel Communications, Inc., Tranche B, Term Loan                   | 3.800% | 1/29/16  | CCC+ | 159,302    |
| 3,952  | Clear Channel Communications, Inc., Tranche D, Term Loan                   | 6.900% | 1/30/19  | CCC+ | 3,925,590  |
| 3,218  | Clear Channel Communications, Inc., Term Loan E                            | 7.650% | 7/30/19  | CCC+ | 3,227,458  |
| 13,560 | Cumulus Media, Inc., Term Loan B   | 4.250% | 12/23/20 | B+   | 13,560,128 |
| 4,269  | Emerald Expositions Holdings, Inc., Term Loan, First Lien                  | 5.500% | 6/17/20  | BB-  | 4,303,027  |

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|         |   |         |          |      |             |
|---------|---|---------|----------|------|-------------|
| 1,462   | EMI Music Publishing LLC, Term Loan B                                     | 3.750%  | 6/29/18  | BB-  | 1,458,795   |
| 3,000   | IMG Worldwide, Inc., First Lien, WI/DD                                    | TBD     | TBD      | B1   | 2,998,500   |
| 3,750   | Interactive Data Corporation, Term Loan B, WI/DD                          | TBD     | TBD      | B+   | 3,752,928   |
| 2,970   | Internet Brands, Inc., Term Loan B  | 6.250%  | 3/18/19  | B+   | 2,988,562   |
| 3,389   | McGraw-Hill Education Holdings LLC, Refinancing Term Loan                 | 5.750%  | 3/22/19  | B+   | 3,417,614   |
| 2,881   | Media General, Inc., Delayed Draw, Term Loan                              | 4.250%  | 7/31/20  | BB-  | 2,891,242   |
| 1,970   | Mediacom Broadband LLC, Tranche G, Term Loan                              | 4.000%  | 1/20/20  | BB   | 1,970,000   |
| 3,217   | Numericable Group S.A., Term Loan B1, WI/DD                               | TBD     | TBD      | Ba3  | 3,215,775   |
| 2,783   | Numericable Group S.A., Term Loan B2, WI/DD                               | TBD     | TBD      | Ba3  | 2,782,083   |
| 3,921   | Radio One, Inc., Term Loan B, First Lien                                  | 7.500%  | 3/31/16  | B+   | 3,984,843   |
| 2,985   | Springer Science & Business Media, Inc., Term Loan                        | 5.000%  | 8/14/20  | B    | 2,989,976   |
| 34,582  | Tribune Company, Term Loan B  | 4.000%  | 12/27/20 | BB-  | 34,506,352  |
| 17,803  | Univision Communications, Inc., Replacement Term Loan, First Lien         | 4.000%  | 3/01/20  | B+   | 17,737,888  |
| 1,000   | Virgin Media Investment Holdings, Term Loan B                             | 3.500%  | 6/07/20  | BB-  | 992,946     |
| 1,520   | Weather Channel Corporation, Term Loan, Second Lien                       | 7.000%  | 6/26/20  | B3   | 1,515,689   |
| 2,024   | WMG Acquisition Corporation, Tranche B, Refinancing Term Loan             | 3.750%  | 7/01/20  | B+   | 2,008,875   |
| 1,046   | Yell Group PLC, Term Loan A2  | 5.254%  | 3/01/19  | CCC+ | 856,202     |
| 123     | Yell Group PLC, Term Loan A2  | 1.500%  | 3/03/19  | CCC+ |             |
| 1,925   | Yell Group PLC, Term Loan B2, PIK   | 0.000%  | 3/03/24  | CCC- |             |
| 123,571 | Total Media   |         |          |      | 121,296,563 |
|         | <b>Multiline Retail - 0.7% (0.4% of Total Investments)</b>                |         |          |      |             |
| 4,625   | Hudson's Bay Company, Term Loan B, First Lien                             | 4.750%  | 11/04/20 | BB   | 4,666,190   |
|         | <b>Oil, Gas &amp; Consumable Fuels - 6.6% (4.1% of Total Investments)</b> |         |          |      |             |
| 1,995   | Western Refining, Inc., Term Loan B                                       | 4.250%  | 11/12/20 | BB-  | 2,003,313   |
| 2,652   | Crestwood Holdings LLC, Term Loan B                                       | 7.000%  | 6/19/19  | B    | 2,695,850   |
| 1,667   | EP Energy LLC, Term Loan B3, Second Lien                                  | 3.500%  | 5/24/18  | Ba3  | 1,660,763   |
| 3,868   | Fieldwood Energy LLC, Term Loan, First Lien                               | 3.875%  | 9/28/18  | Ba2  | 3,857,114   |
| 6,967   | Fieldwood Energy LLC, Term Loan, Second Lien, DD1                         | 8.375%  | 9/30/20  | B2   | 7,204,275   |
| 2,304   | Frac Tech International LLC, Term Loan B, WI/DD                           | TBD     | TBD      | B2   | 2,316,862   |
| 7,965   | Harvey Gulf International Marine, Inc., Term Loan B                       | 5.500%  | 6/18/20  | B1   | 7,865,425   |
| 1,378   | Peabody Energy Corporation, Term Loan B                                   | 4.250%  | 9/24/20  | BB+  | 1,379,025   |
| 2,500   | Samson Investment Company, Tranche 1, Term Loan, Second Lien              | 5.000%  | 9/25/18  | B1   | 2,505,470   |
| 1,980   | Saxon Energy Services, Inc., Term Loan                                    | 5.500%  | 2/15/19  | Ba3  | 1,991,549   |
| 11,471  | Seadrill Partners LLC, Initial Term Loan                                  | 4.000%  | 2/21/21  | BB-  | 11,362,812  |
| 1,200   | Shelf Drilling Holdings LTD., Term Loan                                   | 10.000% | 10/08/18 | B+   | 1,230,000   |
| 45,947  | Total Oil, Gas & Consumable Fuels   |         |          |      | 46,072,458  |
|         | <b>Pharmaceuticals - 6.4% (3.9% of Total Investments)</b>                 |         |          |      |             |
| 1,588   | Generic Drug Holdings, Inc., Term Loan B                                  | 5.000%  | 8/16/20  | B1   | 1,591,308   |
| 5,625   | Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5)                  | 0.000%  | 5/03/13  | N/R  | 168,750     |
| 51      | Graceway Pharmaceuticals LLC, Term Loan, (5)                              | 0.000%  | 5/03/12  | N/R  | 55,934      |
| 5,000   | Grifols, Inc., Term Loan  | 3.150%  | 2/27/21  | Ba1  | 4,978,470   |
| 3,585   | Par Pharmaceutical Companies, Inc., Term Loan B2                          | 4.000%  | 9/30/19  | B1   | 3,576,316   |
| 2,500   | Patheon, Inc., Term Loan B  | 4.250%  | 3/11/21  | B    | 2,478,515   |
| 7,357   | Pharmaceutical Product Development, Inc., Term Loan B, First Lien         | 4.000%  | 12/01/18 | Ba3  | 7,356,298   |
| 5,720   | Pharmaceutical Research Associates, Inc., Term Loan                       | 4.500%  | 9/23/20  | B1   | 5,702,330   |



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|        |  |        |          |      |            |
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| 3,924  | Quintiles Transnational Corp., Term Loan B3  | 3.750% | 6/08/18  | BB   | 3,923,353  |
| 3,456  | Salix Pharmaceuticals, LTD., Term Loan   | 4.250% | 1/02/20  | Ba1  | 3,476,410  |
| 3,456  | Therakos, Inc., Term Loan, First Lien  | 7.500% | 12/27/17 | B    | 3,479,323  |
| 3,047  | Valeant Pharmaceuticals International, Inc., Term Loan E                             | 3.750% | 8/05/20  | Ba1  | 3,050,102  |
| 4,864  | Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2                 | 3.750% | 2/13/19  | BBB- | 4,860,521  |
| 50,173 | Total Pharmaceuticals  |        |          |      | 44,697,630 |
|        | <b>Real Estate Investment Trust - 3.0% (1.9% of Total Investments)</b>               |        |          |      |            |
| 4,562  | iStar Financial, Inc., Term Loan   | 4.500% | 10/15/17 | BB-  | 4,583,865  |
| 4,950  | Realogy Corporation, Initial Term Loan B   | 3.750% | 3/05/20  | BB   | 4,943,906  |
| 5,950  | Starwood Property Trust, Inc., Term Loan B   | 3.500% | 4/17/20  | BB+  | 5,925,156  |
| 5,744  | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien           | 4.750% | 12/18/20 | B+   | 5,710,011  |
| 21,206 | Total Real Estate Investment Trust   |        |          |      | 21,162,938 |
|        | <b>Real Estate Management &amp; Development - 1.6% (1.0% of Total Investments)</b>   |        |          |      |            |
| 3,000  | Capital Automotive LP, Term Loan, Second Lien  | 6.000% | 4/30/20  | B1   | 3,068,751  |
| 8,298  | Capital Automotive LP, Term Loan, Tranche B1   | 4.000% | 4/10/19  | Ba2  | 8,309,728  |
| 11,298 | Total Real Estate Management & Development   |        |          |      | 11,378,479 |
|        | <b>Road &amp; Rail - 0.2% (0.1% of Total Investments)</b>                            |        |          |      |            |
| 1,150  | Swift Transportation Company, Inc., Term Loan B2                                     | 4.000% | 12/21/17 | Ba1  | 1,154,239  |
|        | <b>Semiconductors &amp; Equipment - 3.2% (2.0% of Total Investments)</b>             |        |          |      |            |
| 10,000 | Avago Technologies, Term Loan B, WI/DD   | TBD    | TBD      | BBB- | 10,035,160 |
| 6,454  | Freescale Semiconductor, Inc., Term Loan, Tranche B4                                 | 4.250% | 2/28/20  | B1   | 6,453,825  |
| 2,985  | Freescale Semiconductor, Inc., Term Loan, Tranche B5                                 | 5.000% | 1/15/21  | B1   | 2,998,059  |
| 2,943  | NXP Semiconductor LLC, Term Loan D   | 3.750% | 1/11/20  | BB+  | 2,924,564  |
| 22,382 | Total Semiconductors & Equipment   |        |          |      | 22,411,608 |
|        | <b>Software - 9.7% (5.9% of Total Investments)</b>                                   |        |          |      |            |
| 5,464  | Attachmate Corporation, Term Loan, First Lien  | 7.250% | 11/22/17 | BB-  | 5,492,796  |
| 2,942  | Blackboard, Inc., Term Loan B3   | 4.750% | 10/04/18 | B+   | 2,958,720  |
| 6,983  | BMC Software, Inc., Initial Term Loan  | 5.000% | 9/10/20  | B1   | 6,980,321  |
| 5,165  | Datatel Parent Corp, Term Loan B1  | 4.000% | 7/19/18  | B+   | 5,168,597  |
| 4,727  | Emdeon Business Services LLC, Term Loan B2   | 3.750% | 11/02/18 | BB-  | 4,723,478  |
| 640    | Epicor Software Corporation, Term Loan, B2   | 4.000% | 5/16/18  | Ba3  | 640,129    |
| 1,906  | Explorer Holdings, Inc., Term Loan   | 6.000% | 5/02/18  | B+   | 1,917,821  |
| 15,632 | Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5                     | 3.750% | 6/03/20  | Ba3  | 15,548,284 |
| 4,207  | IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien                        | 7.750% | 7/31/17  | B1   | 4,222,761  |
| 8,500  | IPC Systems, Inc., Term Loan, Second Lien  | 5.402% | 6/01/15  | CCC  | 8,372,500  |
| 985    | IPC Systems, Inc., Term Loan, Tranche C, First Lien                                  | 7.750% | 7/31/17  | B1   | 988,694    |
| 6,403  | Misys PLC, Term Loan B, First Lien   | 5.000% | 12/12/18 | B+   | 6,443,552  |
| 1,217  | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc. 2013 Replacement Term Loan B1 | 3.250% | 6/07/19  | BBB- | 1,214,278  |
| 126    | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc. 2013 Replacement Term Loan B2 | 3.250% | 6/07/19  | BBB- | 125,615    |
| 2,614  | SunGard Data Systems, Inc., Term Loan E  | 4.000% | 3/08/20  | BB   | 2,620,629  |
| 67,511 | Total Software   |        |          |      | 67,418,175 |
|        | <b>Specialty Retail - 0.8% (0.5% of Total Investments)</b>                           |        |          |      |            |
| 1,601  | Gardner Denver, Inc., Term Loan  | 4.250% | 7/30/20  | B1   | 1,600,147  |
| 3,773  | Jo-Ann Stores, Inc., Term Loan, First Lien   | 4.000% | 3/16/18  | B+   | 3,754,348  |
| 5,374  | Total Specialty Retail   |        |          |      | 5,354,495  |
|        | <b>Trading Companies &amp; Distributors - 1.2% (0.7% of Total Investments)</b>       |        |          |      |            |

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|-------------------|---|--------|---------|-----|--------------------|
| 8,134             | HD Supply, Inc., Term Loan  | 4.000% | 6/28/18 | B+  | 8,134,704          |
|                   | <b>Transportation Infrastructure - 0.4% (0.2% of Total Investments)</b>       |        |         |     |                    |
| 123               | Ceva Group PLC, Canadian Term Loan  | 6.500% | 3/19/21 | B2  | 122,486            |
| 714               | Ceva Group PLC, Dutch B.V., Term Loan   | 6.500% | 3/19/21 | B2  | 710,416            |
| 985               | Ceva Group PLC, US Term Loan  | 6.500% | 3/19/21 | B2  | 979,885            |
| 677               | Ceva Group PLC, Synthetic Letter of Credit Term Loan                          | 0.134% | 3/19/21 | B2  | 673,671            |
| 2,499             | Total Transportation Infrastructure   |        |         |     | 2,486,458          |
|                   | <b>Wireless Telecommunication Services - 2.4% (1.5% of Total Investments)</b> |        |         |     |                    |
| 9,759             | Asurion LLC, Term Loan B1   | 5.000% | 5/24/19 | Ba3 | 9,775,458          |
| 4,950             | Fairpoint Communications, Inc., Term Loan B                                   | 7.500% | 2/11/19 | B   | 5,119,641          |
| 2,000             | UPC Broadband Holding BV, Term Loan AH  | 3.250% | 6/30/21 | BB- | 1,987,084          |
| 16,709            | Total Wireless Telecommunication Services                                     |        |         |     | 16,882,183         |
| <b>\$ 849,578</b> | <b>Total Variable Rate Senior Loan Interests (cost \$842,370,029)</b>         |        |         |     | <b>840,224,080</b> |

| Shares  | Description (1)   |  |  |  | Value             |
|---------|---|--|--|--|-------------------|
|         | <b>COMMON STOCKS - 2.7% (1.6% of Total Investments)</b>                     |  |  |  |                   |
|         | <b>Diversified Consumer Services - 0.4% (0.3% of Total Investments)</b>     |  |  |  |                   |
| 78,226  | Cengage Learning Holdings II LP, (6)  |  |  |  | \$ 2,845,480      |
|         | <b>Hotels, Restaurants &amp; Leisure - 0.2% (0.1% of Total Investments)</b> |  |  |  |                   |
| 42,041  | BLB Worldwide Holdings Inc., (6), (7)                                       |  |  |  | 1,324,292         |
| 2,670   | Buffets Term Loan, (6), (7)   |  |  |  | 14,018            |
|         | Total Hotels, Restaurants & Leisure   |  |  |  | 1,338,310         |
|         | <b>Media - 2.1% (1.2% of Total Investments)</b>                             |  |  |  |                   |
| 133,055 | Metro-Goldwyn-Mayer, (6), (7)   |  |  |  | 9,779,543         |
| 57,088  | Tribune Company, (6)  |  |  |  | 4,438,591         |
| 45,941  | Tribune Company, (6), (8)   |  |  |  | -                 |
|         | Total Media   |  |  |  | 14,218,134        |
|         | <b>Professional Services - 0.0% (0.0% of Total Investments)</b>             |  |  |  |                   |
| 47,152  | Vertrue, Inc., (6), (7)   |  |  |  | 75,443            |
|         | <b>Software - 0.0% (0.0% of Total Investments)</b>                          |  |  |  |                   |
| 743,286 | Eagle Topco LP, (6)   |  |  |  | 1                 |
|         | <b>Total Common Stocks (cost \$14,210,644)</b>                              |  |  |  | <b>18,477,368</b> |

| Principal Amount (000) | Description (1)  | Coupon | Maturity | Ratings (3) | Value            |
|------------------------|--|--------|----------|-------------|------------------|
|                        | <b>CONVERTIBLE BONDS - 0.3% (0.2% of Total Investments)</b>        |        |          |             |                  |
|                        | <b>Communications Equipment - 0.3% (0.2% of Total Investments)</b> |        |          |             |                  |
| \$ 850                 | Nortel Networks Corp., (5)   | 1.750% | 4/15/12  | N/R         | \$ 864,875       |
| 1,000                  | Nortel Networks Corp., (5)   | 2.125% | 4/15/14  | N/R         | 1,020,000        |
| <b>\$ 1,850</b>        | <b>Total Convertible Bonds (cost \$1,563,750)</b>                  |        |          |             | <b>1,884,875</b> |

| Principal Amount (000) | Description (1)  | Coupon  | Maturity | Ratings (3) | Value      |
|------------------------|--|---------|----------|-------------|------------|
|                        | <b>CORPORATE BONDS - 17.8% (10.9% of Total Investments)</b>                  |         |          |             |            |
|                        | <b>Commercial Services &amp; Supplies - 0.2% (0.1% of Total Investments)</b> |         |          |             |            |
| \$ 700                 | NES Rental Holdings Inc., 144A   | 7.875%  | 5/01/18  | CCC+        | \$ 745,500 |
| 715                    | Tervita Corporation, 144A  | 8.000%  | 11/15/18 | B-          | 722,150    |
| 1,415                  | Total Commercial Services & Supplies   |         |          |             | 1,467,650  |
|                        | <b>Communications Equipment - 0.8% (0.5% of Total Investments)</b>           |         |          |             |            |
| 1,500                  | Avaya Inc., 144A   | 10.500% | 3/01/21  | CCC+        | 1,365,000  |
| 4,000                  | Nortel Networks Limited, (5)   | 0.000%  | 7/15/11  | N/R         | 4,330,000  |
| 5,500                  | Total Communications Equipment   |         |          |             | 5,695,000  |
|                        | <b>Consumer Finance - 0.5% (0.3% of Total Investments)</b>                   |         |          |             |            |
| 3,000                  | First Data Corporation, 144A   | 7.375%  | 6/15/19  | BB-         | 3,217,500  |
|                        | <b>Containers &amp; Packaging - 0.9% (0.6% of Total Investments)</b>         |         |          |             |            |
| 5,750                  | Reynolds Group   | 9.875%  | 8/15/19  | CCC+        | 6,382,500  |
|                        | <b>Diversified Consumer Services - 0.1% (0.1% of Total Investments)</b>      |         |          |             |            |
| 1,000                  | Ceridian Corporation   | 11.250% | 11/15/15 | CCC         | 1,012,500  |

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|--|---|---------|----------|------|--------------------|
| <b>Diversified Telecommunication Services - 1.8% (1.1% of Total Investments)</b> |   |         |          |      |                    |
| 1,500  | Consolidated Communications Finance Company       | 10.875% | 6/01/20  | B-   | 1,740,000          |
| 4,000  | IntelSat Limited                                  | 7.750%  | 6/01/21  | B-   | 4,170,000          |
| 1,050  | IntelSat Limited                                  | 8.125%  | 6/01/23  | B-   | 1,102,500          |
| 4,611  | Level 3 Communications Inc.                       | 11.875% | 2/01/19  | B-   | 5,198,903          |
| 11,161   | Total Diversified Telecommunication Services      |         |          |      | 12,211,403         |
| <b>Energy Equipment &amp; Services - 0.1% (0.1% of Total Investments)</b>        |   |         |          |      |                    |
| 1,000  | Offshore Group Investment Limited                 | 7.125%  | 4/01/23  | B-   | 985,000            |
| <b>Health Care Equipment &amp; Supplies - 1.5% (0.9% of Total Investments)</b>   |   |         |          |      |                    |
| 3,250  | Kinetic Concepts                                  | 10.500% | 11/01/18 | B-   | 3,713,125          |
| 2,000  | Kinetic Concepts                                  | 12.500% | 11/01/19 | CCC+ | 2,330,000          |
| 4,000  | Tenet Healthcare Corporation, 144A                | 6.000%  | 10/01/20 | BB   | 4,200,000          |
| 9,250  | Total Health Care Equipment & Supplies            |         |          |      | 10,243,125         |
| <b>Health Care Providers &amp; Services - 2.0% (1.2% of Total Investments)</b>   |   |         |          |      |                    |
| 4,000  | Community Health Systems, Inc., 144A              | 5.125%  | 8/01/21  | BB+  | 4,080,000          |
| 6,400  | Community Health Systems, Inc. 725 HCA Inc.       | 6.875%  | 2/01/22  | B    | 6,632,000          |
|  |   | 7.250%  | 9/15/20  | BB+  | 782,094            |
| 1,200  | IASIS Healthcare Capital Corporation              | 8.375%  | 5/15/19  | CCC+ | 1,275,000          |
| 1,000  | Truven Health Analytics Inc.                      | 10.625% | 6/01/20  | CCC+ | 1,125,000          |
| 13,325   | Total Health Care Providers & Services            |         |          |      | 13,894,094         |
| <b>Media - 4.1% (2.5% of Total Investments)</b>                                  |   |         |          |      |                    |
| 3,700  | Clear Channel Communications, Inc.                | 5.500%  | 12/15/16 | CCC- | 3,626,000          |
| 6,562  | Clear Channel Communications, Inc.                | 9.000%  | 12/15/19 | CCC+ | 6,988,530          |
| 5,862  | Clear Channel Communications, Inc.                | 14.000% | 2/01/21  | CCC- | 6,008,438          |
| 9,500  | Clear Channel Communications, Inc.                | 9.000%  | 3/01/21  | CCC+ | 10,093,750         |
| 1,875  | McGraw-Hill Global Education Holdings, 144A       | 9.750%  | 4/01/21  | BB   | 2,146,875          |
| 27,499   | Total Media                                       |         |          |      | 28,863,593         |
| <b>Pharmaceuticals - 1.1% (0.7% of Total Investments)</b>                        |   |         |          |      |                    |
| 2,000  | Valeant Pharmaceuticals International, 144A       | 6.750%  | 8/15/18  | B1   | 2,165,000          |
| 1,000  | Valeant Pharmaceuticals International, 144A       | 7.000%  | 10/01/20 | B1   | 1,070,000          |
| 1,000  | Valeant Pharmaceuticals International, 144A       | 7.250%  | 7/15/22  | B1   | 1,090,000          |
| 3,000  | VPII Escrow Corporation, 144A                     | 7.500%  | 7/15/21  | B1   | 3,345,000          |
| 7,000  | Total Pharmaceuticals                             |         |          |      | 7,670,000          |
| <b>Road &amp; Rail - 0.3% (0.2% of Total Investments)</b>                        |   |         |          |      |                    |
| 2,000  | Swift Services Holdings Inc.                      | 10.000% | 11/15/18 | B+   | 2,182,500          |
| <b>Semiconductors &amp; Equipment - 1.2% (0.7% of Total Investments)</b>         |   |         |          |      |                    |
| 2,000  | Advanced Micro Devices, Inc., 144A                | 6.750%  | 3/01/19  | B    | 2,075,000          |
| 2,800  | Advanced Micro Devices, Inc.                      | 7.750%  | 8/01/20  | B    | 2,975,000          |
| 3,168  | Advanced Micro Devices, Inc.                      | 7.500%  | 8/15/22  | B    | 3,294,720          |
| 7,968  | Total Semiconductors & Equipment                  |         |          |      | 8,344,720          |
| <b>Software - 0.6% (0.3% of Total Investments)</b>                               |   |         |          |      |                    |
| 1,700  | Infor Us Inc.                                     | 11.500% | 7/15/18  | B-   | 1,963,500          |
| 1,875  | Infor Us Inc.                                     | 9.375%  | 4/01/19  | B-   | 2,104,688          |
| 3,575  | Total Software                                    |         |          |      | 4,068,188          |
| <b>Trading Companies &amp; Distributors - 0.3% (0.2% of Total Investments)</b>   |   |         |          |      |                    |
| 2,000  | HD Supply Inc.                                    | 8.125%  | 4/15/19  | B+   | 2,215,000          |
| <b>Wireless Telecommunication Services - 2.3% (1.4% of Total Investments)</b>    |   |         |          |      |                    |
| 750  | FairPoint Communications Inc., 144A               | 8.750%  | 8/15/19  | B    | 811,875            |
| 8,250  | Sprint Corporation, 144A                          | 7.875%  | 9/15/23  | BB-  | 9,095,625          |
| 2,000  | Sprint Corporation, 144A                          | 7.125%  | 6/15/24  | BB-  | 2,100,000          |
| 3,750  | T-Mobile USA Inc.                                 | 6.250%  | 4/01/21  | BB   | 3,993,749          |
| 14,750   | Total Wireless Telecommunication Services         |         |          |      | 16,001,249         |
| <b>\$ 116,193</b>  | <b>Total Corporate Bonds (cost \$115,551,397)</b> |         |          |      | <b>124,454,022</b> |

| Principal Amount (000) | Description (1)   | Coupon | Maturity | Ratings (3) | Value        |
|------------------------|---|--------|----------|-------------|--------------|
| \$ 2,500               | <b>ASSET-BACKED SECURITIES - 5.8% (3.5% of Total Investments)</b> | 5.728% | 7/20/23  | BB          | \$ 2,453,340 |

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|                  |   |        |          |     |                   |
|------------------|---|--------|----------|-----|-------------------|
|                  | Bluemountain Collateralized Loan Obligations Limited 2012-1A, 144A                      |        |          |     |                   |
| 1,200            | Bluemountain Collateralized Loan Obligations, Series 2012 2A E14                        | 5.335% | 11/20/24 | BB  | 1,143,126         |
| 500              | Carlyle Global Market Strategies Collateralized Loan Obligations, Series 2013-2A E      | 5.228% | 4/18/25  | BB  | 472,051           |
| 1,750            | Carlyle Global Market Strategies, Collateralized Loan Obligations, Series 2013-3A, 144A | 4.826% | 7/15/25  | BB  | 1,618,288         |
| 1,000            | Finn Square Collateralized Loan Obligations Limited, Series 2012-1A, 144A               | 5.284% | 12/24/23 | BB  | 952,857           |
| 1,500            | Flatiron Collateralized Loan Obligation Limited, Series 2011-1A                         | 4.626% | 1/15/23  | BB  | 1,371,542         |
| 1,500            | Fraser Sullivan Collateralized Loan Obligations Limited, Series 2011-6A, 144A           | 5.736% | 11/22/22 | BB  | 1,475,516         |
| 500              | ING Investment Management, Collateralized Loan Obligation, 2013-1A D, 144A              | 5.226% | 4/15/24  | BB  | 465,823           |
| 2,700            | LCM Limited Partnership, Collateralized Loan Obligation 2012A, 144A                     | 5.978% | 10/19/22 | BB  | 2,663,928         |
| 6,000            | LCM Limited Partnership, Collateralized Loan Obligation, 2015A                          | 5.235% | 2/25/17  | BB- | 5,645,429         |
| 3,000            | LCM Limited Partnership, Collateralized Loan Obligation, Series 10AR, 144A              | 5.733% | 4/15/22  | BB  | 2,994,243         |
| 1,500            | LCM Limited Partnership, Collateralized Loan Obligation, Series 11A                     | 5.378% | 4/19/22  | BB  | 1,437,086         |
| 1,500            | Madison Park Funding Limited, Series 2012-10A   | 5.478% | 1/20/25  | BB  | 1,451,276         |
| 1,500            | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A, 144A     | 5.578% | 4/22/22  | BB  | 1,465,433         |
| 500              | North End CLO Limited, Loan Pool, 144A  | 4.826% | 7/17/25  | BB  | 461,434           |
| 750              | Northwoods Capital Corporation, Collateralized Loan Obligations 2012-9A                 | 5.328% | 1/18/24  | BB- | 717,455           |
| 3,000            | Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series 2012-6A      | 5.736% | 5/15/23  | BB  | 2,941,698         |
| 3,360            | Oak Hill Credit Partners, Series 2012-7A  | 5.235% | 11/20/23 | BB  | 3,192,348         |
| 800              | Oak Hill Credit Partners, Series 2013-9A  | 5.228% | 10/20/25 | BB- | 756,354           |
| 1,000            | Race Point Collateralized Loan Obligation Limited 2011-5AR, 144A                        | 6.233% | 12/15/22 | BB  | 1,001,166         |
| 3,000            | Race Point Collateralized Loan Obligation, Series 2012-6A, 144A                         | 5.736% | 5/24/23  | BB  | 2,933,130         |
| 3,000            | Race Point Collateralized Loan Obligation Series 2012-7A, 144A                          | 5.237% | 11/08/24 | BB- | 2,846,247         |
| <b>\$ 42,060</b> | <b>Total Asset-Backed Securities (cost \$38,250,682)</b>                                |        |          |     | <b>40,459,770</b> |

| Shares  | Description (1), (9)   |  |  | Value                |
|---------|--|--|--|----------------------|
|         | <b>INVESTMENT COMPANIES - 1.7% (1.1% of Total Investments)</b> |  |  |                      |
| 353,668 | Eaton Vance Floating-Rate Income Trust Fund                    |  |  | \$ 5,382,827         |
| 968,586 | Eaton Vance Senior Income Trust                                |  |  | 6,663,872            |
|         | Total Investment Companies (cost \$11,981,509)                 |  |  | 12,046,699           |
|         | <b>Total Long-Term Investments (cost \$1,023,928,011)</b>      |  |  | <b>1,037,546,814</b> |

| Principal Amount (000) | Description (1)   | Coupon | Maturity | Value              |
|------------------------|---|--------|----------|--------------------|
|                        | <b>SHORT-TERM INVESTMENTS - 14.5% (8.9% of Total Investments)</b>   |        |          |                    |
| \$ 101,062             | Repurchase Agreement with Fixed Income Clearing Corporation, dated 4/30/14, repurchase price \$101,062,139, collateralized by \$99,240,000 U.S. Treasury Notes, 2.625%, due 11/15/20, value \$103,085,550 | 0.000% | 5/01/14  | \$ 101,062,139     |
|                        | <b>Total Short-Term Investments (cost \$101,062,139)</b>  |        |          | <b>101,062,139</b> |

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|   |                |
|---|----------------|
| Total Investments (cost \$1,124,990,150) -<br>163.3%                        | 1,138,608,953  |
| Borrowings - (38.6)% (10), (11)   | (269,000,000)  |
| Variable Rate Term Preferred Shares, at Liquidation Value - (19.9)%<br>(12) | (139,000,000)  |
| Other Assets Less Liabilities - (4.8)% (13)                                 | (33,287,282)   |
| Net Assets Applicable to Common<br>Shares - 100%                            | \$ 697,321,671 |

Investments in Derivatives as of April 30, 2014

Interest Rate Swaps outstanding:

| Counterparty   | Notional<br>Amount | Fund<br>Pay/Receive<br>Floating Rate | Floating Rate Index | Fixed Rate<br>(Annualized) | Fixed Rate<br>Payment<br>Frequency | Termination<br>Date | Unrealized<br>Appreciation<br>(Depreciation) (13) |
|----------------|--------------------|--------------------------------------|---------------------|----------------------------|------------------------------------|---------------------|---|
| Morgan Stanley | \$ 49,435,000      | Receive                              | 1-Month USD-LIBOR   | 2.201%                     | Monthly                            | 4/20/16             | \$(1,737,327)                                     |

Fair Value Measurements

Fair value is defined as the price that the Funds would receive upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The following is a summary of the three-tiered hierarchy of valuation input levels.

Level 1 Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.

Level 2 Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risks associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of the end of the reporting period:

|                             | Level 1       | Level 2          | Level 3 | Total            |
|-----------------------------|---------------|------------------|---------|------------------|
| Long-Term Investments:      |               |                  |         |                  |
| Variable Rate Senior Loan   |               |                  |         |                  |
| Interests                   | \$            | \$ 840,224,080   | \$      | \$ 840,224,080   |
| Common Stocks               | 7,284,072     | 11,193,296       | *       | 18,477,368       |
| Convertible Bonds           |               | 1,884,875        |         | 1,884,875        |
| Corporate Bonds             |               | 124,454,022      |         | 124,454,022      |
| Asset-Backed Securities     |               | 40,459,770       |         | 40,459,770       |
| Investment Companies        | 12,046,699    |                  |         | 12,046,699       |
| Short-Term Investments:     |               |                  |         |                  |
| Repurchase Agreements       |               | 101,062,139      |         | 101,062,139      |
| Investments in Derivatives: |               |                  |         |                  |
| Interest Rate Swaps**       |               | (1,737,327)      |         | (1,737,327)      |
| Total                       | \$ 19,330,771 | \$ 1,117,540,855 | \$ *    | \$ 1,136,871,626 |

\*Value equals zero as of the end of the reporting period.

\*\*Represents net unrealized appreciation (depreciation).

Income Tax Information

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The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to treatment of paydown gains and losses, timing differences in recognizing certain gains and losses on investment transactions and recognition of premium amortization. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

As of April 30, 2014, the cost of investments (excluding investments in derivatives) was \$1,125,392,111.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) as of April 30, 2014, were as follows:

|   |    |              |
|---|----|--------------|
| Gross unrealized:   |    |              |
| Appreciation  | \$ | 24,814,917   |
| Depreciation  |    | (11,598,075) |
| Net unrealized appreciation (depreciation) of investments | \$ | 13,216,842   |

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: 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. The rate shown is the coupon as of the end of the reporting period.
- (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.
- (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.
- (9) A copy of the most recent financial statements for the investment companies in which the Fund invests can be obtained directly from the Securities and Exchange Commission on its website at <http://www.sec.gov>.
- (10) Borrowings as a percentage of Total Investments is 23.6%.
- (11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.2%.
- (13) 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.
- (14)

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Investment, or portion of investment, represents an unfunded senior loan commitment outstanding. As of April 30, 2014, the Fund had unfunded senior loan commitments outstanding of \$526,316.

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.

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**Item 2. Controls and Procedures.**

a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).

b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

**Item 3. Exhibits.**

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: EX-99 CERT Attached hereto.

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**SIGNATURES**

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen Floating Rate Income Fund

By (Signature and Title)                      /s/ Kevin J. McCarthy  
Kevin J. McCarthy  
Vice President and Secretary

Date: June 27, 2014

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title)                      /s/ Gifford R. Zimmerman  
Gifford R. Zimmerman  
Chief Administrative Officer (principal executive officer)

Date: June 27, 2014

By (Signature and Title)                      /s/ Stephen D. Foy  
Stephen D. Foy  
Vice President and Controller (principal financial officer)

Date: June 27, 2014

