NUVEEN FLOATING RATE INCOME FUND Form N-CSRS April 09, 2015

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: January 31, 2015

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

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

ITEM 1. REPORTS TO SHAREHOLDERS

Closed-End Funds
Nuveen Investments
Closed-End Funds
Semi-Annual Report January 31, 2015
NSL
Nuveen Senior Income Fund
JFR
Nuveen Floating Rate Income Fund
JRO
Nuveen Floating Rate Income Opportunity Fund
JSD
Nuveen Short Duration Credit Opportunities Fund
JQC
Nuveen Credit Strategies Income Fund

NUVEEN INVESTMENTS ACQUIRED BY TIAA-CREF

On October 1, 2014, TIAA-CREF completed its previously announced acquisition of Nuveen Investments, Inc., the parent company of your fund's investment adviser, Nuveen Fund Advisors, LLC ("NFAL") and the Nuveen affiliates that act as sub-advisers to the majority of the Nuveen Funds. TIAA-CREF is a national financial services organization with approximately \$851 billion in assets under management as of December 31, 2014 and is a leading provider of retirement services in the academic, research, medical and cultural fields. Nuveen is operating as a separate subsidiary within TIAA-CREF's asset management business.

Table

of Contents

Chairman's Letter to Shareholders	4
Portfolio Managers' Comments	5
Fund Leverage	9
Common Share Information	10
Risk Considerations	12
Performance Overview and Holding Summaries	14
Shareholder Meeting Report	24
Portfolios of Investments	25
Statement of Assets and Liabilities	75
Statement of Operations	76
Statement of Changes in Net Assets	77
Statement of Cash Flows	80
Financial Highlights	82
Notes to Financial Statements	89
Additional Fund Information	106
Glossary of Terms Used in this Report	108
Reinvest Automatically, Easily and Conveniently	109
Nuveen Investments	
3	

Chairman's Letter

to Shareholders

Dear Shareholders,

A pattern of divergence has emerged in the past year. Steady and moderate growth in the U.S. economy helped sustain the stock market's bull run another year. U.S. bonds also performed well, amid subdued inflation, interest rates that remained unexpectedly low and concerns about the economic well-being of the rest of the world. The stronger domestic economy enabled the U.S. Federal Reserve (Fed) to gradually reduce its large scale bond purchases, known as quantitative easing (QE), without disruption to the markets, as well as begin to set expectations for a transition into tightening mode.

The story outside the U.S., however, was different. European growth was stagnating and Japan fell into a recession, contributing to the bouts of volatility in their markets. China's economy decelerated and, despite running well above the rate of other major global economies, investors feared it looked slow by China's standards. Compounding these concerns were a surprisingly steep decline in oil prices, the U.S. dollar's rally and an increase in geopolitical tensions, including the Russia-Ukraine crisis and terrorist attacks across the Middle East and Africa, as well as more recently in Europe.

While a backdrop of healthy economic growth in the U.S. and the continuation of accommodative monetary policy (with the central banks of Japan and potentially Europe stepping in where the Fed has left off) bodes well for the markets, the global outlook has become more uncertain. Indeed, volatility is likely to feature more prominently in the investment landscape going forward. Such conditions underscore the importance of professional investment management. Experienced investment teams have weathered the market's ups and downs in the past and emerged with a better understanding of the sensitivities of their asset class and investment style, particularly in times of turbulence. We recognize the importance of maximizing gains, while striving to minimize volatility.

And, the same is true for investors like you. Maintaining an appropriate time horizon, diversification and relying on practiced investment teams are among your best strategies for achieving your long-term investment objectives. Additionally, I encourage you to communicate with your financial consultant if you have questions about your investment in a Nuveen Fund. On behalf of the other members of the Nuveen Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

William J. Schneider Chairman of the Board March 26, 2015

Nuveen Investments

Portfolio Managers'

Comments

Nuveen Senior Income Fund (NSL)

Nuveen Floating Rate Income Fund (JFR)

Nuveen Floating Rate Income Opportunity Fund (JRO)

Nuveen Short Duration Credit Opportunities Fund (JSD)

Nuveen Credit Strategies Income Fund (JQC)

The Funds' investment portfolios are managed by Symphony Asset Management, LLC (Symphony), an affiliate of Nuveen Investments, Inc. Gunther Stein, who serves as the firm's Chief Investment Officer, and Scott Caraher manage NSL, JFR and JRO. Gunther and Sutanto Widjaja manage JQC, while JSD is managed by Gunther, Scott and Jenny Rhee. Here the team discusses their management strategies and the performance of the Funds for the six-month reporting period ended January 31, 2015.

What strategies were used to manage the Funds during the six-month reporting period ended January 31, 2015?

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. Under normal market conditions the Fund maintains a portfolio with an average duration that does not exceed two years.

JQC invests at least 70% of its assets in senior secured and second lien loans, and up to 30% of its assets opportunistically over the credit cycle in other types of securities across a company's capital structures. These other securities primarily include income-oriented securities such as high yield corporate and convertible bonds as well as common stocks. The Fund maintained exposure to senior loans during the reporting period, while tactically allocating between high yield corporate bonds, equity securities and convertible bonds. Exposure consisted of mainly U.S. issuers, and was focused on companies that, in general, had high levels of tangible assets, predictable revenue streams, significant market share within their respective industries and positive free cash flow.

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 (S&P), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch). 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.

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

Nuveen Investments

Portfolio Managers' Comments (continued)

During the six-month reporting period, assets across the high yield and bank loan markets posted negative returns as heightened volatility plagued credit markets on weakened investor sentiment and rising risk aversion. The volatility experienced by most market participants was driven in most part by a dramatic drop in commodity prices, primarily oil. In addition, a contrast materialized between the pace of economic growth domestically in the U.S. and that of both developed and developing countries around the globe. While the U.S. appears to be experiencing improving economic conditions, the rest of the world appears to be struggling with how to spur similar growth. The dramatic drop in oil, along with interest rate expectations globally, has also broadly dampened inflationary concerns.

Across credit markets, volatility remained elevated during the reporting period. At the top of the capital structure, loan markets held in nicely for the reporting period relative to high yield. Throughout the reporting period, the loan market was defined by continued retail mutual fund outflows being largely offset by supportive institutional demand; predominantly collateralized loan obligations (CLO) issuance. The loan market experienced increased volatility, driven largely by fourth quarter weakness, and finished with a vast majority of the loan market priced below par. In addition, while energy is only a fractional representation of the loan market, weakness in the sector seemingly re-priced risk across all credit assets as well as increased default concerns in the energy sector. Default activity on a dollar amount basis increased during the reporting period primarily due to the default within the public gaming industry for Caesars Entertainment Operating Company, Inc. on \$5.5 billion in loans. We did not own any of these holdings. In total for the reporting period, seven loans defaulted on a total of \$8.7 billion. The default rate increased to 1.70%, excluding TXU bankruptcy that occurred in April 2014, which was generally anticipated by the market. Including TXU bankruptcy, the rate was 4.5% which did increase that rate above the 15-year historical average of 3.5%.

The high yield corporate bond market was impacted as global growth concerns started gaining traction, oil prices began what became a tumultuous slide and credit markets began to discern the creditworthiness of many issuers, mainly energy related names. The energy sector, dominated by offshore drilling and exploration/production companies, started the year representing nearly one-fifth of the high yield market. As oil prices slid heavily throughout the second half of the reporting period, much of the positive gains the high yield market experienced up until that point in the year had been erased.

Lastly, within the convertible bond markets returns were rather solid for the reporting period. The convertible market gave back much of the gains achieved in the first six months of the year as equities retreated, credit markets sold off and convertible valuations cheapened. Interestingly, late in the fourth quarter convertibles rebounded and recovered much of the losses in the first part of the quarter and finished the reporting period ahead of both the high yield and the bank loan markets.

How did the Funds perform during this six-month reporting period ended January 31, 2015?

The tables in the Performance Overview and Holding Summaries section of this report provide total return performance for each Fund for the six-month, one-year, five-year, ten-year and/or since inception periods ended January 31, 2015. For the six-month reporting period ended January 31, 2015, NSL, JFR, JRO and JSD total return on common share net asset value (NAV) underperformed the Barclays U.S. Aggregate Bond Index, while JQC outperformed the CSFB Leveraged Loan Index.

For NSL, JFR, JRO and JSD loans in the information technology, health care and food and drug sectors contributed to performance. However, these could not offset our loans in the energy sector, which contributed to the Funds underperformance versus its benchmark. Also contributing to the Funds

underperformance was a holding in the media & telecom sector. For JSD, a short bond position positively contributed to performance.

The loans within technology hardware and services company Dell International helped boost returns for the reporting period. The loan is a BBB-rated issue of a corporation that performed well and continues to generate strong free cash flow. We also believe the borrower has a strong credit profile with an attractive coupon relative to other BBB-rated names

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in the sector and has outperformed during volatile market environments. We continue to maintain this position as a core holding as it provides a more defensive exposure to the asset class.

In the food and staples retailing sector, the loans of food retailer Albertsons also benefited performance. In our opinion, this sector has historically been more defensive during periods of volatility. We believe this loan offers an attractive coupon relative to the rest of the sector and broad market. Both the sector and the company have performed well during the reporting period. We anticipate the loan will continue to be a core position in our portfolios in the near term.

In addition, Drumm Investors LLC, (Golden Living), which specializes in health care for seniors, benefited performance as the firm completed amendments to their loans and continue to offer healthy yields.

Energy holdings, while only a modest representation, which was approximately 4%, of the overall markets, were the key detractors for the reporting period. While we began reducing our exposure to the sector ahead of the steep decline in oil prices, we continued to maintain modest exposures, of approximately 2%, that detracted from overall performance. Specifically, the loan of Fieldwood Energy, LLC, Drill Rigs Holdings, Inc., Energy & Exploration Partners and Seadrill Partners, LLC. weighed on performance during the reporting period.

Also detracting from performance were the bonds of Clear Channel Communications, Inc., a diversified media and entertainment company. The bonds were impacted as riskier assets experienced a sell-off during the second half of the reporting period.

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 positive effect on performance.

For JQC, overall the Fund continued to benefit from the strong performance of risk assets during the reporting period. From an asset class standpoint, senior loans and equity holdings modestly contributed to portfolio returns. Our high yield bond holdings detracted from performance. In the food and staples retailing sector, the loans of food retailer Albertsons, Inc. benefited performance. In our opinion, this sector has historically been more defensive during periods of volatility. We believe this loan offers an attractive coupon relative to the rest of the sector and broad market. Both the sector and the company have performed well during the reporting period. We anticipate the loan will continue to be a core position in our portfolios in the near term. In addition, Drumm Investors LLC, (Golden Living), which specializes in health care for seniors, benefited performance as the firm completed amendments to their loans and continue to offer healthy yields. Energy holdings, while only a modest representation of the overall markets and the Fund's portfolio, were the key detractors for the reporting period. While we began reducing our exposure to the sector ahead of the steep decline in oil prices, we continued to maintain modest exposures that detracted from overall performance. Specifically, the term loans of Fieldwood Energy, LLC, and Offshore Group Investment Limited weighed on performance during the reporting period. Lastly, Cengage Learning Acquisitions, Inc. reorg equity detracted from performance. The equity continued to trade down after reporting disappointing third quarter results. Cengage went into chapter 11 and as part of its reorganization plan reached with creditors, we received a portion of the reorganized equity of the firm. We believe the company, which has significant market share in this consolidated industry, will improve its balance sheet and there will be value distributed to the lenders.

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

Nuveen Investments

Portfolio Managers' Comments (continued)

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.

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

The Funds also used interest rate swap contracts to partially fix the interest cost of leverage, which as mentioned previously, is through bank borrowings and or VRTP Shares. During the reporting period, NSL, JFR, JRO and JQC unwound their respective swap contracts. JSD began the reporting period with three swap contracts, one of which matured and another was unwound prior to the end of the reporting period. The swap contracts held by NSL, JFR, JRO and JQC had an overall negligible impact on Fund performance, while JSD's swap contracts detracted modestly from overall Fund performance.

As of January 31, 2015, the Funds' percentages of leverage are shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Effective Leverage*	37.88%	37.97%	37.95%	31.11%	30.88%
Regulatory					
Leverage*	37.88%	37.97%	37.95%	31.11%	30.88%

^{*} 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.

THE FUNDS' REGULATORY LEVERAGE

Bank Borrowings

The Funds employ regulatory leverage through the use of bank borrowings. As of January 31, 2015, the Funds outstanding bank borrowings are as shown in the accompanying table.

NSL	JFR	JRO	JSD	JQC
Bank				
Borrowing\$112,500,000	\$270,300,000	\$188,800,000	\$85,200,000	\$608,400,000
Refer to Notes to Financi	al Statements. Note 9	Borrowing Arrange	ments for further de	etails.

Variable Rate Term Preferred Shares

In addition to bank borrowings, NSL, JFR and JRO also issued VRTP Shares. As of January 31, 2015, the Funds' outstanding VRTP Shares are as shown in the accompanying table.

	NSL	JFR	JRO
VRTP Shares, at liquidation			
value	\$58,000,000	\$139,000,000	\$98,000,000

Refer to Notes to Financial Statements, Note 1 General Information and Significant Accounting Policies for further details on VRTP Shares.

Nuveen Investments

Common Share

Information

Rate**

DISTRIBUTION INFORMATION

The following information regarding the Funds' distributions is current as of January 31, 2015. Each Fund's distribution levels may vary over time based on each Fund's investment activities and portfolio investment value changes.

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

Per Common Share Amounts Ex-Dividend NSL JFR JRO **JSD** JQC **Date** August 2014 \$0.0350 \$0.0600 \$0.0630 \$0.0970 \$0.0435 September 0.0350 0.0600 0.0630 0.0970 0.0435 October 0.0630 0.0970 0.0350 0.0600 0.0435 November 0.0350 0.0600 0.0630 0.0970 0.0435 December 0.0630 0.0435 0.0350 0.0600 0.0970 January 2015 0.0630 0.0435 0.0350 0.0600 0.0970 Long-Term Capital Gain* \$ \$ \$ \$ \$0.0376 Current Distribution

6.82%

6.95%

6.51%

6.64%

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

As of January 31, 2015, all the Funds in this report had positive UNII balances, based upon our best estimate, for tax purposes. All of the Funds in this report had negative UNII balances for financial reporting purposes.

All monthly dividends paid by each Fund during the six months ended January 31, 2015, were paid from net investment income. If a portion of the Fund's monthly distributions was sourced from or comprised of

5.96%

^{*} Distribution paid in December 2014.

^{**} 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.

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

Nuveen Investments 10

COMMON SHARE REPURCHASES

During August 2014, the Funds' Board of Trustees reauthorized an open-market share repurchase program, allowing each Fund to repurchase an aggregate of up to approximately 10% of its outstanding shares.

As of January 31, 2015, and since the inception of the Funds' repurchase programs, the Funds have cumulatively repurchased and retired their common shares as shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Common Shares					
Cumulatively					
Repurchased and					
Retired	0	147,593	19,400	0	4,500,400
Common Shares					
Authorized for					
Repurchase	3,865,000	5,515,000	3,850,000	1,010,000	13,620,000
During the current repo	rting period, the	Funds repurcha	used and retired c	ommon shares at	t a weighted
average price per share	e and a weighted	d average discou	unt per common s	hare as shown ir	the
accompanying table.					

	N:	SL	JF	R	JR	O	JS	D	,	JQC
Common Shares Repurchased										
and Retired		0		0		0		0	14	14,208
Weighted Average Price Per Common Share Repurchased and Retired	\$	0	\$	0	\$	0	\$	0	\$	8.57
Weighted Average Discount Per Common Share Repurchased and Retired		0%		0%		0%		0%		13.77%

COMMON SHARE EQUITY SHELF PROGRAMS

During the reporting period, the following Funds were authorized to issue additional shares through their ongoing equity shelf programs. Under these programs, each Fund, subject to market conditions, may raise additional capital from time to time in varying amounts and offering methods at a net price or above the Fund's NAV per common share. Under the equity shelf programs, the Funds are authorized to issue the following number of additional common shares:

	JSD	JQC	
Additional Common Shares Authorized	1,000,000	13,600,000	

During the current reporting period, the Funds did not sell any common shares through their equity shelf programs.

As of November 30, 2014, the Funds' shelf offering registration statement are no longer effective. Therefore, the Funds may not issue additional common shares under their equity shelf programs until a new registration statement is effective.

OTHER COMMON SHARE INFORMATION

As of January 31, 2015, and during the current reporting period, the Funds' common share prices were trading at a premium/(discount) to their common share NAVs as shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Common Share NAV	\$ 7.24	\$ 12.12	\$12.19	\$ 18.69	\$ 10.01
Common Share Price	\$ 6.45	\$ 10.84	\$11.09	\$ 16.76	\$ 8.76
Premium/(Discount) to					
NAV	(10.91)%	(10.56)%	(9.02)%	(10.33)%	(12.49)%
6-Month Average Premium/(Discount) to					
NAV	(7.71)%	(9.02)% Nuveen Investments 11	(7.80)%	(9.81)%	(12.70)%

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. Fund common shares are subject to a variety of risks, including:

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.

Preferred Stock Risk. Preferred stocks are subordinated to bonds and other debt instruments in a company's capital structure, and therefore are subject to greater credit risk.

Call Risk or Prepayment Risk. Issuers may exercise their option to prepay principal earlier than scheduled, forcing the Fund to reinvest in lower-yielding securities.

Counterparty Risk. To the extent that a Fund's derivative investments are purchased or sold in over-the-counter transactions, the Fund will be exposed to the risk that counter-parties to these transactions will be unable to meet their obligations.

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.

Non-U.S. Securities Risk. Investments in non-U.S securities involve special risks not typically associated with domestic investments including currency risk and adverse political, social and economic development. These risks often are magnified in emerging markets.

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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.

Interest Rate Swaps Risk. The risk that yields will move in the direction opposite to the direction anticipated by a Fund, which would cause a Fund to make payments to its counterparty in the transaction that could adversely affect the Fund's performance.

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.

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.

Nuveen Investments

NSL

Nuveen Senior Income Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

	Cumulative 6-Month	1-Year	Average Annual 5-Year	10-Year
NSL at Common Share				
NAV	(0.80)%	1.37%	8.66%	6.05%
NSL at Common Share				
Price	(4.64)%	(4.20)%	5.04%	3.76%
Barclays U.S. Aggregate				
Bond Index	4.36%	6.61%	4.57%	4.86%
CSFB Leveraged Loan				
Index	(0.40)%	1.60%	5.50%	4.68%

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments

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

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

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	131.1%
Common Stocks	1.9%
\$25 Par (or similar) Retail Preferred	0.0%
Convertible Bonds	0.3%
Corporate Bonds	19.2%
Long-Term Investments	152.5%
Short-Term Investments	7.5%
Other Assets Less Liabilities	0.9%
Net Assets Plus Borrowings and	
VRTP Shares, at Liquidation Value	160.9%
Borrowings	(40.2)%
VRTP Shares, at Liquidation Value	(20.7)%
Net Assets	100%
Top Five Issuers	

(% of total long-term investments)

Tribune Company	3.7%
Albertsons LLC	3.6%
Clear Channel Communications, Inc.	3.4%
Dell, Inc.	2.1%
US Foods, Inc.	1.9%
Portfolio Composition	

(% of total investments)

Media	14.6%
Software	6.7%
Pharmaceuticals	5.6%
Food Products	5.3%
Hotels, Restaurants & Leisure	5.0%
Food & Staples Retailing	4.8%
Diversified Telecommunication	
Services	4.6%
Health Care Providers & Services	4.5%

Diversified Consumer Services	4.1%
Health Care Equipment & Supplies	4.0%
Semiconductors & Semiconductor	
Equipment	3.2%
Airlines	2.4%
Wireless Telecommunication Services	2.2%
Commercial Services & Supplies	2.1%
Computers & Peripherals	2.0%
Chemicals	1.8%
Automobiles	1.7%
Insurance	1.6%
Other	19.1%
Short-Term Investments	4.7%
Total	100%
Out all Out all to	

Credit Quality

(% of total long-term fixed income investments)

BBB		4.7%
BB or Lower		93.9%
N/R (not rated)		1.4%
Total		100%
	Nuveen Investments	
	15	

JFR

Nuveen Floating Rate Income Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

	Cumulative 6-Month	1-Year	Average Annual 5-Year	10-Year
JFR at Common Share		1.000/		F 700/
NAV	(0.88)%	1.06%	8.34%	5.72%
JFR at Common Share Price	(4.48)%	(4.28)%	7.28%	4.81%
Barclays U.S. Aggregate				
Bond Index	4.36%	6.61%	4.57%	4.86%
CSFB Leveraged Loan Index	(0.40)%	1.60%	5.50%	4.68%

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments

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Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	125.2%
Common Stocks	2.1%
\$25 Par (or similar) Retail Preferred	0.2%
Convertible Bonds	0.3%
Corporate Bonds	18.5%
Asset-Backed Securities	5.7%
Investment Companies	1.6%
Long-Term Investments	153.6%
Short-Term Investments	6.5%
Other Assets Less Liabilities	1.1%
Net Assets Plus Borrowings and	
VRTP Shares, at Liquidation Value	161.2%
Borrowings	(40.4)%
VRTP Shares, at Liquidation Value	(20.8)%
Net Assets	100%
Top Five Issuers	

(% of total long-term investments)

Tribune Company	3.4%
Albertsons LLC	3.2%
Clear Channel Communications, Inc.	3.1%
Dell, Inc.	1.7%
Univision Communications, Inc.	1.7%
Portfolio Composition	

(% of total investments)

Media	15.3%
Software	6.4%
Diversified Telecommunication	
Services	5.4%
Health Care Providers & Services	4.9%
Pharmaceuticals	4.4%
Food & Staples Retailing	4.4%

Food Products	4.2%
Diversified Consumer Services	3.9%
Hotels, Restaurants & Leisure	3.9%
Health Care Equipment & Supplies	3.1%
Wireless Telecommunication Services	3.1%
Semiconductors & Semiconductor	
Equipment	2.9%
Airlines	2.1%
Commercial Services & Supplies	1.9%
Automobiles	1.8%
Chemicals	1.7%
Computers & Peripherals	1.7%
Oil, Gas & Consumable Fuels	1.5%
Asset-Backed Securities	3.5%
Investment Companies	1.0%
Other	18.8%
Short-Term Investments	4.1%
Total	100%

Credit Quality

(% of total long-term fixed income investments)

	Nuveen Investments
Total	100%
N/R (not rated)	2.0%
BB or Lower	93.5%
BBB	4.5%

JRO

Nuveen Floating Rate Income Opportunity Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

	Cumulative 6-Month	1-Year	Average Annual 5-Year	10-Year
JRO at Common Share	O IIIOII(II	. real	o roui	10 I Cui
NAV	(0.89)%	1.49%	9.24%	6.47%
JRO at Common Share	, ,			
Price	(7.55)%	(2.26)%	7.42%	5.43%
Barclays U.S. Aggregate				
Bond Index	4.36%	6.61%	4.57%	4.86%
CSFB Leveraged Loan				
Index	(0.40)%	1.60%	5.50%	4.68%

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments

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Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	126.0%
Common Stocks	2.6%
\$25 Par (or similar) Retail Preferred	0.1%
Convertible Bonds	0.3%
Corporate Bonds	21.1%
Asset-Backed Securities	5.4%
Long-Term Investments	155.5%
Short-Term Investments	3.7%
Other Assets Less Liabilities	2.0%
Net Assets Plus Borrowings and	
VRTP Shares, at Liquidation Value	161.2%
Borrowings	(40.3)%
VRTP Shares, at Liquidation Value	(20.9)%
Net Assets	100%
Top Five Issuers	

(% of total long-term investments)

Tribune Company	3.9%
Clear Channel Communications, Inc.	3.7%
Albertsons LLC	3.0%
US Foods, Inc.	1.9%
Dell, Inc.	1.8%
Portfolio Composition	

(% of total investments)

Media	16.9%
Software	7.3%
Diversified Telecommunication	
Services	5.0%
Food Products	4.6%
Pharmaceuticals	4.6%
Diversified Consumer Services	4.5%
Health Care Providers & Services	4.4%

Food & Staples Retailing	4.2%
Hotels, Restaurants & Leisure	3.8%
Wireless Telecommunication Services	3.2%
Health Care Equipment & Supplies	3.1%
Semiconductors & Semiconductor	
Equipment	2.9%
Automobiles	2.2%
Airlines	2.2%
Commercial Services & Supplies	1.9%
Real Estate Investment Trust	1.7%
Computers & Peripherals	1.7%
Communications Equipment	1.6%
Asset-Backed Securities	3.4%
Other	18.5%
Short-Term Investments	2.3%
Total	100%
Credit Quality	

Credit Quality

(% of total long-term fixed income investments)

BBB	4.3%
BB or Lower	94.8%
N/R (not rated)	2.0%
Total	100%
	Nuveen Investments
	19

JSD

Nuveen Short Duration Credit Opportunities Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

	Cumulative	Average Annual	
		_	Since
	6-Month	1-Year	Inception ¹
JSD at Common Share NAV	(0.89)%	1.14%	7.32%
JSD at Common Share Price	(4.52)%	(3.61)%	3.21%
Barclays U.S. Aggregate Bond			
Index	4.36%	6.61%	4.12%
CSFB Leveraged Loan Index	(0.40)%	1.60%	4.39%

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments 20

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Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	120.7%
Common Stocks	0.5%
Corporate Bonds	19.1%
Long-Term Investments	140.3%
Short-Term Investments	2.8%
Other Assets Less Liabilities	2.1%
Net Assets Plus Borrowings	145.2%
Borrowings	(45.2)%
Net Assets	100%
Top Five Issuers	

(% of total long-term investments)²

Albertsons LLC	4.3%
Clear Channel Communications, Inc.	3.3%
Valeant Pharmaceuticals	
International, Inc.	2.6%
Delta Air Lines, Inc.	2.3%
Dell, Inc.	1.9%

Portfolio Composition

(% of total investments)²

Media	10.2%
Software	8.5%
Pharmaceuticals	6.8%
Health Care Providers & Services	6.1%
Food & Staples Retailing	5.6%
Diversified Telecommunication	
Services	5.2%
Hotels, Restaurants & Leisure	4.7%
Health Care Equipment & Supplies	4.5%
Diversified Consumer Services	4.3%
Airlines	3.6%
Food Products	3.4%

Wireless Telecommunication Services	2.9%
Commercial Services & Supplies	2.4%
Internet Software & Services	2.3%
Oil, Gas & Consumable Fuels	2.1%
Leisure Equipment & Products	1.9%
IT Services	1.9%
Computers & Peripherals	1.8%
Other	19.8%
Short-Term Investments	2.0%
Total	100%

Credit Quality

(% of total long-term fixed income investments)

BBB	4.7%
BB or Lower	94.8%
N/R (not rated)	0.5%
Total	100%

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

2 Excluding investments in derivatives.

Nuveen Investments

2

JQC

Nuveen Credit Strategies Income Fund

Performance Overview and Holding Summaries as of January 31, 2015

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

Average Annual Total Returns as of January 31, 2015

	Cumulative		Average Annual	
	6-Month	1-Year	5-Year	10-Year
JQC at Common Share				
NAV	0.21%	3.15%	10.02%	4.06%
JQC at Common Share				
Price	(0.31)%	(1.97)%	11.53%	4.45%
CSFB Leveraged Loan				
Index	(0.40)%	1.60%	5.50%	4.68%

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

Common Share Price Performance Weekly Closing Price

Nuveen Investments

22

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Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	104.6%
Common Stocks	4.2%
Corporate Bonds	30.7%
Structured Notes	1.0%
Long-Term Investments	140.5%
Short-Term Investments	3.0%
Other Assets Less Liabilities	1.2%
Net Assets Plus Borrowings	144.7%
Borrowings	(44.7)%
Net Assets	100%
Top Five Issuers	

(% of total long-term investments)

Clear Channel Communications, Inc.	2.4%
Sprint Corporation	2.2%
US Foods, Inc.	2.2%
Albertsons LLC	2.2%
BMC Software, Inc.	2.2%
Portfolio Composition	

(% of total investments)

Software	11.1%
Media	10.5%
Diversified Telecommunication	
Services	6.2%
Health Care Equipment & Supplies	6.2%
Pharmaceuticals	6.0%
Hotels, Restaurants & Leisure	4.7%
Food Products	4.0%
Semiconductors & Semiconductor	
Equipment	3.7%
Diversified Consumer Services	3.7%
Wireless Telecommunication Services	3.6%

Health Care Providers & Services	3.5%
Food & Staples Retailing	3.4%
Chemicals	3.2%
Real Estate Investment Trust	2.5%
Commercial Services & Supplies	2.5%
Internet Software & Services	2.5%
Other	19.9%
Structured Notes	0.7%
Short-Term Investments	2.1%
Total	100%
Credit Quality	

Credit Quality

(% of total long-term fixed income investments)

BBB	4.5%
BB or Lower	95.5%
Total	100%
	Nuveen Investments

23

Shareholder

Meeting Report

A special meeting of shareholders was held in the offices of Nuveen Investments on August 5, 2014 for NSL, JFR, JRO, JSD and JQC; at this meeting the shareholders were asked to vote to approve a new investment management agreement, to approve a new sub-advisory agreement and to elect Board Members.

	NSL	JFR	JRO	JSD	JQC	
	Common	Common	Common	Common	Common	
	Shares	Shares	Shares	Shares	Shares	
To approve	a new investme	nt management agr	eement			
For	21,739,685	27,183,242	16,799,844	4,161,139	63,551,964	
Against	494,811	652,118	514,856	89,073	2,314,415	
Abstain	561,637	545,086	514,132	98,430	1,768,632	
Broker						
Non-Votes	5,345,388	9,066,259	6,080,764	1,397,300	16,010,718	
Total	28,141,521	37,446,705	23,909,596	5,745,942	83,645,729	
To approve	a new sub-advis	sory agreement				
For	21,656,145	27,103,208	16,725,876	4,139,050	63,261,187	
Against	575,621	691,056	556,123	101,520	2,468,239	
Abstain	564,367	586,182	546,833	108,072	1,905,585	
Broker						
Non-Votes	5,345,388	9,066,259	6,080,764	1,397,300	16,010,718	
Total	28,141,521	37,446,705	23,909,596	5,745,942	83,645,729	
Approval of	f the Board Mem	bers was reached a	s follows:			
William Adaı	ms IV					
For	27,410,521	36,230,552	22,529,695	5,581,789		
Withhold	731,000	1,216,153	1,379,901	164,153		
Total	28,141,521	37,446,705	23,909,596	5,745,942		
John K. Nels	son					
For	27,395,214	36,211,336	22,531,034	5,581,789		
Withhold	746,307	1,235,369	1,378,562	164,153		
Total	28,141,521	37,446,705	23,909,596	5,745,942		
Thomas S. Schreier, Jr.						
For	27,387,368	36,191,548	22,502,476	5,574,905	79,683,221	
Withhold	754,153	1,255,157	1,407,120	171,037	3,962,508	
Total	28,141,521	37,446,705	23,909,596	5,745,942	83,645,729	
		Nuve	en Investments			
			24			

NSL
Nuveen Senior Income Fund

Portfolio of Investments January 31, 2015 (Unaudited)

	rincipal			Maturity	Ratings	
Amo	ount (000)	• • • • •	Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTME				
		VARIABLE RATE SENIO	OR LOAN INTERES	STS 131.1°	% (81.9% of ⊺	Total Investments)
		(4) Aerospace & Defense	1.2% (0.8% of Tot	al Investme	nte\	
		B/E Aerospace, Inc.,	1.2 /6 (0.0 /6 01 10)	iai iiivesiiiie	1113)	
\$	1,950	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 1,955,021
Ť	.,000	Sequa Corporation,		,,		Ψ .,σσσ,σ=.
	1,470	Term Loan B	5.250%	6/19/17	В	1,416,712
		Total Aerospace &				
	3,420	Defense				3,371,733
		Airlines 3.8% (2.4% of	Total Investment	s)		
		American Airlines, Inc.,	4.05004			
	2,000	Term Loan B, First Lien	4.250%	10/08/21	BB	2,007,084
	1 470	American Airlines, Inc., Term Loan	2.7500/	6/07/10	BB	1 460 554
	1,470	Delta Air Lines, Inc.,	3.750%	6/27/19	DD	1,462,554
	3,915	Term Loan B1	3.250%	10/18/18	BBB	3,880,208
	0,010	Delta Air Lines, Inc.,	0.20070	10/10/10		0,000,200
	980	Term Loan B2	2.417%	4/18/16	BBB	975,958
		US Airways, Inc., Term				,
	2,475	Loan B1	3.500%	5/23/19	BB	2,450,559
	10,840	Total Airlines				10,776,363
		•	7% of Total Invest	ments)		
		Chrysler Group LLC,				
	3,474	Tranche B, Term Loan	3.250%	12/31/18	BB+	3,458,552
	0.041	Formula One Group,	4.7500/	7/20/21	D	2 241 517
	3,341	Term Loan, First Lien Formula One Group,	4.750%	7/30/21	В	3,241,517
	1,000	Term Loan, Second Lien	7.750%	7/29/22	CCC+	973,750
	7,815	Total Automobiles	7.75070	1/25/22	000+	7,673,819
	.,	Building Products 1.1	% (0.7% of Total I	nvestments)	.,
		Gates Global LLC, Term	,			
	1,596	Loan	4.250%	7/03/21	B+	1,563,225
		Quikrete Holdings, Inc.,				
	1,418	Term Loan, First Lien	4.000%	9/28/20	B+	1,402,775
	3,014	Total Building Products	(0.00) . (T			2,966,000
		Capital Markets 0.5%	(U.3% of Total Inve	estments)		
	1 /01	Guggenheim Partners	4.250%	7/22/20	N/R	1 470 200
	1,481	LLC, Initial Term Loan Chemicals 2.8% (1.8%)	4.250% of Total Investme		IN/ IN	1,479,398
	1,867	Onemicais 2.0 /0 (1.0 /0	3.750%	5/04/18	BB	1,821,022
	1,007		5.75076	3/3/1/10		1,021,022

Ineos US Finance LLC,

Cash Dollar, Term Loan Mineral Technologies, Inc., Term Loan B, First BB 3,759 Lien 4.000% 5/07/21 3,736,487 PQ Corporation, Term 980 Loan B B+ 966,280 4.000% 8/07/17 Univar, Inc., Term Loan 1,421 5.000% 6/30/17 B+ 1,375,552 **Total Chemicals** 8,027 7,899,341 Commercial Services & Supplies 3.1% (1.9% of Total Investments) **Education Management** LLC, Tranche A, Term Loan 130 7/02/20 N/R 5.500% 122,988 **Education Management** LLC, Tranche B, Term 217 Loan 8.500% 7/02/20 N/R 179,629 HMH Holdings, Inc., 486 Term Loan, First Lien B1 484,427 4.250% 5/22/18 iQor US, Inc., Term Loan, First Lien В 2,409 6.000% 4/01/21 2,258,871 iQor US, Inc., Term 750 Loan, Second Lien CCC+ 9.750% 4/01/22 691,875 Millennium Laboratories, Inc., Tranche B, Term Loan 4/16/21 4,975 5.250% B+ 4,964,637 **Total Commercial** Services & Supplies 8,967 8,702,427 **Communications Equipment** 1.3% (0.8% of Total Investments) Avaya, Inc., Term Loan 3,207 **B**3 4.668% 10/26/17 В1 3,072,920 Avaya, Inc., Term Loan 494 B1 3/31/18 483,972 6.500% **Total Communications** 3,701 Equipment 3,556,892 **Computers & Peripherals** 3.2% (2.0% of Total Investments) 8,888 Dell, Inc., Term Loan B 4.500% 4/29/20 **BBB** 8,904,857 Nuveen Investments 25

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Containers & Packaging	0.5% (0.3% of	Total Investi	ments)	
	BWAY Holding				
	Company, Term Loan B,				
\$ 1,294	First Lien	5.500%	8/14/20	B2	\$ 1,294,039
	Diversified Consumer Ser	vices 6.2% (3.	.9% of Total	Investments)	
	Cengage Learning				
3,348	Acquisitions, Inc., Exit Term Loan	7.000%	3/31/20	B+	3,332,353
3,340	Harland Clarke Holdings	7.000 /6	3/31/20	D+	3,332,333
	Corporation, Term Loan				
2,940	B3	7.000%	5/22/18	B+	2,963,169
_, -,	Hilton Hotels	11000,0			_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	Corporation, Term Loan				
6,344	B2	3.500%	10/25/20	BB+	6,279,588
	Laureate Education,				
1,336	Inc., Term Loan B	5.000%	6/15/18	В	1,259,277
	New Albertson's, Inc.,				
1,765	Term Loan	4.750%	6/24/21	Ba3	1,745,836
1.074	ServiceMaster	4.0E00/	7/01/21	р.	1 051 500
1,674	Company, Term Loan Total Diversified	4.250%	7/01/21	B+	1,651,520
17,407	Consumer Services				17,231,743
17,107	Diversified Financial Serv	ices 1.7% (1.1	% of Total I	nvestments)	17,201,710
	Home Loan Servicing	111 /0 (111	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	
	Solutions, Ltd., Term				
1,970	Loan B	4.500%	6/26/20	B+	1,849,928
	Ocwen Financial				
	Corporation, Term Loan				
141	В	5.000%	2/15/18	B+	132,692
1,956	RCS Capital, Term Loan	6.500%	4/29/19	В	1,882,814
1 000	TransFirst, Inc., Term	E E000/	11/10/01	В	1 000 010
1,000	Loan, First Lien Total Diversified	5.500%	11/12/21	В	1,000,313
5,067	Financial Services				4,865,747
3,007	Diversified Telecommunic	cation Services	5.8% (3.6%	6 of Total Inve	
	Greeneden U.S.		0.070 (0107		
	Holdings II LLC, Term				
863	Loan B	4.000%	2/08/20	В	846,993
	Level 3 Financing, Inc.,				
2,000	Term Loan B, First Lien	4.500%	1/31/22	BB	2,005,416
	Level 3 Financing, Inc.,	4.000=1	0/0////		
1,667	Term Loan, Tranche B3	4.000%	8/01/19	BB	1,657,292
E0.4	Presidio, Inc., Term	F 0000/	0/01/17	р.	E70 401
584 995	Loan B	5.000% 3.250%	3/31/17	B+ BB	579,421
990		ა.∠ას%	3/24/21	DD	979,868

	SBA Communication,				
	Incremental Term Loan, Tranche B1				
	TelX Group, Inc., Initial				
995	Term Loan, First Lien	4.500%	4/09/20	B1	981,941
500	TelX Group, Inc., Initial Term Loan, Second Lien	7.500%	4/09/21	CCC	489,688
300	WideOpenWest Finance	7.300 %	4/03/21	000	409,000
3,906	LLC, Term Loan B	4.750%	4/01/19	Ba3	3,887,585
	Ziggo N.V., Term Loan		= . = .		
1,849	B1 Ziggo N.V., Term Loan	3.500%	1/15/22	BB	1,804,859
1,191	B2	3.500%	1/15/22	BB	1,163,085
	Ziggo N.V., Term Loan				
1,960	B3, Delayed Draw	3.500%	1/15/22	BB	1,912,860
	Total Diversified Telecommunication				
16,510	Services				16,309,008
,	Electronic Equipment, Inst	truments & Co	mponents	0.6% (0.4%	of Total Investments)
	SMART Modular				
1,583	Technologies, Inc., Term Loan B	8.250%	8/26/17	В	1,567,128
1,303	Energy Equipment & Servi				
	Drill Rigs Holdings, Inc.,				,
2,532	Tranche B1, Term Loan	6.000%	3/31/21	B+	1,973,568
	Dynamic Energy Services International				
356	LLC, Term Loan	9.500%	3/06/18	N/R	340,332
	Offshore Group	0.000,0	J, J J, 1 J		0.0,00=
	Investment Limited,			_	
1,014	Term Loan B	5.000%	10/25/17	В	742,466
1,089	Pacific Drilling S.A., Term Loan B	4.500%	6/03/18	B+	844,781
.,,,,,	Total Energy Equipment		0,00,10		J,, / J .
4,991	& Services				3,901,147
	Food & Staples Retailing	7.7% (4.8% o	f Total Inves	stments)	
2,480	Albertsons LLC, Term Loan B2	4.750%	3/21/19	BB	2,477,976
_,	Albertsons LLC, Term	66 /6	5/21/10		_,,
12,000	Loan B4	5.500%	8/25/21	BB	11,996,664
1,000	Albertsons LLC, Term	E E009/	0/05/01	DD	000 700
1,000	Loan B4, First Lien BJ's Wholesale Club,	5.500%	8/25/21	BB	999,722
	Inc., Replacement Loan,				
2,367	First Lien	4.500%	9/26/19	В	2,338,787
	BJ's Wholesale Club,				
2,000	Inc., Replacement Loan, Second Lien	8.500%	3/26/20	CCC	1,970,416
2,000	Rite Aid Corporation,	0.00070	0/L0/L0	300	1,070,710
	Tranche 2, Term Loan,				
750	Second Lien	4.875%	6/21/21	B+	751,875

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981	Supervalu, Inc., New Term Loan	4.500%	3/21/19	BB	974,517
21,578	Total Food & Staples Retailing				21,509,957
_1,010	Food Products 8.5% (5.3	% of Total Inv	estments)		,,.
	H.J Heinz Company,	70 01 10001 1111	ooumonio,		
5,276	Term Loan B2	3.500%	6/05/20	BB+	5,274,998
-, -	Hearthside Group				-, ,
	Holdings, Term Loan,				
995	First Lien	4.500%	6/02/21	B1	992,512
	Jacobs Douwe Egberts,				,
4,000	Term Loan B	3.500%	7/23/21	BB	3,958,332
	Pinnacle Foods Finance				
2,175	LLC, Term Loan G	3.000%	4/29/20	BB+	2,126,846
	US Foods, Inc.,				
8,025	Incremental Term Loan	4.500%	3/31/19	B2	8,010,266
	Wilton Products, Inc.,				
3,500	Tranche B, Term Loan	7.500%	8/30/18	В	3,298,920
23,971	Total Food Products				23,661,874
		Nuveen Investm	ents		
		26			

Pr	rincipal			Maturity	Ratings	
Amo	ount (000)		Coupon (4)	(2)	(3)	Value
		Health Care Equipment &	Supplies 3.89	% (2.4% of To	otal Investme	nts)
		Ardent Medical				
\$	1,287	Services, Inc., Term Loan, First Lien	6.750%	7/02/18	B+	\$ 1,290,222
Ψ	1,207	Ardent Medical	0.73078	7702/10	Бт	Ψ 1,230,222
		Services, Inc., Term				
	714	Loan, Second Lien	11.000%	1/02/19	CCC+	715,625
		CareCore National LLC,				
	997	Term Loan	5.500%	3/05/21	В	996,241
	1.007	ConvaTec, Inc., Dollar	4.0000/	10/00/10	Den	1 007 070
	1,007	Term Loan Kinetic Concepts, Inc.,	4.000%	12/22/16	Ba3	1,007,370
	2,117	Term Loan D1	4.000%	5/04/18	BB	2,097,325
	_,	Onex Carestream	1100070	3, 3 1, 13		2,007,020
		Finance LP, Term Loan,				
	3,589	First Lien	5.000%	6/07/19	B+	3,588,862
		Onex Carestream				
	072	Finance LP, Term Loan,	0.5009/	10/07/10	В	067 170
	973	Second Lien Total Health Care	9.500%	12/07/19	Ь	967,172
	10,684	Equipment & Supplies				10,662,817
	. 0,00	Health Care Providers &	Services 5.1%	(3.2% of Tot	al Investmen	
		BioScrip, Inc., Delayed		Ì		•
	313	Draw, Term Loan	6.500%	7/31/20	B1	312,991
	E00	BioScrip, Inc., Initial	C F000/	7/01/00	D4	E01 CE0
	522	Term Loan B Community Health	6.500%	7/31/20	B1	521,652
		Systems, Inc., Term				
	1,500	Loan D	4.250%	1/27/21	BB	1,501,356
		Community Health				
	_	Systems, Inc., Term				
	6	Loan E	3.486%	1/25/17	BB	5,674
		DaVita HealthCare Partners, Inc., Tranche				
	2,314	B, Term Loan	3.500%	6/24/21	Ba1	2,306,381
	_,0	Drumm Investors LLC,	0.00070	0/ = 1/ = 1	24.	2,000,001
	3,679	Term Loan	6.750%	5/04/18	В	3,703,217
		Genesis Healthcare				
	578	LLC, Term Loan	10.000%	12/04/17	В	606,985
		Heartland Dental Care,				
	980	Inc., Term Loan, First Lien	5.500%	12/21/18	B1	970,227
	300	Heartland Dental Care,	J.300 /0	12/21/10		010,221
		Inc., Term Loan,				
	500	Second Lien	9.750%	6/21/19	CCC+	496,562
		LHP Operations Co.			_	
	868	LLC, Term Loan B	9.000%	7/03/18	B	838,029
	540		4.250%	1/31/21	B+	532,818

	National Mentor				
	Holdings, Inc., Term				
	Loan B				
	One Call Care				
	Management, Inc.,			_	
1,976	Term Loan B	5.000%	11/27/20	B1	1,957,115
490	Skilled Healthcare Group, Inc., Term Loan	7.000%	4/09/16	В	490,298
490	Total Health Care	7.000 /6	4/09/10	Ь	490,290
14,266	Providers & Services				14,243,305
·	Health Care Technology	0.8% (0.5% of	Total Invest	ments)	, ,
	Catalent Pharma				
0.000	Solutions, Inc., Term	4.0500/	E (00 (04	DD	0.004.744
2,338	Loan Hotels, Restaurants & Lei	4.250%	5/20/21	BB nyoetmonte)	2,334,744
	Burger King	Suite 7.0 /6 (4.	1 /6 OI TOLAIT	iivestilielits)	
	Corporation, Term Loan				
5,278	B, First Lien	4.500%	12/12/21	B+	5,289,737
	CCM Merger, Inc., Term	. = /	2/22/21	_	
3,584	Loan B CityCenter Holdings	4.500%	8/08/21	B+	3,577,189
2,955	LLC, Term Loan	4.250%	10/16/20	BB	2,943,290
2,000	Extended Stay America,	2070	10, 10, 20		2,0 .0,200
550	Inc., Term Loan	5.000%	6/24/19	B+	552,750
	Intrawest Resorts				
1,672	Holdings, Inc., Initial Term Loan	5.500%	12/09/20	B+	1 671 550
1,072	MGM Resorts	5.500 %	12/09/20	D+	1,671,558
	International, Term				
1,470	Loan B	3.500%	12/20/19	BB	1,449,420
	Scientific Games				
1,000	Corporation, Term Loan B2	6.000%	10/01/21	BB	989,375
1,000	Scientific Games	6.000%	10/01/21	DD	909,373
1,980	Corporation, Term Loan	6.000%	10/18/20	BB	1,959,374
	Seaworld Parks and				
0.1.0	Entertainment, Inc.,	0.0000/	5/4.4/00	D.D.	074.400
916	Term Loan B2	3.000%	5/14/20	BB	874,469
1,903	Station Casino LLC, Term Loan B	4.250%	3/02/20	B+	1,878,456
1,000	Total Hotels,	1.20070	0,02,20	<u> </u>	1,070,100
21,308	Restaurants & Leisure				21,185,618
		% (0.1% of Tot	al Investmer	nts)	
	Serta Simmons Holdings LLC, Term				
458	Loan	4.250%	10/01/19	B+	454,424
.55	Industrial Conglomerates	0.5% (0.3% c			,
	Brand Energy &				
4 000	Infrastructure Services,	4 7500/	44/00/00	D4	4 007 000
1,382	Inc., Initial Term Loan Insurance 2.6% (1.6% of	4.750% Total Investment	11/26/20	B1	1,307,009
	1115u1a11ce 2.0% (1.0% 01	Total IIIvestm	ciilə)		

	191	Alliant Holdings I LLC, Delayed Draw, Term Loan, WI/DD	TBD	TBD	B+	190,772
		Alliant Holdings I LLC, Incremental Term Loan,				,
	809	WI/DD	TBD	TBD	B+	807,978
		Alliant Holdings I LLC, Initial Term Loan B, First				
	735	Lien	4.250%	12/20/19	B+	724,359
		Hub International Holdings, Inc., Initial				
2,	718	Term Loan	4.250%	10/02/20	B1	2,640,813
0	0.45	USI Holdings Corporation, Initial Term	4.0500/	10/07/10	D4	0.004.705
,	945	Loan	4.250%	12/27/19	B1	2,904,725
7,	398	Total Insurance				7,268,647
		Internet & Catalog Retail	1.1% (0.7% of	Total Invest	ments)	
3.	000	Travelport LLC, Term Loan B, First Lien	6.000%	9/02/21	B2	3,008,250
Ξ,		,	Nuveen Investme 27			, ,

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

	incipal			Maturity	Ratings	
Amo	ount (000)	• • • •	Coupon (4)	(2)	(3)	Value
		Internet Software & Service	es 1.6% (1.0°	% of Total Inv	vestments)	
φ	404	Sabre Inc., Term Loan B2	4 5000/	0/10/10	Do2	ተ 400 000
\$	494 116	Sabre Inc., Term Loan C	4.500% 4.000%	2/19/19 2/19/18	Ba3 Ba3	\$ 489,923 114,289
	735	Sabre Inc., Term Loan	4.000%	2/19/18	Ba3	725,353
	700	Tibco Software, Inc.,	4.000 /6	2/10/13	Бао	720,000
	3,333	Term Loan B	6.500%	11/25/20	B1	3,266,667
	0,000	Total Internet Software	0.00070	, ,		0,=00,001
	4,678	& Services				4,596,232
		IT Services 1.7% (1.0% of	Total Investn	nents)		
		EIG Investors Corp.,				
	3,291	Term Loan	5.000%	11/09/19	В	3,291,225
		VFH Parent LLC, New				
	285	Term Loan	5.750%	11/08/19	N/R	284,139
	4 400	Zayo Group LLC, Term	4.0000/	7/00/40	D4	1 001 151
	1,100 4,676	Loan B Total IT Services	4.000%	7/02/19	B1	1,091,154
	4,070	Leisure Equipment & Produ	icte 1 9% /1	1% of Total	Invoctments)	4,666,518
		24 Hour Fitness	1.0 /6 (1	. i /8 Oi TOlai	iiivestiiieiits))
		Worldwide, Inc., Term				
	1,514	Loan B	4.750%	5/28/21	Ba3	1,469,065
	, -	Bombardier				,,
		Recreational Products,				
	2,017	Inc., Term Loan	4.000%	1/30/19	BB+	1,975,959
		Equinox Holdings, Inc.,				
		New Initial Term Loan,				
	1,179	First Lien	5.000%	1/31/20	B1	1,171,670
		Four Seasons Holdings,				
	500	Inc., Term Loan, Second Lien	6.250%	12/27/20	В	500,625
	500	Total Leisure Equipment	0.250 /6	12/21/20	Ь	500,025
	5,210	& Products				5,117,319
	0,210	Machinery 1.2% (0.8% of	Total Investm	ents)		0,117,010
		Doosan Infracore		,		
		International, Inc., Term				
	2,907	Loan	4.500%	5/27/21	BB	2,907,244
		Rexnord LLC, Term				
	501	Loan B	4.000%	8/21/20	BB	492,681
	3,408	Total Machinery				3,399,925
	710	Media 17.9% (11.2% of To			D1	715 101
	713	Acosta, Inc., Term Loan	5.000%	9/26/21	B1	715,121
		Advantage Sales & Marketing, Inc., Delayed				
	42	Draw, Term Loan	4.250%	7/23/21	B1	41,446
	1,255	Diam, roilli Louii	4.250%	7/25/21	B1	1,243,379
	.,_55		50 /6	. / = 0/ = 1		1,= 10,070

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	Advantage Sales & Marketing, Inc., Term Loan, First Lien				
950	Advantage Sales & Marketing, Inc., Term Loan, Second Lien	7.500%	7/25/22	CCC+	933,375
	Affinion Group Holdings, Inc., Initial Term Loan,			_	
814	Second Lien Affinion Group Holdings, Inc., Term Loan, First	8.500%	10/31/18	B3	705,286
579	Lien Catalina Marketing	6.750%	4/30/18	B1	542,913
1,493	Corporation, Term Loan, First Lien	4.500%	4/09/21	B+	1,426,270
1,000	Catalina Marketing Corporation, Term Loan, Second Lien	7.750%	4/11/22	CCC+	906,667
·	Clear Channel Communications, Inc.,				
763	Tranche D, Term Loan Clear Channel Communications,	6.921%	1/30/19	CCC+	713,225
2,111	Inc.,Term Loan E Cumulus Media, Inc.,	7.671%	7/30/19	CCC+	2,001,408
6,205	Term Loan B Emerald Expositions	4.250%	12/23/20	B+	6,077,240
1,310	Holdings, Inc., Term Loan, First Lien Gray Television, Inc.,	4.750%	6/17/20	BB	1,296,986
445	Initial Term Loan IMG Worldwide, Inc.,	3.750%	6/13/21	ВВ	440,142
995	First Lien Interactive Data	5.250%	5/06/21	B1	974,790
2,239	Corporation, Term Loan B McGraw-Hill Education	4.750%	5/02/21	B+	2,235,253
1,682	Holdings LLC, Refinancing Term Loan	5.750%	3/22/19	B+	1,683,434
006	Media General, Inc., Delayed Draw, Term	4.0509/	7/21/20	DD.	225 222
236	Loan Mediacom Broadband LLC, Tranche G, Term	4.250%	7/31/20	BB+	235,283
978	Loan Numericable Group	4.000%	1/20/20	BB	967,725
1,608	S.A., Term Loan B1 Numericable Group	4.500%	5/21/20	Ba3	1,601,712
1,392	S.A., Term Loan B2 Radio One, Inc., Term	4.500%	5/21/20	Ba3	1,385,700
1,833	Loan B, First Lien	7.500%	3/31/16	B+	1,844,382

	Springer Science & Business Media, Inc.,				
1,212	Term Loan B3	4.750%	8/14/20	В	1,202,038
44.570	Tribune Company, Term	4.0000/	10/07/00	DD	4 4 4 0 4 7 0 0
14,578	Loan B Univision	4.000%	12/27/20	BB+	14,404,733
	Communications, Inc.,				
	Replacement Term				
3,841	Loan, First Lien	4.000%	3/01/20	B+	3,788,557
	Weather Channel Corporation, Term Loan,				
1,013	Second Lien	7.000%	6/26/20	B3	948,177
	WMG Acquisition				
	Corporation, Tranche B,				
1,311	Refinancing Term Loan	3.750%	7/01/20	B+	1,269,204
000	Yell Group PLC, Term	E 0.470/	0/04/40	000	40.4.000
326	Loan A2	5.247%	3/01/19	CCC+	494,380
26	Yell Group PLC, Term Loan A2, (7)	1.500%	3/03/19	CCC+	
20	Yell Group PLC, Term	1.500 /6	3/03/19	000+	
	Loan B2, Payment in				
756	Kind, (7)	0.000%	3/03/24	CCC	
51,706	Total Media				50,078,826
	Multiline Retail 1.0% (0.69	% of Total Inv	estments)		
	Hudson's Bay Company,				
542	Term Loan B, First Lien	4.750%	11/04/20	BB	544,558
	J.C. Penney				
0.000	Corporation, Inc., Term	5 0000/	0/00/40	_	0.470.440
2,239	Loan	5.000%	6/20/19	В	2,178,118
2,781	Total Multiline Retail	Nuveen Investm	ents		2,722,676
		28	Citts		

	incipal			Maturity	Ratings	
Amo	unt (000)		Coupon (4)	(2)	(3)	Value
		Oil, Gas & Consumable Fue	ls 2.3% (1.5	5% of Total In	vestments)	
\$	565	Western Refining, Inc., Term Loan B Citgo Petroleum Corporation, Term Loan	4.250%	11/12/20	ВВ	\$ 546,457
	392	В	4.500%	7/29/21	B+	376,853
	1,150	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B2	1,059,579
	1,990	Energy and Exploration Partners, Term Loan	7.750%	1/22/19	N/R	1,456,121
	1,572	Fieldwood Energy LLC, Term Loan, Second Lien Seadrill Partners LLC,	8.375%	9/30/20	B2	963,396
	1,860	Initial Term Loan	4.000%	2/21/21	BB	1,480,562
	120	Southcross Energy Partners L.P., Opco Term Loan	5.250%	8/04/21	B1	115,187
		Southcross Holdings Borrower L.P., Holdco				
	546	Term Loan	6.000%	8/04/21	B2	500,989
	8,195	Total Oil, Gas & Consumable Fuels Pharmaceuticals 7.4% (4.6)	6% of Total Ir	waetmante)		6,499,144
		Generic Drug Holdings,	770 OF TOTAL II	ivediniento)		
	788	Inc., Term Loan B	5.000%	8/16/20	B1	785,538
	2,000	Graceway Pharmaceuticals LLC, Second Lien Term Loan, (8)	0.000%	5/03/13	N/R	12,500
	2,000	Graceway Pharmaceuticals LLC,	0.000 /6	3/03/13	IV/ C	12,500
	95	Term Loan, (8)	0.000%	5/03/12	N/R	95,707
	2,978	Grifols, Inc., Term Loan Par Pharmaceutical	3.171%	2/27/21	Ba1	2,947,049
	1,785	Companies, Inc., Term Loan B2	4.000%	9/30/19	B1	1,754,395
	995	Patheon, Inc., Term Loan B	4.250%	3/11/21	В	971,618
	2,656	Pharmaceutical Product Development, Inc., Term Loan B, First Lien Pharmaceutical	4.000%	12/01/18	Ba2	2,647,902
	2,457	Research Associates, Inc., Term Loan	4.500%	9/23/20	B1	2,438,874
	2,293	Quintiles Transnational Corp., Term Loan B3	3.750%	6/08/18	BB+	2,269,752
	740	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	738,100

1,449	Therakos, Inc., Term Loan, First Lien	7.000%	12/27/17	В	1,443,143
,	Valeant				,
	Pharmaceuticals				
1,318	International, Inc., Term Loan E	3.500%	8/05/20	Ba1	1,311,536
1,510	Valeant	0.50076	0/03/20	Βαι	1,011,000
	Pharmaceuticals				
	International, Inc.,				
0.407	Tranche B, Term Loan	0.5000/	0/10/10	D 4	0.470.400
3,187 22,741	D2 Total Pharmaceuticals	3.500%	2/13/19	Ba1	3,170,103 20,586,217
22,741		.3% (0.2% of To	ntal Investm	ents)	20,300,217
	Ceridian Corporation,	.0 /0 (0.2 /0 01 10	otal ilivootiik	J1110)	
778	Term Loan B2	4.500%	9/15/20	Ba3	766,632
	Real Estate Investment Tr	ust 2.1% (1.3	% of Total Ir	vestment	s)
2.452	Realogy Corporation,	0 ==00/	0/07/00		
2,456	Initial Term Loan B	3.750%	3/05/20	BB	2,423,890
1,474	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	ВВ	1,445,503
1,777	Walter Investment	0.00076	4/17/20	00	1,440,500
	Management				
	Corporation, Tranche B,				
2,443	Term Loan, First Lien	4.750%	12/18/20	B+	2,145,726
0.070	Total Real Estate				C 01E 110
6,373	Investment Trust Real Estate Management	& Develonmen	t 13% (0.8°	% of Total	6,015,119
	Capital Automotive LP,	a bevelopmen	1.0 /0 (0.0	70 OI TOTAL	investments)
1,861	Term Loan, Second Lien	6.000%	4/30/20	B1	1,863,773
	Capital Automotive LP,				
1,865	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,858,782
	Total Real Estate				
3,726	Management & Development				3,722,555
0,720	Semiconductors & Semiconductors	onductor Equi	oment 3.9%	6 (2.4% of	
	Avago Technologies,	•		•	,
4,975	Term Loan B	3.750%	5/06/21	BBB	4,972,333
	Freescale				
3,450	Semiconductor, Inc., Term Loan, Tranche B4	4.250%	2/28/20	B1	3,402,710
3,430	Telli Luali, Haliche D4	4.230 /0	2/20/20	וט	3,402,710
	Freescale				
1,481		5.000%	1/15/21	B1	1,486,033
	Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor	5.000%			
1,481 974	Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor LLC, Term Loan D		1/15/21	B1 BBB	1,486,033 963,856
	Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor LLC, Term Loan D Total Semiconductors &	5.000%			
974	Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor LLC, Term Loan D Total Semiconductors & Semiconductor	5.000%			963,856
	Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor LLC, Term Loan D Total Semiconductors &	5.000% 3.250%	1/11/20		
974	Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor LLC, Term Loan D Total Semiconductors & Semiconductor Equipment	5.000% 3.250%	1/11/20		963,856

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3,105	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	B1	3,013,277
	Compuware Corporation, Tranche B2, Term Loan, First	C 0509/	12/15/21	В	
3,000	Lien, DD1	6.250%	12/15/21	Ь	2,847,501
1,007	Datatel Parent Corp, Term Loan B1	4.000%	7/19/18	BB	998,287
1,050	Emdeon Business Services LLC, Term Loan B2	3.750%	11/02/18	Ba3	1,035,094
621	Epicor Software Corporation,Term Loan, B2	4.000%	5/16/18	Ba3	
021	Explorer Holdings, Inc.,	4.000%	5/16/16	Das	618,478
953	Term Loan	6.000%	5/02/18	B+	953,550
6,489	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5	3.750%	6/03/20	Ba3	6,343,711
900	Micro Focus International PLC, Term Loan B	5.250%	11/19/21	ВВ	874,969
1,350	Micro Focus International PLC, Term Loan C	4.500%	11/20/19	ВВ	1,303,425
1,000	Misys PLC, Term Loan	1.00070	. 1/20/10		1,000,120
3,421	B, First Lien	5.000% Nuveen Investme 29	12/12/18 ents	B+	3,430,283

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Principal Amount (00	00) Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Software (continued)				
	SunGard Data				
	Systems, Inc., Term	4.00004	0/00/00		
\$ 872		4.000%	3/08/20	BB	\$ 866,565
946	Vertafore, Inc., Term	4.250%	10/03/19	B+	041.005
940	Loan, First Lien Zebra Technologies	4.230%	10/03/19	D+	941,205
	Corporation, Term Loan				
2,244	•	4.750%	10/27/21	BB+	2,260,130
27,072	•		. 0, ,		26,596,782
,	Specialty Retail 0.8% (0.5% of Total Ir	nvestments)		, ,
	Jo-Ann Stores, Inc.,				
1,632		4.000%	3/16/18	B+	1,587,376
	Pilot Travel Centers				
	LLC, Term Loan B,	4.05004	0/00/01		===
748		4.250%	9/30/21	BB	750,930
2,380		ırı Coodo 0.7	'0/ /0 /10/ of T	Catal Invastm	2,338,306
	Textiles, Apparel & Luxu Polymer Group, Inc.,	ary Goods 0.7	% (0.4% 01 1	otai investini	ents)
1,986	• • • • • • • • • • • • • • • • • • • •	5.250%	12/19/19	B2	1,973,497
1,500	Trading Companies & D				• • •
	HD Supply, Inc., Term		70 (11270 01		,
4,431	• • •	4.000%	6/28/18	B+	4,394,943
	Neff Rental/Neff				
	Finance Closing Date				
833	•	7.250%	6/09/21	В	813,259
	Total Trading				
5.00	Companies &				5 000 000
5,264		oturo 0.00/ /0	10/ of Total	Invoctments)	5,208,202
	Transportation Infrastru Ceva Group PLC,	cture 0.2% (0	.1% 01 TOtal	investments)	
31	· · · · · · · · · · · · · · · · · · ·	6.500%	3/19/21	B2	28,526
0.	Ceva Group PLC,	0.00070	6/ 1 6/ E 1	DL	20,020
180	· · · · · · · · · · · · · · · · · · ·	6.500%	3/19/21	B2	165,451
	Ceva Group PLC,				,
	Synthetic Letter of				
172		6.345%	3/19/21	B2	158,079
_	Ceva Group PLC, US			D .0	
248		6.500%	3/19/21	B2	228,209
004	Total Transportation				E00.00E
631	Infrastructure Wireless Telecommunic	eation Services	1 70/. /1 10/	of Total Inve	580,265
	Asurion LLC, Term	audii Seivices	1.70 (1.1%	o or rotal lilve	55111101115)
1 748		5.000%	5/24/19	Ba3	1 740 093
•					
1,748 2,989		5.000% 7.500%	5/24/19 2/11/19	Ba3 B	1,740,093 2,989,680

	Fairpoint Communications, Inc.,	
	Term Loan B	
	Total Wireless	
	Telecommunication	. ====
4,737	Services	4,729,773
	Total Variable Rate Senior Loan Interests	
\$ 376,610	(cost \$374,033,361)	366,559,207
Shares	Description (1)	Value
	COMMON STOCKS 1.9% (1.2% of Total Investments)	
	Diversified Consumer Services 0.4% (0.2% of Total Investments)	
50.54.4	Cengage Learning	4.477.000
53,514	Holdings II LP, (5), (6)	\$ 1,177,308
	Hotels, Restaurants & Leisure 0.4% (0.3% of Total Investments) BLB Worldwide	
40,968	Holdings Inc., (5), (6)	1,177,830
.0,000	Media 1.1% (0.7% of Total Investments)	1,111,000
	Cumulus Media, Inc.,	
3,479	(5)	12,107
0.4.400	Metro-Goldwyn-Mayer,	. === .= .
24,438	(5), (6)	1,783,974
18,422 14,825	Tribune Company, (5) Tribune Company, (7)	1,084,872
14,023	Tribune Publishing	
4,605	Company	96,705
·	Total Media	2,977,658
	Professional Services 0.0% (0.0% of Total Investments)	
47,152	Vertrue, Inc., (5), (6)	84,874
	Software 0.0% (0.0% of Total Investments)	
291,294	Eagle Topco LP, (5), (7)	
	Total Common Stocks	E 447.070
	(cost \$4,767,324) Nuveen Investments	5,417,670
	30	

S	Shares	Description (1)	Coupon		Ratings (3)		Value
		\$25 PAR (OR SIMILAR) R		RED 0.0% (0.0% of Total	Invest	ments)
		Diversified Consumer Se					,
		Education	•		ŕ		
		Management					
	4,927	Corporation, (6)	7.500%		N/R	\$	48,449
		Education					
		Management					
	1,738	Corporation, (6)	7.500%		N/R		113,549
		Total Diversified Consume	r Services				161,998
		Total \$25 Par (or					
		similar) Retail Preferred					
		(cost \$16,177)					161,998
Pr	rincipal						
Α	mount				Ratings		
	(000)	Description (1)	Coupon	Maturity	(3)		Value
		CONVERTIBLE BONDS	0.3% (0.2% of	Total Investm	ents)		
		Communications Equipm	nent 0.3% (0.2	% of Total Inv	vestments)		
		Nortel Networks Corp.,					
\$	850	(8)	1.750%	4/15/12	N/R	\$	824,500
		Total Convertible					
\$	850	Bonds (cost \$710,500)					824,500
Pr	rincipal						
Α	mount				Ratings		
	(000)	Description (1)	Coupon	Maturity	(3)		Value
	(000)	CORPORATE BONDS 1	9.2% (12.0% of	Total Investm	nents)		Value
	(000)	CORPORATE BONDS 1 Commercial Services & S	9.2% (12.0% of	Total Investm	nents)	s)	Value
	· · ·	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings	9.2% (12.0% of Supplies 0.3%	Total Investm (0.2% of Total	nents) (•	
\$	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A	9.2% (12.0% of Supplies 0.3% 7.875%	Total Investm (0.2% of Total 5/01/18	nents) al Investments CCC+	s) \$	902,250
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5	Total Investm (0.2% of Total 5/01/18 % of Total Inv	CCC+ vestments)	\$	902,250
	· · ·	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A	9.2% (12.0% of Supplies 0.3% 7.875%	Total Investm (0.2% of Total 5/01/18	nents) al Investments CCC+	\$	
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21	CCC+ vestments CCC+ CCC+	\$	902,250 1,228,125
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8)	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5	Total Investm (0.2% of Total 5/01/18 % of Total Inv	CCC+ vestments)	\$	902,250
	900 1,500 1,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21	CCC+ vestments CCC+ CCC+	\$	902,250 1,228,125 1,045,000
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500% 0.000%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	CCC+ vestments CCC+ vestments) CCC+ N/R	\$	902,250 1,228,125
	900 1,500 1,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	CCC+ vestments CCC+ vestments) CCC+ N/R	\$	902,250 1,228,125 1,045,000
	900 1,500 1,000 2,500	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation,	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500% 0.000%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	CCC+ vestments) CCC+ Vestments) CCC+ N/R	\$	902,250 1,228,125 1,045,000 2,273,125
	900 1,500 1,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500% 0.000% % (0.2% of Tota 7.375%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11 I Investments 6/15/19	CCC+ vestments) CCC+ N/R BB	\$	902,250 1,228,125 1,045,000
	900 1,500 1,000 2,500	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500% 0.000% 7.375% 1.0% (0.6% of	Total Investments	nents) al Investments CCC+ vestments) CCC+ N/R BB ments)	\$	902,250 1,228,125 1,045,000 2,273,125 1,048,750
	900 1,500 1,000 2,500	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 7.375% 1.0% (0.6% of 9.875%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+	\$	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500
	900 1,500 1,000 2,500 1,000 2,600	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 7.875% 0.000% 0.000%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9%	CCC+ vestments) CCC+ N/R BB ments) CCC+ 6 of Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts)
	900 1,500 1,000 2,500 1,000 2,600 2,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+ cof Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500
	900 1,500 1,000 2,500 1,000 2,600	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 7.875% 0.000% 0.000%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9%	CCC+ vestments) CCC+ N/R BB ments) CCC+ 6 of Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts)
	900 1,500 1,000 2,500 1,000 2,600 2,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+ cof Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500
	900 1,500 1,000 2,500 1,000 2,600 2,000 2,200	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+ cof Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500 2,222,000
	900 1,500 1,000 2,500 1,000 2,600 2,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication Services	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750% 8.125%	Total Investments 5/01/18 % of Total Invasion 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21 6/01/23	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+ of Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500
	900 1,500 1,000 2,500 1,000 2,600 2,000 2,200 4,200	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication Services Health Care Equipment &	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750% 8.125%	Total Investments 5/01/18 % of Total Invasion 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21 6/01/23	nents) al Investments CCC+ vestments) CCC+ N/R BB nents) CCC+ 6 of Total Investments B B	estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500 2,222,000 4,204,500
	900 1,500 1,000 2,500 1,000 2,600 2,000 2,200	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication Services	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750% 8.125%	Total Investments 5/01/18 % of Total Invasion 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21 6/01/23	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+ of Total Inve	estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500 2,222,000

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	3,500	Tenet Healthcare Corporation	6.000%	10/01/20	Ba2	3,788,750
	3,500		0.000 /6	10/01/20	Daz	3,766,750
	0.505	Total Health Care				7 440 400
	6,525	Equipment & Supplies				7,116,188
		Health Care Providers & S	Services 2.0%	6 (1.3% of To	tal Investments	5)
		Community Health				
	1,500	Systems, Inc.	5.125%	8/01/21	Ba2	1,558,125
		Community Health				
	2,400	Systems, Inc.	6.875%	2/01/22	B+	2,549,100
		lasis Healthcare				
	600	Capital Corporation	8.375%	5/15/19	CCC+	628,500
		Truven Health				,
	1,000	Analtyics Inc.	10.625%	6/01/20	CCC+	975,000
	.,000	Total Health Care	10102070	0,01,20	0001	0.0,000
	5,500	Providers & Services				5,710,725
	3,300	Media 4.5% (2.8% of Total	tal Invactments	.1		5,710,725
		Clear Channel	iai iiivesiiileiiis	•)		
	1 504		10.0000/	1/15/10	000	1 005 000
	1,524	Communications, Inc.	10.000%	1/15/18	CCC	1,325,880
		Clear Channel			000	
	2,872	Communications, Inc.	9.000%	12/15/19	CCC+	2,800,200
		Clear Channel				
	6,277	Communications, Inc.	14.000%	2/01/21	CCC	5,147,530
		Clear Channel				
	2,750	Communications, Inc.	9.000%	3/01/21	CCC+	2,667,500
		McGraw-Hill Global				
	500	Education Holdings	9.750%	4/01/21	BB	553,750
1	13,923	Total Media				12,494,860
	,		Nuveen Investm	ents		, - , ,
			31			

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal mount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
(000)	Pharmaceuticals 1.6%			(0)	Value
	Valeant	(,		
	Pharmaceuticals				
\$ 750	International, 144A	6.750%	8/15/18	B1	\$ 797,813
	Valeant Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	B1	2,107,500
_,000	Valeant	11000,0	,,		_,:::;;::::::::::::::::::::::::::::::::
	Pharmaceuticals				
500	International, 144A	7.250%	7/15/22	B1	533,750
1,000	VPII Escrow Corporation, 144A	7.500%	7/15/21	B1	1,095,000
4,250	Total Pharmaceuticals	7.500 /6	7/13/21	ы	4,534,063
1,===	Real Estate Investment 1	rust 0.3% (0.2	2% of Total In	vestments)	1,001,000
750	Istar Financial Inc.	4.000%	11/01/17	BB	733,125
	Semiconductors & Semi	conductor Equi	pment 1.2%	6 (0.8% of Tot	al Investments)
1 000	Advanced Micro	6.7509/	3/01/19	В	050 000
1,000	Devices, Inc. Advanced Micro	6.750%	3/01/19	Ь	950,000
1,075	Devices, Inc.	7.750%	8/01/20	В	1,023,938
	Advanced Micro				
1,500	Devices, Inc.	7.500%	8/15/22	В	1,415,625
	Total Semiconductors & Semiconductor				
3,575	Equipment				3,389,563
0,070	Software 1.2% (0.8% of	f Total Investme	ents)		0,000,000
	BMC Software Finance		Í		
1,330	Inc., 144A	8.125%	7/15/21	CCC+	1,162,088
	Boxer Parent Company Inc./BMC Software,				
700	144A	9.000%	10/15/19	CCC+	570,500
850	Infor Us Inc.	11.500%	7/15/18	В	926,500
750	Infor Us Inc.	9.375%	4/01/19	В	806,250
3,630	Total Software				3,465,338
	Wireless Telecommunica	ation Services	1.8% (1.1% (of Total Inves	tments)
	FairPoint Communications Inc.,				
500	144A	8.750%	8/15/19	В	511,250
500	Sprint Corporation	7.875%	9/15/23	BB	506,875
2,000	Sprint Corporation	7.125%	6/15/24	BB	1,945,000
1,750	T-Mobile USA Inc.	6.250%	4/01/21	BB	1,806,874
75 75	T-Mobile USA Inc. T-Mobile USA Inc.	6.731% 6.836%	4/28/22 4/28/23	BB BB	77,718 78,187
4,900	I-WOUNG OOA INC.	0.030%	4/20/23	DD	4,925,904
.,000					1,020,001

	Total Wireless Telecommunication Services	
\$ 54,253	Total Corporate Bonds (cost \$53,925,430) Total Long-Term Investments (cost \$433,452,792)	53,560,891 426,524,266
	Nuveen Investments 32	,,

Principal		
Amount (000)	Description (1) Coupon Maturity	Value
	SHORT-TERM INVESTMENTS 7.5% (4.7% of Total	Investments)
\$ 21,000	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$20,999,720, collateralized by \$21,265,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$21,424,488	\$ 20,999,720
	Total Short-Term Investments (cost \$20,999,720)	20,999,720
	Total Investments (cost \$454,452,512) 160.0%	447,523,986
	Borrowings (40.2)% (9), (10)	(112,500,000)
	Variable Rate Term Preferred Shares, at Liquidation (20.7)% (11)	Value (58,000,000)
	Other Assets Less Liabilities 0.9%	2,601,724
	Net Assets Applicable to Common Shares 100%	\$ 279,625,710

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) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

- (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) 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.
- (9) Borrowings as a percentage of Total Investments is 25.1%.
- (10) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.
- (11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.0%.
- 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.

See accompanying notes to financial statements.

Nuveen Investments

22

JFR
Nuveen Floating Rate Income Fund

Portfolio of Investments January 31, 2015 (Unaudited)

	Principal	Description (1)	Councy (4)	Maturity	Ratings	Value
Am	ount (000)		Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTM				
		VARIABLE RATE SENIO (4)	JR LOAN INTERE	515 125.2	% (78.2% OI I	iotai investments)
		Aerospace & Defense	1.0% (0.6% of To	ntal Investme	nte)	
		B/E Aerospace, Inc.,	1.0 /0 (0.0 /0 01 10	otal investine	1113)	
\$	4,550	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 4,561,716
	,	Sequa Corporation,				, ,
	2,450	Term Loan B	5.250%	6/19/17	В	2,361,188
		Total Aerospace &				
	7,000	Defense				6,922,904
		Airlines 3.4% (2.1% o	f Total Investmen	its)		
	0.000	American Airlines, Inc.,	4.0500/	10/00/01	D.D.	0.040.000
	3,000	Term Loan B, First Lien	4.250%	10/08/21	BB	3,010,626
	3,440	American Airlines, Inc., Term Loan	3.750%	6/27/19	BB	2 422 400
	3,440	Delta Air Lines, Inc.,	3.730%	0/2//19	DD	3,422,499
	9,795	Term Loan B1	3.250%	10/18/18	BBB	9,707,840
	0,700	Delta Air Lines, Inc.,	0.20070	10/10/10	555	0,707,010
	1,960	Term Loan B2	2.417%	4/18/16	BBB	1,951,915
	•	US Airways, Inc., Term				, ,
	4,455	Loan B1	3.500%	5/23/19	BB	4,411,007
	22,650	Total Airlines				22,503,887
			8% of Total Inves	tments)		
		Chrysler Group LLC,				
	9,925	Tranche B, Term Loan	3.250%	12/31/18	BB+	9,881,578
	7 705	Formula One Group,	4.7E00/	7/00/01	В	7 500 540
	7,795	Term Loan, First Lien Formula One Group,	4.750%	7/30/21	В	7,563,540
	2,000	Term Loan, Second Lien	7.750%	7/29/22	CCC+	1,947,500
	19,720	Total Automobiles	7.70070	1/20/22	0001	19,392,618
	, , = 0	Building Products 0.7	7% (0.5% of Total	Investments)	. 5,552,510
		Gates Global LLC, Term	(
	2,793	Loan	4.250%	7/03/21	B+	2,735,643
		Quikrete Holdings, Inc.,				
	2,115	Term Loan, First Lien	4.000%	9/28/20	B+	2,092,413
	4,908	Total Building Products				4,828,056
		Capital Markets 0.9%	(0.5% of Total Inv	vestments)		
	0.000	Citco III Limited, Term	4.0500/	0/00/40	NI/D	0.014.510
	2,823	Loan B	4.250%	6/29/18	N/R	2,814,516
	2,963	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,958,797
	2,963 5,786	Total Capital Markets	4.200%	1122120	IN/ 🗅	5,773,313
	5,700	i olai Oapilai Maikels				J, 113,313

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	o o	/(III (G II)(IE			00110
	Chemicals 2.8% (1.7% of	Total Investm	nents)		
	Ineos US Finance LLC,				
3,328	Cash Dollar, Term Loan	3.750%	5/04/18	BB	3,245,694
	Mineral Technologies,				
	Inc., Term Loan B, First				
7,518	Lien	4.000%	5/07/21	BB	7,472,975
0.450	PQ Corporation, Term	4.0000/	0/07/47	Б	0.445.700
2,450	Loan B	4.000%	8/07/17	B+	2,415,700
4,279	Univar, Inc., Term Loan	5.000%	6/30/17	B+	4,142,954
	W.R Grace & Co.,				
361	Delayed Draw, Term Loan	3.000%	2/03/21	BBB	360,121
301	W.R Grace & Co., Exit	3.000%	2/03/21	DDD	300,121
1,002	Term Loan	3.000%	2/03/21	BBB	1,000,776
18,938	Total Chemicals	3.000 /8	2/03/21	000	18,638,220
10,500	Commercial Services & Su	nnlies 2.9%	(1.8% of Tot	al Investme	
	ADS Waste Holdings,	PP.100 21070	(11070 01 100		
	Inc., Initial Term Loan,				
969	Tranche B2	3.750%	10/09/19	B+	944,389
	Education Management				- ,
	LLC, Tranche A, Term				
824	Loan	5.500%	7/02/20	N/R	777,569
	Education Management				
	LLC, Tranche B, Term				
1,374	Loan	8.500%	7/02/20	N/R	1,135,673
	HMH Holdings, Inc.,			_	
973	Term Loan, First Lien	4.250%	5/22/18	B1	968,853
	iQor US, Inc., Term		1/01/01	_	4 = 4 = 40
4,819	Loan, First Lien	6.000%	4/01/21	В	4,517,742
1 500	iQor US, Inc., Term	0.7500/	4/04/00	000.	1 000 750
1,500	Loan, Second Lien	9.750%	4/01/22	CCC+	1,383,750
	Millennium Laboratories, Inc., Tranche B, Term				
9,950	Loan	5.250%	4/16/21	B+	9,929,274
9,930	Total Commercial	3.230 /6	4/10/21	DŦ	3,323,214
20,409	Services & Supplies				19,657,250
20, 100	Communications Equipme	nt 1.1% (0.7	% of Total In	vestments)	10,007,200
	Avaya, Inc., Term Loan	, (611	,	,	
5,925	B3	4.668%	10/26/17	B1	5,676,809
	Avaya, Inc., Term Loan				, - , ,
1,608	B6	6.500%	3/31/18	B1	1,574,679
·	Total Communications				
7,533	Equipment				7,251,488
		Nuveen Investm	ents		
		34			

rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals		of Total Inves		
\$ 17,775	Dell, Inc., Term Loan B	4.500%	4/29/20	BBB	\$17,809,715
	Containers & Packaging	0.9% (0.6% of	Total Investi	ments)	
	BWAY Holding				
	Company, Term Loan B,				
3,350	First Lien	5.500%	8/14/20	B2	3,351,230
	Reynolds Group Holdings, Inc.,				
	Incremental US Term				
2,900	Loan, First Lien	4.000%	12/01/18	B+	2,873,169
	Total Containers &				
6,250	Packaging				6,224,399
	Diversified Consumer Ser	vices 5.8% (3	3.6% of Total	Investments)	
	Cengage Learning				
	Acquisitions, Inc., Exit				
5,970	Term Loan	7.000%	3/31/20	B+	5,941,679
	Harland Clarke Holdings				
	Corporation, Extended				
484	Term Loan	5.505%	6/30/17	B+	484,835
	Harland Clarke Holdings				
	Corporation, Term Loan				
3,347	B3	7.000%	5/22/18	B+	3,373,690
	Harland Clarke Holdings				
	Corporation, Term Loan				
1,463	B4	6.000%	8/04/19	B+	1,463,186
	Hilton Hotels				
14 504	Corporation, Term Loan	0.5000/	10/05/00	DD	14 070 740
14,524	B2	3.500%	10/25/20	BB+	14,376,748
0.000	Laureate Education,	E 0000/	C/1E/10	В	0.504.704
2,689	Inc., Term Loan B	5.000%	6/15/18	В	2,534,704
2 520	New Albertson's, Inc.,	4.7500/	6/04/01	Do2	2 401 670
3,530	Term Loan ServiceMaster	4.750%	6/24/21	Ba3	3,491,672
7,178	Company, Term Loan	4.250%	7/01/21	B+	7,080,452
7,170	Total Diversified	4.250 /6	7/01/21	D+	7,000,432
39,185	Consumer Services				38,746,966
39,103	Diversified Financial Serv	icos 1 /1% (0	9% of Total I	nvoetmente)	30,740,900
	Home Loan Servicing	1.4 /6 (0.	3 /6 OI TOTALLI	ivestilients)	
	Solutions, Ltd., Term				
3,448	Loan B	4.500%	6/26/20	B+	3,237,375
3,440	Ocwen Financial	4.500 /6	0/20/20	DT	0,201,010
	Corporation, Term Loan				
371	B	5.000%	2/15/18	B+	348,317
3,662	RCS Capital, Term Loan	6.500%	4/29/19	B	3,525,004
5,002	TransFirst, Inc., Term	0.500 /6	7/23/13	U	0,020,004
2,000	Loan, First Lien	5.500%	11/12/21	В	2,000,626
۷,000	Total Diversified	J.J00 /6	11/12/21	D	۷,000,020
9,481	Financial Services				9,111,322

	Discounting 17 1	- Li O i	0.00/ / 1.1	0/ - : T - · · ·	I
	Diversified Telecommunic	ation Services	6.6% (4.1	% of Total	Investments)
	Greeneden U.S.				
. ===	Holdings II LLC, Term	4.0000/	0/00/00	_	
1,725	Loan B	4.000%	2/08/20	В	1,693,986
	Intelsat Jackson				
	Holdings, S.A., Tranche	0 ==00/	0/00//0		
1,811	B2, Term Loan	3.750%	6/30/19	BB	1,793,471
	Level 3 Financing, Inc.,				
5,000	Term Loan B, First Lien	4.500%	1/31/22	BB	5,013,540
	Level 3 Financing, Inc.,				
3,667	Term Loan, Tranche B3	4.000%	8/01/19	BB	3,646,042
	Presidio, Inc., Term	-	0/0///-	_	
1,557	Loan B	5.000%	3/31/17	B+	1,545,123
	SBA Communication,				
	Incremental Term Loan,				
2,239	Tranche B1	3.250%	3/24/21	BB	2,204,703
	TelX Group, Inc., Initial	. =			
1,990	Term Loan, First Lien	4.500%	4/09/20	B1	1,963,881
	TelX Group, Inc., Initial				
1,250	Term Loan, Second Lien	7.500%	4/09/21	CCC	1,224,219
	WideOpenWest Finance				
13,597	LLC, Term Loan B	4.750%	4/01/19	Ba3	13,532,344
	Ziggo N.V., Term Loan				
4,437	B1	3.500%	1/15/22	BB	4,331,663
	Ziggo N.V., Term Loan				
2,860	B2	3.500%	1/15/22	BB	2,791,405
. ===	Ziggo N.V., Term Loan	0.5000/	=		
4,703	B3, Delayed Draw	3.500%	1/15/22	BB	4,590,864
	Total Diversified				
44.000	Telecommunication				11 001 011
44,836	Services			0.00/ /0.40	44,331,241
	Electronic Equipment, Ins	truments & Cor	nponents	0.6% (0.4%	6 of Total Investments)
	SMART Modular				
4.000	Technologies, Inc., Term	0.0500/	0/00/47	Б	4.040.000
4,293	Loan B	8.250%	8/26/17	B	4,249,696
	Energy Equipment & Servi	ices 1.1% (0. <i>1</i>	% OI 10tal	Investment	is)
5 067	Drill Rigs Holdings, Inc.,	6 0000/	2/21/21	D.	4 10F 710
5,267	Tranche B1, Term Loan	6.000%	3/31/21	B+	4,105,713
	Dynamic Energy Services International				
673		0.5009/	2/06/19	N/R	642,849
673	LLC, Term Loan	9.500%	3/06/18	IN/ I	642,649
	Offshore Group Investment Limited,				
1 460		E 000%	10/25/17	D	1 060 202
1,460	Term Loan B	5.000%	10/25/17	В	1,069,393
1,813	Pacific Drilling S.A., Term Loan B	4.500%	6/03/18	B+	1,406,553
1,013		4.500%	0/03/10	D+	1,400,000
9,213	Total Energy Equipment & Services				7 224 500
3,213	Food & Staples Retailing	7.0% (4.4% of	Total Invo	etmonte)	7,224,508
	Albertsons LLC, Term	1.0/0 (4.470 01	TOTAL HIVE	suncins)	
4,960	Loan B2	4.750%	3/21/19	BB	4,955,952
4,300	בטמוו טב	7.730/0	J/ Z 1/ 13	טט	4,300,302

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26,000	Albertsons LLC, Term Loan B4	5.500%	8/25/21	BB	25,992,772
,	Albertsons LLC, Term				, ,
2,000	D Loan B4, First Lien	5.500%	8/25/21	BB	1,999,444
	BJ's Wholesale Club,				
0.054	Inc., Replacement Loan,	4.5000/	0/00/40	_	0.044.500
3,250		4.500%	9/26/19	В	3,211,569
	BJ's Wholesale Club,				
4,000	Inc., Replacement Loan, Second Lien	8.500%	3/26/20	CCC	3,940,832
1,000	Del Monte Foods	0.00070	0,20,20	000	3,010,002
	Company, Term Loan,				
743	• • • • • • • • • • • • • • • • • • • •	4.250%	2/18/21	В	691,453
	Rite Aid Corporation,				
	Tranche 1, Term Loan,				
1,500	Second Lien	5.750%	8/21/20	B+	1,508,126
	Rite Aid Corporation,				
	Tranche 2, Term Loan,				
1,675	5 Second Lien	4.875%	6/21/21	B+	1,679,188
	Supervalu, Inc., New				
3,142		4.500%	3/21/19	BB	3,122,315
	Total Food & Staples				
47,270	D Retailing				47,101,651
		Nuveen Investm	ents		
		35			

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Food Products 6.7% (4.2)	2% of Total Inve	estments)		
	H.J Heinz Company,				
\$ 9,440	Term Loan B2	3.500%	6/05/20	BB+	\$ 9,438,189
	Hearthside Group				
1 000	Holdings, Term Loan,	4.5000/	0/00/01	D4	1 005 005
1,990	First Lien Jacobs Douwe Egberts,	4.500%	6/02/21	B1	1,985,025
7,000	Term Loan B	3.500%	7/23/21	BB	6,927,081
7,000	Pinnacle Foods Finance	3.300 /6	1/23/21	00	0,327,001
4,778	LLC, Term Loan G	3.000%	4/29/20	BB+	4,672,227
.,	US Foods, Inc.,	0100070			·,•· =,==:
16,921	Incremental Term Loan	4.500%	3/31/19	B2	16,889,261
	Wilton Products, Inc.,				
5,250	Tranche B, Term Loan	7.500%	8/30/18	В	4,948,379
45,379	Total Food Products				44,860,162
	Health Care Equipment &	Supplies 3.39	% (2.1% of T	otal Investme	nts)
	Ardent Medical				
4 007	Services, Inc., Term	0.7500/	7/00/40	Б	1 000 000
1,287	Loan, First Lien	6.750%	7/02/18	B+	1,290,222
1,859	Biomet, Inc., Term Loan B2	3.668%	7/25/17	BB	1,858,695
1,000	CareCore National LLC,	3.000 /6	1/25/11	ъъ	1,000,000
1,995	Term Loan	5.500%	3/05/21	В	1,992,481
.,000	ConvaTec, Inc., Dollar	0.00070	G, G G, <u>—</u> .	_	.,00=,.0.
2,518	Term Loan	4.000%	12/22/16	Ba3	2,518,424
	Kinetic Concepts, Inc.,				
6,806	Term Loan D1	4.000%	5/04/18	BB	6,743,054
	Onex Carestream				
5 000	Finance LP, Term Loan,	5 0000/	0/07/40	_	5 000 000
5,383	First Lien	5.000%	6/07/19	B+	5,383,292
	Onex Carestream				
2,553	Finance LP, Term Loan, Second Lien	9.500%	12/07/19	В	2,538,826
2,000	Total Health Care	9.500 /6	12/07/19		2,330,020
22,401	Equipment & Supplies				22,324,994
,	Health Care Providers & S	Services 5.9%	(3.7% of To	tal Investmen	
	BioScrip, Inc., Delayed		`		ĺ
679	Draw, Term Loan	6.500%	7/31/20	B1	678,148
	BioScrip, Inc., Initial				
1,131	Term Loan B	6.500%	7/31/20	B1	1,130,246
	Community Health				
4.050	Systems, Inc., Term	4.6=0=/	1 (07 (0)	-	4.050.000
4,950	Loan D	4.250%	1/27/21	BB	4,953,866
3,643	DaVita HealthCare Partners, Inc., Tranche	3.500%	6/24/21	Ba1	3,632,097

	B, Term Loan				
	Drumm Investors LLC,				
13,160	Term Loan	6.750%	5/04/18	В	13,247,566
	Genesis Healthcare				
1,444	LLC, Term Loan	10.000%	12/04/17	В	1,517,463
	HCA, Inc., Tranche B5,				
1,308	Term Loan	2.921%	3/31/17	BBB	1,308,526
	Heartland Dental Care,				
	Inc., Term Loan, First				
2,940	Lien	5.500%	12/21/18	B1	2,910,680
	Heartland Dental Care,				
	Inc., Term Loan,				
2,000	Second Lien	9.750%	6/21/19	CCC+	1,986,250
	LHP Operations Co.				
1,737	LLC, Term Loan B	9.000%	7/03/18	В	1,676,059
	National Mentor				
	Holdings, Inc., Term				
2,158	Loan B	4.250%	1/31/21	B+	2,131,272
	One Call Care				
	Management, Inc.,				
3,461	Term Loan B	5.000%	11/27/20	B1	3,427,730
	Skilled Healthcare			_	
716	Group Inc., Term Loan	7.000%	4/09/16	В	716,294
	Total Health Care				
39,327	Providers & Services			- •	39,316,197
	Health Care Technology	0.9% (0.6% of	Total Invest	ments)	
	0 + 1 + 101	•		•	
	Catalent Pharma	·		•	
0.100	Solutions, Inc., Term	4.0500/		DD	0.450.740
6,169	Solutions, Inc., Term Loan	4.250%	5/20/21	ВВ	6,159,749
6,169	Solutions, Inc., Term Loan Hotels, Restaurants & Le		5/20/21		
6,169	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King		5/20/21		
	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan	isure 6.0% (3.	5/20/21 8% of Total I	nvestments)	
6,169 11,611	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien		5/20/21		
11,611	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term	4.500%	5/20/21 8% of Total I 12/12/21	nvestments B+	11,637,422
	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B	isure 6.0% (3.	5/20/21 8% of Total I	nvestments)	
11,611 3,324	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings	4.500% 4.500%	5/20/21 8% of Total I 12/12/21 8/08/21	nvestments B+ B+	11,637,422 3,318,005
11,611	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan	4.500%	5/20/21 8% of Total I 12/12/21	nvestments B+	11,637,422
11,611 3,324 5,228	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America,	4.500% 4.500% 4.250%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20	nvestments B+ B+ BB	11,637,422 3,318,005 5,207,359
11,611 3,324	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan	4.500% 4.500%	5/20/21 8% of Total I 12/12/21 8/08/21	nvestments B+ B+	11,637,422 3,318,005
11,611 3,324 5,228	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts	4.500% 4.500% 4.250%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20	nvestments B+ B+ BB	11,637,422 3,318,005 5,207,359
11,611 3,324 5,228 600	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial	4.500% 4.500% 4.250% 5.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19	nvestments B+ B+ BB B+	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan	4.500% 4.500% 4.250%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20	nvestments B+ B+ BB	11,637,422 3,318,005 5,207,359
11,611 3,324 5,228 600	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts	4.500% 4.500% 4.250% 5.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19	nvestments B+ B+ BB B+	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228 600 2,786	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term	4.500% 4.500% 4.250% 5.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20	B+ BB B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B	4.500% 4.500% 4.250% 5.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19	nvestments B+ B+ BB B+	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228 600 2,786	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games	4.500% 4.500% 4.250% 5.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20	B+ BB B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600 2,786 2,940	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan	4.500% 4.500% 4.250% 5.000% 3.500%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20 12/20/19	B+ BB B+ BH BH	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840
11,611 3,324 5,228 600 2,786	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan B2	4.500% 4.500% 4.250% 5.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20	B+ BB B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600 2,786 2,940 3,000	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan B2 Scientific Games	4.500% 4.500% 4.250% 5.000% 5.500% 6.000%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20 12/20/19 10/01/21	B+ BB B+ BB BH	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840 2,968,125
11,611 3,324 5,228 600 2,786 2,940	Solutions, Inc., Term Loan Hotels, Restaurants & Lei Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan B2	4.500% 4.500% 4.250% 5.000% 3.500%	5/20/21 8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20 12/20/19	B+ BB B+ BH BH	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840

		Seaworld Parks and Entertainment, Inc., Term Loan B2				
		Station Casino LLC,				
	3,805	Term Loan B	4.250%	3/02/20	B+	3,756,912
4	0,553	Total Hotels, Restaurants & Leisure				40,243,002
		Household Durables 0.0	6% (0.4% of Tota	l Investme	nts)	
	0.510	Serta Simmons Holdings LLC, Term	4.0500/	10/01/10	р.	0.400.001
	2,519	Loan	4.250%	10/01/19	B+	2,499,331
		Tempur-Pedic International, Inc., New	/	0// 0/00	22	
	1,694	Term Loan B	3.500%	3/18/20	BB+	1,673,172
,	4,213	Total Household Durables				4,172,503
		Industrial Conglomerates	s 0.3% (0.2% of	Total Inve	stments)	
;	2,303	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750% Nuveen Investmen 36	11/26/20 ts	B1	2,178,348

	incipal	B 1 . 1 (4)	0	Maturity	Ratings	W.L.
Amo	ount (000)	Description (1)	Coupon (4)	(2)	(3)	Value
		Insurance 2.4% (1.5% o	t Total investm	ents)		
		Alliant Holdings I LLC,				
Φ	000	Delayed Draw, Term	TDD	TDD	р.	Φ 001 Ε4Ε
\$	382	Loan, WI/DD	TBD	TBD	B+	\$ 381,545
		Alliant Holdings I LLC,				
	1,618	Incremental Term Loan, WI/DD	TBD	TBD	B+	1 615 055
	1,010	Alliant Holdings I LLC,	טסו	טסו	D+	1,615,955
		Initial Term Loan B, First				
	1,959	Lien	4.250%	12/20/19	B+	1,931,624
	1,333	Hub International	4.230 /6	12/20/19	DΤ	1,301,024
		Holdings, Inc., Initial				
	5,930	Term Loan	4.250%	10/02/20	B1	5,762,648
	0,000	USI Holdings	1.20070	10/02/20	D 1	0,702,010
		Corporation, Initial Term				
	6,143	Loan	4.250%	12/27/19	B1	6,058,413
	16,032	Total Insurance	1120070	12,27,10	2.	15,750,185
	. 0,002	Internet & Catalog Retail	1.0% (0.7% of	Total Invest	ments)	. 6,1 66, 1 66
		Travelport LLC, Term	(011)		,	
	7,000	Loan B, First Lien	6.000%	9/02/21	B2	7,019,250
	,	Internet Software & Servi	ces 1.8% (1.1	% of Total In	vestments)	, ,
		Sabre Inc., Term Loan	,		,	
	741	B2	4.500%	2/19/19	Ba3	734,885
	290	Sabre Inc., Term Loan C	4.000%	2/19/18	Ba3	285,722
	3,430	Sabre Inc., Term Loan	4.000%	2/18/19	Ba3	3,384,981
		Tibco Software, Inc.,				
	7,917	Term Loan B	6.500%	11/25/20	B1	7,758,333
		Total Internet Software				
	12,378	& Services			12,163,921	
			of Total Investr	nents)		
		EIG Investors Corp.,			_	
	5,998	Term Loan	5.000%	11/09/19	В	5,997,553
	570	VFH Parent LLC, New	5 750 0/	4.4.00.4.0	N/D	500.077
	570	Term Loan	5.750%	11/08/19	N/R	568,277
	0.407	Zayo Group LLC, Term	4.0000/	7/00/10	D4	0.440.570
	2,437	Loan B	4.000%	7/02/19	B1	2,416,576
	9,005	Total IT Services	duata 2.00/ /1	1 20/ of Total	Invoctments)	8,982,406
		Leisure Equipment & Pro 24 Hour Fitness	ducis 2.0% (1	1.2% OF TOTAL	investments)	
		Worldwide, Inc., Term				
	3,784	Loan B	4.750%	5/28/21	Ba3	3,672,662
	J, / U4	Bombardier	4 .730/0	J/ ZU/ Z I	Dao	0,012,002
		Recreational Products,				
	5,539	Inc., Term Loan	4.000%	1/30/19	BB+	5,425,490
	0,000	Equinox Holdings, Inc.,	7.000 /0	1/00/10		0,720,700
		New Initial Term Loan,				
	3,193	First Lien	5.000%	1/31/20	B1	3,173,272
	1,000	51 =1011	6.250%	12/27/20	В	1,001,250
	.,555		0.20070	, _ , _ 0	_	.,00.,200

	Four Coopers Haldings				
	Four Seasons Holdings,				
	Inc., Term Loan, Second Lien				
10 E1/	Total Leisure Equipment				10.070.074
13,510		Total Investo	conto\		13,272,674
	Machinery 1.0% (0.6% of Doosan Infracore	i Total investi	nents)		
4 500	International, Inc., Term	4 E009/	E/07/01	DD	4 500 205
4,590	Coan Rexnord LLC, Term	4.500%	5/27/21	BB	4,590,385
1,842	•	4.000%	8/21/20	BB	1 010 600
6,432		4.000%	0/21/20	DD	1,812,632 6,403,017
0,432	Media 17.9% (11.2% of T	otal Investme	nte\		0,400,017
2,138	•	5.000%	9/26/21	B1	2,145,362
2,130	Advantage Sales &	3.000 /6	3/20/21	וט	2,143,302
	Marketing, Inc., Delayed				
10 ⁻		4.250%	7/23/21	B1	100,427
10	Advantage Sales &	1.200 /0	,, _0, _ 1	51	100,721
	Marketing, Inc., Term				
3,04		4.250%	7/25/21	B1	3,012,803
3,5 1	Advantage Sales &	00,0	.,,		5,5:=,555
	Marketing, Inc., Term				
2,200	——————————————————————————————————————	7.500%	7/25/22	CCC+	2,161,500
	Affinion Group Holdings,				
	Inc., Initial Term Loan,				
2,22	1 Second Lien	8.500%	10/31/18	B3	1,924,338
	Affinion Group Holdings,				
	Inc., Term Loan, First				
1,330		6.750%	4/30/18	B1	1,246,689
	Catalina Marketing				
	Corporation, Term Loan,				
1,990		4.500%	4/09/21	B+	1,901,694
	Catalina Marketing				
0.00	Corporation, Term Loan,	7.7500/	4/44/00	000	4 0 4 0 0 0 4
2,000		7.750%	4/11/22	CCC+	1,813,334
	Clear Channel				
00	Communications, Inc.,	2 0010/	1/29/16	CCC	260 000
367	7 Tranche B, Term Loan Clear Channel	3.821%	1/29/10	CCC+	362,323
	Communications, Inc.,				
3,156		6.921%	1/30/19	CCC+	2,949,520
0,100	Clear Channel	0.32176	1/30/13	000+	2,545,520
	Communications,				
2,718		7.671%	7/30/19	CCC+	2,576,296
_,, 1	Cumulus Media, Inc.,		., 55, 15	2001	2,5. 5,255
12,78		4.250%	12/23/20	B+	12,522,797
,	Emerald Expositions				, , -
	Holdings, Inc., Term				
3,930	G 1	4.750%	6/17/20	BB	3,890,957
·	EMI Music Publishing				
670	6 LLC, Term Loan B	3.750%	6/29/18	BB	668,078

89	Gray Television, Inc., Initial Term Loan	3.750%	6/13/21	BB	880,284
2,98	IMG Worldwide, Inc., 5 First Lien	5.250%	5/06/21	B1	2,924,369
0.70	Interactive Data Corporation, Term Loan	4.7500/	E/00/01	D.	2.705.400
3,73	B1 B McGraw-Hill Education Holdings LLC,	4.750%	5/02/21	B+	3,725,422
3,36		5.750%	3/22/19	B+	3,366,868
	Media General, Inc., Delayed Draw, Term				
2,72	21 Loan	4.250%	7/31/20	BB+	2,709,877
1,95	Mediacom Broadband LLC, Tranche G, Term 55 Loan	4.000%	1/20/20	BB	1,935,450
,	Numericable Group				, , , , , , ,
3,21	•	4.500%	5/21/20	Ba3	3,203,425
2,78	Numericable Group 3 S.A., Term Loan B2	4.500%	5/21/20	Ba3	2,771,399
3,89	Radio One, Inc., Term 11 Loan B, First Lien	7.500% Nuveen Investm	3/31/16 nents	B+	3,915,125

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Media (continued)				
\$ 2,423	Springer Science & Business Media, Inc., Term Loan B3	4.750%	8/14/20	В	\$ 2,404,076
31,970	Tribune Company, Term Loan B	4.000%	12/27/20	BB+	31,590,810
17,668	Univision Communications, Inc., Replacement Term Loan, First Lien	4.000%	3/01/20	B+	17,427,364
1,000	Virgin Media Investment Holdings, Term Loan B	3.500%	6/07/20	ВВ	986,641
1,520	Weather Channel Corporation, Term Loan, Second Lien	7.000%	6/26/20	В3	1,422,265
	WMG Acquisition Corporation, Tranche B, Refinancing Term			_	
2,009	Loan	3.750%	7/01/20	B+	1,945,013
829	Yell Group PLC, Term Loan A2	5.247%	3/01/19	CCC+	1,258,695
66	Yell Group PLC, Term Loan A2, (7) Yell Group PLC, Term	1.500%	3/03/19	CCC+	
1,925	Loan B2, Payment in Kind, (7)	0.000%	3/03/24	CCC	
123,601	Total Media		_		119,743,201
	•	0.5% of Total Inv	restments)		
	Hudson's Bay				
1,625	Company, Term Loan B, First Lien	4.750%	11/04/20	BB	1,631,469
4.404	J.C. Penney Corporation, Inc., Term	F 0000/	0/00/10	D	0.000.010
4,104	Loan Total Multiline Retail	5.000%	6/20/19	В	3,993,216
5,729	Oil, Gas & Consumable Western Refining, Inc.,	Fuels 2.4% (1.	.5% of Total	Investments)	5,624,685
1,130	Term Loan B Citgo Petroleum Corporation, Term Loan	4.250%	11/12/20	BB	1,092,915
1,176	B Crestwood Holdings	4.500%	7/29/21	B+	1,130,560
2,299	LLC, Term Loan B	7.000%	6/19/19	B2	2,119,158
4,975	,	7.750%	1/22/19	N/R	3,640,302

	Energy and Exploration Partners, Term Loan				
	EP Energy LLC, Term				
867	Loan B3, Second Lien	3.500%	5/24/18	Ba3	810,333
	Fieldwood Energy LLC,				,
	Term Loan, Second				
4,485	Lien	8.375%	9/30/20	B2	2,749,152
0.070	Seadrill Partners LLC,	4.0000/	0/04/04	DD	0.004.000
3,872	Initial Term Loan	4.000%	2/21/21	BB	3,081,808
	Southcross Energy Partners L.P., Opco				
565	Term Loan	5.250%	8/04/21	B1	542,092
000	Southcross Holdings	0.20070	0/01/21	<u> </u>	012,002
	Borrower L.P., Holdco				
1,274	Term Loan	6.000%	8/04/21	B2	1,168,973
	Total Oil, Gas &				
20,643	Consumable Fuels				16,335,293
	•	3.7% of Total	Investments)	
4 570	Generic Drug Holdings,	F 0000/	0/4.0/00	D.4	4 574 075
1,576	Inc., Term Loan B	5.000%	8/16/20	B1	1,571,075
	Graceway Pharmaceuticals LLC,				
	Second Lien Term				
5,625	Loan, (8)	0.000%	5/03/13	N/R	35,156
0,020	Graceway	0.00070	0/00/10	14/11	00,100
	Pharmaceuticals LLC,				
51	Term Loan, (8)	0.000%	5/03/12	N/R	51,125
5,946	Grifols, Inc., Term Loan	3.171%	2/27/21	Ba1	5,885,481
	Par Pharmaceutical				
	Companies, Inc., Term		- / / -		
3,570	Loan B2	4.000%	9/30/19	B1	3,508,791
3,980	Patheon, Inc., Term Loan B	4.250%	3/11/21	В	3,886,470
3,900	Pharmaceutical Product	4.250 /6	3/11/21	Ь	3,000,470
	Development, Inc.,				
5,312	Term Loan B, First Lien	4.000%	12/01/18	Ba2	5,295,804
,	Pharmaceutical				-,,
	Research Associates,				
4,710	Inc., Term Loan	4.500%	9/23/20	B1	4,674,508
	Quintiles Transnational				
3,868	Corp., Term Loan B3	3.750%	6/08/18	BB+	3,829,203
007	Salix Pharmaceuticals,	4.0500/	1/00/00	D-4	004.404
987	LTD., Term Loan	4.250%	1/02/20	Ba1	984,134
3,380	Therakos, Inc., Term Loan, First Lien	7.000%	12/27/17	В	3,367,333
3,300	Valeant	7.000/6	12/21/11	U	J,JU1,JJJ
	Pharmaceuticals				
	International, Inc., Term				
2,639	International, Inc., Term Loan E	3.500%	8/05/20	Ba1	2,624,578
2,639 4,211		3.500% 3.500%	8/05/20 2/13/19	Ba1 Ba1	2,624,578 4,188,735

International, Inc., Tranche B, Term Loan D2

45,855	Total Pharmaceuticals				39,902,393
	Professional Services	0.2% (0.1% of ⁻	Total Investr	nents)	
	Ceridian Corporation,				
1,137	Term Loan B2	4.500%	9/15/20	Ba3	1,120,015
	Real Estate Investment	Trust 2.3% (1.	.5% of Total	Investmer	nts)
	Realogy Corporation,				
4,913	Initial Term Loan B	3.750%	3/05/20	BB	4,847,779
	Starwood Property				
	Trust, Inc., Term Loan				
5,905	В	3.500%	4/17/20	BB	5,791,696
	Walter Investment				
	Management				
	Corporation, Tranche				
E 704	B, Term Loan, First	4.7500/	10/10/00	_	5 007 044
5,701	Lien	4.750%	12/18/20	B+	5,007,311
10.510	Total Real Estate				45.040.700
16,519	Investment Trust	D I	1 00/ /1	40/ . (T . I	15,646,786
	Real Estate Management	t & Developme	nt 1.8% (1.	1% of lot	ai investments)
	Capital Automotive LP,				
0.700	Term Loan, Second	C 0000/	4/00/00	D4	0.707.545
3,723	Lien	6.000%	4/30/20	B1	3,727,545
0 1 1 5	Capital Automotive LP,	4.000%	4/10/19	Ba2	0 117 454
8,145	Term Loan, Tranche B1 Total Real Estate	4.000%	4/10/19	Daz	8,117,454
	Management &				
11,868	Development				11,844,999
11,000	Development	Nuveen Investm	nents		11,044,333
		38			

	rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)		Value
		Semiconductors & Semiconductors	conductor Equi	pment 3.5%	% (2.2% of To	tal Inv	estments)
Φ	0.050	Avago Technologies,	0.7500/	E /0.0 /0.1	DDD	Φ	0.044.007
\$	9,950	Term Loan B Freescale	3.750%	5/06/21	BBB	\$	9,944,667
		Semiconductor, Inc.,					
	7,405	Term Loan, Tranche B4	4.250%	2/28/20	B1		7,303,477
	,	Freescale					, ,
		Semiconductor, Inc.,					
	2,963	Term Loan, Tranche B5	5.000%	1/15/21	B1		2,972,066
	0.004	NXP Semiconductor	0.0500/	4 /4 4 /00	DDD		0.004.507
	2,921	LLC, Term Loan D Total Semiconductors &	3.250%	1/11/20	BBB		2,891,567
		Semiconductor					
	23,239	Equipment					23,111,777
	,	Software 9.1% (5.7% of	Total Investme	ents)			, ,
		Blackboard, Inc., Term					
	2,920	Loan B3	4.750%	10/04/18	B+		2,909,405
	6 697	BMC Software, Inc.,	E 000%	0/10/00	B1		6 400 124
	6,687	Initial Term Loan Compuware	5.000%	9/10/20	ы		6,490,134
		Corporation, Tranche					
		B2, Term Loan, First					
	6,000	Lien, DD1	6.250%	12/15/21	В		5,695,002
		Datatel Parent Corp,					
	3,024	Term Loan B1	4.000%	7/19/18	BB		2,996,653
		Emdeon Business Services LLC, Term					
	4,708	Loan B2	3.750%	11/02/18	Ba3		4,640,112
	1,700	Epicor Software	0.70070	11/02/10	Бао		1,010,112
		Corporation, Term Loan,					
	621	B2	4.000%	5/16/18	Ba3		618,477
		Explorer Holdings, Inc.,			_		
	1,906	Term Loan Infor Global Solutions	6.000%	5/02/18	B+		1,907,101
		Intermediate Holdings,					
	14,218	Ltd., Term Loan B5	3.750%	6/03/20	Ba3		13,899,794
	, -	Micro Focus					-,,
		International PLC, Term					
	3,200	Loan B	5.250%	11/19/21	BB		3,111,002
		Micro Focus					
	3,300	International PLC, Term Loan C	4.500%	11/20/19	BB		3,186,150
	0,000	Misys PLC, Term Loan	1 .500 /6	11/20/13			0,100,100
	6,354	B, First Lien	5.000%	12/12/18	B+		6,370,525
	<u> </u>	SunGard Data					· .
		Systems, Inc., Term					
	2,615	Loan E	4.000%	3/08/20	BB		2,599,696
	1,000		9.000%	11/07/22	CCC+		988,750

TransFirst, Inc., Term Loan, Second Lien Zebra Technologies Corporation, Term Loan B, First Lien BB+ 5.610 5,650,326 4.750% 10/27/21 62,163 **Total Software** 61,063,127 Specialty Retail 0.8% (0.5% of Total Investments) Jo-Ann Stores, Inc., Term Loan, First Lien 3,745 4.000% B+ 3/16/18 3,641,582 **Pilot Travel Centers** LLC, Term Loan B, First 1,496 Lien 4.250% 9/30/21 BB 1,501,861 5,241 Total Specialty Retail 5,143,443 Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Polymer Group, Inc., 4,468 Initial Term Loan 5.250% 12/19/19 B2 4,440,133 **Trading Companies & Distributors** 1.9% (1.2% of Total Investments) HD Supply, Inc., Term Loan 11,056 4.000% 6/28/18 B+ 10,966,627 Neff Rental/Neff Finance Closing Date Loan, Second Lien В 1,666 7.250% 6/09/21 1,626,517 **Total Trading** Companies & 12,722 **Distributors** 12,593,144 **Transportation Infrastructure** 0.2% (0.1% of Total Investments) Ceva Group PLC. 77 Canadian Term Loan B2 71,315 6.500% 3/19/21 Ceva Group PLC, 449 Dutch B.V., Term Loan B2 6.500% 413,629 3/19/21 Ceva Group PLC, Synthetic Letter of 429 Credit Term Loan 3/19/21 B2 395,199 6.345% Ceva Group PLC, US 619 Term Loan 3/19/21 B2 6.500% 570,524 **Total Transportation** 1,574 Infrastructure 1,450,667 **Wireless Telecommunication Services** 2.5% (1.5% of Total Investments) Asurion LLC, Term Loan B1 9,613 5.000% 5/24/19 Ba3 9,570,517 Fairpoint Communications, Inc., 4,913 Term Loan B В 7.500% 2/11/19 4,914,037 **UPC** Broadband Holding BV, Term Loan 2,000 AΗ 3.250% 6/30/21 BB 1,960,415 **Total Wireless** Telecommunication 16,526 Services 16,444,969 \$ 861,240 Total Variable Rate 837,078,274 Senior Loan Interests

	(cost \$857,051,384)	
Shares	Description (1)	Value
	COMMON STOCKS 2.1% (1.3% of Total Investments)	
	Diversified Consumer Services 0.2% (0.2% of Total Investments)	
	Cengage Learning	
78,490	Holdings II LP, (5), (6)	\$ 1,726,780
	Nuveen Investments	
	39	

JFR Nuveen Floating Rate Income Fund

Portfolio of Investments (continued) January 31, 2015 (Unaudited)

S	Shares	Description (1)						Value
		Hotels, Restaurants & L	.eisure	0.2% (0	.1% of Total	Investments)		
		BLB Worldwide						
	42,041	Holdings Inc., (5), (6)					\$	1,208,679
		Buffets Term Loan, (5),						
	2,670	(6)						5,340
		Total Hotels, Restaurants						1,214,019
		Media 1.7% (1.0% of T	otal Inv	estment	s)			
		Cumulus Media, Inc.,						
	6,597	(5)						22,957
		Metro-Goldwyn-Mayer,						
٦	101,565	(5), (6)						7,414,245
	57,088	Tribune Company, (5)						3,361,912
	45,941	Tribune Company, (7)						
	14.070	Tribune Publishing						000 710
	14,272	Company Total Media					4	299,712
		Professional Services	0.00/ (0	00/ of T	otal Invaatm	onto)	ı	1,098,826
	47,152	Vertrue, Inc., (5), (6)	0.0% (0	1.0 % OI I	otal Investm	ents)		84,874
	47,132	Software 0.0% (0.0% c	of Total I	lnvoetma	ante)			04,074
		Eagle Topco LP, (5),) i Otai i	iiivestiiid	ziilə <i>)</i>			
-	743,286	(7)						1
	10,200	Total Common Stocks (co	nst \$12.4	171 161)			1	4,124,500
		rotal common ctoons (et	σοι φ . Ξ, .	.,,,,,,,		Dations	•	.,,000
						Ratings		
S	Shares	Description (1)	Cou	ıpon		Ratings (3)		Value
S	Shares	Description (1) \$25 PAR (OR SIMILAR)		ipon PREFE	RRED 0.2%	(3)	Inves	Value stments)
S	Shares	Description (1) \$25 PAR (OR SIMILAR) Diversified Consumer S	RETAIL	PREFE		(3) (0.1% of Total		
S	Shares	\$25 PAR (OR SIMILAR)	RETAIL	PREFE		(3) (0.1% of Total		
S	Shares	\$25 PAR (OR SIMILAR) Diversified Consumer S	RETAIL	PREFE		(3) (0.1% of Total		
S	Shares 31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6)	RETAIL Services	PREFE		(3) (0.1% of Total		
S		\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education	RETAIL Services	PREFEF 0.2% ((3) (0.1% of Total I Investments)		stments)
S	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management	RETAIL Services	PREFE 0.2% ((3) (0.1% of Total I Investments) N/R		306,376
S		\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6)	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments)	\$	306,376 717,948
S	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments) N/R	\$	306,376
S	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments) N/R	\$	306,376 717,948
S	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments) N/R	\$	306,376 717,948
S	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments) N/R	\$	306,376 717,948 1,024,324
	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments) N/R N/R	\$	306,376 717,948
Pr	31,157 10,989	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349)	RETAIL services 7. 7. er Servic	9REFEF 0.2% (.500% .500% ces	0.1% of Tota	(3) (0.1% of Total I Investments) N/R N/R Ratings	\$	306,376 717,948 1,024,324
Pr	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1)	RETAIL services 7. 7. er Service Cou	9REFER 0.2% (.500% .500% ces	0.1% of Tota Maturity	(3) (0.1% of Total I Investments) N/R N/R Ratings (3)	\$	306,376 717,948 1,024,324
Pr	31,157 10,989	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS	RETAIL services 7 7 er Service Cou	.500% .500% .es	0.1% of Tota Maturity Total Investr	(3) (0.1% of Total I Investments) N/R N/R Ratings (3) ments)	\$	306,376 717,948 1,024,324
Pr	31,157 10,989 rincipal	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equip	RETAIL services 7 7 er Service Cou	.500% .500% .es	0.1% of Tota Maturity	(3) (0.1% of Total I Investments) N/R N/R Ratings (3) ments)	\$	306,376 717,948 1,024,324
Pr	31,157 10,989 rincipal ount (000)	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equip Nortel Networks Corp.,	RETAIL Services 7 7 er Service Cou 0.3% (PREFER 0.2% (.500% .500% ces upon (0.2% of 0.3% (0.2	Maturity Total Investr	(3) (0.1% of Total I Investments) N/R N/R Ratings (3) ments) nvestments)	\$	306,376 717,948 1,024,324 1,024,324 Value
Pr	31,157 10,989 rincipal	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (8)	RETAIL Services 7 7 er Service Cou 0.3% (.500% .500% .es	0.1% of Tota Maturity Total Investr	(3) (0.1% of Total I Investments) N/R N/R Ratings (3) ments)	\$	306,376 717,948 1,024,324
Pr	31,157 10,989 rincipal ount (000)	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (8) Nortel Networks Corp.,	RETAIL services 7. 7. er Service 0.3% ment 1.	PREFER 0.2% (Maturity Total Investr 2% of Total Ir 4/15/12	(3) (0.1% of Total Investments) N/R Ratings (3) ments) nvestments)	\$	306,376 717,948 1,024,324 1,024,324 Value 824,500
Pr	31,157 10,989 rincipal ount (000)	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (8)	RETAIL services 7. 7. er Service 0.3% ment 1.	PREFER 0.2% (.500% .500% ces upon (0.2% of 0.3% (0.2	Maturity Total Investr	(3) (0.1% of Total I Investments) N/R N/R Ratings (3) ments) nvestments)	\$	306,376 717,948 1,024,324 1,024,324 Value

		Total Communications				
		Equipment				
		Total Convertible				
		Bonds (cost				
\$	1,850	\$1,563,750)				1,789,500
т .	incipal	ψ.,σσσ,, σσ,			Ratings	1,100,000
	•	Description (1)	Coupon	Maturity	•	Value
AIIIO	unt (000)	Description (1)	Coupon	Maturity	(3)	value
			18.5% (11.6% of		•	
		Commercial Services & S	Supplies 0.1%	6 (0.1% of Total	al Investment	s)
		NES Rental Holdings				
\$	700	Inc., 144A	7.875%	5/01/18	CCC+	\$ 701,750
		Communications Equipm	nent 0.9% (0.6	6% of Total In	vestments)	
	2,500	Avaya Inc., 144A	10.500%	3/01/21	CCC+	2,046,875
		Nortel Networks				
	4,000	Limited, (8)	0.000%	7/15/11	N/R	4,180,000
		Total Communications				
	6,500	Equipment				6,226,875
		Consumer Finance 0.5	% (0.3% of Tota	I Investments	s)	
		First Data Corporation,				
	3,000	144A	7.375%	6/15/19	BB	3,146,250
		Containers & Packaging	0.9% (0.6% o	f Total Investi	ments)	
	5,750	Reynolds Group	9.875%	8/15/19	CCĆ+	6,109,375
		•	Nuveen Investme	ents		
			40			

Р	rincipal				Ratings	
	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Diversified Telecommunic	cation Services	1.4% (0.9%	of Total Inv	estments)
		Consolidated				
		Communications				
\$	1,500	Finance Company	10.875%	6/01/20	В	\$ 1,691,250
	4,000	IntelSat Limited	7.750%	6/01/21	В	3,965,000
	3,800	IntelSat Limited	8.125%	6/01/23	В	3,838,000
		Total Diversified				
		Telecommunication				
	9,300	Services	0	/ /d 00/		9,494,250
	0.050	Health Care Equipment &				
	3,250	Kinetic Concepts	10.500%	11/01/18	В	3,566,875
	2,000	Kinetic Concepts	12.500%	11/01/19	CCC+	2,210,000
	1 000	Tenet Healthcare	0.7500/	0/04/00	DO	4 055 000
	1,000	Corporation Tanat Healthears	6.750%	2/01/20	B3	1,055,000
	4,000	Tenet Healthcare	6.000%	10/01/20	Ba2	4,330,000
	4,000	Corporation Total Health Care	6.000%	10/01/20	Da∠	4,330,000
	10,250	Equipment & Supplies				11,161,875
	10,230	Health Care Providers & S	Sarvicas 20%	(1.2% of Tot	al Investmen	
		Community Health	Del vices 2.0 /6	(1.2 /8 01 100	ai iiivestiiieii	113)
	4,000	Systems, Inc.	5.125%	8/01/21	Ba2	4,155,000
	1,000	Community Health	0.12070	0/01/21	Duz	1,100,000
	6,400	Systems, Inc.	6.875%	2/01/22	B+	6,797,600
	-,	lasis Healthcare Capital				3,1 21,122
	1,200	Corporation	8.375%	5/15/19	CCC+	1,257,000
		Truven Health Analtyics				
	1,000	Inc.	10.625%	6/01/20	CCC+	975,000
		Total Health Care				
	12,600	Providers & Services				13,184,600
		Media 4.8% (3.0% of Total	tal Investments)			
		CCO Holdings LLC				
	1,000	Finance Corporation	5.750%	9/01/23	BB	1,012,500
	4 700	Clear Channel	10.0000/	4/45/40	000	4 500 040
	1,762	Communications, Inc.	10.000%	1/15/18	CCC	1,532,940
	6 E00	Clear Channel	0.0000/	10/15/10	000	6 007 050
	6,562	Communications, Inc.	9.000%	12/15/19	CCC+	6,397,950
	10,628	Clear Channel Communications, Inc.	14.000%	2/01/21	CCC	8,714,869
	10,020	Clear Channel	14.000 /6	2/01/21	CCC	0,714,009
	9,500	Communications, Inc.	9.000%	3/01/21	CCC+	9,215,000
	2,000	Dish DBS Corporation	5.875%	7/15/22	BB	2,020,000
	1,500	Dish DBS Corporation	5.875%	11/15/24	BB	1,507,500
	1,000	McGraw-Hill Global	5.57576	11/10/27		1,007,000
	1,875	Education Holdings	9.750%	4/01/21	BB	2,076,563
	34,827	Total Media				32,477,322
	,		0.7% of Total Inv	vestments)		, ,
	2,000	Valeant	6.750%	8/15/18	B1	2,127,500
		Pharmaceuticals				

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	International, 144A				
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.000%	10/01/20	B1	1,053,750
,	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	B1	1,067,500
,	VPII Escrow				, ,
3,000	Corporation, 144A	7.500%	7/15/21	B1	3,285,000
7,000	Total Pharmaceuticals				7,533,750
,	Real Estate Investment T	rust 0.2% (0.1	% of Total In	vestments	•
1,500	Istar Financial Inc.	4.000%	11/01/17	BB	1,466,250
	Semiconductors & Semiconductors		ment 1.3%	6 (0.8% of T	
	Advanced Micro	•		,	ĺ
2,000	Devices, Inc.	6.750%	3/01/19	В	1,900,000
	Advanced Micro				, ,
2,800	Devices, Inc.	7.750%	8/01/20	В	2,667,000
	Advanced Micro				
3,168	Devices, Inc.	7.500%	8/15/22	В	2,989,800
	Advanced Micro				
1,000	Devices, Inc.	7.000%	7/01/24	В	872,500
	Total Semiconductors &				
	Semiconductor				
8,968	Equipment				8,429,300
	Software 1.1% (0.7% of	Total Investme	nts)		
	BMC Software Finance		_		
2,500	Inc., 144A	8.125%	7/15/21	CCC+	2,184,375
	Boxer Parent Company				
	Inc./BMC Software,				
1,500	144A	9.000%	10/15/19	CCC+	1,222,500
1,700	Infor Us Inc.	11.500%	7/15/18	В	1,853,000
1,875	Infor Us Inc.	9.375%	4/01/19	В	2,015,625
7,575	Total Software				7,275,500
		Nuveen Investme	ents		
		41			
					1

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

F	Principal				Ratings		
	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
		Wireless Telecommuni	ication Services	2.5% (1.6%	6 of Total Inves	stme	nts)
		FairPoint					
_		Communications Inc.,			_		
\$	750	144A	8.750%	8/15/19	В	\$	766,875
	8,250	Sprint Corporation	7.875%	9/15/23	BB		8,363,438
	3,750 3,750	Sprint Corporation T-Mobile USA Inc.	7.125% 6.250%	6/15/24 4/01/21	BB BB		3,646,875
	3,730	Total Wireless	6.230%	4/01/21	DD		3,871,874
		Telecommunication					
	16,500	Services					16,649,062
	. 0,000	Total Corporate					. 0,0 .0,00=
		Bonds (cost					
\$	124,470	\$123,774,468)					123,856,159
	Principal				Ratings		
Am	ount (000)		Coupon	Maturity	(3)		Value
		ASSET-BACKED SECU	JRITIES 5.7% (3	3.5% of Tota	I Investments)		
		Bluemountain					
		Collateralized Loan					
\$	1,200	Obligation, Series 2012 2A E14	5.329%	11/20/24	BB	\$	1,117,411
Ψ	1,200	BlueMountain	3.323 /6	11/20/24	ББ	Ψ	1,117,411
		Collateralized Loan					
		Obligations Limited					
	2,500	2012-1A, 144A	5.734%	7/20/23	BB		2,372,493
		Carlyle Global Market					
		Strategies					
		Collateralized Loan					
	500	Obligations, Series	F 00 40/	4/40/05	DD		450.000
	500	2013-2A E	5.234%	4/18/25	BB		456,009
		Carlyle Global Market Strategies,					
		Collateralized Loan					
		Obligations, Series					
	1,750	2013-3A, 144A	4.834%	7/15/25	BB		1,557,836
		Finn Square					·
		Collateralized Loan					
		Obligations Limited,					
	1,000	Series 2012-1A, 144A	5.281%	12/24/23	BB		921,304
		Flatiron Collateralized					
		Loan Obligation					
	1,500	Limited, Series 2011-1A	4.634%	1/15/23	BB		1,345,008
	500	ING Investment	5.234%	4/15/24	BB		447,513
	500	Management,	J.ZU+ /0	T/ 1 3/ 4			
		Collateralized Loan					

Obligation, 2013-1A D, 144A

	D, 144A				
	LCM Limited				
	Partnership,				
	Collateralized Loan				
	Obligation 2012A,				
0.700		E 00.40/	10/10/00	DD	0.507.005
2,700	144A	5.984%	10/19/22	BB	2,587,035
	LCM Limited				
	Partnership,				
	Collateralized Loan				
6,000	Obligation, 2015A	5.227%	2/25/17	BB	5,375,118
0,000	LCM Limited	0.22770	<i>L/L0/17</i>	55	0,070,110
	Partnership,				
	Collateralized Loan				
	Obligation, Series				
3,000	10AR, 144A	5.734%	4/15/22	BB	2,887,323
	LCM Limited				
	Partnership,				
	Collateralized Loan				
1 500		E 2040/	4/10/00	BB	1 407 006
1,500	Obligation, Series 11A	5.384%	4/19/22	DD	1,407,026
	Madison Park				
	Funding Limited,				
1,500	Series 2012-10A	5.582%	4/22/22	BB	1,403,924
	Madison Park				
	Funding Limited,				
	Collateralized Loan				
	Obligations, Series				
1 500		E 4040/	1/20/25	BB	1 460 105
1,500	2012-8A, 144A	5.484%	1/20/23	DD	1,469,195
	North End CLO				
	Limited, Loan Pool,				
500	144A	4.833%	7/17/25	BB	434,658
	Northwoods Capital				
	Corporation,				
	Collateralized Loan				
750	Obilgations 2012-9A	5.334%	1/18/24	BB	675,464
7 30	Oak Hill Credit	J.JJ-70	1/10/24	טט	070,404
	Partners IV Limited,				
	Collateralized Loan				
	Obligation Series				
3,000	2012-6A	5.724%	5/15/23	BB	2,845,206
	Oak Hill Credit				
	Partners Series				
800	2013-9A	5.234%	10/20/25	BB	725,412
000	Oak Hill Credit	J.207/0	10,20,20		720,412
	Partners, Series	F 000=1	4.4.00.100		
3,360	2012-7A	5.229%	11/20/23	BB	3,087,981
	Race Point				
	Collateralized Loan				
	Obligation Series				
3,000	2012-7A, 144A	5.225%	11/08/24	BB	2,757,488
1,000		6.231%	12/15/22	BB	1,001,058
1,000		5.20170	12/10/22		1,001,000

		Race Point				
		Collateralized Loan				
		Obligation Limited				
		2011-5AR, 144A				
		Race Point				
		Collateralized Loan				
		Obligations, Series				
3 (000	2012-6A, 144A	5.727%	5/24/23	BB	2,960,996
0,0	,00	Total Asset-Backed	J.7 Z 7 70	3/ 2 4/20	00	2,300,330
		Securities (cost				
\$ 40,5	S60	\$37,302,983)				37,835,458
Share		Description (1), (9)				Value
Silait	2 5	INVESTMENT COMPAN	IIEC 160//1/	0% of Total In	wootmonto	
		Eaton Vance	1.0 /6 (1.0	76 OI TOLAI II	ivesilients	•)
252.6	260	Floating-Rate Income Trust Fund				4 904 765
353,6	000	Eaton Vance Senior				4,894,765
060 5	:06	Income Trust				6.052.662
968,5	000		oioo (ooot ©11 O	01 500\		6,053,663
		Total Investment Compa			`	10,948,428
Duinei		Total Long-Term Invest	ments (cost \$ i	,044,247,604)	1,026,656,643
Princi	•	December (1)	0			Value
Amount	(000)	Description (1)	Coupon	Maturity		Value
		SHORT-TERM INVESTM	/IEN 15 0.5% (14.1% OT 10ta	ıl Investme	nts)
Ф 40 =	700	Dawwalaaaa		(,		
\$ 43,7	'60	Repurchase	0.000%	(\$ 43,759,690
\$ 43,7	'60	Agreement with Fixed		(
\$ 43,7	'60	Agreement with Fixed Income Clearing		(
\$ 43,7	'60	Agreement with Fixed Income Clearing Corporation, dated		(
\$ 43,7	'60	Agreement with Fixed Income Clearing Corporation, dated 1/30/15,		(
\$ 43,7	'60	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price		(
\$ 43,7	'60	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690,		(
\$ 43,7	'60	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by		(
\$ 43,7	'60	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S.				
\$ 43,7	'60	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes,				
\$ 43,7	'60	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19,				
\$ 43,7	'60	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538,				
\$ 43,7	'60	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S.		2/02/15		
\$ 43,7	'60	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes,				
\$ 43,7	'60	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18,				
\$ 43,7	'60	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769	0.000%	2/02/15		\$ 43,759,690
\$ 43,7	760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769 Total Short-Term Invest	0.000% t ments (cost \$ 4	2/02/15 43,759,690)		\$ 43,759,690 43,759,690
\$ 43,7	760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769 Total Short-Term Invest Total Investments (cost	0.000% tments (cost \$4 t \$1,088,007,29	2/02/15 43,759,690)		43,759,690 43,759,690 1,070,416,333
\$ 43,7	760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769 Total Short-Term Invest Total Investments (cost Borrowings (40.4)% (**	0.000% tments (cost \$4 t \$1,088,007,29 10), (11)	2/02/15 43,759,690) 4) 160.1%		\$ 43,759,690 43,759,690
\$ 43,7	760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769 Total Short-Term Invest Total Investments (cost Borrowings (40.4)% (*Variable Rate Term Pre*	0.000% tments (cost \$4 t \$1,088,007,29 10), (11)	2/02/15 43,759,690) 4) 160.1%		43,759,690 43,759,690 1,070,416,333 (270,300,000)
\$ 43,7	760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769 Total Short-Term Invest Total Investments (cost Borrowings (40.4)% (Variable Rate Term Pre (20.8)% (12)	0.000% tments (cost \$4 \$1,088,007,29 10), (11) ferred Shares,	2/02/15 43,759,690) 4) 160.1%		43,759,690 43,759,690 1,070,416,333 (270,300,000) (139,000,000)
\$ 43,7	760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769 Total Short-Term Invest Total Investments (cost Borrowings (40.4)% (12) Other Assets Less Liab	0.000% tments (cost \$4 \$1,088,007,29 10), (11) ferred Shares, ilities 1.1%	2/02/15 43,759,690) 4) 160.1% at Liquidatio		\$ 43,759,690 43,759,690 1,070,416,333 (270,300,000) (139,000,000) 7,666,393
\$ 43,7	760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769 Total Short-Term Invest Total Investments (cost Borrowings (40.4)% (Variable Rate Term Pre (20.8)% (12)	0.000% tments (cost \$4 \$1,088,007,29 10), (11) ferred Shares, ilities 1.1% o Common Sh	2/02/15 43,759,690) 4) 160.1% at Liquidatio ares 100%		43,759,690 43,759,690 1,070,416,333 (270,300,000) (139,000,000)
\$ 43,7	760	Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$43,759,690, collateralized by \$9,005,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$9,072,538, \$35,605,000 U.S. Treasury Notes, 0.750%, due 3/31/18, value \$35,563,769 Total Short-Term Invest Total Investments (cost Borrowings (40.4)% (12) Other Assets Less Liab	0.000% tments (cost \$4 \$1,088,007,29 10), (11) ferred Shares, ilities 1.1%	2/02/15 43,759,690) 4) 160.1% at Liquidatio ares 100%		\$ 43,759,690 43,759,690 1,070,416,333 (270,300,000) (139,000,000) 7,666,393

89

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) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) 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.
- (9) A copy of the most recent financial statements for these investment companies can be obtained directly from the Securities and Exchange Commission on its website at http://www.sec.gov.
- (10) Borrowings as a percentage of Total Investments is 25.3%.
- (11) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.
- (12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.0%.

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.

See accompanying notes to financial statements.

Nuveen Investments

JRO
Nuveen Floating Rate Income Opportunity Fund

Portfolio of Investments	January	31.	2015	(Unaudited)	١
i ditiono di mivestinenta	ourraur y	U 1	, 2010	Onadanted	,

Pı	rincipal			Maturity	Ratings	
Amo	ount (000)		Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTM				
		VARIABLE RATE SENIO	OR LOAN INTER	ESTS 126.09	% (79.1% of 1	Total Investments)
		(4)	4 40/ /0 70/ -4 T		\	
		Aerospace & Defense	1.1% (0.7% of To	otai investme	nts)	
\$	3,250	B/E Aerospace, Inc., Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 3,258,369
Ψ	3,230	Sequa Corporation,	4.000 /6	12/10/21	DDT	Ψ 0,200,000
	1,960	Term Loan B	5.250%	6/19/17	В	1,888,950
	1,000	Total Aerospace &	0.20070	3/ 13/ 17		1,000,000
	5,210	Defense				5,147,319
	,	Airlines 3.4% (2.2% o	f Total Investmen	its)		, ,
		American Airlines, Inc.,		•		
	2,000	Term Loan B, First Lien	4.250%	10/08/21	BB	2,007,084
		American Airlines, Inc.,				
	2,455	Term Loan	3.750%	6/27/19	BB	2,442,526
		Delta Air Lines, Inc.,				
	5,870	Term Loan B1	3.250%	10/18/18	BBB	5,817,871
	0.040	Delta Air Lines, Inc.,	0.4170/	4/40/40	DDD	0.007.070
	2,940	Term Loan B2 US Airways, Inc., Term	2.417%	4/18/16	BBB	2,927,872
	2,970	Loan B1	3.500%	5/23/19	BB	2,940,671
	16,235	Total Airlines	3.300 /6	3/23/19	DD	16,136,024
	10,200	Automobiles 3.6% (2.	3% of Total Inves	stments)		10,100,021
		Chrysler Group LLC,		,		
	9,925	Tranche B, Term Loan	3.250%	12/31/18	BB+	9,881,578
		Formula One Group,				
	5,568	Term Loan, First Lien	4.750%	7/30/21	В	5,402,528
		Formula One Group,				
	1,500	Term Loan, Second Lien	7.750%	7/29/22	CCC+	1,460,625
	16,993	Total Automobiles	70/ /O /O/ T - 1 - 1	Image at the section		16,744,731
		Building Products 0.7	% (U.4% Of Total	investments)		
	1,995	Gates Global LLC, Term Loan	4.250%	7/03/21	B+	1,954,031
	1,990	Quikrete Holdings, Inc.,	7.200/0	1/00/21	DŦ	1,304,001
	1,170	Term Loan, First Lien	4.000%	9/28/20	B+	1,157,230
	3,165	Total Building Products	1100070	0,20,20	2,	3,111,261
	,		(0.6% of Total Inv	vestments)		, , -
		Citco III Limited, Term		•		
	2,823	Loan B	4.250%	6/29/18	N/R	2,814,516
		Guggenheim Partners				
	1,975	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,972,531
	4,798	Total Capital Markets				4,787,047

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	Chemicals 2.1% (1.4% of To	otal Investr	nents)		
	Ineos US Finance LLC,				
2,452	Cash Dollar, Term Loan	3.750%	5/04/18	BB	2,390,891
	Mineral Technologies,				
	Inc., Term Loan B, First				
5,639	Lien	4.000%	5/07/21	BB	5,604,731
	PQ Corporation, Term				
1,470	Loan B	4.000%	8/07/17	B+	1,449,420
	W.R Grace & Co.,				
	Delayed Draw, Term				
163	Loan	3.000%	2/03/21	BBB	163,030
	W.R Grace & Co., Exit				
454	Term Loan	3.000%	2/03/21	BBB	453,060
10,178	Total Chemicals				10,061,132
	Commercial Services & Supp	lies 2.9%	(1.8% of Tot	al Investmen	ts)
	ADS Waste Holdings,				
	Inc., Initial Term Loan,				
972	Tranche B2	3.750%	10/09/19	B+	946,768
	Education Management				
	LLC, Tranche A, Term				
261	Loan	5.500%	7/02/20	N/R	245,976
	Education Management				
	LLC, Tranche B, Term				
435	Loan	8.500%	7/02/20	N/R	359,258
070	HMH Holdings, Inc.,	4.0500/	E (00 /4 0	D.4	222.252
973	Term Loan, First Lien	4.250%	5/22/18	B1	968,853
0.070	iQor US, Inc., Term	C 0000/	4/04/04	В	0.100.400
3,373	Loan, First Lien	6.000%	4/01/21	В	3,162,420
1,000	iQor US, Inc., Term Loan, Second Lien	9.750%	4/01/22	CCC+	922,500
1,000	Millennium Laboratories,	9.750%	4/01/22	000+	922,300
	Inc., Tranche B, Term				
6,965	Loan	5.250%	4/16/21	B+	6,950,492
0,903	Total Commercial	J.2JU /0	7/10/21	DT	0,330,432
13,979	Services & Supplies				13,556,267
10,979	Communications Equipment	1 2% (0 8	8% of Total In	vestments)	10,000,207
	Avaya, Inc., Term Loan	112/0 (0.0		- Journal 163)	
4,444	B3	4.668%	10/26/17	B1	4,257,607
.,	Avaya, Inc., Term Loan		. 0, 20, 17		.,_0,,00,
1,608	B6	6.500%	3/31/18	B1	1,574,679
7,000	Total Communications	3.00070	0,0.710		1,071,070
6,052	Equipment				5,832,286
3,000	• •	Nuveen Investm	nents		-,,
		44			

Principal Amount (000)	• • • •	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	2.7% (1.7% o		•	
\$ 12,838	Dell, Inc., Term Loan B	4.500%	4/29/20	BBB	\$12,862,572
	Containers & Packaging	0.5% (0.4% of	Total Investi	ments)	
	BWAY Holding				
	Company, Term Loan B,			_	
2,554	First Lien	5.500%	8/14/20	B2	2,554,898
	Diversified Consumer Ser	vices 6.7% (4	.2% of Total	Investments)	
	Cengage Learning				
4.040	Acquisitions, Inc., Exit	7.0000/	0/04/00	Б	4 700 040
4,810	Term Loan	7.000%	3/31/20	B+	4,786,842
	Harland Clarke Holdings				
0.004	Corporation, Term Loan	7.0000/	E/00/4.0	Б	0.400.770
2,391	B3	7.000%	5/22/18	B+	2,409,779
	Harland Clarke Holdings Corporation, Term Loan				
1,463	B4	6.000%	8/04/19	B+	1,463,186
1,403	Hilton Hotels	0.000 /6	0/04/19	DŦ	1,400,100
	Corporation, Term Loan				
11,202	B2	3.500%	10/25/20	BB+	11,087,917
11,202	Laureate Education,	0.00070	10/20/20		11,007,017
1,930	Inc., Term Loan B	5.000%	6/15/18	В	1,819,412
.,,,,,	New Albertson's, Inc.,	0.00070	G, 1 G, 1 G	_	.,0.0,
2,647	Term Loan	4.750%	6/24/21	Ba3	2,618,754
,	ServiceMaster				, ,
7,339	Company, Term Loan	4.250%	7/01/21	B+	7,238,576
	Total Diversified				
31,782	Consumer Services				31,424,466
	Diversified Financial Serv	ices 1.5% (0.9	9% of Total li	nvestments)	
	Home Loan Servicing				
	Solutions, Ltd., Term	. =	- / /	_	
2,463	Loan B	4.500%	6/26/20	B+	2,312,411
	Ocwen Financial				
400	Corporation, Term Loan	F 0000/	0/45/40	Б	170 504
188	B DCC Conital Town Loon	5.000%	2/15/18	B+	176,564
2,931	RCS Capital, Term Loan	6.500%	4/29/19	В	2,821,176
1,500	TransFirst, Inc., Term Loan, First Lien	5.500%	11/12/21	В	1,500,470
1,500	Total Diversified	5.500%	11/12/21	D	1,300,470
7,082	Financial Services				6,810,621
7,002	Diversified Telecommunic	eation Services	6 6% (4 2%	6 of Total Inve	
	Greeneden U.S.		0.0 /0 (T.E /	J. 10tal 11146	
	Holdings II LLC, Term				
1,078	Loan B	4.000%	2/08/20	В	1,058,741
	Intelsat Jackson				, -,
	Holdings, S.A., Tranche				
959	B2, Term Loan	3.750%	6/30/19	BB	949,735
	Level 3 Financing, Inc.,				
4,000	Term Loan B, First Lien	4.500%	1/31/22	BB	4,010,832

2,66	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	ВВ	2,651,667
77	Presidio, Inc., Term 73 Loan B	5.000%	3/31/17	B+	772,562
	SBA Communication, Incremental Term Loan,				ŕ
1,24	14 Tranche B1	3.250%	3/24/21	BB	1,224,835
1 40	TelX Group, Inc., Initial	4 E009/	4/00/00	D1	1 470 011
1,49	Term Loan, First Lien TelX Group, Inc., Initial	4.500%	4/09/20	B1	1,472,911
75	Term Loan, Second Lien	7.500%	4/09/21	CCC	734,531
	WideOpenWest Finance	. ==/	1/21/12		
9,46	65 LLC, Term Loan B Ziggo N.V., Term Loan	4.750%	4/01/19	Ba3	9,420,211
3,32		3.500%	1/15/22	ВВ	3,248,747
	Ziggo N.V., Term Loan				
2,14	45 B2 Ziggo N.V., Term Loan	3.500%	1/15/22	BB	2,093,554
3,52		3.500%	1/15/22	BB	3,443,148
	Total Diversified				-, -, -
04.44	Telecommunication				04 004 474
31,42	29 Services Electronic Equipment, In	etrumente & Ca	mnononto	0 50/ /0 30/	31,081,474
	SMART Modular	istruments & CC	niiponents	0.5 % (0.5 %	of Total Investments)
	Technologies, Inc., Term				
2,46		8.250%	8/26/17	В	2,442,946
_,	20 20011 2	0.20070	0/20/17	_	2,772,370
_,	Energy Equipment & Sei		.8% of Total		
	Energy Equipment & Sei Drill Rigs Holdings, Inc.,	rvices 1.3% (0	.8% of Total	Investment	s)
4,0	Energy Equipment & Sei Drill Rigs Holdings, Inc., Tranche B1, Term Loan				
	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy	rvices 1.3% (0	.8% of Total	Investment	s)
4,05	Energy Equipment & Sei Drill Rigs Holdings, Inc., Tranche B1, Term Loan	rvices 1.3% (0	.8% of Total	Investment	s)
4,05	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group	6.000%	.8% of Total 3/31/21	Investment B+	s) 3,159,155
4,05	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited,	6.000% 9.500%	.8% of Total 3/31/21 3/06/18	B+ N/R	3,159,155 642,849
4,05	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B	6.000%	.8% of Total 3/31/21	Investment B+	s) 3,159,155
4,05 67 1,38	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A.,	9.500% 5.000%	3/31/21 3/06/18 10/25/17	B+ N/R B	3,159,155 642,849 1,013,857
4,05	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A.,	6.000% 9.500%	.8% of Total 3/31/21 3/06/18	B+ N/R	3,159,155 642,849
4,05 67 1,38	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services	9.500% 5.000% 4.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857
4,05 67 1,38 1,45	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing	9.500% 5.000% 4.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857 1,124,959
4,05 67 1,38 1,45 7,56	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term	9.500% 5.000% 4.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857 1,124,959 5,940,820
4,05 67 1,38 1,45	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2	9.500% 5.000% 4.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857 1,124,959
4,05 67 1,38 1,45 7,56	Energy Equipment & Ser Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term	7. 4.750%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664
4,05 67 1,38 1,45 7,56 3,47	Energy Equipment & Ser Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term	9.500% 5.000% 4.500%	3/31/21 3/06/18 10/25/17 6/03/18 f Total Investigation (19)	B+ N/R B B+ stments) BB BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830
4,05 67 1,38 1,45 7,56	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien	7. 4.750%	3/31/21 3/06/18 10/25/17 6/03/18 f Total Investigation (19)	B+ N/R B B+ stments) BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664
4,05 67 1,38 1,45 7,56 3,47	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien BJ's Wholesale Club,	9.500% 5.000% 4.500% 4.750% 5.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18 of Total Invest 3/21/19 8/25/21	B+ N/R B B+ stments) BB BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830
4,05 67 1,38 1,45 7,56 3,47 15,00 3,50	Energy Equipment & Ser Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien BJ's Wholesale Club, Inc., Replacement Loan,	7. 4.750% 5.500% 6.7% (4.2% o 4.750% 5.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18 of Total Invest 3/21/19 8/25/21 8/25/21	B+ N/R B B+ stments) BB BB BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830 3,499,027
4,05 67 1,38 1,45 7,56 3,47 15,00 3,50	Energy Equipment & Ser Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4 Albertsons LLC, Term D0 Loan B4, First Lien BJ's Wholesale Club, Inc., Replacement Loan, First Lien	7. 4.750% 4.500% 4.500% 4.500% 4.500% 4.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18 of Total Inves 3/21/19 8/25/21 8/25/21 9/26/19	B+ N/R B B+ stments) BB BB BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830 3,499,027 3,263,641
4,05 67 1,38 1,45 7,56 3,47 15,00 3,50	Energy Equipment & Ser Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien BJ's Wholesale Club, Inc., Replacement Loan, First Lien	7. 4.750% 5.500% 6.7% (4.2% o 4.750% 5.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18 of Total Invest 3/21/19 8/25/21 8/25/21	B+ N/R B B+ stments) BB BB BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830 3,499,027

	Second Lien				
	Rite Aid Corporation, Tranche 2, Term Loan,				
1,175	Second Lien	4.875%	6/21/21	B+	1,177,938
	Supervalu, Inc., New				
2,652	Term Loan	4.500%	3/21/19	BB	2,635,056
	Total Food & Staples				
31,603	Retailing				31,504,176
		Nuveen Investm	nents		
		45			

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Principal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Food Products 7.4% (4.9)	6% of Total Inve	estments)		
\$ 6,884	H.J Heinz Company, Term Loan B2	3.500%	6/05/20	BB+	\$ 6,882,150
	Hearthside Group				
1 400	Holdings, Term Loan,	4.5000/	0/00/01	D4	1 400 700
1,493	First Lien Jacobs Douwe Egberts,	4.500%	6/02/21	B1	1,488,769
6,000	Term Loan B	3.500%	7/23/21	BB	5,937,498
0,000	Pinnacle Foods Finance	0.00070	,,,		3,031,100
1,925	LLC, Term Loan G	3.000%	4/29/20	BB+	1,882,338
	US Foods, Inc.,			_	
14,161	Incremental Term Loan	4.500%	3/31/19	B2	14,134,067
4 275	Wilton Products, Inc.,	7 5000/	0/20/10	В	4 100 650
4,375 34,838	Tranche B, Term Loan Total Food Products	7.500%	8/30/18	В	4,123,650 34,448,472
04,000	Health Care Equipment &	Supplies 3.19	% (1.9% of To	otal Investme	
	Ardent Medical		(110710 01 11		,
	Services, Inc., Term				
714	Loan, Second Lien	11.000%	1/02/19	CCC+	715,625
4 400	CareCore National LLC,	5 5000/	0/05/04	Б	1 101 001
1,496	Term Loan	5.500%	3/05/21	В	1,494,361
2,015	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	2,014,740
2,010	Kinetic Concepts, Inc.,	4.00070	12/22/10	Βασ	2,014,140
2,235	Term Loan D1	4.000%	5/04/18	BB	2,214,579
	Onex Carestream				
	Finance LP, Term Loan,			_	
4,486	First Lien	5.000%	6/07/19	B+	4,486,077
	Onex Carestream Finance LP, Term Loan,				
2,553	Second Lien	9.500%	12/07/19	В	2,538,826
2,000	United Surgical Partners	0.00070	12/07/10		2,000,020
	International, Inc.,				
978	Incremental Term Loan	4.750%	4/03/19	B1	977,180
	Total Health Care				
14,477	Equipment & Supplies	2-mil 4.00/	(0.00/ af Tal		14,441,388
	Health Care Providers & S BioScrip, Inc., Delayed	services 4.8%	(3.0% 01 10)	tal Investment	ts)
470	Draw, Term Loan	6.500%	7/31/20	B1	469,487
170	BioScrip, Inc., Initial	0.00070	7701720	D'	100, 107
783	Term Loan B	6.500%	7/31/20	B1	782,478
	Community Health				
	Systems, Inc., Term				
3,960	Loan D	4.250%	1/27/21	BB	3,963,093
7,685		6.750%	5/04/18	В	7,735,779

Drumm Investors LLC, Term Loan Genesis Healthcare LLC, Term Loan В 910,477 867 10.000% 12/04/17 Heartland Dental Care, Inc., Term Loan, First B1 1,470 Lien 5.500% 12/21/18 1,455,340 Heartland Dental Care, Inc., Term Loan, 1,500 Second Lien 9.750% 6/21/19 CCC+ 1,489,688 LHP Operations Co. 1,303 LLC, Term Loan B 9.000% 7/03/18 В 1,257,044 **National Mentor** Holdings, Inc., Term Loan B B+ 1,619 4.250% 1/31/21 1,598,454 One Call Care Management, Inc., 2,471 Term Loan B B1 5.000% 11/27/20 2,447,320 Skilled Healthcare Group Inc., Term Loan В 604 4/09/16 604,635 7.000% **Total Health Care** 22,732 Providers & Services 22,713,795 **Health Care Technology** 0.7% (0.4% of Total Investments) Catalent Pharma Solutions, Inc., Term 3,134 4.250% 5/20/21 BB Loan 3,129,550 Hotels, Restaurants & Leisure 5.8% (3.6% of Total Investments) Burger King Corporation, Term Loan 8,444 B, First Lien 4.500% 12/12/21 B+ 8,463,580 CCM Merger, Inc., Term 2,492 Loan B 8/08/21 B+ 2,486,860 4.500% CityCenter Holdings LLC, Term Loan 3,864 BB 3,848,918 4.250% 10/16/20 Extended Stay America, 400 Inc., Term Loan 5.000% 6/24/19 B+ 402,000 Intrawest Resorts Holdings, Inc., Initial 2,229 Term Loan 12/09/20 B+ 5.500% 2,228,744 MGM Resorts International, Term 1,960 3.500% BB Loan B 12/20/19 1,932,560 Scientific Games Corporation, Term Loan 2,000 B2 BB 6.000% 10/01/21 1,978,750 Scientific Games 2,970 Corporation, Term Loan BB 2,939,062 6.000% 10/18/20 Station Casino LLC, Term Loan B 2,854 3/02/20 B+ 4.250% 2,817,684 Total Hotels. 27,213 Restaurants & Leisure 27,098,158

Household Durables 0.3% (0.2% of Total Investments)

		TIOUGOTION DUNABIOS CIO	· (· · · · · · · · · · · · · · · · · ·		,	
g	916	Serta Simmons Holdings LLC, Term Loan	4.250%	10/01/19	B+	908,848
6	653	Tempur-Pedic International, Inc., New Term Loan B	3.500%	3/18/20	BB+	645,252
		Total Household				
1,5	569	Durables				1,554,100
		Industrial Conglomerates	0.2% (0.1% o	of Total Inves	tments)	
		Brand Energy & Infrastructure Services,	·		Í	
8	398	Inc., Initial Term Loan	4.750%	11/26/20	B1	849,446
			Nuveen Investme 46	ents		

Principal Amount (000)			oupon (4)	Maturity (2)	Ratings (3)	Value
Insurance 2.4% (1.5% of Total Investments)						
\$	191	Alliant Holdings I LLC, Delayed Draw, Term Loan, WI/DD	TBD	TBD	B+	\$ 190,772
	809	Alliant Holdings I LLC, Incremental Term Loan, WI/DD	TBD	TBD	B+	807,978
		Alliant Holdings I LLC, Initial Term Loan B,	4.250%	12/20/19		
·	469	First Lien Hub International Holdings, Inc., Initial			B+	1,448,718
4,	448	Term Loan USI Holdings Corporation, Initial	4.250%	10/02/20	B1	4,321,986
	668 585	Term Loan Total Insurance	4.250%	12/27/19	B1	4,603,615 11,373,069
			1% (0.7% 01	Total Investr	nents)	
5,	000	Travelport LLC, Term Loan B, First Lien Internet Software & Services	6.000% 2.2% (1.4°	9/02/21 % of Total Inv	B2 vestments)	5,013,750
		Sabre Inc., Term Loan	2.2 /0 (1.4 /	o or rotal int	ostinonts,	
	741	B2 Sabre Inc., Term Loan	4.500%	2/19/19	Ba3	734,885
	290	C	4.000%	2/19/18	Ba3	285,722
	430	Sabre Inc., Term Loan Tibco Software, Inc.,	4.000%	2/18/19	Ba3	3,384,981
5,	833	Term Loan B	6.500%	11/25/20	B1	5,716,667
	294	Total Internet Software & Services IT Services 1.2% (0.7% of T				10,122,255
		EIG Investors Corp.,		,		
5,	139	Term Loan VFH Parent LLC, New	5.000%	11/09/19	В	5,139,375
	247	Term Loan Zayo Group LLC, Term	5.750%	11/08/19	N/R	245,724
	129 515	Loan B Total IT Services Leisure Equipment & Produc	4.000%	7/02/19	B1 Investments)	127,836 5,512,935
2,	270	24 Hour Fitness Worldwide, Inc., Term Loan B	4.750%	5/28/21	Ba3	2,203,597
4,	030	Bombardier Recreational Products, Inc., Term Loan	4.000%	1/30/19	BB+	3,947,719
2,	162	Equinox Holdings, Inc., New Initial Term Loan, First Lien	5.000%	1/31/20	B1	2,148,061

	Four Seasons Holdings,				
1,000	Inc., Term Loan, Second Lien	6.250%	12/27/20	В	1,001,250
1,000	Total Leisure	0.230 /6	12/21/20	D	1,001,200
9,462	Equipment & Products				9,300,627
·	Machinery 1.1% (0.7% of	Total Investment	ents)		
	Doosan Infracore				
	International, Inc., Term	. = = = :	- (0-)		
3,978	Loan	4.500%	5/27/21	BB	3,978,333
998	Rexnord LLC, Term Loan B	4.000%	8/21/20	BB	982,001
4,976	Total Machinery	4.00070	0/21/20		4,960,334
, , ,	Media 19.5% (12.2% of To	otal Investmen	its)		, ,
1,425	Acosta, Inc., Term Loan	5.000%	9/26/21	B1	1,430,241
	Advantage Sales &				
	Marketing, Inc.,				
71	Delayed Draw, Term Loan	4.250%	7/23/21	B1	70,139
, ,	Advantage Sales &	4.250 /6	1/20/21	Di	70,100
	Marketing, Inc., Term				
2,124	Loan, First Lien	4.250%	7/25/21	B1	2,104,180
	Advantage Sales &				
1 450	Marketing, Inc., Term	7 5000/	7/05/00	000.	1 404 605
1,450	Loan, Second Lien Affinion Group	7.500%	7/25/22	CCC+	1,424,625
	Holdings, Inc., Initial				
	Term Loan, Second				
2,221	Lien	8.500%	10/31/18	B3	1,924,338
	Affinion Group				
1,330	Holdings, Inc., Term Loan, First Lien	6.750%	4/30/18	B1	1,246,689
1,330	Catalina Marketing	0.75076	4/30/10	וט	1,240,009
	Corporation, Term				
3,483	Loan, First Lien	4.500%	4/09/21	B+	3,327,964
	Catalina Marketing				
1 500	Corporation, Term	7.7500/	4/11/00	000.	1 260 000
1,500	Loan, Second Lien Clear Channel	7.750%	4/11/22	CCC+	1,360,000
	Communications, Inc.,				
2,478	Tranche D, Term Loan	6.921%	1/30/19	CCC+	2,315,960
	Clear Channel				
1 0 1 0	Communications,	7.0740/	7/00/40	000	4 500 040
1,646	Inc.,Term Loan E Cumulus Media, Inc.,	7.671%	7/30/19	CCC+	1,560,240
9,966	Term Loan B	4.250%	12/23/20	B+	9,760,415
3,333	Emerald Expositions	00 /0	, _0, _0		5,1 55, 115
	Holdings, Inc., Term				
2,620	Loan, First Lien	4.750%	6/17/20	BB	2,593,971
001	EMI Music Publishing	0.7500/	0/00/40	DD	100.000
201 594	LLC, Term Loan B	3.750% 3.750%	6/29/18 6/13/21	BB BB	198,939 586,856
394		3./30%	0/13/21	DD	586,856

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	O T				
	Gray Television, Inc.,				
	Initial Term Loan				
1 000	IMG Worldwide, Inc.,	F 0F00/	F/00/01	D4	1 040 570
1,990	First Lien	5.250%	5/06/21	B1	1,949,579
	Interactive Data				
0.004	Corporation, Term Loan	4.7500/	E/00/04	_	0.000.000
3,234	B	4.750%	5/02/21	B+	3,228,699
	McGraw-Hill Education				
0.500	Holdings LLC,	F 7F00/	0/00/40		0.505.454
2,522	Refinancing Term Loan	5.750%	3/22/19	B+	2,525,151
	McGraw-Hill Education				
0.475	Holdings LLC, Term	C 0E00/	10/10/10	DD	0.477.000
2,475	Loan B	6.250%	12/18/19	BB	2,477,062
	Mediacom Broadband				
1.055	LLC, Tranche G, Term	4.000%	1/20/20	BB	1 025 450
1,955	Loan	4.000%	1/20/20	DD	1,935,450
0.750	Numericable Group	4.500%	5/21/20	Ba3	2 727 220
3,753	S.A., Term Loan B1	4.500%	3/21/20	Das	3,737,329
2 247	Numericable Group S.A., Term Loan B2	4.500%	5/21/20	Ba3	2 222 200
3,247	Radio One, Inc., Term	4.500%	3/21/20	Das	3,233,299
3,376	Loan B, First Lien	7.500%	3/31/16	B+	3,397,545
3,376	Springer Science &	7.500 /6	3/31/10	D+	3,397,545
	Business Media, Inc.,				
1,615	Term Loan B3	4.750%	8/14/20	В	1 602 717
1,613	Terri Luari B3	4.750% Nuveen Investme		Ь	1,602,717
		47	1165		

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal ount (000)	• • • •	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Media (continued)				
\$ 25,569	Tribune Company, Term Loan B	4.000%	12/27/20	BB+	\$25,265,576
	Univision Communications, Inc., Replacement Term				
8,450	Loan, First Lien Weather Channel	4.000%	3/01/20	B+	8,334,826
1,520	Corporation, Term Loan, Second Lien	7.000%	6/26/20	В3	1,422,265
1,481	WMG Acquisition Corporation, Tranche B, Refinancing Term Loan	3.750%	7/01/20	B+	1,434,035
554	Yell Group PLC, Term Loan A2	5.247%	3/01/19	CCC+	840,871
44	Yell Group PLC, Term Loan A2, (7)	1.500%	3/03/19	CCC+	0.10,07.1
	Yell Group PLC, Term Loan B2, Payment in		3/03/24	CCC	
1,286 94,180	Kind, (7) Total Media Multiline Retail 0.7% (0.	0.000%		CCC	91,288,961
	•	4 /6 OI TOLAI IIIV	estillellis)		
384	Hudson's Bay Company, Term Loan B, First Lien	4.750%	11/04/20	BB	385,820
2,861 3,245	J.C. Penney Corporation, Inc., Term Loan Total Multiline Retail	5.000%	6/20/19	В	2,783,151 3,168,971
3,243	Oil, Gas & Consumable F	uele 2.5% (1.6	5% of Total Ir	voetmonte)	3,100,371
	Western Refining, Inc.,	ueis 2.5 /6 (1.0	70 OI TOTALII	ivestilients	
847	Term Loan B	4.250%	11/12/20	BB	819,686
588	Citgo Petroleum Corporation, Term Loan B	4.500%	7/29/21	B+	565,280
2,330	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B2	2,147,263
3,980	Energy and Exploration Partners, Term Loan EP Energy LLC, Term	7.750%	1/22/19	N/R	2,912,242
173	Loan B3, Second Lien Fieldwood Energy LLC,	3.500%	5/24/18	Ва3	162,067
3,185	Term Loan, Second Lien	8.375%	9/30/20	B2	1,952,326
2,941	Seadrill Partners LLC, Initial Term Loan	4.000%	2/21/21	BB B1	2,340,913
200		5.250%	8/04/21	B1	191,978

Southcross Energy

Partners L.P., Opco Term Loan Southcross Holdings Borrower L.P., Holdco 910 Term Loan 6.000% 8/04/21 B2 834,981 Total Oil, Gas & 15,154 Consumable Fuels 11,926,736 **Pharmaceuticals** 5.9% (3.7% of Total Investments) Generic Drug Holdings, 1,182 Inc., Term Loan B 5.000% 8/16/20 B1 1,178,306 Graceway Pharmaceuticals LLC, Second Lien Term Loan, N/R 3,125 (8)0.000% 5/03/13 19,531 Graceway Pharmaceuticals LLC. N/R Term Loan, (8) 0.000% 5/03/12 62,632 62 5,459 Grifols, Inc., Term Loan 5,402,923 3.171% 2/27/21 Ba1 Par Pharmaceutical Companies, Inc., Term B1 2,231 Loan B2 4.000% 9/30/19 2,192,994 Patheon, Inc., Term В 2,985 Loan B 4.250% 3/11/21 2,914,852 Pharmaceutical Product Development, Inc., Term 2,353 Loan B, First Lien 4.000% 12/01/18 Ba2 2,345,479 **Pharmaceutical** Research Associates, 3,891 Inc., Term Loan B1 4.500% 9/23/20 3,861,550 Quintiles Transnational Corp., Term Loan B3 2,818 6/08/18 BB+ 3.750% 2,789,601 Salix Pharmaceuticals, LTD., Term Loan 987 4.250% 1/02/20 Ba1 984,134 Therakos, Inc., Term 1,931 Loan, First Lien 12/27/17 В 7.000% 1,924,190 Valeant **Pharmaceuticals** International, Inc., Term 1,418 Loan E 3.500% 8/05/20 Ba1 1,410,871 Valeant **Pharmaceuticals** International, Inc., Tranche B, Term Loan Ba₁ 2,665,559 2,680 3.500% 2/13/19 31,122 **Total Pharmaceuticals** 27,752,622 **Professional Services** 0.0% (0.0% of Total Investments) Ceridian Corporation, 156 Term Loan B2 4.500% 9/15/20 Ba3 154,094 2.5% (1.6% of Total Investments) Real Estate Investment Trust 3,930 3.750% 3/05/20 BB 3,878,224

	Realogy Corporation,				
	Initial Term Loan B				
	Starwood Property				
4,431	Trust, Inc., Term Loan B	3.500%	4/17/20	BB	4,346,193
	Walter Investment				
	Management Corporation, Tranche B,				
3,976	Term Loan, First Lien	4.750%	12/18/20	B+	3,492,186
	Total Real Estate				
12,337	Investment Trust				11,716,603
	Real Estate Management &	Development	1.8% (1.1	% of Total I	nvestments)
	Capital Automotive LP,	•	•		ŕ
2,482	Term Loan, Second Lien	6.000%	4/30/20	B1	2,485,030
·	Capital Automotive LP,				, i
5,906	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	5,886,676
,	Total Real Estate				, ,
	Management &				
8,388	Development				8,371,706
-,	1	Nuveen Investmen	nts		,- ,
		48			

Principal				Maturity	Ratings	
Am	ount (000)	• • • •	Coupon (4)	(2)	(3)	Value
		Semiconductors & Semic	onductor Equip	ment 3.4%	(2.1% of Tot	al Investments)
\$	6,965	Avago Technologies, Term Loan B	3.750%	5/06/21	BBB	\$ 6,961,267
Ψ	0,000	Freescale	0.70070	0,00,21	888	Ψ 0,001,207
		Semiconductor, Inc.,				
	4,928	Term Loan, Tranche B4	4.250%	2/28/20	B1	4,859,969
		Freescale				
	1,975	Semiconductor, Inc., Term Loan, Tranche B5	5.000%	1/15/21	B1	1,981,377
	1,070	NXP Semiconductor	3.00070	17 10/21		1,001,077
	1,947	LLC, Term Loan D	3.250%	1/11/20	BBB	1,927,711
		Total Semiconductors &				
	15.015	Semiconductor				45 700 004
	15,815	Equipment Software 10.4% (6.6% o	f Total Investme	ante)		15,730,324
		Ascend Learning LLC,	i i i Otal ilivestille	511(5 <i>)</i>		
		Term Loan, Second				
	2,000	Lien	9.500%	11/30/20	CCC+	1,980,000
	4 000	Blackboard, Inc., Term	4.7500/	10/01/10	_	4.000.040
	4,236	Loan B3 BMC Software, Inc.,	4.750%	10/04/18	B+	4,220,818
	5,254	Initial Term Loan	5.000%	9/10/20	B1	5,099,391
	0,20 .	Compuware	0.00070	0, 10, 20		3,000,001
		Corporation, Tranche				
		B2, Term Loan, First	,		_	
	5,000	Lien, DD1 Datatel Parent Corp,	6.250%	12/15/21	В	4,745,835
	1,632	Term Loan B1	4.000%	7/19/18	BB	1,617,303
	.,002	Deltek, Inc., Term Loan,	1100070	77.107.10		1,017,000
	1,000	Second Lien	10.000%	10/10/19	CCC+	1,009,375
		Emdeon Business				
	2,921	Services LLC, Term Loan B2	3.750%	11/02/18	Ba3	2,879,392
	2,921	Explorer Holdings, Inc.,	3.73076	11/02/10	Бао	2,079,392
	1,906	Term Loan	6.000%	5/02/18	B+	1,907,101
		Infor Global Solutions				
	0.040	Intermediate Holdings,	0.7500/	0/00/00	D - 0	0.005.400
	9,918	Ltd., Term Loan B5 Micro Focus	3.750%	6/03/20	Ba3	9,695,496
		International PLC, Term				
	1,400	Loan B	5.250%	11/19/21	BB	1,361,063
		Micro Focus				
	0.400	International PLC, Term	4.5000/	4.4/00/40		0.007.550
	2,100	Loan C	4.500%	11/20/19	BB	2,027,550
	4,643	Misys PLC, Term Loan B, First Lien	5.000%	12/12/18	B+	4,655,383
	1,010	SunGard Data Systems,	0.00070	12/12/10	D (1,000,000
	2,179	Inc., Term Loan E	4.000%	3/08/20	BB	2,166,413

	TransFirst, Inc., Term				
1,000	Loan, Second Lien	9.000%	11/07/22	CCC+	988,750
	Zebra Technologies				
	Corporation, Term Loan				
4,488	B, First Lien	4.750%	10/27/21	BB+	4,520,261
49,677	Total Software	4.75070	10/21/21	DDT	48,874,131
49,077		(0.40/ of Total Inc			40,074,131
	Specialty Retail 0.6%	(0.4% of Total in	vestments)		
	Jo-Ann Stores, Inc.,				
2,016	Term Loan, First Lien	4.000%	3/16/18	B+	1,960,892
	Pilot Travel Centers				
	LLC, Term Loan B, First				
998	Lien	4.250%	9/30/21	BB	1,001,241
3,014	Total Specialty Retail				2,962,133
0,011	Textiles, Apparel & Lux	ury Goods 0.5°	% (0.3% of To	tal Investm	, ,
	Polymer Group, Inc.,	diy doods 0.57	0 (0.0 /0 01 10	iai iiivestiii	cints)
0.400	• • • • • • • • • • • • • • • • • • • •	F 0F00/	10/10/10	DO	0.467.000
2,483	Initial Term Loan	5.250%	12/19/19	B2	2,467,263
	Trading Companies & I	Distributors 1.39	% (0.8% of To	otal Investm	nents)
	HD Supply, Inc., Term				
4,659	Loan				