NUVEEN FLOATING RATE INCOME FUND Form N-CSRS April 05, 2013

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-21494

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

Nuveen Investments
333 West Wacker Drive
Chicago, IL 60606
(Address of principal executive offices) (Zip code)

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

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

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

Date of fiscal year July 31

end:

Date of reporting period: January 31, 2013

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

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	
luveen Investments	
Closed-End Funds	
eeks high current income from portfolios of senior corporate loans.	
Semi-Annual Report	
anuary 31, 2013	

Nuveen Senior Income Fund

NSL

Nuveen Floating Rate Income Fund

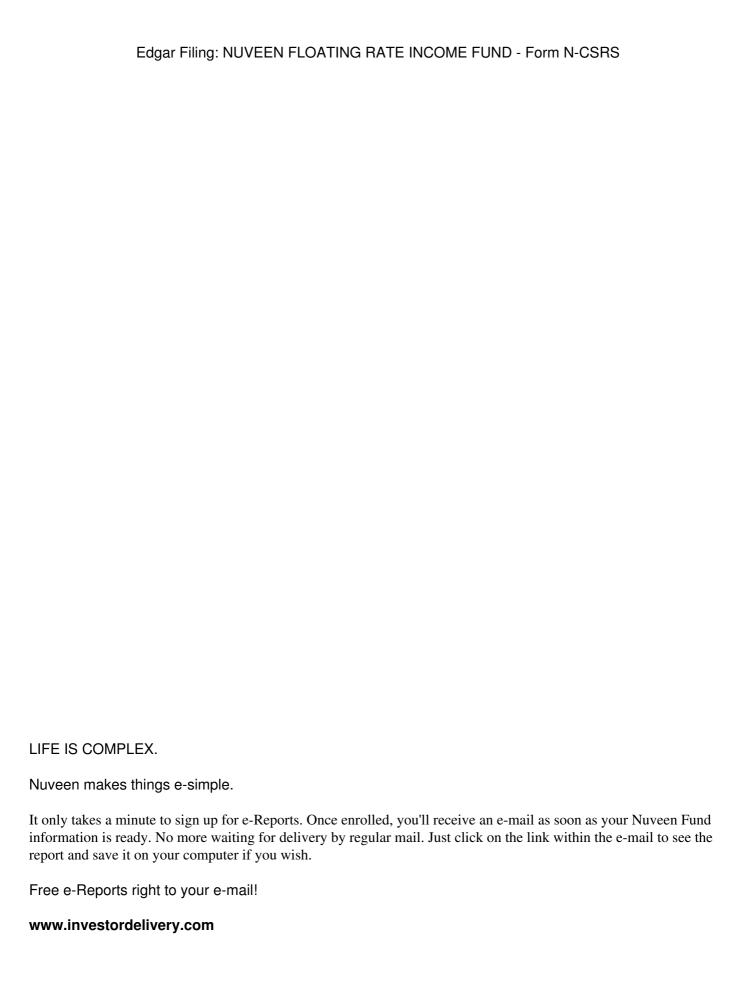
JFR

Nuveen Floating Rate Income Opportunity Fund

JRO

Nuveen Short Duration Credit Opportunities Fund

JSD



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

OR

www.nuveen.com/accountaccess

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

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Chairman's Letter to Shareholders

Dear Shareholders,

Despite the global economy's ability to muddle through the many economic headwinds of 2012, investors continue to have good reasons to remain cautious. The European Central Bank's decisions to extend intermediate term financing to major European banks and to support sovereign debt markets have begun to show signs of a stabilized euro area financial market. The larger member states of the European Union (EU) are working diligently to strengthen the framework for a tighter financial and banking union and meaningful progress has been made by agreeing to centralize large bank regulation under the European Central Bank. However, economic conditions in the southern tier members are not improving and the pressures on their political leadership remain intense. The jury is out on whether the respective populations will support the continuing austerity measures that are needed to meet the EU fiscal targets.

In the U.S., the Fed remains committed to low interest rates into 2015 through its third program of Quantitative Easing (QE3). Inflation remains low but a growing number of economists are expressing concern about the economic distortions resulting from negative real interest rates. The highly partisan atmosphere in Congress led to a disappointingly modest solution for dealing with the end-of-year tax and spending issues. Early indications for the new Congressional term have not given much encouragement that the atmosphere for dealing with the sequestration legislation and the debt ceiling issues, let alone a more encompassing "grand bargain," will be any better than the last Congress. Over the longer term, there are some encouraging trends for the U.S. economy: house prices are beginning to recover, banks and corporations continue to strengthen their financial positions and incentives for capital investment in the U.S. by domestic and foreign corporations are increasing due to more competitive energy and labor costs.

During 2012 U.S. investors have benefited from strong returns in the domestic equity markets and solid returns in most fixed income markets. However, many of the macroeconomic risks of 2012 remain unresolved, including negotiating through the many U.S. fiscal issues, managing the risks of another year of abnormally low U.S. interest rates, sustaining the progress being made in the euro area and reducing the potential economic impact of geopolitical issues, particularly in the Middle East. In the face of these uncertainties, the experienced investment professionals at Nuveen Investments seek out investments that are enjoying positive economic conditions. At the same time they are always on the alert for risks in markets subject to excessive optimism or for opportunities in markets experiencing undue pessimism. Monitoring this process is a critical function for the Fund Board as it oversees your Nuveen Fund on your behalf.

As always, I encourage you to communicate with your financial consultant if you have any questions about your investment in a Nuveen Fund. On behalf of the other members of your Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

Robert P. Bremner Chairman of the Board March 25, 2013

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Portfolio Managers' Comments

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 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.

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)

NSL, JFR and JRO are managed by Gunther Stein and Scott Caraher of Symphony Asset Management, LLC (Symphony), an affiliate of Nuveen Investments. JSD is managed by Gunther, Scott and Jenny Rhee. Here the managers discuss their management strategies and performance of the Funds for the six-month period ended January 31, 2013.

What key strategies were used to manage the Funds during the six-month period ended January 31, 2013?

NSL, JFR and JRO have similar investment objectives and strategies. Each Fund is designed to seek a high level of current income by investing primarily in a portfolio of adjustable rate, senior secured corporate loans. The Funds also may invest in unsecured senior loans, other debt securities, and 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. In seeking to achieve this, 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 primarily of high yield debt.

How did the Funds perform over this six-month period?

The performance of the Funds, as well as the performance of comparative market indexes, is presented in the accompanying table.

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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.

For additional information, see the individual Performance Overview for your Fund in this report.

- * JFR's since inception return is from 3/25/04. JRO's since inception return is from 7/27/04. JSD's since inception return is from 5/25/11.
- ** Refer to the Glossary of Terms Used in this Report for definitions. Indexes are not available for direct investment.

Average Annual Total Returns on Common Share Net Asset Value (NAV)

For periods ended 1/31/13

	Cumulative			
Fund	6-Month	1-Year	5-Year	10-Year
NSL	8.59%	14.82%	8.31%	8.09%
Barclays U.S. Aggregate Bond Index**	-0.29%	2.59%	5.52%	5.13%
CSFB Leveraged Loan	0.2070	2.00 /0	0.0270	0.1070
Index**	4.85%	8.49%	5.73%	5.52%
	Cumulative	4. 14	- >/	Since
Fund JFR	6-Month 9.32%	1-Year 15.20%	5-Year 8.09%	Inception* 5.70%
Barclays U.S. Aggregate				
Bond Index**	-0.29%	2.59%	5.52%	4.98%
CSFB Leveraged Loan				
Index**	4.85%	8.49%	5.73%	4.97%
JRO	9.46%	16.00%	9.06%	6.36%
Barclays U.S. Aggregate				
Bond Index**	-0.29%	2.59%	5.52%	5.47%
CSFB Leveraged Loan				
Index**	4.85%	8.49%	5.73%	4.97%
JSD	7.07%	13.02%	N/A	10.47%
Barclays U.S. Aggregate				
Bond Index**	-0.29%	2.59%	N/A	5.09%
CSFB Leveraged Loan				
Index**	4.85%	8.49%	N/A	5.31%

For the six-month period ending January 31, 2013, NSL, JFR, JRO and JSD outperformed both the Barclays U.S. Aggregate Bond Index and the CSFB Leveraged Loan Index.

Our Clear Channel Communications Inc. Term Loans and high yield bonds were strong performers during the period for all four Funds. Clear Channel is a diversified media and entertainment company. Also performing well were the First and Second Lien Loans of IPC Systems, Inc. IPC is mainly involved in manufacturing and servicing communication systems for financial services firms.

There was an advantageous environment for the senior loan market in which NSL, JFR, JRO and JSD invested during the reporting period. Overall economic conditions remained supportive of the senior loan

asset class, demand for senior loans remained strong and volatility and risk aversion remained generally low. With the exception of the "fiscal cliff" uncertainty in late 2012, which largely had a minor impact on senior loans and other risk assets, the period provided an ideal backdrop for leveraged credits.

The average price of senior loans rallied during the reporting period according to the CSFB Leveraged Loan Index. Meanwhile defaults within the senior loan market remained low. In addition to the generally limited default environment, risk is expected to be concentrated in specific areas: companies with highly leveraged capital structures (in particular loans used to finance aggressive leveraged buyout transactions), companies whose businesses are in cyclical decline (natural gas and coal producers) and issuers whose business are potentially in a secular downturn (publishers, brick-and-mortar retailers).

In addition to relatively strong fundamentals, so-called "technicals" within the senior loan asset class remained favorable throughout the period. Technicals refer to the supply and demand balance for senior loans. In recent years, technicals have played an important

Nuveen Investments

role in the pricing of senior loans, which trade in the secondary market in a similar fashion to high yield corporate bonds. On the supply side, the new issue environment for loans has been robust. In many cases, however, these newly-issued loans were used to refinance existing loan facilities, with the net effect not adding significantly to net supply. According to Credit Suisse, approximately 60% of new loans issued during the period were used for refinancing.

The market rallied broadly, with lower quality assets generally outperforming more defensive issues. As yields have compressed and investors have become more comfortable with the economic environment, higher yield names have generally led more defensive names. We believe that, while the economy remains favorable, credit selection will become increasingly important as several pockets of risk have emerged. With senior loans trading around par, negative news such as earnings misses could cause loans to trade down quite dramatically as many issues remain priced for a recovery.

The Funds' positions in Cengage Learning, Inc. detracted from overall performance. The company's term loan declined following an earnings miss and a downgrade of the education solution provider's credit rating.

In addition to recent awareness about the loan asset class, there was increased focus on the structure of many senior loans in the market, which includes what are referred to as "LIBOR floors." These are fairly recent developments and worthy of discussion. The coupon on most senior loans consists of both LIBOR (generally 90-day U.S. LIBOR) plus a spread. As an 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. However, given today's relatively low LIBOR rate, many issuers have put in place LIBOR floors in order to enhance the yield (and demand from investors) for newly issued loans. LIBOR floors, as the name suggest, put a "floor" on the reference LIBOR rate. Usually LIBOR floors range from 150bp to 50bp. Again looking at an example, a loan with a LIBOR floor might have a structure of "LIBOR + 400bp with a 100bp LIBOR floor." In this case, the effective coupon is 5% (100bp + 400bp). Therefore, 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. Because of this, the effective duration of loans (and convexity) is extended somewhat, though not dramatically. Despite LIBOR floors, which effect roughly 70% of the senior loan market and portfolio, we believe that 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 and Other Information

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

RISK CONSIDERATIONS

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

Investment, Market and Price Risk. An investment in common shares is subject to investment risk. including the possible loss of the entire principal amount that you invest. Your investment in common shares represents an indirect investment in the corporate securities owned by the Funds, which generally trade in the over-the-counter markets. Shares of closed-end investment companies like the Fund 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.

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

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

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

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

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

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

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

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

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 bond that generated the income.

Nuveen Investments

Common Share Distribution and Price Information

Distribution Information

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

During the six-month reporting period, JSD and JRO had one monthly distribution increase, while JSD received two monthly dividend increases. NSL did not have any increases during the period.

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

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

Common Share Repurchases

During November 2012, the Nuveen Funds Board of Directors/Trustees reauthorized the Funds' open-market share repurchase program, allowing each Fund to repurchase an aggregate of up to approximately 10% of its outstanding common shares.

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

	Common Shares	% of Outstanding
Fund	Repurchased and Retired	Common Shares
JFR	147,593	0.3%
JRO	19 400	0.1%

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

Nuveen Investments

Common Share Shelf Equity Programs

During the current reporting period, NSL, JFR and JRO had registration statements filed with the SEC authorizing the Funds to issue an additional 3.2 million, 4.7 million and 3.1 million common shares, respectively, through their equity shelf programs. During the current reporting period, JSD filed a registration statement with the SEC authorizing the Fund to issue an additional 1.0 million shares through an equity shelf program, which is not yet effective.

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

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

	Common Shares Sold through	Weighted Average Premium to NAV
Fund	Shelf Offering	Per Common Share Sold
NSL	2,609,901	3.72%
JFR	3,488,580	2.39%
JRO	3,100,000	3.20%

During March 2013 (subsequent to the close of this reporting period), NSL, JFR and JRO filed registration statements with the SEC authorizing the Funds to issue an additional 8.8 million, 12.9 million and 8.5 million common shares, respectively, through their equity shelf programs.

Common Share Price Information

As of January 31, 2013, and during the six-month reporting period, the Funds were trading at (+) premiums to their common share NAVs as shown in the accompanying table.

Fund	1/31/13 (+) Premium	Six-Month Average (+) Premium
NSL	(+)5.70%	(+)2.84%
JFR	(+)3.14%	(+)1.72%
JRO	(+)6.96%	(+)3.11%
JSD	(+)3.46%	(+)1.64%
	Nuv	een Investments
		11

Fund Snapshot

Common Share Price	\$ 7.79
Common Share Net Asset Value (NAV)	\$ 7.37
Premium/(Discount) to NAV	5.70%
Latest Dividend	\$ 0.0455
Market Yield	7.01%
Net Assets Applicable to	
Common Shares (\$000)	\$260,872
Leverage	
Regulatory Leverage	27.71%
Effective Leverage	27.71%
Average Annual Total Returns	

(Inception 10/26/99)

	On Share Price	On NAV
6-Month (Cumulative)	11.28%	8.59%
1-Year	20.11%	14.82%
5-Year	10.45%	8.31%
10-Year	8.47%	8.09%

Portfolio Composition

(as a % of total investments)1,2

Media	8.9%
Health Care Providers & Services	8.6%
Pharmaceuticals	7.9%
Software	7.6%
Communications Equipment	3.6%
Hotels, Restaurants & Leisure	3.6%
Food Products	3.2%
IT Services	2.9%
Health Care Equipment & Supplies	2.8%
Wireless Telecommunication Services	2.7%
Diversified Telecommunication Services	2.4%
Oil, Gas & Consumable Fuels	2.3%
Airlines	2.3%
Specialty Retail	2.0%
Biotechnology	1.8%
Commercial Services & Supplies	1.8%
Consumer Finance	1.8%
Distributors	1.7%
Personal Products	1.6%
Food & Staples Retailing	1.5%
Auto Components	1.4%
Industrial Conglomerates	1.4%
Diversified Financial Services	1.4%

Short-Term Investments	4.8%
Other	20.0%

Top Five Issuers

(as a % of total long-term investments)1,2

Infor Enterprise Applications	2.1%
U.S. Foodservice, Inc.	2.0%
HD Supply, Inc.	1.7%
Delta Air Lines, Inc.	1.6%
Bausch & Lomb, Inc.	1.6%

NSL

Performance

OVERVIEW

Nuveen Senior Income Fund

as of January 31, 2013

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

2012-2013 Monthly Dividends Per Common Share³

Common Share Price Performance Weekly Closing Price

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 1 Excluding investments in derivatives.
- 2 Holdings are subject to change.
- 3 The Fund paid shareholders a non-recurring supplemental taxable distribution in December 2012 of \$0.0248 per share.

Nuveen Investments

JFR

Performance

OVERVIEW

Nuveen Floating Rate Income Fund

as of January 31, 2013

Portfolio Allocation (as a % of total investments)1,2

2012-2013 Monthly Dividends Per Common Share³

Common Share Price Performance Weekly Closing Price

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 1 Excluding investments in derivatives.
- 2 Holdings are subject to change.
- 3 The Fund paid shareholders a non-recurring supplemental taxable distribution in December 2012 of \$0.0736 per share.

Fund Snapshot

Common Share Price	\$ 12.81
Common Share Net Asset Value (NAV)	\$ 12.42
Premium/(Discount) to NAV	3.14%
Latest Dividend	\$ 0.0760
Market Yield	7.12%
Net Assets Applicable to	
Common Shares (\$000)	\$642,350
Leverage	
Regulatory Leverage	27.95%
Effective Leverage	27.95%
Average Annual Total Returns	

(Inception 3/25/04)

	On Share Price	On NAV
6-Month (Cumulative)	13.50%	9.32%
1-Year	21 67%	15.20%

3··· 3 ·		_
5-Year	10.74%	8.09%
Since Inception	5.91%	5.70%
Portfolio Composition		
·		
(as a % of total investments) ^{1,2}		
,		
Media		9.2%
Health Care Providers & Services		9.0%
Software		6.4%
Pharmaceuticals		5.6%
Communications Equipment		3.4%
Food Products		3.1%
Wireless Telecommunication Services		3.0%
IT Services		2.8%
Hotels, Restaurants & Leisure		2.7%
Airlines		2.6%
Diversified Telecommunication Services		2.1%
Health Care Equipment & Supplies		2.1%
Oil, Gas & Consumable Fuels		2.0%
Specialty Retail		1.8%
Auto Components		1.8%
Commercial Services & Supplies		1.8%
Real Estate Management & Development		1.7%
Semiconductors & Equipment		1.6%
Chemicals		1.6%
Biotechnology		1.5%
Capital Markets		1.5%
Consumer Finance		1.5%
Diversified Financial Services		1.4%
Asset-Backed Securities		4.5%
Investment Companies		1.5%
Short-Term Investments		4.6%
Other		19.2%
Top Five Issuers		33
- F		
(as a % of total long-term investments)1,2		
(
Univision Communications, Inc.		2.0%
U.S. Foodservice, Inc.		1.9%
Infor Enterprise Applications		1.7%
Federal-Mogul Corporation		1.5%
Delta Air Lines, Inc.		1.4%
	Nuveen Investme	
	12	

Fund Snapshot

Common Share Price	\$ 13.22
Common Share Net Asset Value (NAV)	\$ 12.36
Premium/(Discount) to NAV	6.96%
Latest Dividend	\$ 0.0800
Market Yield	7.26%
Net Assets Applicable to Common Shares (\$000) Leverage	\$424,827
Regulatory Leverage	27.35%
Effective Leverage Average Annual Total Returns	27.35%

(Inception 7/27/04)

	On Share Price	On NAV
6-Month (Cumulative)	14.51%	9.46%
1-Year	23.39%	16.00%
5-Year	12.16%	9.06%
Since Inception	7.01%	6.36%

Portfolio Composition

(as a % of total investments) 1,2

Media	10.4%
Health Care Providers & Services	7.3%
Software	6.7%
Pharmaceuticals	5.7%
Communications Equipment	3.3%
IT Services	3.0%
Wireless Telecommunication Services	2.9%
Health Care Equipment & Supplies	2.8%
Food Products	2.6%
Hotels, Restaurants & Leisure	2.3%
Oil, Gas & Consumable Fuels	2.3%
Diversified Telecommunication Services	2.1%
Airlines	2.0%
Auto Components	2.0%
Biotechnology	1.9%
Internet Software & Services	1.9%
Capital Markets	1.7%
Real Estate Management & Development	1.7%
Commercial Services & Supplies	1.6%
Specialty Retail	1.6%
Industrial Conglomerates	1.6%
Diversified Consumer Services	1.6%
Consumer Finance	1.5%
Asset-Backed Securities	4.5%

Short-Term Investments	5.4%
Other	19.6%
Ton Five Issuers	

Top Five Issuers

(as a % of total long-term investments)1,2

Clear Channel Communications, Inc.	2.1%
U.S. Foodservice, Inc.	1.9%
Infor Enterprise Applications	1.8%
Delta Air Lines, Inc.	1.8%
Federal-Mogul Corporation	1.7%
JRO	

Performance

OVERVIEW

Nuveen Floating Rate Income Opportunity Fund

as of January 31, 2013

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

2012-2013 Monthly Dividends Per Common Share³

Common Share Price Performance Weekly Closing Price

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 1 Excluding investments in derivatives.
- 2 Holdings are subject to change.
- 3 The Fund paid shareholders a non-recurring supplemental taxable distribution in December 2012 of \$0.930 per share.

Nuveen Investments

JSD

Performance

OVERVIEW

Nuveen Short Duration Credit Opportunities Fund

as of January 31, 2013

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

2012-2013 Monthly Dividends Per Common Share³

Common Share Price Performance Weekly Closing Price

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 1 Excluding investments in derivatives.
- 2 Holdings are subject to change.
- 3 The Fund paid shareholders capital gains, net ordinary income distributions and a non-recurring supplemental taxable distribution in December 2012 of \$0.0523, \$0.0224 and \$0.0598 per share, respectively.

Fund Snapshot

Common Share Price	\$ 20.62
Common Share Net Asset Value (NAV)	\$ 19.93
Premium/(Discount) to NAV	3.46%
Latest Dividend	\$ 0.1320
Market Yield	7.68%
Net Assets Applicable to	
Common Shares (\$000)	\$200,099
Leverage	
Regulatory Leverage	29.81%
Effective Leverage	29.81%
Average Annual Total Returns	

(Inception 5/25/11)

	On Share Price	On NAV
6-Month (Cumulative)	10.42%	7.07%
1-Year	22.33%	13.02%

Since Inception	9.81%	10.47%
Portfolio Composition		

(as a % of total investments)1,2

Health Care Providers & Services	11.1%
Software	7.8%
Pharmaceuticals	6.5%
Media	6.1%
Oil, Gas & Consumable Fuels	3.7%
Internet Software & Services	3.7%
IT Services	3.7%
Communications Equipment	3.4%
Hotels, Restaurants & Leisure	3.0%
Health Care Equipment & Supplies	2.9%
Industrial Conglomerates	2.7%
Consumer Finance	2.7%
Commercial Services & Supplies	2.4%
Capital Markets	2.3%
Wireless Telecommunication Services	2.2%
Airlines	2.1%
Specialty Retail	1.9%
Diversified Consumer Services	1.9%
Diversified Financial Services	1.7%
Insurance	1.7%
Biotechnology	1.7%
Short-Term Investments	5.0%
Other	19.8%
Tam Fine Increase	

Top Five Issuers

(as a % of total long-term investments)1,2

Delta Air Lines, Inc.	2.2%
Infor Us Inc.	1.4%
WideOpenWest Finance LLC	1.3%
Spectrum Brands, Inc.	1.3%
Clear Channel Communications, Inc.	1.3%

Nuveen Investments

NSL

JFR

JRO

JSD

Shareholder Meeting Report

The annual meeting of shareholders was held in the offices of Nuveen Investments on November 14, 2012; at this meeting the shareholders were asked to vote on the election of Board Members. This meeting was subsequently adjourned to December 14, 2012.

	NSL	JFR	JRO	JSD	
	Common	Common	Common	Common	
	Shares	Shares	Shares	Shares	
Approval of the Board Members was reached as follows:					
Robert P. Bre	emner				
For	29,541,822	44,377,570	28,488,358	9,559,651	
Withhold	811,134	1,187,373	862,925	96,657	
Total	30,352,956	45,564,943	29,351,283	9,656,308	
Jack B. Evan	S				
For	29,554,961	44,569,042	28,502,761	9,559,651	
Withhold	797,995	995,901	848,522	96,657	
Total	30,352,956	45,564,943	29,351,283	9,656,308	
William J. Schneider					
For	29,553,247	44,377,692	28,489,180	9,559,651	
Withhold	799,709	1,187,251	862,103	96,657	
Total	30,352,956	45,564,943	29,351,283	9,656,308	
Nuveen Investments					

NSL

Nuveen Senior Income Fund

Portfolio of Investments

January 31, 2013 (Unaudited)

Principa							
Amount		Course	Maturity	Ratings	Value		
(000)	Description (1)	Coupon	(2)	(3)	Value		
	Variable Rate Senior Loan Aerospace & Defense 1.1				illelits) (4)		
	Hamilton Sundstrand,	/6 (0.0 /6 01 10	tai iiivestiiieii	13)			
\$ 1,312	the contract of the contract o	5.000%	12/13/19	B+	\$1,328,578		
Ψ 1,012	Sequa Corporation, Term	0.00070	12, 10, 10	-	ψ1,020,070		
1,500	•	5.250%	6/19/17	B1	1,525,000		
,	Total Aerospace &				, ,		
2,812	Defense .				2,853,578		
	Airlines 3.3% (2.3% of To	tal Investment	ts)				
	Delta Air Lines, Inc.,						
5,000		5.250%	10/18/18	Ba2	5,072,500		
4 000	Delta Air Lines, Inc.,	4.0500/	4/40/40	D 0	4 0 4 0 4 0 5		
1,000		4.250%	4/18/16	Ba2	1,013,125		
2,447	United Air Lines, Inc., Term Loan B	2.250%	2/01/14	BB-	2 450 922		
8,447		2.200/6	2/01/14	DD-	2,459,823 8,545,448		
0,447		1.4% of Total	Investments)		0,545,440		
	Federal-Mogul	11170 01 101411					
	Corporation, Tranche B,						
2,978	•	2.146%	12/29/14	B1	2,834,344		
	Federal-Mogul						
	Corporation, Tranche C,						
1,520		2.139%	12/28/15	B1	1,446,485		
4 000	FleetPride Corporation,	0.0500/	E /0.1 /0.0	000	000.050		
1,000	·	9.250%	5/01/20	CCC+	996,250		
5,498	Total Auto Components Biotechnology 2.6% (1.8°	of Total Inve	etmonte)		5,277,079		
	Explorer Holdings, Inc.,	% Of Total lilve	sunents)				
998	• • • • • • • • • • • • • • • • • • • •	8.000%	5/02/18	B+	1,001,241		
1,768	•	4.250%	6/01/17	BB	1,781,965		
,	Onex Carestream				, - ,		
3,970	Finance LP, Term Loan	5.000%	2/25/17	BB-	3,993,336		
6,736	Total Biotechnology				6,776,542		
	Capital Markets 1.9% (1.4% of Total Investments)						
	American Capital, LTD.,						
	Senior Secured Term	F F00-1	0/45/:0	5	000 / 07		
850		5.500%	8/15/16	B+	869,125		
290		5.250%	12/19/16	В	288,943		

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	9 -				
	BNY Convergex Group				
	LLC, Incremental Term				
	Loan				
	BNY Convergex Group				
638	LLC, Term Loan	5.250%	12/19/16	В	636,644
	Walter Investment				
	Management				
	Corporation, Tranche B,				
3,209	Term Loan, DD1	5.750%	11/28/17	B+	3,246,455
4,987	Total Capital Markets				5,041,167
ĺ	Chemicals 1.5% (1.1% o	f Total Investme	ents)		
	Ineos US Finance LLC,		•		
1,489	Term Loan B	6.500%	5/04/18	B+	1,525,034
	PQ Corporation, Term				
1,000	Loan B	5.250%	5/08/17	B+	1,014,792
1,450	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,465,497
3,939	Total Chemicals				4,005,323
	Commercial Banks 0.4%	6 (0.3% of Total	Investments	;)	
	SourceHov LLC, Term	·			
985	Loan B, First Lien	6.625%	4/28/17	BB-	983,769
	Commercial Services & S	upplies 2.4%	(1.7% of Tota	al Investme	nts)
	Brand Energy &				
	Infrastructure Services,				
	Inc., Canadian Tranche				
386	1, Term Loan	6.250%	10/23/18	В	386,451
	Brand Energy &				
	Infrastructure Services,				
	Inc., Term Loan, Second				
1,000	Lien	11.000%	10/23/19	CCC+	995,000
	Brand Energy &				
	Infrastructure Services,				
1,609	Inc., Term Loan	6.250%	10/23/18	В	1,610,211
	Ceridian Corporation,				
1,577	Extended Term Loan	5.956%	5/09/17	B1	1,597,636
	Harland Clarke Holdings				
	Corporation, Extended				
1,095	Term Loan	5.452%	6/30/17	B+	1,065,800
	Houghton Mifflin, Term				
496	Loan	7.250%	5/22/18	В	501,212
	Total Commercial				
6,163	Services & Supplies				6,156,310
		Nuveen Investme	ente		
		17	21113		

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Nuveen Senior Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value	
	Juni (000)	Communications Equipment				Value	
		Alcatel-Lucent, Term	0.470 (2.4	70 Or Total III			
\$	1,500	Loan C, WI/DD	TBD	TBD	BB-	\$ 1,520,625	
T	.,000	CompuCom Systems,				Ψ 1,0=0,0=0	
		Inc., Term Loan, First					
	1,250	Lien	6.500%	10/04/18	B+	1,265,103	
		CompuCom Systems,					
		Inc., Term Loan, Second					
	1,000	Lien	10.250%	10/04/19	B+	1,022,500	
		Genesys International					
		Corporation, Term Loan					
	993	В	6.750%	1/31/19	B+	1,003,045	
		Pharmaceutical Product					
		Development, Inc., Term					
	2,970	Loan B, First Lien	4.250%	12/01/18	Ba3	2,994,131	
	1 000	Riverbed Technology,	4.0000/	10/10/10	DDD	1 070 115	
	1,062	Inc., Term Loan Total Communications	4.000%	12/18/19	BBB-	1,076,445	
	8,775	Equipment				8,881,849	
	0,773	•	5% (0.3% 0	f Total Invest	tmonte)	0,001,049	
		SunGard Data Systems,	.5 /6 (0.5 /6 0	i Total IIIves	inents)		
	1,200	Inc., Term Loan D	4.500%	1/31/20	BB	1,221,750	
	1,200			Investments		1,221,700	
		Jackson Hewitt Tax			,		
	750	Service, Inc., Term Loan	10.000%	10/16/17	N/R	742,500	
		Residential Capital				·	
	1,500	Corp, Term Loan A1	6.000%	11/18/13	Ba1	1,504,220	
		Royalty Pharma Finance					
		Trust, Incremental Term					
	2,602	Loan	4.000%	11/09/18	Baa2	2,636,202	
		Springleaf Financial					
		Funding Company,		= // 0 / : =	-		
	1,625	Term Loan	5.500%	5/10/17	B3	1,633,734	
	6,477	Total Consumer Finance	Tatal lassa	\		6,516,656	
		Distributors 2.0% (1.4% of Total Investments)					
	4 075	HD Supply, Inc., Term Loan	7.250%	10/12/17	B+	5 124 G12	
	4,975	Diversified Consumer Service				5,134,613	
		Brickman Group	C3 1.3 /0 (1	1.0 /0 UI TULAT	mvestilients)		
		Holdings, Inc., Tranche					
	1,149	B1, Term Loan	5.500%	10/14/16	B+	1,166,321	
	2,193	2., 70 200	2.710%	7/03/14	CCC+	1,750,660	
	_, . 50			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		.,. 30,000	

	Cengage Learning				
	Acquisitions, Inc., Term Loan , DD1				
	Laureate Education,				
	Inc., Extended Term				
1,965	Loan	5.250%	6/15/18	B1	1,978,101
1,000	Total Diversified	0.20070	G/ 1 G/ 1 G	Σ,	1,070,101
5,307	Consumer Services				4,895,082
	Diversified Financial Servi	ces 1.9% (1.	4% of Total	Investment	s)
	Ferrara Candy				
995	Company, Term Loan B	7.507%	6/18/18	В	1,009,925
	Ocwen Financial				
0.000	Corporation, Term Loan	TDD	TDD	D4	0.000.000
2,000	B, WI/DD Sheridan Holdings, Inc.,	TBD	TBD	B1	2,030,626
1,990	Term Loan, First Lien	6.000%	7/01/18	B+	2,023,167
1,000	Total Diversified	0.00070	7701710	Β,	2,020,107
4,985	Financial Services				5,063,718
	Diversified Telecommunic	ation Services	3.0% (2.1	% of Total I	Investments)
	Charter				
	Communications				
0.000	Operating Holdings LLC,	0.7000/	0/00/4.4	DD	0.000.004
2,000	Holdco Term Loan Intelsat Jackson	2.702%	3/06/14	BB+	2,006,964
	Holdings, Ltd., Term				
1,797	Loan B1	4.500%	4/02/18	BB-	1,823,945
1,101	Intelsat, Unsecured	11000,0	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		1,0_0,0 10
2,000	Term Loan	2.702%	2/01/14	В	2,003,750
	Level 3 Financing, Inc.,				
2,000	Term Loan, Tranche B	5.250%	8/01/19	Ba2	2,027,250
	Total Diversified Telecommunication				
7,797	Services				7,861,909
7,797	Electric Utilities 0.2% (0.	2% of Total In	vestments)		7,001,909
	TXU Corporation, 2014	_,,			
854	Term Loan	3.742%	10/10/14	B2	644,925
	•	% (0.2% of To	tal Investme	ents)	
	Sensus Metering				
500	Systems, Inc., Term	4.7500/	E/00/47	D - 0	F00 000
590	Loan, First Lien Electronic Equipment & In	4.750%	5/09/17	Ba3	592,693
	SMART Modular	struments 0).6% (0.5% o	i iotai iiive	əmicii(ə)
	Technologies, Inc.,				
1,965	Term Loan B	8.250%	8/26/17	B+	1,680,075
·	Food & Staples Retailing	2.2% (1.5% o	f Total Inves	stments)	· •
	BJ Wholesale Club, Inc.,			_	
898	Term Loan, First Lien	5.750%	9/26/19	В	914,084
	Wendy's/Arby's				
796	Restaurants, Inc., Term Loan B	4.750%	5/15/19	BB-	807,572
3,950	Loan D	7.500%	8/30/18	B1	4,029,000
5,000		7.50076	3,33,10	٥.	1,020,000

Wilton Products, Inc., Tranche B, Term Loan **Total Food & Staples** 5,644 Retailing 5,750,656 Food Products 4.6% (3.2% of Total Investments) AdvancePierre Foods, Inc., Term Loan, First 2,000 B1 Lien 5.750% 7/10/17 2,036,876 AdvancePierre Foods, Inc., Term Loan, Second CCC+ 900 Lien 9.500% 10/10/17 927,000 Michael Foods Group, Inc., Term Loan 1,641 4.250% 2/25/18 Ba3 1,667,550 U.S. Foodservice, Inc., 7,274 Extended Term Loan B2 5.750% 3/31/17 7,369,729 11,815 **Total Food Products** 12,001,155 Nuveen Investments 18

incipal unt (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value	
	Health Care Equipment & S	Supplies 2.6	% (1.8% of To	otal Investme	nts)	
\$ 1,741	Hologic, Inc., Term Loan B	4.500%	8/01/19	BBB-	\$ 1,767,524	
4,950	Kinetic Concepts, Inc., Term Loan C1	5.500%	5/04/18	Ba2	5,036,625	
6,691	Total Health Care Equipment & Supplies Health Care Providers & Se	arvices 10 6	% (7.4% of To	otal Investme	6,804,149	
1,413	Ardent Medical Services, Inc., Term Loan, First Lien Community Health	6.750%	7/02/18	B+	1,441,386	
21	Systems, Inc., Extended Term Loan	3.811%	1/25/17	BB	21,310	
4,000	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	4,050,716	
633	Genesis Healthcare LLC, Term Loan	10.002%	12/03/17	B+	618,427	
2,135	Gentiva Health Services, Inc., Term Loan B	6.500%	8/17/16	B1	2,160,525	
3,545	Golden Living, Term Loan	5.000%	5/04/18	B1	3,411,722	
594	Health Management Associates, Inc., Term Loan B Heartland Dental Care, Inc., Term Loan, First	4.500%	11/16/18	BB-	601,332	
1,000	Lien	6.250%	12/21/18	Ва3	1,008,750	
500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	516,250	
1,308	Kindred Healthcare, Term Loan	5.250%	6/01/18	Ba3	1,310,811	
929	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	948,401	
3,316	LifeCare, Term Loan, (5) MultiPlan, Inc., Term	0.000%	2/01/16	N/R	3,100,168	
752	Loan B National Mentor Holdings, Inc., Term	4.750%	8/26/17	Ba3	756,763	
997	Loan B Select Medical	6.500%	2/09/17	B+	1,012,424	
2,465	Corporation, Term Loan Select Medical	5.500%	6/01/18	BB-	2,500,922	
398	Corporation, Tranche B,	5 F000/	6/01/10	BB-	401 400	
1,000	Term Loan A	5.500% 9.000%	6/01/18 7/01/19	B-	401,482 1,021,875	

Sheridan Holdings, Inc., Term Loan, Second Lien Skilled Healthcare Group, Inc., Term Loan 1,054 6.750% 4/09/16 B1 1,066,210 Universal Health Services, Inc., Term BB+ 177 Loan B 3.750% 11/15/16 177,793 Vanguard Health Holding Company II LLC, Initial Term Loan 5.000% Ba2 1,535 1/29/16 1,551,911 Total Health Care 27,772 Providers & Services 27,679,178 Health Care Technology 1.4% (1.0% of Total Investments) **Emdeon Business** Services LLC, Term 3,597 Loan B1 5.000% 11/02/18 BB-3,660,016 Hotels, Restaurants & Leisure 4.8% (3.3% of Total Investments) 24 Hour Fitness Worldwide, Inc., New 1,950 Term Loan 7.500% 4/22/16 Ba3 1,974,781 Caesars Entertainment Operating Company, Inc., Term Loan B6 В 1,788 5.454% 1/28/18 1,665,102 CCM Merger, Inc. Term 3,208 Loan 6.000% 3/01/17 B+ 3,244,583 Dunkin Brands, Inc., В 972 Term Loan B2 4.000% 11/23/17 981,531 Landry's Restaraunts, Inc., Term Loan B 1,985 6.500% 4/24/18 B+ 2,015,758 MGM Resorts International, Term Loan BB 1,500 4.250% 12/20/19 1,526,094 Seaworld Parks and Entertainment, Inc., 983 Term Loan B 4.000% BB-992,276 8/17/17 Total Hotels, 12,386 Restaurants & Leisure 12,400,125 **Household Durables** 0.8% (0.6% of Total Investments) **AOT Bedding Super** Holdings LLC, Term 1,500 Loan B 5.000% 10/01/19 B+ 1,520,937 Spectrum Brands, Inc., 609 Term Loan Ba3 4.500% 12/17/19 616,114 Total Household 2,109 **Durables** 2,137,051 Industrial Conglomerates 2.0% (1.4% of Total Investments) **DuPont Performance** Coatings, Dollar Term 5,000 Loan B, WI/DD **TBD** TBD B+ 5,083,320 Insurance 1.7% (1.2% of Total Investments) 2,500 5.250% 12/14/19 B1 2,529,168

	USI Holdings Corporation, Term Loan B				
	Vantage Drilling				
1,975	Company, Term Loan B	6.250%	10/18/17	B-	1,999,688
4,475	Total Insurance				4,528,856
	Internet & Catalog Retail	1.1% (0.8% o	f Total Inves	tments)	
	EIG Investors Corp.,				
2,900	Term Loan, First Lien	6.250%	11/09/19	B1	2,929,000
	Internet Software & Service	ces 1.9% (1.3	8% of Total In	vestment	s)
	Sabre, Inc., Extended	_			
310	Term Loan, First Lien	5.952%	9/30/17	B1	314,823
	Sabre, Inc., Incremental				
997	Term Loan	7.250%	12/29/17	B1	1,015,787
		Nuveen Investm	nents		
		19			

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Nuveen Senior Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Principal Amount (000)		Description (1)	Coupon	Maturity (2)	Ratings (3)	Value	
Ai	ilouiit (000)	Internet Software & Service		(2)	(3)	value	
		SSI Investments II, Ltd.,	es (continued)				
9	1,945	New Term Loan	5.000%	5/26/17	Ba3	\$ 1,979,134	
4	1,545	Web.com Group, Inc.,	3.00070	3/20/17	Бао	ψ 1,575,104	
	1,516	Term Loan, First Lien	5.500%	10/27/17	Ba3	1,538,598	
	1,010	Total Internet Software	0.00070	10/2//17	Dao	1,000,000	
	4,768	& Services				4,848,342	
	,	IT Services 3.7% (2.6% c	of Total Investn	nents)		, ,	
		EIG Investors Corp.,		ŕ			
	2,000	Term Loan, Second Lien	10.250%	5/09/20	CCC+	2,005,000	
		Frac Tech International					
	1,573	LLC, Term Loan	8.500%	5/06/16	B+	1,378,567	
		Sabre, Inc., New					
	855	Extended Term Loan	5.952%	12/29/17	B1	866,032	
		SRA International, Term					
	441	Loan	6.500%	7/20/18	B1	439,212	
	4 004	VFH Parent LLC, Term	7.5000/	7/00/40	D - 4	4 000 005	
	1,201	Loan Wah sam Tarm Laan	7.500%	7/08/16	Ba1	1,209,995	
	005	Web.com, Term Loan,	11.000%	10/07/10	DO	011 410	
	205	Second Lien Zayo Group LLC, Term	11.000%	10/27/18	B3	211,410	
	3,482	Loan B	5.250%	7/02/19	B1	3,532,871	
	9,757	Total IT Services	J.2JU /6	7/02/19	וט	9,643,087	
	5,757	Leisure Equipment & Products 1.1% (0.8% of Total Investments)					
		BLB Management	24010 11170 (0	10 /0 01 10 (41	invocanionio,		
		Services, Inc., Term					
	1,656	Loan	8.500%	11/05/15	BB	1,674,663	
	,	Equinox Holdings, Inc.,				, ,	
		Term Loan, First Lien,					
	1,200	WI/DD	TBD	TBD	B1	1,218,000	
		Total Leisure Equipment					
	2,856	& Products				2,892,663	
			f Total Investm	ents)			
		Navistar International					
		Corporation, Term Loan					
	750	В	7.000%	8/17/17	Ba2	762,375	
		Rexnord Corporation,					
	1 100	Inc., Term Loan B	4 E000/	4/01/10	DD	1 001 000	
	1,188	Refinancing Total Machinery	4.500%	4/01/18	BB	1,201,982	
	1,938	Total Machinery Media 9.3% (6.6% of Tot	al Investments	1		1,964,357	
	1,379	WEGIA 9.5 /0 (0.0 /0 01 10t	5.710%	7/04/17	CCC+	1,005,659	
	1,019		5.7 10 /0	//U T /1/	000+	1,000,000	

	Cengage Learning				
	Acquisitions, Inc.,				
	Tranche B, Extended Term Loan				
	Charter				
	Communications				
	Operating Holdings LLC,				
1,985	Term Loan D	4.000%	5/15/19	Baa3	2,016,512
1,000	Cumulus Media, Inc.,			_ 5.5.5	_,
1,978	Term Loan B, First Lien	4.500%	9/18/18	Ba2	1,995,749
	Cumulus Media, Inc.,				
1,000	Term Loan, Second Lien	7.500%	9/16/19	B2	1,041,250
	FoxCo Acquisition Sub			_	
997	LLC, Initial Term Loan	5.500%	7/14/17	B+	1,014,956
	Interactive Data				
F70	Corporation, Term Loan	2.7500/	1/10/10	Do2	E70.010
572	B Mediacom Broadband	3.750%	1/13/18	Ba3	572,019
	LLC, Tranche G, Term				
997	Loan	4.000%	1/20/20	Ba3	1,006,852
001	Radio One, Inc., Term	1.00070	1720720	Duo	1,000,002
1,871	Loan B, First Lien	7.500%	2/14/17	B+	1,904,925
	Tribune Company, Exit				
3,000	Term Loan B	4.000%	12/17/19	BB+	3,030,000
	Univision				
	Communications, Inc.,	==.	- /- / / -	_	
3,909	Term Loan	4.452%	3/31/17	B+	3,928,289
1 71 /	UPC Broadband Holding	4.0000/	1/01/01	DD	1 700 070
1,714	BV, Term Loan AF WideOpenWest Finance	4.000%	1/31/21	BB-	1,726,072
3,721	LLC, Term Loan B	6.250%	7/12/18	B1	3,771,761
0,721	WMG Acquisition	0.20070	7712710		0,771,701
	Corporation, New Term				
1,000	Loan, First Lien	5.250%	11/01/18	Ba2	1,018,958
	Yell Group PLC, Term				
1,793	Loan, (5)	0.000%	7/31/14	N/R	351,866
25,916	Total Media				24,384,868
		3% of Total In	vestments)		
1 100	FMG Resources, Ltd.,	E 0E00/	10/10/17	DD.	1 000 107
1,188	Term Loan B Multiline Retail 0.3% (0.29)	5.250%	10/18/17	BB+	1,206,127
	99 Cents Only Stores,	% OI TOLAI IIIV	esiments)		
844	Term Loan B1	5.250%	1/11/19	B+	855,970
011	Oil, Gas & Consumable Fue				000,070
	CCS Income Trust,	2.2.7.4		,	
2,474	Term Loan, DD1	3.208%	11/14/14	B1	2,474,026
	CCS Income Trust,				
990	Delayed Term Loan	3.208%	11/14/14	В	989,770
	Crestwood Holdings,				
959	Inc., Term Loan B	9.750%	3/26/18	CCC+	976,872
1,250		5.000%	5/24/18	Ba3	1,266,406

	El Paso Corporation, Tranche B1, Term Loan				
	Plains Exploration and Production Company,				
1,650	Term Loan	4.000%	10/15/19	Ba1	1,660,601
	Samson Investment				
1,250	Company, Initial Term Loan, Second Lien	6.000%	9/25/18	B1	1,267,188
	Total Oil, Gas &				
8,573	Consumable Fuels				8,634,863
	Paper & Forest Products	1.0% (0.7% o	f Total Inves	tments)	
	Newark Group, Inc., DIP	· ·			
2,664	Term Loan	12.500%	3/31/14	Caa1	2,650,392
		Nuveen Investm	ents		
		20			

	incipal unt (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value		
AIIIO	uni (000)	Personal Products 2.3% (1.6% of Total Investments)						
		Bombardier Recreationa			<i>-</i> ,			
		Products, Inc., Term						
\$	4,000	Loan B, WI/DD	TBD	TBD	Ba1	\$ 4,049,644		
		Prestige Brands, Inc.,						
	1,139	Term Loan 1	5.282%	1/31/19	BB-	1,151,898		
		Revlon Consumer						
	- 44	Products Corporation,	4.7500/	4.4.4.0.4.7	22	740.540		
	711	Term Loan	4.750%	11/19/17	BB-	718,548		
	5,850	Total Personal Products Pharmaceuticals 9.5		nvoctmonts)		5,920,090		
		Assuramed Holdings,	% (0.0 % 01 10tal 1	iivesiiieiiis)				
		Inc., Term Loan, Secon	d					
	1,000	Lien	9.250%	4/24/20	CCC+	1,021,667		
	,	Bausch & Lomb, Inc.,				, - ,		
		Delayed Draw, Term						
	1,000	Loan	4.750%	9/30/15	B+	1,013,125		
		Bausch & Lomb, Inc.,			_			
	4,975	Term Loan B	5.250%	5/17/19	B+	5,040,297		
		ConvaTec Healthcare, Incremental Term Loan						
	1,084	B	5.000%	12/22/16	Ba3	1,101,104		
	1,004	Generic Drug Holdings,		12/22/10	Dao	1,101,104		
	867	Inc., Term Loan B	6.000%	10/29/19	B+	881,486		
		Graceway						
		Pharmaceuticals LLC,						
		Second Lien Term Loar	•	= 100110				
	2,000	(5)	0.000%	5/03/13	N/R	60,000		
		Par Pharmaceutical Companies, Inc., Term						
	1,829	Loan B	5.000%	9/30/19	B+	1,855,610		
	1,020	Quintiles Transnational	0.00070	0/00/10	D,	1,000,010		
	2,364	Corp., Term Loan B2	4.500%	6/08/18	BB-	2,397,491		
		Therakos, Inc., Term						
	1,500	Loan, First Lien	7.500%	1/18/18	В	1,470,000		
		Valeant Pharmaceutical	S					
	0.707	International, Inc.,	D 4.0500/	0/40/40	DDD	0.700.511		
	3,737	Tranche B, Term Loan I Warner Chilcott	D 4.250%	2/13/19	BBB-	3,793,511		
		Company LLC, Term						
	798	Loan B1 Additional	4.250%	3/15/18	BBB-	807,440		
		Warner Chilcott				,		
		Corporation, Term Loan	1					
	2,102	B1	4.250%	3/15/18	BBB-	2,126,122		
		Warner Chilcott						
	050	Corporation, Term Loan		0/45/40	DDD	057.040		
	650	B2	4.250% 4.250%	3/15/18 3/15/18	BBB- BBB-	657,313 1,461,709		
	1,445		4.∠30%	J/ 13/ 18	DDD-	1,401,709		

Warner Chilcott

Corporation, Term Loan **B**3 Warner Chilcott Corporation, Term Loan 813 B4 3.247% 8/15/17 BBB-815,547 Warner Chilcott Corporation, Term Loan B5 3.247% 8/20/17 BBB-163 163,109 26,327 **Total Pharmaceuticals** 24,665,531 Professional Services 0.1% (0.0% of Total Investments) 452 Vertrue Inc., Term Loan 9.250% 8/16/14 150,287 Real Estate Investment Trust 0.7% (0.5% of Total Investments) iStar Financial, Inc., 1,881 Term Loan 5.750% 10/15/17 BB-1,915,930 Real Estate Management & Development 1.8% (1.3% of Total Investments) Capital Automotive LP, 1,565 Tranche B 5.250% Ba3 1,577,544 3/11/17 **LNR** Property Corporation, Term Loan BB+ 1,487 4.750% 4/29/16 1,492,614 Realogy Corporation, 1,722 Delayed Term Loan B+ 4.456% 10/10/16 1,735,833 **Total Real Estate** Management & Development 4,774 4,805,991 Road & Rail 0.6% (0.4% of Total Investments) Swift Transportation Company, Inc., Term Loan, Tranche B2 1,554 5.000% 12/21/17 BB 1,575,051 Semiconductors & Equipment 1.5% (1.1% of Total Investments) **NXP Semiconductor** LLC, Incremental Term 1,000 Loan C 4.750% 12/06/19 B+ 1,014,688 NXP Semiconductor 1,965 LLC, Term Loan 4.500% 3/03/17 B2 1,996,931 Spansion LLC, Term 970 Loan B 5.250% 12/11/18 BB+ 977,328 Total Semiconductors & 3,935 Equipment 3,988,947 Software 10.2% (7.1% of Total Investments) Attachmate Corporation, Term Loan, First Lien BB-2,831 7.250% 11/22/17 2,868,410 Blackboard, Inc., Term Loan B2 B+ 1,134 6.250% 1/31/18 1,043,293 Datatel Parent Corp, 1,749 Term Loan B 6.250% B+ 1,763,782 7/19/18 Deltek, Inc., Term Loan, First Lien B+ 1,000 6.000% 10/10/18 1,016,875 Eagle Parent, Inc., Term 657 Loan 5.000% 5/16/18 Ba3 663,234 7,711 5.250% Ba3 7,834,679 4/05/18

Infor Enterprise

Applications, Term Loan В IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien B1 1,234 7.750% 7/31/17 1,228,136 IPC Systems, Inc., Term 2,500 Loan, Second Lien CCC 5.452% 6/01/15 2,287,500 Misys PLC, Term Loan, 3,491 First Lien 7.250% 12/12/18 Ba3 3,554,529 RedPrairie Corporation, 1,200 Term Loan, First Lien 6.750% 12/21/18 B+ 1,213,333 SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., 1,799 Funded Term Loan B1 5.000% 6/07/19 BB-1,823,564 SS&C Technologies. Inc./ Sunshine Acquisition II, Inc., 186 Funded Term Loan B2 BB-5.000% 6/07/19 189,168 Vertafore, Inc., Term 980 Loan B+ 993,178 5.250% 7/29/16 **Total Software** 26,472 26,479,681 Nuveen Investments 21

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Nuveen Senior Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Principal Amount (000)		Description (1)	Coupon	Maturity (2)	Ratings (3)	Value			
	(000)	Specialty Retail 2.89			(-)				
		Collective Brands, Inc.,							
\$	1,372	Term Loan B	7.250%	10/09/19	B1	\$ 1,393,278			
	1 070	Jo-Ann Stores, Inc.,	4.7500/	0/4.0/4.0	Б	1 000 040			
	1,670	Term Loan Lord & Taylor Holdings	4.750%	3/16/18	B+	1,680,340			
	372	LLC, Term Loan	5.750%	1/11/19	BB	376,440			
	-	Party City Corporation,							
	1,845	Term Loan	5.750%	7/27/19	B1	1,870,749			
		Tempur-Pedic							
	1 005	International, Inc., Tern	n TBD	TBD	DD	1 020 455			
	1,905 7,164	Loan B, WI/DD Total Specialty Retail	טאו	טמו	BB	1,939,455 7,260,262			
	7,104	Textiles, Apparel & Lu	uxurv Goods 0.6°	% (0.4% of 1	otal Investme				
		Philips-Van Heusen				,			
		Corporation, Term Loa							
	1,500	B, WI/DD	TBD	TBD	BBB-	1,514,058			
		Trading Companies & Distributors 0.3% (0.2% of Total Investments)							
	846	Wesco Distribution, Inc., Term Loan B	4.500%	12/04/19	Ba3	857,436			
	040	Wireless Telecommu			of Total Inve	•			
		Asurion LLC, Term		0.070 (2.177)		Stillelitoj			
	1,828	Loan, First Lien	5.500%	5/24/18	BB-	1,851,032			
		Avaya, Inc., Term Loar							
	1,906	B5	8.000%	3/31/18	B1	1,925,898			
		Clear Channel							
	3,920	Communications, Inc., Tranche B, Term Loan	3.852%	1/29/16	CCC+	3,412,510			
•	0,020	IPC Systems, Inc.,	0.00270	1/23/10	000+	0,412,010			
		Term Loan, Tranche C	,						
	1,995	First Lien	7.750%	7/31/17	B1	1,977,544			
		Presidio, Inc., New		0/0//	-				
	699	Term Loan	5.750%	3/31/17	Ba3	701,617			
		Total Wireless Telecommunication							
10	0,348	Services				9,868,601			
	-,	Total Variable Rate				3,300,001			
		Senior Loan Interests							
-	4,488	(cost \$308,677,833)				311,188,526			
Share	S	Description (1)	00/ /0 0 0/ -4 T -+-!!			Value			
		Common Stocks 2.8							
Building Products 1.4% (1.0% of Total Investments)									

	00 504	Masonite Worldwide				Φ	0.000.544
	88,501	Holdings, (6)	0.00/ //	0 00/ of Total	Investments)	\$	3,628,541
		Hotels, Restaurants & Lei BLB Worldwide	sure 0.3% (0.2% of Total	investments)		
	40,968						824,482
	40,900	Holdings Inc., (6), (7) Media 1.1% (0.8% of Tot	al Investment	ło\			024,402
		Metro-Goldwyn-Mayer,	ai ilivestillell	15)			
	48,954	-					1,882,687
	14,825	(6), (7) Tribune Company, (8)					1,002,007
	18,422	Tribune Company					957,944
	10,422	Total Media					2,840,631
		Total Common Stocks					2,040,031
		(cost \$8,532,171)					7,293,654
Drin	cipal	(0001 \$0,332,171)			Ratings		7,293,034
	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
AIIIC	Juni (000)	Convertible Bonds 0.3%					value
		Communications Equipme					
		Nortel Networks Corp.,	ent 0.5 /6 (0.	2 /0 01 10tai ii	ivestilients)		
\$	850	(5)	1.750%	4/15/13	N/R	\$	841,500
Ψ	000	Total Convertible	1.70070	1/ 10/ 10	14/11	Ψ	011,000
\$	850	Bonds (cost \$710,500)					841,500
	cipal	, , , , , , , , , , , , , , , , , , , ,			Ratings		,,,,,,,
	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
	` '	Corporate Bonds 13.3%					
		Commercial Services & S	upplies 0.29	% (0.1% of To	tal Investment	is)	
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$	506,250
		Communications Equipme	ent 1.5% (1.	0% of Total Ir	vestments)		
	2,000	Avaya Inc., 144A	9.000%	4/01/19	B1		2,065,000
		Nortel Networks					
	1,000	Limited, (5)	0.000%	7/15/13	N/R		1,030,000
		Nortel Networks					
	650	Limited, (5)	10.750%	7/15/16	N/R		728,000
		Total Communications					
	3,650	Equipment					3,823,000
			Nuveen Investi	ments			
			22				

Principal						
Amo			_		Ratings	
(00)0)	Description (1)	Coupon	Maturity	(3)	Value
A	000	Distributors 0.4% (0.3				A. 4.400 F00
\$ 1,	000	HD Supply Inc., 144A	8.125%	4/15/19	B+	\$ 1,132,500
		Diversified Telecommu	nication Services	0.4% (0.3%	% of Total Inve	stments)
		IntelSat Bermuda	4.4.0500/	0/04/47	000	4 000 000
1,	000	Limited	11.250%	2/04/17	CCC+	1,060,000
		Health Care Equipment	& Supplies 1.39	% (0.9% of T	otal Investmer	its)
	700	Chiron Merger Sub Inc.,	10 5000/	44/04/40	Б	1 010 000
	700	144A	10.500%	11/01/18	В	1,819,000
	000	Merge Healthcare Inc.	11.750%	5/01/15	B+	1,070,000
	625	Rotech Healthcare Inc.	10.750%	10/15/15	B3	625,000
0	005	Total Health Care				0.514.000
3,	325	Equipment & Supplies	Comicae 1 60/	/1 10/ of To	tal lavoatmaant	3,514,000
4	000	Health Care Providers				•
Ι,	000	HCA Inc.	8.500%	4/15/19	BB+	1,112,500
4	E00	Select Medical	C 10E0/	0/15/15	В	1 400 050
Ι,	500	Corporation	6.195%	9/15/15	B-	1,496,250
	E00	Vanguard Health	8.000%	0/01/10	В	E20 000
	500	Holding LLC/Inc. Wolverine Healthcare	8.000%	2/01/18	B-	530,000
4	000		10.0050/	C/01/00	000.	1 105 000
Ι,	000	Analytics, 144A	10.625%	6/01/20	CCC+	1,105,000
4	000	Total Health Care				4.040.750
4,	000	Providers & Services	0.00/ /0.60/ of Tate	al Investmen	**a\	4,243,750
2	000	Household Products Sprectum Brands Inc.	0.9% (0.6% of Tota 9.500%	6/15/18	Ba3	2,262,500
۷,	,000	IT Services 0.4% (0.3°			Dao	2,202,300
		First Data Corporation,	76 OF TOTAL HIVESTIII	ients)		
1	000	144A	7.375%	6/15/19	BB-	1,052,500
Ι,	,000	Machinery 1.1% (0.8%			DD-	1,032,300
		NES Rental Holdings	o or rotal lilvestill	ento)		
2	000	Inc., 144A	12.250%	4/15/15	CCC+	2,100,000
۷,	000	Trinseo Materials	12.230 /0	1 /13/13	000+	2,100,000
	700	Operating, 144A	8.750%	2/01/19	B+	693,000
	700	Total Machinery	0.7 00 70	2/01/13	DT.	2,793,000
- ,	700		Total Investments)			2,700,000
		Clear Channel				
		Communications, Inc.,				
	725	144A	9.000%	12/15/19	CCC+	686,937
	0	Clear Channel	0.00070	, . 0, 10		000,001
2	000	Communications, Inc.	5.500%	9/15/14	CCC-	1,920,000
_,	, , , ,	Clear Channel	0.00070	5, . 5,		.,0=0,000
1	000	Communications, Inc.	11.000%	8/01/16	CCC-	782,500
٠,		Clear Channel	1 1.000 /0	3, 3 ., 10		, 52,000
3	200	Communications, Inc.	6.875%	6/15/18	CCC-	2,136,000
	200	WMG Acquisition Group	11.500%	10/01/18	B-	232,500
	125	Total Media	1 1.000 /0	. 5, 5 1, 10	_	5,757,937
,	0		(0.3% of Total Inv	estments)		5,. 5,,66,
1.	100	Molycorp Inc., 144A	10.000%	6/01/20	B3	1,100,000
٠,	-	A 15 - 5 / 1 1 1 1 1				,,

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	Pharmaceuticals 1.8% ((1.2% of Total li	nvestments)		
	Angiotech		·		
143	Pharmaceuticals Inc.	5.000%	12/01/13	N/R	143,358
	Angiotech				
1,796	Pharmaceuticals Inc.	9.000%	12/01/16	N/R	1,822,940
	Valeant				
	Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	BB-	2,120,000
	Valeant				
	Pharmaceuticals		_,,_,_		
500	International, 144A	7.250%	7/15/22	BB-	537,500
4,439	Total Pharmaceuticals				4,623,798
	Road & Rail 0.4% (0.3%		•		
1,000	Avis Budget Car Rental	2.790%	5/15/14	B+	1,000,010
	Software 0.7% (0.5% of		•		
850	Infor Us Inc.	11.500%	7/15/18	B-	1,000,875
750	Infor Us Inc.	9.375%	4/01/19	B-	847,500
1,600	Total Software				1,848,375
	Specialty Retail 0.0% (0	0.0% of Total Inv	vestments)		
	Local Insight Regatta				
480	Holdings, (5)	11.000%	12/01/17	N/R	5
	Total Corporate Bonds				
\$ 34,919	(cost \$32,589,426)				34,717,625
		Nuveen Investm	nents		
		23			

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Nuveen Senior Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Principal Amount			
(000)	Description (1)	Coupon Maturity	Value
* 1 = 001	Short-Term Investments	6.9% (4.8% of Total Investments)	
\$ 17,891	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/13, repurchase price \$17,891,396, collateralized by \$17,330,000 U.S. Treasury Notes, 2.375%, due 2/28/15, value \$18,252,667	0.010% 2/01/13	\$ 17,891,391
	Total Short-Term		
	Investments (cost		17 001 001
	\$17,891,391) Total Investments		17,891,391
	(cost \$368,401,321)		
	142.6%		371,932,696
	Borrowings (38.3)%		
	(9), (10)		(100,000,000)
	Other Assets Less Liabilities (4.3)% (11)		(11,060,288)
	Net Assets Applicable		
	to Common Shares		A 000 0TO 400
	100%		\$ 260,872,408

Investments in Derivatives as of January 31, 2013

Interest Rate Swaps outstanding:

		Fund Pay/Receiv	/ € loating		Fixed Rate	Unrealized
	Notional	Floating	Rate	Fixed Rate	Paymentermination	• •
Counterparty	Amount	Rate	Index	(Annualized)	Frequency Date	(Depreciation) (11)
Goldman			1-Month			
Sachs	\$18,487,500	Receive	USD-LIBC	R 1.300%	Monthly 4/20/14	\$ (242,740)
Morgan			1-Month			
Stanley	18,487,500	Receive	USD-LIBC	R 2.201	Monthly 4/20/16	(1,003,745)
						\$ (1,246,485)

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.

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
 - (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.
 - (9) Borrowings as a percentage of Total Investments is 26.9%.
- (10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (11) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.

N/R Not rated.

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

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

See accompanying notes to financial statements.

Nuveen Investments

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Nuveen Floating Rate Income Fund

Portfolio of Investments

January 31, 2013 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
, 41114	- a.i. (000)	Variable Rate Senior Lo			% of Total Inve	
		Aerospace & Defense				(1)
		CPP Holdings, Term	•		,	
		Loan, First Lien,				
\$	2,000	WI/DD	TBD	TBD	B1	\$ 2,030,000
		Hamilton Sundstrand,				
	3,062	Term Loan B	5.000%	12/13/19	B+	3,100,016
		Sequa Corporation,				
	2,500	Term Loan B	5.250%	6/19/17	B1	2,541,668
	7.500	Total Aerospace &				7.074.004
	7,562	Defense	Total Investm	anta\		7,671,684
		Airlines 3.6% (2.5% of Delta Air Lines, Inc.,	Total investm	ients)		
	11,000	Term Loan B1	5.250%	10/18/18	Ba2	11,159,500
	11,000	Delta Air Lines, Inc.,	3.230 /6	10/10/10	Daz	11,100,000
	2,000	Term Loan B2	4.250%	4/18/16	Ba2	2,026,250
	_,000	United Air Lines, Inc.,	0070	.,	- 4-	_,0_0,_00
	10,142	Term Loan B	2.250%	2/01/14	BB-	10,196,199
	23,142	Total Airlines				23,381,949
		Auto Components 2.5	% (1.8% of To	tal Investment	ts)	
		Federal-Mogul				
		Corporation, Tranche				
	8,975	B, Term Loan	2.146%	12/29/14	B1	8,543,367
		Federal-Mogul				
		Corporation, Tranche	0.40004		5 .	4 = 2 4 2 4 2
	5,005	C, Term Loan	2.139%	12/28/15	B1	4,764,313
		FleetPride				
	2 000	Corporation, Term	0.0500/	5/01/20	CCC+	0.000.750
	3,000	Loan, Second Lien Total Auto	9.250%	5/01/20	000+	2,988,750
	16,980	Components				16,296,430
	10,500	Biotechnology 2.2% (*	1.5% of Total I	nvestments)		10,200,400
		Explorer Holdings,	, o o ota i	55(5)		
		Inc., Term Loan, First				
	1,995	Lien	8.000%	5/02/18	B+	2,002,481
		Grifols, Inc., Term				
	5,893	Loan	4.250%	6/01/17	BB	5,939,883
	5,913	Onex Carestream Finance LP, Term	5.000%	2/25/17	BB-	5,948,267

	Loan				
13,801	Total Biotechnology				13,890,631
	Capital Markets 2.1% (1.5% of Total	Investments)		
	American Capital,				
	LTD., Senior Secured				
1,700	Term Loan	5.500%	8/15/16	B+	1,738,250
	BNY Convergex				
	Group LLC,				
	Incremental Term				
579	Loan	5.250%	12/19/16	В	577,885
	BNY Convergex				
	Group LLC, Term		10/10/10	_	
1,276	Loan	5.250%	12/19/16	В	1,273,287
0.004	Citco III Limited, Term	F F000/	0/00/40	NI/A	0.047.400
2,881	Loan	5.500%	6/29/18	N/A	2,917,139
	Walter Investment				
	Management Corporation, Tranche				
6,962		5.750%	11/28/17	B+	7,044,309
13,398	B, Term Loan, DD1 Total Capital Markets	5.750%	11/20/17	D+	13,550,870
13,390	•	of Total Inves	etmonte)		13,330,670
	Houghton	or rotal lilves	illiellis)		
	International, Inc.,				
	U.S. Term Loan, First				
2,000	Lien	5.250%	12/20/19	B1	2,032,500
_,000	Ineos US Finance	0.20070	, _ 0, . 0		_,00_,000
2,978	LLC, Term Loan B	6.500%	5/04/18	B+	3,050,068
	PQ Corporation, Term				, ,
2,500	Loan B	5.250%	5/08/17	B+	2,536,980
	Univar, Inc., Term				
6,969	Loan	5.000%	6/30/17	B+	7,042,967
14,447	Total Chemicals				14,662,515
		% (0.2% of To	tal Investme	nts)	
	SourceHov LLC, Term				
1,970	Loan B, First Lien	6.625%	4/28/17	BB-	1,967,538
	Commercial Services & S	Supplies 2.4	l% (1.7% of T	otal Investm	ients)
	ADS Waste Holdings,		10/00/10	_	0.500.405
2,500	Inc., Term Loan B	5.250%	10/09/19	B+	2,528,125
	Brand Energy &				
	Infrastructure				
	Services, Inc.,				
676	Canadian Tranche 1, Term Loan	6.250%	10/23/18	В	676,289
070	Brand Energy &	0.230 /6	10/23/10	Б	070,209
	Infrastructure				
	Services, Inc., Term				
2,500	Loan, Second Lien	11.000%	10/23/19	CCC+	2,487,500
2,500	Brand Energy &	11.00070	10/20/10	333+	2, 107,000
	Infrastructure				
	Services, Inc., Term				
2,816	Loan	6.250%	10/23/18	В	2,817,870
,					, ,

Nuveen Investments

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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
Amount (000)	Commercial Services & S			(3)	Value
	Ceridian Corporation,	applies (com	in aca)		
\$ 3,307	Extended Term Loan	5.956%	5/09/17	B1	\$ 3,349,214
+ -,	Houghton Mifflin,				, -,,
993	Term Loan	7.250%	5/22/18	В	1,002,425
	KAR Auction Services,				
2,381	Inc., Term Loan	5.000%	5/19/17	BB-	2,415,440
45 470	Total Commercial				45.070.000
15,173	Services & Supplies	amt 2.00/ //	10/ of Total I	mus atmanda)	15,276,863
	Communications Equipm Alcatel-Lucent, Term	ent 3.0% (2	2.1% OI TOTALI	nvestments)	
3,000	Loan C, WI/DD	TBD	TBD	BB-	3,041,250
0,000	CompuCom Systems,	100	100		0,041,200
	Inc., Term Loan, First				
2,000	Lien	6.500%	10/04/18	B+	2,024,166
	CompuCom Systems,				
	Inc., Term Loan,				
3,500	Second Lien	10.250%	10/04/19	B-	3,578,750
	Genesys International				
1.005	Corporation, Term	0.7500/	1/01/10	Б	0.000.000
1,985	Loan B Pharmaceutical	6.750%	1/31/19	B+	2,006,090
	Product Development,				
	Inc., Term Loan B,				
5,940	First Lien, WI/DD	TBD	TBD	Ba3	5,988,262
-,-	Riverbed Technology,				-,,
2,550	Inc., Term Loan	4.000%	12/18/19	BBB-	2,583,469
	Total Communications				
18,975	Equipment				19,221,987
	Computers & Peripherals	0.4% (0.3%	6 of Total Inve	estments)	
	SunGard Data				
2,400	Systems, Inc., Term Loan D	4.500%	1/31/20	BB	2,443,500
۷,400			tal Investmen		2,440,500
	Jackson Hewitt Tax	0 (110 /0 01 10			
	Service, Inc., Term				
1,000	Loan	10.000%	10/16/17	N/R	990,000
	NES Rentals				
	Holdings, Inc.,				
, ===	Extended Term Loan,	10.0505	10/06/11	D 0	4 40= 000
1,500	Second Lien	13.250%	10/20/14	Ba3	1,485,000
3,000		6.000%	11/18/13	Ba1	3,008,439

	Residential Capital				
	Corp, Term Loan A1				
	Royalty Pharma				
	Finance Trust,				
	Incremental Term				
4,769	Loan	4.000%	11/09/18	Baa2	4,833,038
	Springleaf Financial				
	Funding Company,				
3,000	Term Loan	5.500%	5/10/17	B3	3,016,125
	Total Consumer				
13,269	Finance				13,332,602
	Containers & Packaging	0.8% (0.5%	of Total Inve	stments)	
	Reynolds Group	•		·	
	Holdings, Inc., Term				
4,951	Loan	4.750%	9/28/18	B+	5,030,352
·	Distributors 1.6% (1.1%	6 of Total Inve	estments)		
	HD Supply, Inc., Term		•		
9,950	Loan	7.250%	10/12/17	B+	10,269,226
	Diversified Consumer Se	ervices 1.2%	(0.8% of Tot	al Investmer	nts)
	Brickman Group		•		,
	Holdings, Inc.,				
	Tranche B1, Term				
1,296	Loan	5.500%	10/14/16	B+	1,315,877
	Cengage Learning				
	Acquisitions, Inc.,				
4,417	Term Loan , DD1	2.710%	7/03/14	CCC+	3,525,985
	Laureate Education,				
	Inc., Extended Term				
2,948	Loan	5.250%	6/15/18	B1	2,967,151
	Total Diversified				
8,661	Consumer Services				7,809,013
	Diversified Financial Ser	vices 2.0%	1.4% of Tota	l Investment	s)
	Ferrara Candy				•
	Company, Term Loan				
2,488	В	7.507%	6/18/18	В	2,524,812
	Ocwen Financial				
	Corporation, Term				
5,250	Loan B, WI/DD	TBD	TBD	B1	5,330,393
	Sheridan Holdings,				
	Inc., Term Loan, First				
4,975	Lien	6.000%	7/01/18	B+	5,057,918
	Total Diversified				
12,713	Financial Services				12,913,123
	Diversified Telecommun	ication Service	es 2.1% (1.	5% of Total I	Investments)
	Charter		•		
	Communications				
	Operating Holdings				
	LLC, Holdco Term				
3,000	Loan	2.702%	3/06/14	BB+	3,010,446
5,779	Intelsat Jackson	4.500%	4/02/18	BB-	5,866,023
	Holdings, Ltd., Term				

	Loan B1				
	Level 3 Financing,				
	Inc., Term Loan,				
4,500	Tranche B	5.250%	8/01/19	Ba2	4,561,312
	Total Diversified				
	Telecommunication				
13,279	Services				13,437,781
,	Electric Utilities (0.6% (0.4% of Total	Investments	s)	, ,
	TXU Corporation,			<i>•</i>	
4,781	2014 Term Loan	3.742%	10/10/14	B2	3,610,760
	Electronic Equipme	ent & Instruments	0.7% (0.5%	of Total Inve	
	SMART Modular				•
	Technologies, Inc.,				
5,404	Term Loan B	8.250%	8/26/17	B+	4,620,206
-, -	Energy Equipment		(0.2% of Tot	al Investmen	, ,
	Pinnacle Holdco				,
	S.A.R.L., Term Loan	1.			
1,496	First Lien	6.500%	7/24/19	B+	1,507,098
1,100		Nuveen Inves		- .	.,507,600
		26	unonto		
		20			

Principal Amount (000)	• • •	Coupon	Maturity (2)	Ratings (3)	Value
	Food & Staples Retailing	1.5% (1.1%	of Total Inve	stments)	
	BJ Wholesale Club,				
	Inc., Term Loan, First	,	- / / -	_	
\$ 1,796	Lien	5.750%	9/26/19	В	\$ 1,828,167
	Wendy's/Arby's				
1 000	Restaurants, Inc.,	4.7500/	E/1E/10	DD	0.000.700
1,993	Term Loan B Wilton Products, Inc.,	4.750%	5/15/19	BB-	2,022,736
5,925	Tranche B, Term Loan	7.500%	8/30/18	B1	6,043,500
3,923	Total Food & Staples	7.500 /6	0/30/10	וט	0,043,300
9,714	Retailing				9,894,403
0,711	Food Products 4.4% (3.7)	1% of Total I	nvestments)		0,001,100
	AdvancePierre Foods,	.,	, and the same of		
	Inc., Term Loan, First				
4,000	Lien	5.750%	7/10/17	B1	4,073,752
	AdvancePierre Foods,				
	Inc., Term Loan,				
1,800	Second Lien	9.500%	10/10/17	CCC+	1,854,000
	Michael Foods Group,				
4,537	Inc., Term Loan	4.250%	2/25/18	Ba3	4,610,286
	U.S. Foodservice,				
.=	Inc., Extended Term	 0-/	0/0///=	-	
17,260	Loan	5.750%	3/31/17	B2	17,487,415
27,597	Total Food Products	Cumpling 4	00/ /1 /10/	Tatal lawasta	28,025,453
	Health Care Equipment &	Supplies	.9% (1.4% 01	rotai investm	ents)
2,335	Hologic, Inc., Term Loan B	4.500%	8/01/19	BBB-	2,370,146
2,333	Kinetic Concepts, Inc.,	4.500 /6	0/01/19	DDD-	2,370,140
9,900	Term Loan C1	5.500%	5/04/18	Ba2	10,073,250
0,000	Total Health Care	0.00070	0/0 1/10	Dae	10,070,200
12,235	Equipment & Supplies				12,443,396
,	Health Care Providers & S	Services 11	.4% (8.0% of	Total Investme	
	Ardent Medical		,		,
	Services, Inc., Term				
1,413	Loan, First Lien	6.750%	7/02/18	B+	1,441,386
	DaVita, Inc., New				
10,000	Term Loan B2	4.000%	11/01/19	Ba2	10,126,790
	Genesis Healthcare			_	
1,584	LLC, Term Loan	10.002%	12/03/17	B+	1,546,070
	Gentiva Health				
4.050	Services, Inc., Term	C F000/	0/47/40	D4	4 000 470
4,852	Loan B	6.500%	8/17/16	B1	4,909,473
13,637	Golden Living, Term Loan	5.000%	5/04/18	B1	13,125,651
13,037	HCA, Inc., Tranche	3.000%	J/U 4 /10	וט	13,123,031
1,325	B2, Term Loan	3.561%	3/31/17	BB	1,336,574
2,970	Health Management	4.500%	11/16/18	BB-	3,006,662
2,370	Associates, Inc., Term	7.000 /0	11/10/10		0,000,002

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	<u> </u>				
	Loan B				
	Heartland Dental				
	Care, Inc., Term Loan,				
2,000	First Lien	6.250%	12/21/18	Ba3	2,017,500
	Heartland Dental				
	Care, Inc., Term Loan,				
2,000	Second Lien	9.750%	6/20/19	CCC+	2,065,000
,	Kindred Healthcare,				, ,
2,599	Term Loan	5.250%	6/01/18	Ba3	2,604,151
_,,	LHP Operations Co.	0	0,01,10		_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
1,857	LLC, Term Loan B	9.000%	7/03/18	В	1,896,802
,	LifeCare Holdings,				, ,
	Inc., Term Loan Add				
783	On, (5)	0.000%	2/01/16	N/R	732,134
	LifeCare, Term Loan,				
4,341	(5)	0.000%	2/01/16	N/R	4,058,955
1,0 11	MultiPlan, Inc., Term		_, • •		1,000,000
2,286	Loan B	4.750%	8/26/17	Ba3	2,301,822
_,	National Mentor		0,-0,		_,,
	Holdings, Inc., Term				
3,990	Loan B	6.500%	2/09/17	B+	4,049,695
0,000	Select Medical	0.00070	2/00/17	5 1	1,010,000
	Corporation, Term				
6,923	Loan	5.500%	6/01/18	BB-	7,024,426
0,020	Select Medical	0.00070	0/01/10		7,021,120
	Corporation, Tranche				
995	B, Term Loan A	5.500%	6/01/18	BB-	1,003,706
	Sheridan Holdings,	0.000,0	G/ G 1/ 1 G		.,000,.00
	Inc., Term Loan,				
1,750	Second Lien	9.000%	7/01/19	B-	1,788,281
.,	Skilled Healthcare	0.000,0	1,01,10	_	.,. 55,25.
	Group, Inc., Term				
1,286	Loan	6.750%	4/09/16	B1	1,301,431
,	Vanguard Health		,, , , , , , ,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	Holding Company II				
6,541	LLC, Initial Term Loan	5.000%	1/29/16	Ba2	6,612,965
0,0	Total Health Care	0.000,0	., _ 0, . 0		2,0:=,000
73,132	Providers & Services				72,949,474
	Health Care Technology	1.0% (0.7%	of Total Inve	stments)	-,,
	Emdeon Business	(311 / 6			
	Services LLC, Term				
6,598	Loan B1	5.000%	11/02/18	BB-	6,713,102
,,,,,,	Hotels, Restaurants & Le				, -,
	24 Hour Fitness	3.0.0		,	
	Worldwide, Inc., New				
4,875	Term Loan	7.500%	4/22/16	Ba3	4,936,952
.,	Caesars		. , , , ,		, ,
	Entertainment				
	Operating Company,				
3,876	Inc., Term Loan B6	5.454%	1/28/18	В	3,609,578
1,826		6.000%	3/01/17	B+	1,846,068
.,5=5		2.000,0	5, 5 ,, . ,	_ .	.,5.5,555

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	CCM Merger, Inc.				
	Term Loan				
	Landry's Restaraunts,				
4,962	Inc., Term Loan B	6.500%	4/24/18	B+	5,039,394
	MGM Resorts				
	International, Term				
3,000	Loan B	4.250%	12/20/19	BB	3,052,188
	Seaworld Parks and				
	Entertainment, Inc.,				
3,538	Term Loan B	4.000%	8/17/17	BB-	3,572,845
	Six Flags Theme				
	Parks, Inc., Term				
1,354	Loan B, First Lien	4.000%	12/20/18	BB+	1,375,749
·	Total Hotels,				
23,431	Restaurants & Leisure				23,432,774
,	Household Durables	0.7% (0.5% of T	Total Investm	ents)	, ,
	AOT Bedding Super	(010 / 10)		,	
	Holdings LLC, Term				
2,750	Loan B	5.000%	10/01/19	B+	2,788,384
2,.00	Spectrum Brands,	0.00070	10,01,10		2,7 00,00 .
1,623	Inc., Term Loan	4.500%	12/17/19	Ba3	1,643,142
.,020	Total Household		. =, , 0	240	1,010,112
4,373	Durables				4,431,526
1,575	20.000	Nuveen Invest	ments		.,,
		27			

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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
7 1111	June (555)	Household Products				Valuo
		Visant Corporation,	010 /0 (010 /0 01 1		J.11.5)	
\$	256	Term Loan	5.250%	12/22/16	BB-	\$ 246,668
· ·		Industrial Conglomera		of Total Inve		4 = 10,000
		DuPont Performance				
		Coatings, Dollar Term				
	10,000	Loan B, WI/DD	TBD	TBD	B+	10,166,640
		Evertec, Inc., Term				
	259	Loan	5.500%	9/30/16	BB-	262,841
		U.S. Foodservice,				
		Inc., Term Loan, First				
	974	Lien	5.750%	3/31/17	B2	982,860
		Total Industrial				
	11,233	Conglomerates				11,412,341
		Insurance 1.3% (0.99	% of Total Invest	ments)		
		USI Holdings				
		Corporation, Term			_	
	4,500	Loan B	5.250%	12/14/19	B1	4,552,502
		Vantage Drilling				
		Company, Term Loan			_	
	3,456	В	6.250%	10/18/17	B-	3,499,453
	7,956	Total Insurance				8,051,955
		Internet & Catalog Re	tail 0.9% (0.6%	of Total Inves	stments)	
	F F00	EIG Investors Corp.,	0.0500/	11/00/10	D4	F FFF 000
	5,500	Term Loan, First Lien	6.250%	11/09/19	B1	5,555,000
		Internet Software & So	ervices 1.7% (1	.2% of Total i	investments)	
	2,444	Sabre, Inc., Extended Term Loan, First Lien	5.952%	9/30/17	B1	2,479,095
	2,444	Sabre, Inc.,	5.952 /6	9/30/17	ы	2,479,095
		Incremental Term				
	1,995	Loan	7.250%	12/29/17	B1	2,031,574
	1,555	SSI Investments II,	7.230/6	12/23/17	D1	2,001,074
	3,890	Ltd., New Term Loan	5.000%	5/26/17	Ba3	3,958,269
	0,000	Web.com Group, Inc.,	0.00070	3,23,17	Duo	0,000,200
	2,442	Term Loan, First Lien	5.500%	10/27/17	Ba3	2,478,888
	_, _	Total Internet	2.00070	,	- 4.0	_, . , 0,000
	10,771	Software & Services				10,947,826
	,	IT Services 3.2% (2.5	3% of Total Inves	tments)		, , , , , , , , , , , , , , , , , , , ,
		EIG Investors Corp.,		,		
		Term Loan, Second				
	2,500	Lien	10.250%	5/09/20	CCC+	2,506,250
	2,807		8.500%	5/06/16	B+	2,460,262

	Frac Tech				
	International LLC,				
	Term Loan				
	Genpact International,				
1,496	Inc., Term Loan	4.250%	8/30/19	BB+	1,518,694
0.440	Sabre, Inc., New	F 0500/	10/00/17	D4	0.404.000
3,448	Extended Term Loan	5.952%	12/29/17	B1	3,491,389
1,237	SRA International, Term Loan	6.500%	7/20/18	B1	1,232,693
1,237	SunGard Data	0.500 /6	1/20/10	ы	1,232,093
	Systems, Inc., Term				
1,470	Loan B	1.956%	2/28/14	BB	1,480,055
1,110	VFH Parent LLC,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			.,
2,402	Term Loan	7.500%	7/08/16	Ba1	2,419,989
	Web.com, Term Loan,				
246	Second Lien	11.000%	10/27/18	B3	253,692
	Zayo Group LLC,			_	
5,373	Term Loan B	5.250%	7/02/19	B1	5,450,715
20,979	Total IT Services		(0.00) . (T . I		20,813,739
	Leisure Equipment & Pro	ducts 0.9%	(0.6% of 10t	ai investment	S)
	BLB Management				
2,415	Services, Inc., Term Loan	8.500%	11/05/15	BB	2,442,064
2,413	Equinox Holdings,	0.500 /6	11/03/13	DD	2,442,004
	Inc., Term Loan, First				
3,250	Lien, WI/DD	TBD	TBD	B1	3,298,750
-,	Total Leisure				-,,
5,665	Equipment & Products				5,740,814
	Machinery 0.7% (0.5%	of Total Inves	tments)		
	Navistar International				
. =	Corporation, Term	-		5 6	. = = = .
1,500	Loan B	7.000%	8/17/17	Ba2	1,524,750
	Rexnord Corporation,				
3,168	Inc., Term Loan B Refinancing	4.500%	4/01/18	BB	3,205,285
4,668	Total Machinery	4.500 /6	4/01/10	ББ	4,730,035
4,000	Media 9.5% (6.6% of To	tal Investmer	nts)		4,700,000
	Atlantic Broadband		,		
	Finance LLC, Term				
1,564	Loan B	4.500%	9/20/19	BB	1,587,953
	Cengage Learning				
	Acquisitions, Inc.,				
000	Tranche B, Extended	5 7400/	7/04/47	000	200 040
823	Term Loan	5.710%	7/04/17	CCC+	600,613
	Cumulus Media, Inc.,				
5,490	Term Loan B, First Lien	4.500%	9/18/18	Ba2	5,538,204
5,430	Cumulus Media, Inc.,	1 .500 /6	J/ 10/ 10	Daz	3,330,204
	Term Loan, Second				
4,650	Lien	7.500%	9/16/19	B2	4,841,812
998		5.500%	7/14/17	B+	1,014,956

FoxCo Acquisition Sub LLC, Initial Term Loan

	Luan				
2,171	Interactive Data Corporation, Term Loan B	3.750%	1/31/18	Ba3	2,170,604
1,995	Mediacom Broadband LLC, Tranche G, Term Loan	4.000%	1/20/20	Ba3	2,013,703
3,972	Radio One, Inc., Term Loan B, First Lien	7.500%	2/14/17	B+	4,043,641
6,000	Tribune Company, Exit Term Loan B	4.000%	12/17/19	BB+	6,060,000
17,983	Univision Communications, Inc., Term Loan	4.452%	3/31/17	B+	18,070,129
3,000	UPC Broadband Holding BV, Term Loan AF	4.000%	1/31/21	BB-	3,020,625
3,000	LUAII AF	Nuveen Invest		00-	3,020,023

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Media (continued)	•			
	WideOpenWest				
	Finance LLC, Term				
\$ 9,576	Loan B	6.250%	7/12/18	B1	\$ 9,705,729
	WMG Acquisition				
4.050	Corporation, New	5.050a/	1.1/0.1/1.0	D 0	4 070 000
1,250	Term Loan, First Lien	5.250%	11/01/18	Ba2	1,273,698
4,565	Yell Group PLC, Term	0.0009/	7/31/14	N/R	00E 0E0
64,037	Loan, (5) Total Media	0.000%	7/31/14	IN/ I	895,852 60,837,519
04,037	Metals & Mining 0.4%	% (0.3% of Total)	nveetmente)		00,037,319
	FMG Resources, Ltd.,	0 (0.5 % OF TOTAL)	iiivestilielits)		
2,291	Term Loan B	5.250%	10/18/17	BB+	2,326,388
_,	Multiline Retail 0.8%			,	_,0_0,000
	99 Cents Only Stores,	•	ĺ		
2,183	Term Loan B1	5.250%	1/11/19	B+	2,214,103
	Neiman Marcus				
	Group, Inc., Term				
3,000	Loan	4.750%	5/16/18	B+	3,022,125
5,183	Total Multiline Retail				5,236,228
	Oil, Gas & Consumabl	e Fuels 2.8% (2	2.0% of Total	Investments)	
4.057	CCS Income Trust,	0.0000/	4 4 /4 4 /4 4	D4	4 OE7 140
4,357	Term Loan, DD1 CCS Income Trust,	3.208%	11/14/14	B1	4,357,143
990	Delayed Term Loan	3.208%	11/14/14	В	989,770
330	Crestwood Holdings,	0.20070	11/14/14		303,770
1,917	Inc., Term Loan B	9.750%	3/26/18	CCC+	1,953,743
,-	El Paso Corporation,				, , -
	Tranche B1, Term				
2,500	Loan	5.000%	5/24/18	Ba3	2,532,812
	Energy Transfer				
	Partners LP, Term				
375	Loan B	3.750%	3/24/17	BB	379,062
4 470	Gibson Energy ULC,	4.7500/	E /4 O /4 O	DD	4 500 470
1,476	Term Loan B	4.750%	5/18/18	BB-	1,503,178
	Plains Exploration and Production Company,				
4,000	Term Loan	4.000%	10/15/19	Ba1	4,025,700
4,000	Samson Investment	4.000 /8	10/13/13	Βαι	4,023,700
	Company, Initial Term				
2,500	Loan, Second Lien	6.000%	9/25/18	B1	2,534,375
,	Total Oil, Gas &				, ,
18,115	Consumable Fuels				18,275,783
	Paper & Forest Produc	cts 0.7% (0.5%	of Total Inve	stments)	
	Newark Group, Inc.,				
4,440	DIP Term Loan	12.500%	3/31/14	Caa1	4,417,320
0.000	Personal Products 1	.8% (1.3% of Tot			0.444.000
9,000		TBD	TBD	Ba1	9,111,699

	Bombardier				
	Recreational				
	Products, Inc., Term				
	Loan B, WI/DD				
	Prestige Brands, Inc.,				
1,139	Term Loan 1	5.282%	1/31/19	BB-	1,151,898
	Revlon Consumer				
	Products Corporation,				
1,380	Term Loan	4.750%	11/19/17	BB-	1,393,990
	Total Personal				
11,519	Products				11,657,587
	Pharmaceuticals 7.5%	(5.3% of Total	I Investments	s)	
	Bausch & Lomb, Inc.,				
	Delayed Draw, Term				
2,000	Loan	4.750%	9/30/15	B+	2,026,250
	Bausch & Lomb, Inc.,				
8,955	Term Loan B	5.250%	5/17/19	B+	9,072,534
	ConvaTec Healthcare,				
	Incremental Term				
2,710	Loan B	5.000%	12/22/16	Ba3	2,752,759
	Generic Drug				
	Holdings, Inc., Term				
1,735	Loan B	6.000%	10/29/19	B+	1,762,973
	Graceway				
	Pharmaceuticals LLC,				
	Second Lien Term				
5,625	Loan, (5)	0.000%	5/03/13	N/R	168,750
	Par Pharmaceutical				
	Companies, Inc.,				
3,657	Term Loan B	5.000%	9/30/19	B+	3,711,222
	Quintiles				
	Transnational Corp.,				
8,099	Term Loan B2	4.500%	6/08/18	BB-	8,214,188
	Therakos, Inc., Term			_	
3,500	Loan, First Lien	7.500%	1/18/18	В	3,430,000
	Valeant				
	Pharmaceuticals				
	International, Inc.,				
4.000	Tranche B, Term Loan	4.05037	0/40/40	DDD	E 040 400
4,938	D Warraar Ohilaatt	4.250%	2/13/19	BBB-	5,012,460
	Warner Chilcott				
1 507	Company LLC, Term	4 OF00/	0/15/10	DDD	1.015.000
1,597	Loan B1 Additional	4.250%	3/15/18	BBB-	1,615,322
	Warner Chilcott				
4 204	Corporation, Term	4.2500/	2/15/10	DDD	4 050 411
4,204	Loan B1	4.250%	3/15/18	BBB-	4,253,411
	Warner Chilcott				
1 200	Corporation, Term	4.0500/	2/15/10	DDD	1 014 006
1,300	Loan B2 Warner Chilcott	4.250% 4.250%	3/15/18	BBB- BBB-	1,314,986
2,890		4.200%	3/15/18	DDD-	2,924,220
	Corporation, Term				

	Loan B3				
	Warner Chilcott				
	Corporation, Term				
1,625	Loan B4	3.247%	8/15/17	BBB-	1,631,094
	Warner Chilcott				
	Corporation, Term				
325	Loan B5	3.247%	8/20/17	BBB-	326,219
53,160	Total Pharmaceuticals				48,216,388
	Professional Services	0.0% (0.0% of	Total Invest	tments)	
	Vertrue Inc., Term				
452	Loan	9.250%	8/16/14	D	150,287
		Nuveen Invest	ments		
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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Principal nount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value	
, ,	Real Estate Investment 1	rust [°] 0.7% (0.5% of Total	Investments)		
iStar Financial, Inc.,						
	Term Loan, Tranche					
\$ 955	A1	5.250%	3/19/16	BB-	\$ 971,233	
	iStar Financial, Inc.,					
3,763	Term Loan	5.750%	10/15/17	BB-	3,831,861	
. =	Total Real Estate					
4,718	Investment Trust	D	0.40/./4	70/ - f T - t - l l	4,803,094	
	Real Estate Management	& Developm	ient 2.4% (1.	7% of Total in	vestments)	
7,910	Capital Automotive LP, Tranche B	5.250%	3/11/17	Ba3	7,974,000	
7,910	LNR Property	5.250 /6	3/11/17	Dao	7,974,000	
	Corporation, Term					
3,091	Loan	4.750%	4/29/16	BB+	3,101,411	
2,00	Realogy Corporation,				2,101,111	
4,131	Delayed Term Loan	4.456%	10/10/16	B+	4,164,838	
	Total Real Estate					
	Management &					
15,132	Development				15,240,249	
	Road & Rail 0.9% (0.6%	of Total Inve	estments)			
	Swift Transportation					
F 407	Company, Inc., Term	F 0000/	10/01/17	DD	F 404 700	
5,407	Loan, Tranche B2	5.000%	12/21/17	BB	5,481,729	
	Semiconductors & Equip Freescale)mem 2.3%	(1.0% OI 10ta	i investments		
	Semiconductor, Inc.,					
	Term Loan, Tranche					
3,565	B1	4.460%	12/01/16	B1	3,579,100	
-,	NXP Semiconductor				-,,	
	LLC, Incremental Term					
3,000	Loan C	4.750%	12/06/19	B+	3,044,064	
	NXP Semiconductor					
5,890	LLC, Term Loan	4.500%	3/03/17	B2	5,985,789	
	NXP Semiconductor					
000	LLC, Tranche A2,	5 5000/	0/00/47	_	000 470	
889	Term Loan	5.500%	3/03/17	B+	908,470	
1 /55	Spansion LLC, Term Loan B	5.2500/	10/11/10	BB+	1 465 000	
1,455	Total Semiconductors	5.250%	12/11/18	DD+	1,465,992	
14,799	& Equipment				14,983,415	
17,100	Software 8.5% (5.9% of	Total Invest	ments)		17,000,710	
6,828	310 /0 (010 /0 01	7.250%	11/22/17	BB-	6,917,558	

	Attachmate Corporation, Term				
	Loan, First Lien				
	Blackboard, Inc., Term				
2,972	Loan B2	6.250%	1/31/18	B+	2,733,803
0.044	Datatel Parent Corp,	0.0500/	7/40/40	Б	0.004.700
2,911	Term Loan B Deltek, Inc., Term	6.250%	7/19/18	B+	2,934,780
2,000	Loan, First Lien	6.000%	10/10/18	B+	2,033,750
2,000	Eagle Parent, Inc.,	0.00070	10/10/10	D1	2,000,700
657	Term Loan	5.000%	5/16/18	Ba3	663,233
	Infor Enterprise				
	Applications, Term			_	
15,423	Loan B	5.250%	4/05/18	Ba3	15,669,358
	IPC Systems, Inc.,				
4,207	Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	4,185,950
7,207	IPC Systems, Inc.,	7.75076	7701717	D1	4,100,000
	Term Loan, Second				
8,500	Lien	5.452%	6/01/15	CCC	7,777,500
	Misys PLC, Term				
6,484	Loan, First Lien	7.250%	12/12/18	Ba3	6,601,268
	RedPrairie				
2,000	Corporation, Term Loan, First Lien	6.750%	12/21/18	B+	2,022,222
2,000	SS&C Technologies,	0.75076	12/21/10	D+	2,022,222
	Inc./ Sunshine				
	Acquisition II, Inc.,				
2,650	Funded Term Loan B1	5.000%	6/07/19	BB-	2,685,323
	SS&C Technologies,				
	Inc./ Sunshine				
274	Acquisition II, Inc., Funded Term Loan B2	5.000%	6/07/19	BB-	278,563
54,906	Total Software	3.000 /6	0/07/19	DD-	54,503,308
01,000		1.8% of Total	Investments)	01,000,000
	Collective Brands, Inc.,				
1,829	Term Loan B	7.250%	10/09/19	B1	1,857,703
	J Crew Group, Term			_	
1,619	Loan B1	4.000%	1/30/20	В	1,632,595
3,083	Jo-Ann Stores, Inc., Term Loan	4.750%	3/16/18	B+	3,102,119
3,063	Lord & Taylor Holdings	4.750 /6	3/10/10	D+	3,102,119
868	LLC, Term Loan	5.750%	1/11/19	BB	878,361
	Party City Corporation,				,
3,229	Term Loan	5.750%	7/27/19	B1	3,273,811
	Petco Animal				
0.400	Supplies, Inc., Term	4.5000/	44/04/47	D4	0.040.070
2,199	Loan Tompur Podio	4.500%	11/24/17	B1	2,210,372
	Tempur-Pedic International, Inc.,				
3,810	Term Loan B, WI/DD	TBD	TBD	ВВ	3,878,911
-,		· 	=	· -	-,, -

16,637	Total Specialty Retail				16,833,872
	Textiles, Apparel & Luxi	ury Goods C).5% (0.3% of	Total Investm	ents)
	Philips-Van Heusen				
	Corporation, Term				
3,000	Loan B, WI/DD	TBD	TBD	BBB-	3,028,116
	Trading Companies & D	istributors	0.3% (0.2% of	Total Investn	nents)
	Wesco Distribution,				
1,692	Inc., Term Loan B	4.500%	12/04/19	Ba3	1,714,871
	Wireless Telecommunic	ation Service	s 4.3% (3.0°	% of Total Inv	estments)
	Asurion LLC, Term				
10,051	Loan, First Lien	5.500%	5/24/18	BB-	10,180,675
4.005	Avaya, Inc., Term	0.0000/	0/04/40	5.4	4.740.000
4,665	Loan B5	8.000%	3/31/18	B1	4,712,969
	Clear Channel				
44.000	Communications, Inc.,	0.0500/	4/00/40	000	0.000.704
11,036	Tranche B, Term Loan	3.852%	1/29/16	CCC+	9,606,704
	IPC Systems, Inc.,				
000	Term Loan, Tranche	7.7500/	7/04/47	D4	000 770
998	C, First Lien	7.750% Nuveen Inves	7/31/17	B1	988,772
		30	suncitts		

Princ		Dogovintian (1)	0	Maturity	Ratings		Value
Amoun	ונ (טטט)	Description (1)	Coupon	(2)	(3)		Value
		Wireless Telecommu	unication Service	es (continuea)			
\$ 1	,864	Presidio, Inc., New Term Loan	5.750%	3/31/17	Ba3	\$	1,870,983
ΨΙ	,004	Total Wireless	3.730 /6	3/31/17	Dao	Ψ	1,070,900
		Telecommunication					
28	,614	Services				2	27,360,103
	,	Total Variable Rate					
		Senior Loan					
		Interests (cost					
\$ 730	,562	\$714,113,861)				72	21,348,891
Sha	res	Description (1)					Value
			.7% (2.6% of Tot		•		
			1.9% (1.3% of T	otal Investmer	nts)		
		Masonite Worldwide					
301	,905	Holdings, (6)					12,378,105
		Hotels, Restaurants	& Leisure 0.19	% (0.1% of Tota	al investments)		
40	041	BLB Worldwide					046.075
	2,041 2,670	Holdings Inc., (6), (7) Buffets, Inc., (6), (7)					846,075 16,687
	.,070	Total Hotels,					10,007
		Restaurants &					
		Leisure					862,762
			of Total Investm	ents)			002,702
		Metro-Goldwyn-Maye		,			
203	,449	(6), (7)	•				7,824,303
45	,942	Tribune Company, (8)					
57	,088	Tribune Company					2,968,576
		Total Media				•	10,792,879
		Total Common					
		Stocks (cost					
		\$30,628,600)			.	2	24,033,746
Princ	•	D ! . !! (4)			Ratings		
Amoun	ונ (טטט)	Description (1) Convertible Bonds	Coupon	Maturity	(3)		Value
		Communications Eq					
		Nortel Networks	uipilielit 0.5 /8	(0.2 /8 01 10tal	investinents)		
\$	850	Corp., (5)	1.750%	4/15/13	N/R	\$	841,500
Ψ		Nortel Networks	1.70070	., 10, 10	1 4/ 1 1	Ψ	3 1 1,000
1	,000	Corp., (5)	2.125%	4/15/14	N/R		995,000
	,	Total Convertible					,
		Bonds (cost					
\$ 1	,850	\$1,563,750)					1,836,500
Princ	•				Ratings		
Amoun	nt (000)	Description (1)	Coupon	Maturity	(3)		Value
		-	11.1% (7.8% of T				
Φ.	000	Commercial Service	• •	•			1 010 500
\$ 1	,000	Ceridian Corporation	11.250%	11/15/15	CCC	\$	1,012,500
		Communications Eq	uipment 1.6%	(1.1% OT 10tal	investments)		

F 000	A	0.0000/	4/04/40	D4	F 400 F00
5,000	Avaya Inc., 144A	9.000%	4/01/19	B1	5,162,500
	Nortel Networks				
4,000	Limited, (5)	0.000%	7/15/13	N/R	4,120,000
	Nortel Networks				
650	Limited, (5)	10.750%	7/15/16	N/R	728,000
	Total				
	Communications				
9,650	Equipment				10,010,500
	Distributors 0.4% (0.2	2% of Total Inv	estments)		,
2,000	HD Supply Inc., 144A	8.125%	4/15/19	B+	2,265,000
·	Diversified Telecommu				, ,
	Consolidated				,
	Communications				
1,500	Finance Company	10.875%	6/01/20	B-	1,695,000
1,000	IntelSat Bermuda	10.07070	0/01/20		1,000,000
1,500	Limited	11.500%	2/04/17	CCC+	1,590,000
1,500	IntelSat Bermuda	11.500 /6	2/0 4 /17	000+	1,550,000
2,500	Limited	11.250%	2/04/17	CCC+	2,650,000
2,500		11.230 /6	2/04/17	000+	2,030,000
	Total Diversified				
5 500	Telecommunication				5 005 000
5,500	Services	NT T			5,935,000
		Nuveen Inves	stments		
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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
7 11110	, dire (000)	Health Care Equipmen			Total Investme	
		Chiron Merger Sub	. а саррисс	110 /0 (011 /0 01		<i>,</i>
\$	2,450	Inc., 144A	10.500%	11/01/18	В	\$ 2,621,500
*	2,500	Merge Healthcare Inc.	11.750%	5/01/15	B+	2,675,000
	_, -,	Rotech Healthcare				_,0:0,000
	1,455	Inc.	10.750%	10/15/15	B3	1,455,000
	,	Total Health Care			_	,,
	6,405	Equipment & Supplies				6,751,500
	,	Health Care Providers	& Services 1	1.5% (1.0% of T	Total Investmer	
		Aurora Diagnostics		•		,
	2,000	Holdings LLC	10.750%	1/15/18	B3	1,585,000
	3,750	HCA Inc., (9)	8.500%	4/15/19	BB+	4,171,875
	ĺ	Select Medical				
	2,000	Corporation	6.195%	9/15/15	B-	1,995,000
		Vanguard Health				
	500	Holding LLC/Inc.	8.000%	2/01/18	B-	530,000
		Wolverine Healthcare				
	1,000	Analytics, 144A	10.625%	6/01/20	CCC+	1,105,000
		Total Health Care				
	9,250	Providers & Services				9,386,875
		Household Products	0.5% (0.3% of	Total Investm	ents)	
	2,750	Sprectum Brands Inc.	9.500%	6/15/18	Ba3	3,110,938
		•	% of Total Inv	estments)		
		First Data				
	3,000	Corporation, 144A	7.375%	6/15/19	BB-	3,157,500
	1,228	First Data Corporation	10.550%	9/24/15	B-	1,265,904
	4,228	Total IT Services				4,423,404
		Machinery 0.4% (0.39)	% of Total Inve	estments)		
		NES Rental Holdings				
	1,025	Inc., 144A	12.250%	4/15/15	CCC+	1,076,250
		Trinseo Materials			_	
	1,700	Operating, 144A	8.750%	2/01/19	B+	1,683,000
	2,725	Total Machinery				2,759,250
		Media 1.9% (1.4% of	Total Investme	ents)		
		Clear Channel				
		Communications, Inc.,		10115110	000	
	2,706	144A	9.000%	12/15/19	CCC+	2,563,935
	F F00	Clear Channel	F 5000/	0/45/44	000	F 000 000
	5,500	Communications, Inc.	5.500%	9/15/14	CCC-	5,280,000
	0.050	Clear Channel	44.0000′	0/04/40	000	4 700 005
	2,250	Communications, Inc.	11.000%	8/01/16	CCC-	1,760,625
	3,700		6.875%	6/15/18	CCC-	2,469,750

	Clear Channel				
	Communications, Inc.				
	WMG Acquisition				
400	Group	11.500%	10/01/18	B-	465,000
14,556	Total Media				12,539,310
	Metals & Mining 0.2%	(0.2% of Total	Investments)	
1,400	Molycorp Inc., 144A	10.000%	6/01/20	B3	1,400,000
	Pharmaceuticals 0.5%	6 (0.3% of Total	l Investments	s)	
	Angiotech				
74	Pharmaceuticals Inc.	5.000%	12/01/13	N/R	74,185
	Angiotech				
918	Pharmaceuticals Inc.	9.000%	12/01/16	N/R	931,770
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.000%	10/01/20	BB-	1,060,000
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	BB-	1,075,000
2,992	Total Pharmaceuticals				3,140,955
	Road & Rail 0.7% (0.59	% of Total Inve	estments)		
	Avis Budget Car				
2,000	Rental	2.790%	5/15/14	B+	2,000,020
	Swift Services				
2,000	Holdings Inc.	10.000%	11/15/18	B+	2,257,500
4,000	Total Road & Rail				4,257,520
	Software 0.6% (0.5% o				
1,700	Infor Us Inc.	11.500%	7/15/18	B-	2,001,750
1,875	Infor Us Inc.	9.375%	4/01/19	B-	2,118,750
3,575	Total Software				4,120,500
	Total Corporate				
	Bonds (cost				
\$ 70,031	\$66,452,547)				71,113,252
		Nuveen Invest	ments		
		32			

Principal Amount (000)		Description (1)	Coupon	Maturity	Ratings (3)		Value
		Asset-Backed Securities	6.5% (4.5%	% of Total Inv	estments)		
Φ.	750	Ares Collateralized Loan Obligation, Series 2012 25A E,	0.0570/		20	A	704 700
\$	750	144A	6.057%	1/17/24	BB	\$	734,763
	1,200	BlueMountain Collateralized Loan Obligation, Series 2012 2A E14 BlueMountain	5.425%	11/20/24	ВВ		1,191,150
	2,500	Collateralized Loan Obligations Limited 2012-1A, 144A	5.802%	7/20/23	ВВ		2,403,575
	2,700	Dryden Senior Loan Fund 2012-24A	5.120%	11/15/23	BBB		2,729,479
		Finn Square Collateralized Loan Obligations Limited, Series 2012-1A,					
	1,000	144A	5.567%	12/24/23	BB		939,600
		Flatiron Collateralized Loan Obligation Limited, Series		=			
	1,500	2011-1A	4.704%	1/15/23	BB		1,373,700
	1.500	Fraser Sullivan Collateralized Loan Obligations Limited, Series 2011-6A,	5.0440/	11/00/00	DD.		1 404 007
	1,500	144A LCM Limited	5.811%	11/22/22	BB		1,461,937
	3,000	Partnership, Collateralized Loan Obligations, 144A	6.054%	4/15/22	ВВ		2,926,035
	1 900	LCM Limited Partnership, Collateralized Loan	4.0049/	4/15/22	DDD		1 905 000
	1,800	Obligations, 144A LCM Limited Partnership, Collateralized Loan	4.904%	4/15/22	BBB		1,805,929
	1,500	Obligations	5.452%	4/19/22	BB		1,401,726
	2,700	LCM Limited Partnership Series 2012A, 144A	6.052%	10/19/22	BB		2,625,099
		Madison Park Funding Limited,					
	1,500 1,500	Series 2012-10A	5.620% 5.652%	1/20/25	BB		1,428,485 1,448,181

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	Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A, 144A		4/22/22	ВВ		
	Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A,					
1,000	144A	4.652%	4/22/22	BBB	1,002,450	
2,300	Magnetite IV CLO Limited, Series 2012-6A E, 144A Northwoods Capital	6.058%	9/15/23	ВВ	2,266,084	
	Corporation, Collateralized Loan					
750	Obligations 2012-9A	5.471%	1/18/24	BB-	685,625	
	Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series				,	
3,000	2012-6A	5.810%	5/15/23	BB	2,913,366	
2,000	Oak Hill Credit Partners, Series		0.10.0		_,, ,	
3,360	2012-7A	5.340%	11/20/23	BB	3,145,239	
750	Octagon Investment Partners, Series 2012-1A D, 144A	5.815%	1/15/24	BB-	712,904	
3,000	Race Point Collateralized Loan Obligation Series 2012-7A, 144A	5.310%	11/08/24	BB-	2,820,285	
3,000	Race Point Collateralized Loan Obligations, Series	5.510 %	11/00/24	DD-	2,020,203	
2,500	2011-5A, 144A	6.808%	12/15/22	BB	2,512,645	
	Race Point Collateralized Loan Obligations, Series					
3,000	2012-6A, 144A	5.812%	5/24/23	BB	2,924,058	
\$ 42,810	Total Asset-Backed Securities (cost \$37,400,567)				41,452,315	
Shares	Description (1)	0 10/ /1 50/	of Total Inc.	otmonts\	Value	
	Investment Companies Eaton Vance	2.1% (1.5%	of Total Inve	sinents)		
	Floating-Rate Income					
353,668	Trust Fund				\$ 6,182,117	
963,820					7,488,881	

	Eaton Vance Senior Income Trust Total Investment Companies (cost		
Principal	\$11,947,776)		13,670,998
Amount (000)	Description (1)	Coupon Maturity	Value
\$ 42,355	Short-Term Investments Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/13, repurchase price \$42,354,975, collateralized by \$43,140,000 U.S. Treasury Notes, 0.250%, due 3/31/14, value \$43,205,098	6.6% (4.6% of Total Investments) 0.010% 2/01/13	\$ 42,354,963
Ψ 12,000	Total Short-Term		
	Investments (cost \$42,354,963)		42,354,963
	Total Investments (cost \$904,462,064) 142.6%		915,810,665
	Borrowings (38.8)% (10), (11)		(249,200,000)
	Other Assets Less Liabilities (3.8)% (12)		(24,261,033)
	Net Assets Applicable to Common Shares 100%		\$ 642,349,632
		Nuveen Investments 33	

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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Investments in Derivatives as of January 31, 2013

Interest Rate Swaps outstanding:

	Fund				Fixed	
		Pay/Receiv	/ € loating		Rate	Unrealized
	Notional	Floating	Rate	Fixed Rate	Paymer Termination	on Appreciation
Counterpa	rty Amount	Rate	Index (Annualized)	Frequency Date	(Depreciation) (12)
Goldman			1-Month			-
Sachs	\$49,435,000	Receive	USD-LIBOF	1.300%	Monthly 4/20/14	\$ (649,080)
Morgan			1-Month			
Stanley	49,435,000	Receive	USD-LIBOF	R 2.201	Monthly 4/20/16	(2,683,982)
					·	\$ (3,333,062)

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.

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

the Fund's records.

- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.
 - (9) Investment, or portion of investment, has been pledged as collateral for investments in derivatives.
 - (10) Borrowings as a percentage of Total Investments is 27.2%.
- (11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (12) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.

N/R Not rated.

N/A Not applicable.

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

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

See accompanying notes to financial statements.

Nuveen Investments

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Nuveen Floating Rate Income Opportunity Fund

Portfolio of Investments

January 31, 2013 (Unaudited)

Principal Amount (000)		Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
7 1111	, (000)	Variable Rate Senior Lo				
		Aerospace & Defense		Total Investm		(1)
		Hamilton Sundstrand,	(011)		,	
\$	2,188	Term Loan B	5.000%	12/13/19	B+	\$ 2,214,297
	·	Sequa Corporation,				
	2,000	Term Loan B	5.250%	6/19/17	B1	2,033,334
		Total Aerospace &				
	4,188	Defense				4,247,631
		Airlines 2.9% (2.0% of	f Total Investm	nents)		
		Delta Air Lines, Inc.,			_	
	8,000	Term Loan B1	5.250%	10/18/18	Ba2	8,116,000
	0.000	Delta Air Lines, Inc.,	4.0500/	1/10/10	D 0	0.000.075
	3,000	Term Loan B2	4.250%	4/18/16	Ba2	3,039,375
	1.050	United Air Lines, Inc.,	0.0500/	0/01/14	DD	1.050.400
	1,053	Term Loan B Total Airlines	2.250%	2/01/14	BB-	1,058,439
	12,053		% (2.0% of To	tal Invastment	to\	12,213,814
		Auto Components 2.9 Federal-Mogul	1% (2.0% 01 10	tai iiivestiiieiii	15)	
		Corporation, Tranche				
	7,046	B, Term Loan	2.146%	12/29/14	B1	6,707,300
	,,0.0	Federal-Mogul	211 10 70	12,20, 1 1		0,1 01 ,000
		Corporation, Tranche				
	3,596	C, Term Loan	2.139%	12/28/15	B1	3,422,874
	,	FleetPride				, ,
		Corporation, Term				
	2,000	Loan, Second Lien	9.250%	5/01/20	CCC+	1,992,500
		Total Auto				
	12,642	Components				12,122,674
		~ -	1.9% of Total I	nvestments)		
		Alkermes, Inc., 2019				
	1,066	Term Loan	4.500%	9/25/19	BB	1,080,902
		Explorer Holdings,				
	4 005	Inc., Term Loan, First	0.0000/	E /00/40	Б	0.000.404
	1,995	Lien Grifolo Inc. Torm	8.000%	5/02/18	B+	2,002,481
	3,536	Grifols, Inc., Term Loan	4.0500/	6/01/17	BB	2 562 020
	3,330	Onex Carestream	4.250%	0/01/17	DD	3,563,930
		Finance LP, Term				
	4,924	Loan	5.000%	2/25/17	BB-	4,952,862
	7,027	Loan	5.000 /6	L/LJ/ 1 /	טט	7,002,002

11,521	Total Biotechnology				11,600,175			
11,521	Capital Markets 2.5% (1.7% of Total Investments)							
	American Capital,							
	LTD., Senior Secured							
1,700	Term Loan	5.500%	8/15/16	B+	1,738,250			
,	BNY Convergex				,,			
	Group LLC,							
	Incremental Term							
290	Loan	5.250%	12/19/16	В	288,943			
	BNY Convergex							
	Group LLC, Term							
638	Loan	5.250%	12/19/16	В	636,644			
	Citco III Limited, Term							
2,881	Loan	5.500%	6/29/18	N/A	2,917,139			
	Walter Investment							
	Management							
4.075	Corporation, Tranche	F 7F00/	11/00/17	Б	F 000 4F0			
4,975	B, Term Loan, DD1	5.750%	11/28/17	B+	5,033,456			
10,484	Total Capital Markets Chemicals 1.1% (0.8%)	of Total Invoc	tmonto)		10,614,432			
	Houghton	or rotal lilves	dinents)					
	International, Inc.,							
	U.S. Term Loan, First							
1,000	Lien	5.250%	12/20/19	B1	1,016,250			
1,000	Ineos US Finance	0.20070	12/20/10		1,010,200			
2,084	LLC, Term Loan B	6.500%	5/04/18	B+	2,135,047			
,	PQ Corporation, Term				, ,			
1,500	Loan B	5.250%	5/08/17	B+	1,522,188			
4,584	Total Chemicals				4,673,485			
		% (0.2% of To	tal Investme	nts)				
	SourceHov LLC, Term							
985	Loan B, First Lien	6.625%	4/28/17	BB-	983,769			
	Commercial Services &	Supplies 2.2	2% (1.5% of T	otal Investm	ents)			
0.000	ADS Waste Holdings,	5.050c/	10/00/10	_	0.000.500			
2,000	Inc., Term Loan B	5.250%	10/09/19	B+	2,022,500			
	Brand Energy &							
	Infrastructure							
	Services, Inc., Canadian Tranche 1,							
483	Term Loan	6.250%	10/23/18	В	483,063			
400	Brand Energy &	0.230 /6	10/23/10	Ь	403,003			
	Infrastructure							
	Services, Inc., Term							
1,500	Loan, Second Lien	11.000%	10/23/19	CCC+	1,492,500			
.,500	Brand Energy &				.,.5=,555			
	Infrastructure							
	Services, Inc., Term							
2,011	Loan	6.250%	10/23/18	В	2,012,764			
	Ceridian Corporation,							
2,321	Extended Term Loan	5.956%	5/09/17	B1	2,351,404			
993		7.250%	5/22/18	В	1,002,425			

Houghton Mifflin, Term Loan

	Total Commercial	
9,308	Services & Supplies	9,364,656

Nuveen Investments

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Nuveen Floating Rate Income Opportunity Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Princ Amoun	•	Description (1)	_	oupon	Maturity (2)	Ratings (3)	Value
Aillouil	11 (000)	Communications Equ					value
		Alcatel-Lucent, Term	принси	2.770	1.5 /0 01 10tal	investments)	
\$ 2,	,000	Loan C, WI/DD		TBD	TBD	BB-	\$ 2,027,500
Ψ =,	,000	CompuCom Systems,		, , ,	100		Ψ 2,027,000
		Inc., Term Loan,					
2.	,500	Second Lien	1	10.250%	10/04/19	B-	2,556,250
		Genesys International					, ,
		Corporation, Term					
1,	,241	Loan B		6.750%	1/31/19	B+	1,253,807
		Pharmaceutical					
		Product Development					
_		Inc., Term Loan B,					
3,	,960	First Lien, WI/DD		TBD	TBD	Ba3	3,992,175
	700	Riverbed Technology,		4.0000/	10/10/10	DDD	4 700 040
1,	,700	Inc., Term Loan		4.000%	12/18/19	BBB-	1,722,312
11	,401	Total Communications Equipment					11,552,044
11,	, 4 01	Computers & Periphe	rale (n 4% (n 3	% of Total Inve	estments)	11,332,044
		SunGard Data	iui5 (0.470 (0.0	70 Of Total lilv	estilicitis)	
		Systems, Inc., Term					
1,	,600	Loan D		4.500%	1/31/20	BB	1,629,000
		Consumer Finance	2.2% (1	1.5% of T	otal Investmer	nts)	, , ,
		Jackson Hewitt Tax					
		Service, Inc., Term					
1,	,000	Loan	1	10.000%	10/16/17	B3	990,000
		Residential Capital		0.0000/	44/40/40	D 4	0.005.000
2,	,000	Corp, Term Loan A1		6.000%	11/18/13	Ba1	2,005,626
4	,000	Residential Capital		7.750%	11/18/13	BB	1,009,375
Ι,	,000	Corp, Term Loan A2 Royalty Pharma		7.730%	11/10/13	DD	1,009,373
		Finance Trust,					
		Incremental Term					
3.	,469	Loan		4.000%	11/09/18	Baa2	3,514,936
	,	Springleaf Financial					-,- ,
		Funding Company,					
1,	,750	Term Loan		5.500%	5/10/17	B3	1,759,406
		Total Consumer					
9,	,219	Finance		_			9,279,343
		-	.1% of	Total Inv	estments)		
_	400	HD Supply, Inc., Term		7.0500/	40/40/47	D	0.074.007
6,	,468	Loan	. Camel	7.250%	10/12/17	B+	6,674,997
		Diversified Consume	Servi	ces 2.2°	% (1.b% Of 10t	ai investments	6)

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	Cengage Learning Acquisitions, Inc.,				
3,054	Term Loan , DD1	2.710%	7/03/14	CCC+	2,438,197
0.400	Brickman Group Holdings, Inc., Tranche B1, Term	F F000/	10/14/10	D	0.400.000
3,136	Loan	5.500%	10/14/16	B+	3,182,680
3,851	Laureate Education, Inc., Extended Term Loan	5.250%	6/15/18	B1	3,877,072
3,031	Total Diversified	3.230 /6	0/13/10	וט	3,077,072
10,041	Consumer Services				9,497,949
10,011	Diversified Financial S	Services 2.0%	(1.4% of Tota	l Investment	
	Ferrara Candy		(11170 01 1000		
	Company, Term Loan				
1,741	В	7.507%	6/18/18	В	1,767,369
,	Ocwen Financial				, ,
	Corporation, Term				
2,750	Loan B, WI/DD	TBD	TBD	B1	2,792,111
·	Sheridan Holdings,				·
	Inc., Term Loan, First				
3,980	Lien	6.000%	7/01/18	B+	4,046,335
	Total Diversified				
8,471	Financial Services				8,605,815
	Diversified Telecomm	unication Servic	ces 2.3% (1.	.6% of Total I	Investments)
	Charter Communications Operating Holdings LLC, Holdco Term				
3,000	Loan	2.702%	3/06/14	BB+	3,010,446
000	Intelsat Jackson Holdings, Ltd., Term	4.5000/	4/00/10	DD	1 010 400
998	Loan B1	4.500%	4/02/18	BB-	1,012,462
2,000	Intelsat, Unsecured Term Loan	2.702%	2/01/14	В	2,003,750
2,000	Level 3 Financing,	2.702/6	2/01/14		2,000,700
	Inc., Term Loan,				
3,500	Tranche B	5.250%	8/01/19	Ba2	3,547,688
0,000	Total Diversified	0.20070			0,011,000
	Telecommunication				
9,498	Services				9,574,346
	Electric Utilities 0.4%	% (0.2% of Total	Investments)	
	TXU Corporation,				
2,022	2014 Term Loan	3.742%	10/10/14	B2	1,526,984
	Electrical Equipment	0.6% (0.4% of	Total Investm	nents)	
	Sensus Metering				
	Systems, Inc., Term			_	
2,500	Loan, Second Lien	8.500%	5/09/18	B-	2,525,000
6 400	Electronic Equipment			of Total Inve	•
3,439	SMART Modular Technologies, Inc.,	8.250%	8/26/17	B+	2,940,131

Term Loan B

	Term Loan B				
	Energy Equipment & Servi	ices 0.4%	(0.2% of Tota	al Investments)	
	Pinnacle Holdco				
	S.A.R.L., Term Loan,				
1,496	First Lien	6.500%	7/24/19	B+	1,507,098
	Food & Staples Retailing	1.8% (1.3%	of Total Inve	estments)	
	BJ Wholesale Club,			-	
	Inc., Term Loan, First				
1,347	Lien	5.750%	9/26/19	В	1,371,125
	BJ Wholesale Club,				
	Inc., Term Loan,				
500	Second Lien	9.750%	3/26/20	CCC+	522,188
	Wendy's/Arby's				
	Restaurants, Inc.,				
796	Term Loan B	4.750%	5/15/19	BB-	807,572
	Wilton Products, Inc.,				
4,938	Tranche B, Term Loan	7.500%	8/30/18	B1	5,036,250
	Total Food & Staples				
7,581	Retailing				7,737,135
		Nuveen Invest	ments		
		36			

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Food Products 3.7% (2	2.6% of Total In	nvestments)		
	AdvancePierre Foods, Inc., Term Loan, First				
\$ 3,000	Lien	5.750%	7/10/17	B1	\$ 3,055,314
	AdvancePierre Foods, Inc., Term Loan,				
900	Second Lien U.S. Foodservice, Inc., Extended Term	9.500%	10/10/17	CCC+	927,000
11,436	Loan	5.750%	3/31/17	B2	11,586,592
15,336	Total Food Products				15,568,906
-,	Health Care Equipment	& Supplies 2	.4% (1.7% of	Total Investme	
2,177	Hologic, Inc., Term Loan B	4.500%	8/01/19	BBB-	2,209,405
	Kinetic Concepts, Inc.,				
6,930	Term Loan C1	5.500%	5/04/18	Ba2	7,051,275
	United Surgical Partners International, Inc., Term Loan, First				
998	Lien	6.000%	4/03/19	B1	1,009,553
	Total Health Care				
10,105	Equipment & Supplies				10,270,233
	Health Care Providers &	Services 8.3	3% (5.8% of T	otal Investme	nts)
4,000	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	4,050,716
.=.	Genesis Healthcare		10/00/17	_	007.044
950	LLC, Term Loan Gentiva Health Services, Inc., Term	10.002%	12/03/17	B+	927,641
2,993	Loan B	6.500%	8/17/16	B1	3,028,422
·	Golden Living, Term				
7,729	Loan	5.000%	5/04/18	B1	7,439,448
	Health Management Associates, Inc., Term	4 F000/	11/16/10	DD	
995	Loan B	4.500%	11/16/18	BB-	1,007,257
	Heartland Dental				
1,500	Care, Inc., Term Loan, First Lien	6.250%	12/21/18	Ba3	1,513,125
	Heartland Dental				
1,500	Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	1,548,750
1,500	Kindred Healthcare,	9.750%	6/20/19	CCC+	1,346,730
2,211	Term Loan	5.250%	6/01/18	Ba3	2,215,421
<i>L</i> , <i>L</i>	LHP Operations Co.	0.20076	0/01/10	Dao	۲,۲۱۵, ۹ ۲۱
1,393	LLC, Term Loan B LifeCare Holdings, Inc., Term Loan Add	9.000%	7/03/18	В	1,422,601
98	On, (5)	0.000%	2/01/16	N/R	91,517
00	-··, (<i>-</i>)	3.00070	_, 5 1, 15	,	51,517

543	LifeCare, Term Loan, (5)	0.000%	2/01/16	N/R	507,369
1,535	MultiPlan, Inc., Term Loan B	4.750%	8/26/17	Ba3	1,545,059
1,000	National Mentor Holdings, Inc., Term	4.70076	0/20/17	Dao	1,040,000
2,992	Loan B	6.500%	2/09/17	B+	3,037,272
	Select Medical				
4,186	Corporation, Term Loan	5.500%	6/01/18	BB-	4,247,298
1,100	Sheridan Holdings,	0.00070	0/01/10		1,2 17,200
	Inc., Term Loan,			_	
1,500	Second Lien	9.000%	7/01/19	B-	1,532,812
	Skilled Healthcare Group, Inc., Term				
1,299	Loan	6.750%	4/09/16	B1	1,314,848
	Total Health Care				, ,
35,424	Providers & Services				35,429,556
	Health Care Technolog Emdeon Business	gy 1.1% (0.8%)	of Total Inv	estments)	
	Services LLC, Term				
4,762	Loan B1	5.000%	11/02/18	BB-	4,844,846
,	Hotels, Restaurants &	Leisure 3.2%	(2.2% of Tot	tal Investment	
	24 Hour Fitness				
2.025	Worldwide, Inc., New	7 5000/	4/00/16	Do2	0.060.171
2,925	Term Loan Caesars	7.500%	4/22/16	Ba3	2,962,171
	Entertainment				
	Operating Company,				
3,276	Inc., Term Loan B6	5.454%	1/28/18	В	3,050,828
1 405	CCM Merger, Inc.	6.0009/	2/01/17	р.	1 451 647
1,435	Term Loan Landry's Restaurants,	6.000%	3/01/17	B+	1,451,647
2,978	Inc., Term Loan B	6.500%	4/24/18	B+	3,023,636
, = =	MGM Resorts				-,,
	International, Term				
2,000	Loan B	4.250%	12/20/19	BB	2,034,792
	Shingle Springs Tribal Gaming Authority,				
997	Term Loan	10.500%	12/17/13	ccc	942,108
00.	Total Hotels,	10100070	12/11/10		0 12,100
13,611	Restaurants & Leisure				13,465,182
	Household Durables	0.7% (0.5% of T	otal Investr	ments)	
	AOT Bedding Super Holdings LLC, Term				
2,000	Loan B	5.000%	10/01/19	B+	2,027,916
2,000	Spectrum Brands,	0.00070	10/01/10	5,	2,027,010
1,117	Inc., Term Loan	4.500%	12/17/19	Ba3	1,130,411
_	Total Household				
3,117	Durables		Tea d	0.40/ /0.00/	3,158,327
	Independent Power Pr	oaucers & Energ	gy iraders	0.4% (0.3% (of Total Investments)

1,500	Equipower Resources Holdings LLC, Term Loan, Second Lien	10.000%	6/19/19	ВВ	1,539,375
	Industrial Conglomerates	2.2% (1.6%	of Total Inves	stments)	
	DuPont Performance Coatings, Dollar Term				
7,000	Loan B, WI/DD	TBD	TBD	B+	7,116,648
	Evertec, Inc., Term				
420	Loan	5.500%	9/30/16	BB-	425,530
1 000	U.S. Foodservice, Inc., Term Loan, First	F 7500/	0/01/17	DO.	1 070 145
1,960	Lien	5.750%	3/31/17	B2	1,978,145
9,380	Total Industrial Conglomerates				9,520,323
		Nuveen Investm 37	nents		

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Nuveen Floating Rate Income Opportunity Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

	Principal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
AIII	ount (ooo)	Insurance 1.4% (1.0%			(3)	Value
		USI Holdings	or rotal invest	inchis,		
		Corporation, Term				
\$	3,500	Loan B	5.250%	12/14/19	B1	\$ 3,540,834
•	_,	Vantage Drilling	000,0			4 5,5 15,55 1
		Company, Term Loan				
	2,469	В	6.250%	10/18/17	B-	2,499,609
	5,969	Total Insurance				6,040,443
		Internet & Catalog Retai	I 1.1% (0.7%	of Total Inves	stments)	
		EIG Investors Corp.,				
	4,500	Term Loan, First Lien	6.250%	11/09/19	B1	4,545,000
		Internet Software & Serv	/ices 2.7% (1	.9% of Total I	nvestments)	
		Sabre, Inc.,				
		Incremental Term				
	1,995	Loan	7.250%	12/29/17	B1	2,031,574
	0.000	Sabre, Inc., Extended	E 0500/	0/00/17	D4	0.410.000
	2,380	Term Loan, First Lien San Juan Cable LLC,	5.952%	9/30/17	B1	2,413,662
		Term Loan, Second				
	2,000	Lien	10.000%	6/09/18	CCC+	2,047,500
	2,000	SSI Investments II,	10.000 /6	0/03/10	000+	2,047,300
	2,918	Ltd., New Term Loan	5.000%	5/26/17	Ba3	2,968,701
	_,0 10	Web.com Group, Inc.,	0.000,0	0, 20, 11	_ 5.5	_,000,101
	1,997	Term Loan, First Lien	5.500%	10/27/17	Ba3	2,027,052
		Total Internet				
	11,290	Software & Services				11,488,489
		IT Services 3.6% (2.5%	of Total Inves	stments)		
		EIG Investors Corp.,				
		Term Loan, Second				
	2,500	Lien	10.250%	5/09/20	CCC+	2,506,250
		Frac Tech				
	0.050	International LLC,	0.5000/	E/00/10	р.	1 001 770
	2,056	Term Loan Genpact International,	8.500%	5/06/16	B+	1,801,773
	748	Inc., Term Loan	4.250%	8/30/19	BB+	759,347
	740	Sabre, Inc., New	4.230 /6	0/30/13	ББТ	155,541
	3,410	Extended Term Loan	5.952%	12/29/17	B1	3,452,448
	5,	VFH Parent LLC,	0.30270	, _ 3,		5, .32,5
	1,521	Term Loan	7.500%	7/08/16	Ba1	1,532,660
		Web.com, Term Loan,				,
	246	Second Lien	11.000%	10/27/18	B3	253,692
	4,776		5.250%	7/02/19	B1	4,845,080

	Zayo Group LLC,				
	Term Loan B				
15,257	Total IT Services				15,151,250
	Leisure Equipment & Pro	ducts 0.9%	(0.6% of Total	al Investments)	
	BLB Management				
	Services, Inc., Term				
1,681	Loan	8.500%	11/05/15	BB	1,699,641
	Equinox Holdings,				
	Inc., Term Loan, First				
2,200	Lien, WI/DD	TBD	TBD	B1	2,233,000
,	Total Leisure				,,
3,881	Equipment & Products				3,932,641
2,23.	Machinery 0.7% (0.5% o	of Total Inves	tments)		0,00=,0
	Navistar International				
	Corporation, Term				
1,250	Loan B	7.000%	8/17/17	Ba2	1,270,625
1,200	Rexnord Corporation,	7.00076	0/17/17	בעב	1,210,020
	Inc., Term Loan B				
1,782	Refinancing	4.500%	4/01/18	BB	1,802,973
•	Total Machinery	4.500 /6	4/01/10	DD	
3,032		tal Invastment	sto\		3,073,598
	Media 9.6% (6.7% of To	ıaı invesimer	ils)		
	Univision				
0.000	Communications, Inc.,	4.4500/	0/04/47	Б	0.040.005
8,600	Term Loan	4.452%	3/31/17	B+	8,642,235
0.050	Yell Group PLC, Term	0.0000/	7/04/44	NI/D	500 474
3,050	Loan, (5)	0.000%	7/31/14	N/R	598,474
	Atlantic Broadband				
	Finance LLC, Term	4.5000/	0/00//0		
1,105	Loan B	4.500%	9/20/19	BB	1,121,105
	Cengage Learning				
	Acquisitions, Inc.,				
	Tranche B, Extended				
1,746	Term Loan	5.710%	7/04/17	CCC+	1,273,632
	Cumulus Media, Inc.,				
	Term Loan B, First				
2,523	Lien	4.500%	9/18/18	Ba2	2,544,580
	Cumulus Media, Inc.,				
	Term Loan, Second				
3,000	Lien	7.500%	9/16/19	B2	3,123,750
	FoxCo Acquisition				
	Sub LLC, Initial Term				
998	Loan	5.500%	7/14/17	B+	1,014,956
	Mediacom Broadband				
	LLC, Tranche G, Term				
1,995	Loan	4.000%	1/20/20	Ba3	2,013,703
	NEP Broadcasting,				
	Term Loan, Second				
1,000	Lien, WI/DD	TBD	TBD	CCC+	1,038,333
	Radio One, Inc., Term				
3,447	Loan B, First Lien	7.500%	2/14/17	B+	3,509,072
7,000		4.000%	12/17/19	BB+	7,070,000

	Tribune Company, Exit Term Loan B				
	UPC Broadband				
	Holding BV, Term				
2,143	Loan AF	4.000%	1/31/21	BB-	2,157,589
	WideOpenWest				
	Finance LLC, Term				
6,567	Loan B	6.250%	7/12/18	B1	6,656,049
43,174	Total Media				40,763,478
	Metals & Mining 0.4	% (0.3% of Total	Investments)	
	FMG Resources, Ltd.,				
1,745	Term Loan B	5.250%	10/18/17	BB+	1,771,655
	Multiline Retail 0.3%	6 (0.2% of Total I	nvestments)		
	99 Cents Only Stores,				
1,125	Term Loan B1	5.250%	1/11/19	B+	1,141,292
		Nuveen Invest	ments		
		38			

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
ount (000)	Oil, Gas & Consumable F	•	` '		Value
	CCS Income Trust,	40.0	210 /0 01 10 (41	invocanionio,	
\$ 4,364	Term Loan, DD1	3.208%	11/14/14	B1	\$ 4,364,322
	CCS Income Trust,				
990	Delayed Term Loan	3.208%	11/14/14	В	989,770
	Crestwood Holdings,				
1,438	Inc., Term Loan B	9.750%	3/26/18	CCC+	1,465,307
	El Paso Corporation, Tranche B1, Term				
1,650	Loan	5.000%	5/24/18	Ba3	1,671,656
1,000	Gibson Energy ULC,	3.000 /6	3/24/10	Dao	1,071,000
746	Term Loan B	4.750%	5/18/18	BB-	760,053
	Plains Exploration and		5, 15, 15		, , , , , ,
	Production Company,				
3,000	Term Loan	4.000%	10/15/19	Ba1	3,019,275
	Samson Investment				
4 007	Company, Initial Term	0.0000/	0/05/40	D.	4 000 500
1,667	Loan, Second Lien	6.000%	9/25/18	B1	1,689,583
13,855	Total Oil, Gas & Consumable Fuels				13,959,966
13,033	Paper & Forest Products	0.8% (0.6%	of Total Inves	etments)	13,939,900
	Newark Group, Inc.,	0.0 /0 (0.0 /0	or rotal live.	Stille lits)	
3,552	DIP Term Loan	12.500%	3/31/14	Caa1	3,533,856
	Personal Products 1.99	% (1.3% of To	tal Investmen	ts)	
	Bombardier				
	Recreational				
7.000	Products, Inc., Term	TDD	TDD	D-4	7 000 077
7,000	Loan B, WI/DD	TBD	TBD	Ba1	7,086,877
1,139	Prestige Brands, Inc., Term Loan 1	5.282%	1/31/19	BB-	1,151,898
1,100	Total Personal	J.202 /6	1/31/19	DD-	1,131,030
8,139	Products				8,238,775
-,	Pharmaceuticals 7.4%	(5.1% of Tota	I Investments)	-,, -
	Bausch & Lomb, Inc.,				
	Delayed Draw, Term				
1,000	Loan	4.750%	9/30/15	B+	1,013,125
E 070	Bausch & Lomb, Inc.,	E 0500/	F/47/40	В	0.040.050
5,970	Term Loan B ConvaTec Healthcare,	5.250%	5/17/19	B+	6,048,356
	Incremental Term				
2,168	Loan B	5.000%	12/22/16	Ba3	2,202,207
_, . 50	Generic Drug	3.00070	12,22,10	Duo	_,,
	Holdings, Inc., Term				
1,301	Loan B	6.000%	10/29/19	B+	1,322,230
	Graceway				
	Pharmaceuticals LLC,				
0.46=	Second Lien Term	0.00001	E/00/: 0	NUD	00 ==0
3,125	Loan, (5)	0.000%	5/03/13	N/R	93,750

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	Par Pharmaceutical				
2,286	Companies, Inc., Term Loan B	5.000%	9/30/19	B+	2,319,514
2,200	Quintiles	3.000 /8	9/30/19	DT	2,019,014
	Transnational Corp.,				
4,937	Term Loan B2	4.500%	6/08/18	BB-	5,007,417
	Therakos, Inc., Term			_	
2,000	Loan, First Lien Valeant	7.500%	1/18/18	В	1,960,000
	Pharmaceuticals				
	International, Inc.,				
	Tranche B, Term Loan				
3,142	D	4.250%	2/13/19	BBB-	3,189,747
	Warner Chilcott				
980	Company LLC, Term Loan B1 Additional	4.250%	3/15/18	BBB-	001 206
900	Warner Chilcott	4.230%	3/13/16	DDD-	991,206
	Corporation, Term				
2,580	Loan B1	4.250%	3/15/18	BBB-	2,610,009
	Warner Chilcott				
700	Corporation, Term	4.0500/	0/45/40	DDD	000 011
798	Loan B2 Warner Chilcott	4.250%	3/15/18	BBB-	806,911
	Corporation, Term				
1,774	Loan B3	4.250%	3/15/18	BBB-	1,794,381
,	Warner Chilcott				, ,
	Corporation, Term				
1,625	Loan B4	3.247%	8/15/17	BBB-	1,631,094
	Warner Chilcott Corporation, Term				
325	Loan B5	3.247%	8/20/17	BBB-	326,219
34,011	Total Pharmaceuticals	0.2 ,0	G/=G/ 1 .		31,316,166
	Real Estate Investment Tr	ust 0.8% (0.5% of Total	Investments	s)
	iStar Financial, Inc.,				
3,292	Term Loan Real Estate Management	5.750%	10/15/17	BB-	3,352,878
	Realogy Corporation,	& Developini	ent 2.4% (1	.7% OF TOTAL	investinents)
3,457	Delayed Term Loan	4.456%	10/10/16	B+	3,485,042
,	Capital Automotive				,
5,495	LP, Tranche B	5.250%	3/11/17	Ba3	5,540,045
	LNR Property				
1,231	Corporation, Term Loan	4.750%	4/29/16	BB+	1,235,644
1,201	Total Real Estate	4.75076	4/23/10	DD+	1,200,044
	Management &				
10,183	Development				10,260,731
		of Total Inve	estments)		
	Swift Transportation				
4,160	Company, Inc., Term Loan, Tranche B2	5.000%	12/21/17	BB	4,217,067
1,100	Semiconductors & Equipr				

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	NXP Semiconductor				
	LLC, Incremental				
2,000	Term Loan C	4.750%	12/06/19	B+	2,029,376
	NXP Semiconductor				
2,943	LLC, Term Loan	4.500%	3/03/17	B2	2,990,392
	Spansion LLC, Term				
970	Loan B	5.250%	12/11/18	BB+	977,328
	Total Semiconductors				
5,913	& Equipment				5,997,096
	Software 8.9% (6.2% o	f Total Investr	nents)		
	Attachmate		·		
	Corporation, Term				
4,941	Loan, First Lien	7.250%	11/22/17	BB-	5,006,015
	Blackboard, Inc., Term				
2,291	Loan B2	6.250%	1/31/18	B+	2,112,421
	Datatel Parent Corp,				
2,624	Term Loan B	6.250%	7/19/18	B+	2,645,683
		Nuveen Invest	ments		
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Nuveen Floating Rate Income Opportunity Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Principal Amount (000)	Description (1) Software (continued)			Ratings (3)	Value	
\$ 1,000	Deltek, Inc., Term Loan, Second Lien	10.000%	10/10/19	CCC+	\$ 1,020,417	
11,069	Infor Enterprise Applications, Term Loan B	5.250%	4/05/18	Ba3	11,246,556	
3,380	IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	3,362,663	
	IPC Systems, Inc., Term Loan, Second					
4,000	Lien Misys PLC, Term	5.452%	6/01/15	CCC	3,660,000	
4,738	Loan, First Lien	7.250%	12/12/18	Ba3	4,824,004	
	RedPrairie Corporation, Term					
1,600	Loan, First Lien	6.750%	12/21/18	B+	1,617,779	
	RedPrairie Corporation, Term					
800	Loan, Second Lien	11.250%	12/21/19	CCC+	825,200	
1 407	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan B1	5.000%	6/07/19	BB-	1 456 005	
1,437	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan	5.000%	6/07/19	DD-	1,456,095	
149	B2	5.000%	6/07/19	BB-	151,048	
38,029	Total Software	6 (1.5% of Total	Invootmonto		37,927,881	
	Specialty Retail 2.2% Collective Brands,	6 (1.5% OF TOTAL	mvestments			
1,372	Inc., Term Loan B	7.250%	10/09/19	B1	1,393,278	
2,063	Jo-Ann Stores, Inc., Term Loan	4.750%	3/16/18	B+	2,075,731	
·	Lord & Taylor Holdings LLC, Term				2,073,731	
496	Loan Down City	5.750%	1/11/19	BB	501,921	
2,307	Party City Corporation, Term	5.750%	7/27/19	B1	2,338,436	

	Loan				
	Tempur-Pedic				
	International, Inc.,				
2,857	Term Loan B, WI/DD	TBD	TBD	BB	2,909,183
9,095	Total Specialty Retail				9,218,549
	Textiles, Apparel & Lu	xury Goods	0.9% (0.6% o	f Total Invest	tments)
	Philips Van Heusen				
2,000	Term Loan B, WI/DD	TBD	TBD	BBB-	2,018,744
	Wolverine World				
	Wide, Inc., Tranche				
1,710	B, Term Loan	4.000%	7/31/19	Ba2	1,731,013
	Total Textiles,				
0.740	Apparel & Luxury				0.740.757
3,710	Goods	Distributors	0.00/ /0.00/	f Tatal Inves	3,749,757
	Trading Companies &	Distributors	0.3% (0.2% 0	ot Total inves	itments)
1,269	Wesco Distribution, Inc., Term Loan B	4.500%	12/04/19	Ba3	1,286,154
1,209	Wireless Telecommun				
	Asurion LLC, Term	ication Servic	C5 4.2 /6 (2.3	9 /6 OI TOLAI II	ivesilileilis)
4,569	Loan, First Lien	5.500%	5/24/18	BB-	4,627,580
1,000	Avaya, Inc., Term	0.00070	0/2 1/10		1,027,000
3,138	Loan B5	8.000%	3/31/18	B1	3,170,729
2,122	Clear Channel				5, 11 5,1 = 5
	Communications,				
	Inc., Tranche B, Term				
8,261	Loan	3.852%	1/29/16	CCC+	7,191,293
	IPC Systems, Inc.,				
	Term Loan, Tranche				
1,995	C, First Lien	7.750%	7/31/17	B1	1,977,545
	Presidio, Inc., New				
932	Term Loan	5.750%	3/31/17	Ba3	935,491
	Total Wireless				
10.005	Telecommunication				17,000,000
18,895	Services Total Variable Rate				17,902,638
	Senior Loan				
	Interests (cost				
\$ 476,812	\$465,854,689)				471,536,586
Shares	Description (1)				Value
Gilaioo		% (2.5% of To	tal Investmen	its)	v aluo
		2% (0.8% of T			
	Masonite Worldwide	·		Í	
124,402	Holdings, (6)				\$ 5,100,482
	Hotels, Restaurants &	Leisure 0.29	% (0.2% of To	tal Investme	nts)
	BLB Worldwide				
42,041	Holdings Inc., (6), (7)				846,076
	Media 2.2% (1.5% of	Total Investm	ents)		
	Metro-Goldwyn-Mayer,				
182,499	(6), (7)				7,018,601
36,087	Tribune Company, (8)				0.004.000
44,843	Tribune Company				2,331,836

Total Media		9,350,437
Total Common		
Stocks (cost		
\$19,087,685)		15,296,995
	Nuveen Investments	
	40	

	rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
7 11110	, d	Convertible Bonds 0.4				1 41 41 5
		Communications Equipr				
		10011101110)				
\$	550	Nortel Networks Corp., (5)	1.750%	4/15/13	N/R	\$ 544,500
Ψ		Nortel Networks Corp.,	1170070	17 1 07 1 0	,	Ψ 0.1.,000
	1,000	(5)	2.125%	4/15/14	N/R	995,000
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Total Convertible				222,222
		Bonds (cost				
\$	1,550	\$1,307,500)				1,539,500
Pr	rincipal				Ratings	
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Corporate Bonds 14.49	% (10.0% of To	tal Investment	ts)	
		Commercial Services &				
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 506,250
		Communications Equipr	•		•	
	3,500	Avaya Inc., 144A	9.000%	4/01/19	B1	3,613,750
		Nortel Networks				
	3,000	Limited, (5)	0.000%	7/15/13	N/R	3,090,000
		Nortel Networks		_,,_,,	=	
	450	Limited, (5)	10.750%	7/15/16	N/R	504,000
		Total Communications				
	6,950	Equipment	, . .			7,207,750
	4 000	Distributors 0.3% (0.2%		-	Б	1 100 500
	1,000	HD Supply Inc., 144A	8.125%	4/15/19	B+	1,132,500
		Diversified Telecommun	ication Service	es 0.7% (0.5%	% of Total inve	estments)
	1 500	IntelSat Bermuda	11 E000/	0/04/17	000.	1 500 000
	1,500	Limited IntelSat Bermuda	11.500%	2/04/17	CCC+	1,590,000
	1,500	Limited	11.250%	2/04/17	CCC+	1,590,000
	1,500	Total Diversified	11.250 /6	2/04/17	000+	1,590,000
		Telecommunication				
	3,000	Services				3,180,000
	0,000	Health Care Equipment 8	Supplies 1	6% (1 1% of T	otal Investme	
		Chiron Merger Sub	- Cappilos II	- / · (111 / · · · · · · · · · · · · · · · · ·		
	2,450	Inc., 144A	10.500%	11/01/18	В	2,621,500
	2,500	Merge Healthcare Inc.	11.750%	5/01/15	B+	2,675,000
	1,455	Rotech Healthcare Inc.	10.750%	10/15/15	B3	1,455,000
	, -	Total Health Care			-	, ;
	6,405	Equipment & Supplies				6,751,500
	•	Health Care Providers &	Services 2.1	% (1.5% of To	tal Investment	
		Aurora Diagnostics				
	2,000	Holdings LLC	10.750%	1/15/18	B3	1,585,000
	2,750	HCA Inc., (9)	8.500%	4/15/19	BB+	3,059,375
		LifeCare Holdings Inc.,				
	1,000	(5)	9.250%	8/15/13	CC	200,000
		Select Medical				
	3,000	Corporation	6.494%	9/15/15	B-	2,992,500
	1,000		10.625%	6/01/20	CCC+	1,105,000

Wolverine Healthcare Analytics, 144A Total Health Care 9,750 Providers & Services 8,941,875 Household Products 0.7% (0.5% of Total Investments) 2,750 Spectrum Brands Inc. 9.500% 6/15/18 Ba3 3,110,938 IT Services 0.8% (0.6% of Total Investments) First Data Corporation, 2,000 144A BB-7.375% 6/15/19 2,105,000 1,228 First Data Corporation 10.550% 9/24/15 B-1,265,904 3,228 **Total IT Services** 3,370,904 Machinery 0.8% (0.5% of Total Investments) **NES Rental Holdings** 2,000 Inc., 144A 12.250% 4/15/15 CCC+ 2,100,000 Trinseo Materials 1,200 Operating, 144A 8.750% 2/01/19 B+ 1,188,000 3,200 **Total Machinery** 3,288,000 Nuveen Investments 41

JRO
Nuveen Floating Rate Income Opportunity Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	` ,	Media 3.2% (2.2% of Tot			` ,	
		Clear Channel		ĺ		
		Communications, Inc.,				
\$	2,475	144A	9.000%	12/15/19	CCC+	\$ 2,345,063
		Clear Channel				
	5,500	Communications, Inc.	5.500%	9/15/14	CCC-	5,280,000
		Clear Channel				
	3,750	Communications, Inc.	11.000%	8/01/16	CCC-	2,934,375
		Clear Channel		_,,_,,		
	3,600	Communications, Inc.	6.875%	6/15/18	CCC-	2,403,000
	400	WMG Acquisition	44 5000/	10/01/10	Б	405.000
	400	Group	11.500%	10/01/18	B-	465,000
	15,725	Total Media	00/ of Total			13,427,438
	1 100			Investments)	DO	1 100 000
	1,400	Molycorp Inc., 144A	10.000%	6/01/20	B3	1,400,000
		•	0.5% of Total	I Investments)		
		Valeant Pharmaceuticals				
	2,000	International, 144A	7.000%	10/01/20	BB-	2,120,000
	2,000	Valeant	7.000 /6	10/01/20	DD-	2,120,000
		Pharmaceuticals				
	1,000	International, 144A	7.250%	7/15/22	BB-	1,075,000
	3,000	Total Pharmaceuticals	7.20070	1/10/22	00	3,195,000
	0,000		of Total Inve	stments)		0,100,000
		Avis Budget Car	0. 10.4			
	2,000	Rental	2.967%	5/15/14	B+	2,000,020
	_,000	Software 0.7% (0.5% of			_,	_,000,0_0
	850	Infor Us Inc.	11.500%	7/15/18	B-	1,000,875
	1,875	Infor Us Inc.	9.375%	4/01/19	B-	2,118,750
	2,725	Total Software				3,119,625
		Specialty Retail 0.1% (0.	.1% of Total I	Investments)		
	500	99 Cents Only Stores			CCC+	573,124
		Total Corporate				
		Bonds (cost				
\$	62,133	\$57,925,337)				61,204,924
	rincipal				Ratings	
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Asset-Backed Securities	6.5% (4.5%	of Total Inves	stments)	
		Bluemountain				
		Collateralized Loan				
		Obligation, Series				_
\$	800	2012 2A E14	5.425%	11/20/24	BB	\$ 794,100

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	BlueMountain				
	Collateralized Loan				
	Obligations Limited				
2,500	2012-1A, 144A	5.802%	7/20/23	BB	2,403,575
	Dryden Senior Loan		=		
1,300	Fund 2012-24A	5.117%	11/15/23	BBB	1,314,193
	Flatiron Collateralized				
	Loan Obligation				
1,500	Limited, Series 2011-1A	4.704%	1/15/23	BB	1,373,700
1,500	Fraser Sullivan	4.704/0	1/15/23	ББ	1,373,700
	Collateralized Loan				
	Obligations Limited,				
1,500	Series 2011-6A, 144A	5.811%	11/22/22	BB	1,461,938
.,,,,,	LCM Limited	0.0,0	,,		., ,
	Partnership,				
	Collateralized Loan				
2,000	Obligations, 144A	6.054%	4/15/22	BB	1,950,690
	LCM Limited				
	Partnership,				
	Collateralized Loan				
1,200	Obligations, 144A	4.904%	4/15/22	BBB	1,203,953
	LCM Limited				
	Partnership,				
1,500	Collateralized Loan	5.452%	4/19/22	BB	1,401,726
1,500	Obligations LCM Limited	5.452%	4/19/22	DD	1,401,720
	Partnership Series				
1,800	2012A, 144A	6.052%	10/19/22	BB	1,750,066
.,,,,,	Madison Park Funding	0.00=70	. 0, . 0,		.,,.
	Limited, Collateralized				
	Loan Obligations,				
1,500	Series 2012-8A, 144A	5.652%	4/22/22	BB	1,448,181
	Madison Park Funding				
	Limited, Collateralized				
	Loan Obligations,				
1,000	Series 2012-8A, 144A	4.652%	4/22/22	BBB	1,002,450
	Magnetite IV CLO				
1 000	Limited, Series	0.0500/	0/45/00	DD	1 100 005
1,200	2012-6A E, 144A Oak Hill Credit	6.058%	9/15/23	BB	1,182,305
	Partners, Series				
2,240	2012-7A	5.340%	11/20/23	BB	2,096,826
2,240	Oak Hill Credit	3.0-1070	11/20/20		2,030,020
	Partners IV Limited,				
	Collateralized Loan				
	Obligation Series				
2,000	2012-6A	5.810%	5/15/23	BB	1,942,244
2,000	Race Point	5.310%	11/08/24	BB-	1,880,190
	Collateralized Loan				
	Obligations Series				

	2012-7A, 144A				
2,500	Race Point Collateralized Loan Obligations, Series 2011-5A, 144A	6.808%	12/15/22	ВВ	2,512,645
2,000	Race Point Collateralized Loan Obligations, Series 2012-6A, 144A	5.812%	5/24/23	BB	1,949,372
\$ 28,540	Total Asset-Backed Securities (cost \$24,693,783)	5.012 /6	3/24/23	סט	27,668,154
. ,	, , , ,	Nuveen Investr 42	ments		, ,

Principal				
Amount (000)	Description (1)	Coupon	Maturity	Value
	Short-Term Investments		6 of Total Investments)	
\$ 32,684	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/13, repurchase price \$32,684,358, collateralized by \$31,655,000 U.S. Treasury Notes,	0.010%	2/01/13	\$ 32,684,349
	2.375%, due 2/28/15, value \$33,340,344		2/01/13	
	Total Short-Term Investments (cost \$32,684,349)			32,684,349
	Total Investments (cost \$601,553,343)			600 020 500
	143.6% Borrowings (37.6)%			609,930,508
	(10), (11)			(159,900,000)
	Other Assets Less Liabilities (6.0)%			
	(12) Net Assets Applicable to Common Shares			(25,203,210)
	100%			\$ 424,827,298

Investments in Derivatives as of January 31, 2013

Interest Rate Swaps outstanding:

Counterpa	Notional arty Amount	Fund Pay/Receiv Floating Rate	Rate	Fixed Rate Annualized)	Fixed Rate Paymentermination	Unrealized on Appreciation (Depreciation) (12)
Goldman	•		1-Month	Í	•	` ' '
Sachs	\$29,317,500	Receive	USD-LIBOR	1.300%	Monthly 4/20/14	\$ (384,938)
Morgan			1-Month			
Stanley	29,317,500	Receive	USD-LIBOR	2.201	Monthly 4/20/16	(1,591,740)
						\$ (1,976,678)
			Nuveen	Investments 43		

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Nuveen Floating Rate Income Opportunity Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Senior Loans generally 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.

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
 - (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.

- (9) Investment, or portion of investment, has been pledged as collateral for investments in derivatives.
- (10) Borrowings as a percentage of Total Investments is 26.2%.
- (11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (12) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.

N/R Not rated.

N/A Not applicable.

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

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

See accompanying notes to financial statements.

Nuveen Investments

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Nuveen Short Duration Credit Opportunities Fund

Portfolio of Investments

January 31, 2013 (Unaudited)

Principal Amount	December (1)	C	Maturity	Ratings	Value
(000)	Description (1)	Coupon	(2)	(3)	Value
	Variable Rate Senior Loan Aerospace & Defense 1.3	interests 12. 3% (0.9% of To			nents) (4)
	Hamilton Sundstrand,	76 (0.9 /6 01 10	tai iiivestiiieii	13)	
\$ 1,313	Term Loan B	5.000%	12/13/19	B+	\$1,328,578
Ψ 1,010	Sequa Corporation, Term	0.00070	12/10/10	D (Ψ1,020,070
1,250	Loan B	5.250%	6/19/17	B1	1,270,834
,	Total Aerospace &				, -,
2,563	Defense				2,599,412
	Airlines 3.1% (2.1% of To	tal Investment	ts)		
	Delta Air Lines, Inc.,				
3,200	Term Loan B1	5.250%	10/18/18	Ba2	3,246,400
	Delta Air Lines, Inc.,				
1,000	Term Loan B2	4.250%	4/18/16	Ba2	1,013,125
4.070	Delta Air Lines, Inc.,	5 5000/	4/00/47	D 0	4 005 400
1,970	Term Loan	5.500%	4/20/17	Ba2	1,995,439
6,170	Total Airlines	O 70/ - (T - 1 - 1			6,254,964
	Auto Components 1.1% (U.7% of lotal	investments)		
990	Allison Transmission, Inc., Term Loan B3	4.250%	8/23/19	BB-	1,003,935
990	FleetPride Corporation,	4.230 /6	0/23/19	DD-	1,000,900
1,000	Term Loan, Second Lien	9.250%	5/01/20	CCC+	996,250
1,000	Schaeffler AG, Term	0.20070	3/01/20	000+	330,230
170	Loan B2	6.000%	1/27/17	Ba3	172,338
2,160	Total Auto Components	0.000,0	.,,		2,172,523
,	Biotechnology 2.5% (1.79	% of Total Inve	estments)		, ,
	Alkermes, Inc., 2019				
1,066	Term Loan	4.500%	9/25/19	BB	1,080,902
	Explorer Holdings, Inc.,				
998	Term Loan, First Lien	8.000%	5/02/18	B+	1,001,241
	Onex Carestream				
2,946	Finance LP, Term Loan	5.000%	2/25/17	BB-	2,963,382
5,010	Total Biotechnology	00/ of T-1-11	 		5,045,525
	Capital Markets 3.4% (2.3	5% of Lotal inv	estments)		
	American Capital, LTD., Senior Secured Term				
850	Loan	5.500%	8/15/16	B+	869,125
030	Citco III Limited, Term	J.JUU /0	0/13/10	DΤ	009,123
2,463	Loan	5.500%	6/29/18	N/A	2,493,281
_, 100		0.00070	0, 20, 10	, .	2, 100,201

	Walter Investment Management				
	Corporation, Tranche B,				
3,481	Term Loan, DD1	5.750%	11/28/17	B+	3,522,155
6,794	Total Capital Markets				6,884,561
	Chemicals 1.0% (0.7% of	Total Investm	ents)		
732	Ashland, Inc., Term Loan	3.750%	8/23/18	Baa3	742,777
	Ineos US Finance LLC,				
1,191	Term Loan B	6.500%	5/04/18	B+	1,220,027
1,923	Total Chemicals				1,962,804
		(0.4% of Total	Investments)	
	Ocwen Financial				
1 107	Corporation, Initial Term	7.0000/	0/01/10	D4	1 145 075
1,137	Loan Commercial Services & Su	7.000%	9/01/16	B1	1,145,375
	ADS Waste Holdings,	pplies 3.3 /6	(2.3 /6 01 1018	ii iiivestiiiei	113)
1,000	Inc., Term Loan B	5.250%	10/09/19	B+	1,011,250
1,000	Brand Energy &	0.20070	10/00/10	D,	1,011,200
	Infrastructure Services,				
	Inc., Canadian Tranche				
193	1, Term Loan	6.250%	10/23/18	В	193,225
	Brand Energy &				
	Infrastructure Services,				
	Inc., Term Loan, Second				
500	Lien	11.000%	10/23/19	CCC+	497,500
	Brand Energy &				
	Infrastructure Services,	0.0500/	10/00/10	_	00= 400
804	Inc., Term Loan	6.250%	10/23/18	В	805,106
1 000	Ceridian Corporation,	F 0500/	E/00/47	D4	1 010 017
1,000	Extended Term Loan	5.956%	5/09/17	B1	1,012,917
	Harland Clarke Holdings Corporation, Extended				
685	Term Loan	5.452%	6/30/17	B+	666,125
000	Houghton Mifflin, Term	J. 4 J2 /6	0/30/17	DT	000,123
496	Loan	7.250%	5/22/18	В	501,212
	ServiceMaster Company,	11_00 /0	G/ <u></u> / . G	_	001,212
178	Delayed Term Loan	2.700%	7/24/14	Ba3	178,003
	ServiceMaster Company,				·
1,784	Term Loan	2.710%	7/24/14	Ba3	1,787,510
	Total Commercial				
6,640	Services & Supplies				6,652,848
		Nuveen Investme	ents		
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Nuveen Short Duration Credit Opportunities Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Principal			B. G. and and the contract of	Dations	
Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
(000)	Communications Equipmen	•	(2) of Total Inve		value
	Alcatel-Lucent, Term	11 7.5 /6 (2.9 /6	o i iotai iiive	stinents)	
\$ 1,500	Loan C, WI/DD	TBD	TBD	BB-	\$1,520,625
Ψ 1,000	CompuCom Systems,	, 00	100		ψ1,020,020
	Inc., Term Loan, Second				
1,000	Lien	10.250%	10/04/19	B+	1,022,500
,	Genesys International				, ,
	Corporation, Term Loan				
993	В	6.750%	1/31/19	B+	1,003,045
	Pharmaceutical Product				
	Development Inc., Term				
	Loan B, First Lien,				
2,970	WI/DD	TBD	TBD	Ba3	2,994,131
050	Riverbed Technology,	4.0000/	10/10/10	DDD	001 150
850	Inc., Term Loan Telesat Holdings, Inc.,	4.000%	12/18/19	BBB-	861,156
1,166	Term Loan B	4.250%	3/28/19	BB-	1,179,490
1,100	Total Communications	4.230 /6	3/20/19	DD-	1,179,490
8,479	Equipment				8,580,947
3,		0.4% (0.3% of	Total Investm	nents)	0,000,017
	SunGard Data Systems,	•		,	
800	Inc., Term Loan D	4.500%	1/31/20	BB	814,500
	Consumer Finance 4.0% (2.7% of Total I	nvestments)		
	Jackson Hewitt Tax				
750	Service, Inc., Term Loan	10.000%	10/16/17	B3	742,500
	NES Rentals Holdings,				
0.000	Inc., Extended Term	40.0500/	10/00/11	D-0	4 000 000
2,000	Loan, Second Lien	13.250%	10/20/14	Ba3	1,980,000
1,000	Residential Capital Corp, Term Loan A1	6.000%	11/18/13	Ba1	1,002,813
1,000	Residential Capital	0.000%	11/10/13	Бат	1,002,013
500	Corp, Term Loan A2	7.750%	11/18/13	BB	504,688
- 000	Royalty Pharma Finance	7.70070	11/10/10		001,000
	Trust, Incremental Term				
1,734	Loan	4.000%	11/09/18	Baa2	1,757,468
	Springleaf Financial				
	Funding Company,				
2,000	Term Loan	5.500%	5/10/17	B3	2,010,750
7,984	Total Consumer Finance				7,998,219
	Containers & Packaging 0).6% (0.4% of T			
1,143		4.750%	9/28/18	B+	1,161,430

Reynolds Group

Holdings, Inc., Term Loan **Distributors** 1.5% (1.0% of Total Investments) HD Supply, Inc., Term 2,985 Loan 7.250% 10/12/17 B+ 3,080,768 Diversified Consumer Services 2.8% (1.9% of Total Investments) Cengage Learning Acquisitions, Inc., Term 2,071 Loan, DD1 2.710% 7/03/14 CCC+ 1,653,488 Brickman Group Holdings, Inc., Tranche B1, Term Loan B+ 1,902 5.500% 10/14/16 1,930,880 Laureate Education, Inc., Extended Term 1,953 Loan 6/15/18 B1 5.250% 1,965,581 **Total Diversified Consumer Services** 5,926 5,549,949 **Diversified Financial Services** 2.5% (1.7% of Total Investments) Ferrara Candy 995 Company, Term Loan B 7.507% 6/18/18 В 1,009,925 Ocwen Financial Corporation, Term Loan B, WI/DD **TBD** B1 **TBD** 1,500 1,522,970 Sheridan Holdings, Inc., 2,488 Term Loan, First Lien 6.000% 7/01/18 B+ 2,528,959 **Total Diversified** Financial Services 4,983 5,061,854 Electrical Equipment 0.5% (0.3% of Total Investments) Sensus Metering Systems, Inc., Term 8.500% 1,000 Loan, Second Lien 5/09/18 B-1,010,000 Electronic Equipment & Instruments 0.6% (0.4% of Total Investments) **SMART Modular** Technologies, Inc., 1,474 Term Loan B 8.250% 8/26/17 B+ 1,260,056 **Food & Staples Retailing** 1.2% (0.8% of Total Investments) BJ Wholesale Club, Inc., 898 Term Loan, First Lien В 914,084 5.750% 9/26/19 Wilton Products, Inc., 1,481 Tranche B, Term Loan 7.500% B1 1,510,875 8/30/18 **Total Food & Staples** Retailing 2,379 2,424,959 Food Products 1.2% (0.8% of Total Investments) AdvancePierre Foods. Inc., Term Loan, First B1 1,500 Lien 5.750% 7/10/17 1,527,657 **Del Monte Foods** 959 Company, Term Loan 4.500% Ba3 965,147 3/08/18 **Total Food Products** 2,459 2,492,804 Health Care Equipment & Supplies 2.5% (1.7% of Total Investments)

1,306	Hologic, Inc., Term Loan B	4.500%	8/01/19	BBB-	1,325,643
	Kinetic Concepts, Inc.,				
3,564	Term Loan C1	5.500%	5/04/18	Ba2	3,626,370
	Total Health Care				
4,870	Equipment & Supplies				4,952,013
		Nuveen Investmen	nts		
		46			

Am	cipal ount			Maturity	Ratings	
(0	00)	Description (1)	Coupon	(2)	(3)	Value
\$	956	Health Care Providers & S Ardent Medical Services, Inc., Term Loan, First Lien	6.750%	7/02/18	B+	\$ 975,557
Ψ		Community Health Systems, Inc.,				
	184	Extended Term Loan CRC Health Corporation, Term Loan	3.811%	1/25/17	BB	186,375
	983	В3	8.500%	11/16/15	B+	985,946
3	3,000	DaVita, Inc., New Term Loan B2 Genesis Healthcare	4.000%	11/01/19	Ba2	3,038,037
	883	LLC, Term Loan, DD1	10.002%	12/03/17	B+	862,490
4	,360	Gentiva Health Services, Inc., Term Loan B	6.500%	8/17/16	B1	1 275 070
ı	,300	Golden Living, Term	6.500%	0/17/10	DI	1,375,970
3	3,155	Loan	5.000%	5/04/18	B1	3,036,308
1	,000,	HCA, Inc., Tranche B2, Term Loan Health Management	3.561%	3/31/17	ВВ	1,008,746
1	,188	Associates, Inc., Term Loan B	4.500%	11/16/18	BB-	1,202,665
1	,000	Heartland Dental Care, Inc., Term Loan, First Lien	6.250%	12/21/18	Ba3	1,008,750
	500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	516,250
_	004	IASIS Healthcare LLC,	5.000g/	E /00 /4 0	D 0	1 011 005
1	,231	Term Loan B Kindred Healthcare,	5.000%	5/03/18	Ba3	1,244,285
	359	Term Loan	5.250%	6/01/18	Ba3	360,150
	929	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	948,401
1	,905	LifeCare Holdings, Inc., Term Loan Add On, (5) LifeCare, Term Loan,	0.000%	2/01/16	N/R	1,780,866
	165	(5)	0.000%	2/01/16	N/R	154,480
	024	MultiPlan, Inc., Term	A 7500/	0/06/17	Po2	920 742
	834	Loan B National Mentor Holdings, Inc., Term	4.750%	8/26/17	Ba3	839,742
	997	Loan B	6.500%	2/09/17	B+	1,012,424
2	2,963	RegionalCare Hospital Partners Holdings Inc,	8.000%	11/03/18	В	2,982,867

	Term Loan				
	Select Medical				
1,970	Corporation, Term Loan	5.500%	6/01/18	BB-	1,998,729
	Select Medical				
	Corporation, Tranche				
498	B, Term Loan A	5.500%	6/01/18	BB-	501,853
	Sheridan Holdings, Inc.,				
1 000	Term Loan, Second Lien	9.000%	7/01/19	B-	1 001 075
1,000	Skilled Healthcare	9.000%	7/01/19	D-	1,021,875
981	Group, Inc., Term Loan	6.750%	4/09/16	B1	992,902
001	Total Health Care	0.70070	1/00/10	υ,	002,002
28,041	Providers & Services				28,035,668
·	Health Care Technology	1.5% (1.0% of	Total Investi	ments)	, ,
	Emdeon Business	·		·	
	Services LLC, Term				
3,001	Loan B1	5.000%	11/02/18	BB-	3,053,085
	Hotels, Restaurants & Le	isure 4.0% (2.7	7% of Total I	nvestmen	ts)
	24 Hour Fitness				
2,355	Worldwide, Inc., New Term Loan	7.500%	4/22/16	Ba3	2,384,622
2,333	CCM Merger, Inc. Term	7.500 /6	4/22/10	Dao	2,304,022
2,497	Loan	6.000%	3/01/17	B+	2,525,526
2, 107	Landry's Restaraunts,	0.00070	0,01,17	<u> </u>	2,020,020
1,985	Inc., Term Loan B	6.500%	4/24/18	B+	2,015,758
,	MGM Resorts				, ,
	International, Term				
1,000	Loan B	4.250%	12/20/19	BB	1,017,396
	Total Hotels,				
7,837	Restaurants & Leisure	00/ /0 7 0/ - f T -1			7,943,302
		0% (0.7% of Tota	ai investmen	its)	
	AOT Bedding Super Holdings LLC, Term				
1,000	Loan B	5.000%	10/01/19	B+	1,013,958
1,000	Spectrum Brands, Inc.,	0.00070	10/01/10	Δ,	1,010,000
882	Term Loan	4.500%	12/17/19	Ba3	892,495
	Total Household				
1,882	Durables				1,906,453
	Industrial Conglomerates	4.0% (2.7% o	f Total Inves	tments)	
	DuPont Performance				
0.000	Coatings, Dollar Term	TDD	TDD	_	0.040.000
3,000	Loan B, WI/DD SRAM LLC, Term	TBD	TBD	B+	3,049,992
2,000	Loan, Second Lien	8.500%	12/07/18	B-	2,032,450
2,000	U.S. Foodservice, Inc.,	0.300 /6	12/07/10	-ط	2,002,400
2,948	Term Loan, First Lien	5.750%	3/31/17	B2	2,974,673
_,	Total Industrial	21.00,0	2, 2 .,		_,•,•.•
7,948	Conglomerates				8,057,115
	Insurance 2.5% (1.7% o	f Total Investme	ents)		
1,000	Alliant Holdings I LLC,	5.000%	12/20/19	B1	1,011,250
	Initial Term Loan B,				

		First Lien				
		Cunningham Lindsey				
		Group, Ltd., Term				
1,	,000	Loan, First Lien	5.000%	12/10/19	Ba3	1,018,750
		USI Holdings Corporation, Term Loan				
2	,000	В	5.250%	12/14/19	B1	2,023,334
		Vantage Drilling				
	988	Company, Term Loan B	6.250%	10/18/17	B-	999,844
4	,988	Total Insurance				5,053,178
		Internet & Catalog Retail	1.4% (0.9% of	Total Invest	ments)	
		EIG Investors Corp.,				
2	,750	Term Loan, First Lien	6.250%	11/09/19	B1	2,777,500
		Internet Software & Service	es 5.5% (3.7%	of Total In	vestments)	
		Ancestry.com, Inc.,	•		•	
1.	,000	Initial Term Loan B	7.000%	12/28/18	B+	1,002,143
		Sabre, Inc., Incremental				,
1.	,995	Term Loan	7.250%	12/29/17	B1	2,031,574
	•	Sabre, Inc., Extended				, ,
1.	,484	Term Loan, First Lien	5.952%	9/30/17	B1	1,505,403
	,	,	Nuveen Investmen	nts		,,
			47			

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Nuveen Short Duration Credit Opportunities Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Α	rincipal mount	Description (1)	Coupen	Maturity	Ratings	Value
	(000)	Description (1) Internet Software & Service	Coupon	(2)	(3)	Value
		San Juan Cable LLC,	ces (continued)			
		Term Loan, Second				
\$	2,000	Lien	10.000%	6/09/18	CCC+	\$ 2,047,500
	,	SSI Investments II, Ltd.,				, , , , , , , , , ,
	2,976	New Term Loan	5.000%	5/26/17	Ba3	3,027,616
		Web.com Group, Inc.,				
	1,330	Term Loan, First Lien	5.500%	10/27/17	Ba3	1,350,476
	40.705	Total Internet Software				10.004.710
	10,785	& Services	of Total Investm	onto)		10,964,712
		IT Services 5.5% (3.7% of Booz Allen Hamilton,	or rotal investin	ienis)		
	374	Inc., Term Loan B	4.500%	7/31/19	BB	379,440
	071	EIG Investors Corp.,	1.00070	7701710		070,110
		Term Loan, Second				
	1,500	Lien	10.250%	5/09/20	CCC+	1,503,750
		Frac Tech International				
	1,524	LLC, Term Loan	8.500%	5/06/16	B+	1,335,951
		Sabre, Inc., New	= 0=0 2/		5.	
	295	Extended Term Loan	5.952%	12/29/17	B1	298,632
	1,258	SRA International, Term Loan	6.500%	7/20/18	B1	1,253,290
	1,230	VFH Parent LLC, Term	0.500 /6	1/20/10	ы	1,255,290
	2,402	Loan	7.500%	7/08/16	Ba1	2,419,989
	2, 102	Web.com, Term Loan,	7.00070	1700710	Bai	2,110,000
	205	Second Lien	11.000%	10/27/18	B3	211,410
		Zayo Group LLC, Term				
	3,483	Loan B	5.250%	7/02/19	B1	3,532,871
	11,041	Total IT Services				10,935,333
		Leisure Equipment & Pro	ducts 1.6% (1	.1% of Total	Investments)	
		BLB Management				
	1,646	Services, Inc., Term Loan	8.500%	11/05/15	BB	1,664,673
	1,040	Equinox Holdings, Inc.,	0.300 /6	11/03/13	ББ	1,004,073
		Term Loan, First Lien,				
	1,500	WI/DD	TBD	TBD	B1	1,522,500
	,	Total Leisure				, , , ,
	3,146	Equipment & Products				3,187,173
		Machinery 0.7% (0.4% o				
	500	Navistar International	7.000%	8/17/17	Ba2	508,250
		Corporation, Term Loan				

	В				
	Rexnord Corporation,				
	Inc., Term Loan B				
792	Refinancing	4.500%	4/01/18	BB	801,321
1,292	Total Machinery				1,309,571
	Media 7.1% (4.8% of Total In	vestments)			
	Atlantic Broadband				
	Finance LLC, Term				
552	Loan B	4.500%	9/20/19	BB	560,553
	Cengage Learning				
	Acquisitions, Inc.,				
	Tranche B, Extended				
582	Term Loan	5.710%	7/04/17	CCC+	424,560
	Charter				
	Communications				
	Operating Holdings				
993	LLC, Term Loan D	4.000%	5/15/19	Baa3	1,008,256
	Cumulus Media, Inc.,				
989	Term Loan B, First Lien	4.500%	9/18/18	Ba2	997,875
	Cumulus Media, Inc.,				
	Term Loan, Second				
1,000	Lien	7.500%	9/16/19	B2	1,041,250
	Entercom				
	Communications, Inc.,				
750	Term Loan B1	5.012%	11/23/18	BB-	758,935
	Radio One, Inc., Term				
985	Loan B, First Lien	7.500%	2/14/17	B+	1,002,592
	Tribune Company, Exit				
2,000	Term Loan B	4.000%	12/17/19	BB+	2,020,000
	UPC Broadband				
a == .	Holding BV, Term Loan		. 12.1.12.1		0.500 / 00
2,571	AF	4.000%	1/31/21	BB-	2,589,108
	WideOpenWest				
0.744	Finance LLC, Term	0.0500/	7/10/10	D.4	0.704.004
3,741	Loan B	6.250%	7/12/18	B1	3,791,931
14,163	Total Media	of Total lass	notmonts)		14,195,060
	Metals & Mining 0.6% (0.4%	or rotal inv	estinents)		
1.070	FMG Resources, Ltd.,	E 2509/	10/18/17	DD.	1 000 640
1,273	Term Loan B Multiline Retail 0.3% (0.2% o	5.250%		BB+	1,292,642
	99 Cents Only Stores,	i iotalilive:	5tille11(5)		
563	Term Loan B1	5.250%	1/11/19	B+	570,643
303	Oil, Gas & Consumable Fuels				J/U,U43
	CCS Income Trust,	7.7/6 (3.0)	o or rotariiiv	comento <i>j</i>	
987	Term Loan	3.208%	11/14/14	B1	987,013
307	Buffalo Gulf Coast	J.200 /6	11/14/14	וט	301,013
	Terminals, Term Loan				
1,234	B	5.250%	10/31/17	BB+	1,259,094
1,204	CCS Income Trust,	J.200 /6	10/01/17	70 +	1,200,004
742	Delayed Term Loan	3.208%	11/14/14	В	742,328
719	Doiayou Tomi Loui	9.750%	3/26/18	CCC+	732,654
113		J.1 JU /0	J/20/10	500 ∓	102,004

	Crestwood Holdings, Inc., Term Loan B				
	El Paso Corporation,				
1,000	Tranche B1, Term Loan	5.000%	5/24/18	Ba3	1,013,125
2,116	Gibson Energy ULC, Term Loan B	4.750%	5/18/18	BB-	2 155 260
2,110		4.730%	3/10/10	DD-	2,155,369
	Plains Exploration and Production Company,				
1,000	Term Loan	4.000%	10/15/19	Ba1	1,006,425
,	Samson Investment Company, Initial Term				, ,
833	Loan, Second Lien	6.000%	9/25/18	B1	844,792
8,631	Total Oil, Gas & Consumable Fuels Personal Products 1.59	% (1.0% of Total	Investments	z)	8,740,800
	Bombardier Recreational Products, Inc., Term Loan B,	70 (1.0 70 OI TOLAI	iiivestiiieiite	3)	
3,000	WI/DD	TBD	TBD	Ba1	3,037,233
		Nuveen Investme 48	ents		

	ncipal					
	ount	Description (1)	alinan	Maturity	Ratings	Value
(0	000)	Pharmaceuticals 6.9% (4.7%	oupon of Total Inv	(2) (estments)	(3)	value
		Bausch & Lomb, Inc.,	or rotal iii			
\$ 2	2,985	Term Loan B	5.250%	5/17/19	B+	\$ 3,024,178
		ConvaTec Healthcare,				
		Incremental Term Loan				
	1,941	B	5.000%	12/22/16	Ba3	1,971,184
	867	Generic Drug Holdings, Inc., Term Loan B	6.000%	10/29/19	B+	881,486
	007	Quintiles Transnational	0.000 /8	10/29/19	DŦ	001,400
-	1,970	Corp., Term Loan B2	4.500%	6/08/18	BB-	1,997,909
	,	Therakos, Inc., Term				, ,
	1,000	Loan, First Lien	7.500%	1/18/18	В	980,000
		Valeant				
		Pharmaceuticals				
		International, Inc., Tranche B, Term Loan				
2	2,244	D	4.250%	2/13/19	BBB-	2,278,391
	_,	Warner Chilcott	00,0	_, ,		_, 0,00.
		Company LLC, Term				
	268	Loan B1 Additional	4.250%	3/15/18	BBB-	271,486
		Warner Chilcott				
	707	Corporation, Term Loan B1	4.250%	3/15/18	BBB-	714,867
	707	Warner Chilcott	4.250 /6	3/13/16	DDD-	714,007
		Corporation, Term Loan				
	218	B2	4.250%	3/15/18	BBB-	221,009
		Warner Chilcott				
	400	Corporation, Term Loan	4.0500/	0/45/40	222	404 474
	486	B3 Warner Chilcott	4.250%	3/15/18	BBB-	491,471
		Corporation, Term Loan				
	813	B4	3.247%	8/15/17	BBB-	815,547
		Warner Chilcott				,-
		Corporation, Term Loan				
	163	B5	3.247%	8/20/17	BBB-	163,109
13	3,662	Total Pharmaceuticals Real Estate Investment Trust	1 10/ /0 70	/ of Total Inv	ootmonto\	13,810,637
		iStar Financial, Inc.,	1.1% (0.7%	6 of Total Inv	esiments)	
	119	Term Loan, Tranche A1	5.250%	3/19/16	BB-	121,404
	-	iStar Financial, Inc.,				, -
1	1,881	Term Loan	5.750%	10/15/17	BB-	1,915,930
		Realogy Corporation,				
	110	Synthetic Letter of	4.4700/	10/10/10	р.	100 401
	119	Credit Total Real Estate	4.476%	10/10/16	B+	120,461
2	2,119	Investment Trust				2,157,795
	, .	Real Estate Management & De	velopment	2.0% (1.4%	of Total Invest	

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4.000	Realogy Corporation,	=/	10/10/10	_	
1,829	Delayed Term Loan	4.456%	10/10/16	B+	1,843,375
2,180	Capital Automotive LP, Tranche B	5.250%	3/11/17	Ba3	2,197,454
2,100	Total Real Estate	3.230 /6	3/11/17	Dao	2,137,434
	Management &				
4,009	Development				4,040,829
	Road & Rail 1.0% (0.7%	of Total Invest	ments)		
	Swift Transportation				
1 406	Company, Inc., Term	E 0009/	10/01/17	DD	1 455 750
1,436	Loan, Tranche B2 Avis Budget Car Rental	5.000%	12/21/17	BB	1,455,753
	LLC, Term Loan,				
499	Tranche C	4.250%	3/15/19	Ba1	504,460
1,935	Total Road & Rail				1,960,213
	Semiconductors & Equipment	nent 1.6% (1.	1% of Total I	nvestments	s)
004	Microsemi Corporation,	4.0000/	0/00/10	BB	001.050
894	Term Loan B, First Lien NXP Semiconductor	4.000%	2/02/18	ВВ	901,850
	LLC, Incremental Term				
1,000	Loan C	4.750%	12/06/19	B+	1,014,688
	NXP Semiconductor				
	LLC, Tranche A2, Term			_	
1,185	Loan	5.500%	3/03/17	B+	1,211,293
3,079	Total Semiconductors & Equipment				3,127,831
5,075	Software 9.6% (6.5% of 7	Total Investme	nts)		0,127,001
	Attachmate		,		
	Corporation, Term				
2,387	Loan, First Lien	7.250%	11/22/17	BB-	2,418,478
908	Blackboard, Inc., Term Loan B2	6.250%	1/31/18	B+	835,052
900	Datatel Parent Corp,	0.230 /6	1/31/16	D+	033,032
875	Term Loan B	6.250%	7/19/18	B+	881,901
	Eagle Parent, Inc.,				
985	Term Loan	5.000%	5/16/18	Ba3	994,850
	Infor Enterprise				
3,483	Applications, Term Loan B	5.250%	4/05/18	Ba3	3,538,242
0, 1 00	IPC Systems, Inc.,	3.230 /6	4/03/10	Dao	0,000,242
	Extended Term Loan,				
908	Tranche B1, First Lien	7.750%	7/31/17	B1	903,823
	IPC Systems, Inc.,				
2 000	Term Loan, Second	E 4500/	6/01/15	CCC	2 477 000
3,800	Lien Misys PLC, Term Loan,	5.452%	6/01/15	CCC	3,477,000
2,743	First Lien	7.250%	12/12/18	Ba3	2,792,844
	RedPrairie Corporation,				,
800	Term Loan, First Lien	6.750%	12/21/18	B+	808,889
731	SS&C Technologies,	5.000%	6/07/19	BB-	740,531
	Inc./ Sunshine				

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	Acquisition II, Inc.,				
	Funded Term Loan B1				
	SS&C Technologies,				
	Inc./ Sunshine				
	Acquisition II, Inc.,				
76	Funded Term Loan B2	5.000%	6/07/19	BB-	76,819
	Vertafore, Inc., Term				
1,000	Loan, Second Lien	9.750%	10/29/17	CCC+	1,017,083
	Vertafore, Inc., Term				
734	Loan	5.250%	7/29/16	B+	743,563
19,430	Total Software				19,229,075
	Specialty Retail 2.6% (1.	7% of Total Inv	restments)		
	Collective Brands, Inc.,				
914	Term Loan B	7.250%	10/09/19	B1	928,853
	Jo-Ann Stores, Inc.,				
1,060	Term Loan	4.750%	3/16/18	B+	1,066,529
	Lord & Taylor Holdings				
248	LLC, Term Loan	5.750%	1/11/19	BB	250,960
	Party City Corporation,				
1,384	Term Loan	5.750%	7/27/19	B1	1,403,061
	Tempur-Pedic				
	International, Inc., Term				
1,429	Loan B, WI/DD	TBD	TBD	BB	1,454,591
5,035	Total Specialty Retail				5,103,994
		Nuveen Investme	ents		
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Nuveen Short Duration Credit Opportunities Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Textiles, Apparel & Luxur	y Goods 1.09	% (0.7% of To	tal Investme	nts)
		Philips Van Heusen				
\$	1,250	Term Loan B, WI/DD	TBD	TBD	BBB-	\$ 1,261,715
		Wolverine World Wide,				
		Inc., Tranche B, Term				
	641	Loan	4.000%	7/31/19	Ba2	649,130
	4 004	Total Textiles, Apparel				1 010 015
	1,891	& Luxury Goods	tuibutana 0.4	0/ /0 0 0/ - f T	-4-1	1,910,845
		Trading Companies & Dis	stributors 0.4	% (U.3% Of 10	otai investme	nts)
	0.46	Wesco Distribution,	4 E009/	12/04/19	Do2	057.405
	846	Inc., Term Loan B Wireless Telecommunica	4.500%		Ba3 of Total Inves	857,435
		Avaya, Inc., Term Loan	lion Services	3.3% (2.2%)	or rotal lilves	sunems)
	1,200	B5	8.000%	3/31/18	B1	1,212,372
	1,200	Clear Channel	0.00070	0/01/10	D1	1,212,012
		Communications, Inc.,				
	4,216	Tranche B, Term Loan	3.852%	1/29/16	CCC+	3,670,091
	.,	Presidio, Inc., New	0.00=70	., _ 0, . 0		0,070,001
	1,747	Term Loan	5.750%	3/31/17	Ba3	1,754,044
		Total Wireless				
		Telecommunication				
	7,163	Services				6,636,507
		Total Variable Rate				
		Senior Loan Interests				
	246,389	(cost \$241,322,817)				247,000,140
	rincipal	5			Ratings	
Amo	ount (000)		Coupon	Maturity	(3)	Value
		Corporate Bonds 17.0%				4-
\$	500	Commercial Services & S	11.250%	11/15/15	CCC	
Ф	500	Ceridian Corporation Communications Equipm				\$ 506,250
	1,500	Avaya Inc., 144A	9.000%		B1	1.548.750
	1,500	Diversified Telecommunic				.,,
		IntelSat Bermuda	cation oct vice.	3 1.170 (0.17)	o or rotal life	Collicito
	2,000	Limited	11.500%	2/04/17	CCC+	2,120,000
	_,000	Health Care Equipment &				
		Chiron Merger Sub		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		,
	2,700	Inc., 144A	10.500%	11/01/18	В	2,889,000
	625	Rotech Healthcare Inc.	10.750%	10/15/15	B3	625,000
		Total Health Care				
	3,325	Equipment & Supplies				3,514,000
		Health Care Providers & S	Services 2.4%	6 (1.6% of To	tal Investmer	its)

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	-				
2,000	HCA Inc.	8.500%	4/15/19	BB+	2,225,000
	Select Medical				
500	Corporation	6.494%	9/15/15	B-	498,750
	Vanguard Health				
1,000	Holding LLC/Inc.	8.000%	2/01/18	B-	1,060,000
	Wolverine Healthcare				
1,000	Analytics, 144A	10.625%	6/01/20	CCC+	1,105,000
	Total Health Care				
4,500	Providers & Services			_	4,888,750
	Hotels, Restaurants & I	Leisure 0.5% (0.	.4% of Total	Investment	is)
	Harrah's Operating			_	
1,000	Company, Inc.	11.250%	6/01/17	В	1,070,000
	Household Products				
2,500	Spectrum Brands Inc.	9.500%	6/15/18	Ba3	2,828,125
	Machinery 0.3% (0.2%	6 of Total Investm	nents)		
	Trinseo Materials			_	
700	Operating, 144A	8.750%	2/01/19	B+	693,000
	Media 1.9% (1.3% of				
500	AMC Networks Inc.	7.750%	7/15/21	BB-	571,250
	Clear Channel				
	Communications, Inc.,				
663	144A	9.000%	12/15/19	CCC+	628,193
	Clear Channel				
1,000	Communications, Inc.	5.500%	9/15/14	CCC-	960,000
	Clear Channel				. === ===
2,000	Communications, Inc.	11.000%	8/01/16	CCC-	1,565,000
4,163	Total Media	10 101 1 1 1 1			3,724,443
	Metals & Mining 0.5%				
1,100	Molycorp Inc., 144A	10.000%	6/01/20	B3	1,100,000
		Nuveen Investm 50	ents		
		30			

	rincipal					
A	mount		_		Ratings	
	(000)	Description (1)	Coupon	Maturity	(3)	Value
Φ	0.000	Oil, Gas & Consumable F	uels 1.1% (0. 9.875%			Ф 0.005.000
\$	2,000	Chaparral Energy Inc. Pharmaceuticals 2.7% (9.875% 1.8% of Total I	10/01/20	B-	\$ 2,295,000
		Jaguar Holding	1.0 % OI TOTALL	iivestiiieiits <i>)</i>		
	1,000	Company I, 144A	9.375%	10/15/17	CCC+	1,060,000
	.,000	Valeant	0.07.070		3331	1,000,000
		Pharmaceuticals				
	2,000	International, 144A	7.000%	10/01/20	BB-	2,120,000
		Valeant				
		Pharmaceuticals				
	500	International, 144A	7.250%	7/15/22	BB-	537,500
	4 500	Warner Chilcott	7.7500/	0/45/40		4 000 000
	1,500	Company LLC	7.750%	9/15/18	BB-	1,620,000
	5,000	Total Pharmaceuticals	Total Investme	anta)		5,337,500
	2,550	Software 1.9% (1.3% of Infor Us Inc.	11.500%	7/15/18	B-	3,002,625
	750	Infor Us Inc.	9.375%	4/01/19	B-	847,500
	3,300	Total Software	0.07070	1/01/10		3,850,125
	0,000		.2% of Total In	vestments)		5,555, . = 5
	500	99 Cents Only Stores	11.000%	12/15/19	CCC+	573,125
		Total Corporate				·
		Bonds (cost				
	32,088	\$30,982,432)				34,049,068
	rincipal					
A	(000)	Description (1)	Coupon	Maturity		Value
	(000)	Short-Term Investments	7.3% (5.0% o		tments)	Value
\$	14,624	Repurchase Agreement	0.010%	i i otal ilivoo		\$ 14,624,462
·	,	with State Street Bank,				. , ,
		dated 1/31/13,				
		repurchase				
		price \$14,624,466,				
		collateralized by				
		\$15,090,000 U.S.		0/04/40		
		Treasury Notes,		2/01/13		
		0.500%, due 7/31/17, value \$14,917,883				
		Total Short-Term				
		Investments (cost				
		\$14,624,462)				14,624,462
		Total Investments				
		(cost \$286,929,711)				
		147.8%				295,673,670
		Borrowings (42.5)%				(OE 000 000)
		(6), (7) Other Assets Less				(85,000,000)
		Liabilities (5.3)% (8)				(10,574,809)
						(10,074,000)

Net Assets Applicable to Common Shares 100%

0% \$200,098,861

Investments in Derivatives as of January 31, 2013

Interest Rate Swaps outstanding:

		Fund			Fixed		
		Pay/Receiv	/ € loating		Rate	Unrealized	
	Notional	Floating	Rate	Fixed Rate	Paymentermination	on Appreciation	
Counterpa	rty Amount	Rate	Index	(Annualized)	Frequency Date	(Depreciation) (8)	
Barclays			1-Month				
PLC	\$17,500,000	Receive	USD-LIBO	R 1.143%	Monthly 9/15/16	\$ (343,814)	
Morgan			1-Month				
Stanley	17,500,000	Receive	USD-LIBO	R 0.588	Monthly 9/15/14	(89,399)	
Morgan			1-Month				
Stanley	17,500,000	Receive	USD-LIBO	R 1.659	Monthly 9/15/18	(544,695)	
						\$ (977,908)	

Credit Default Swaps outstanding:

Referenced	Buy/Sell Protection (9)		Notional Amount	Fixed Rates (Annualized)		on Value	Unrealized Appreciation (Depreciation) (8)
Citibandest Buy							
N.A. Co., Inc.	Buy	8.55%	\$ 500,000	5.000%	3/20/18	\$ 61,167	\$ (32,583)
Delhaize CrediAmerica, SuissleLC	Buy	2.33	1,000,000	1.000	3/20/18	60,035	(17,769)
	-	2.00	1,000,000	1.000	3/20/10	00,033	(17,709)
CrediHewlett-Pac Suisseompany	Buy	2.60	4,000,000	1.000	3/20/18	287,420	(110,219)
Morg&mohl's Stanleorporation	n Buy	2.56	3,000,000	1.000	3/20/18	211,105	33,258
Morg āh e Kroger Stanl © o.	Buy	1.03	2,000,000	1.000	3/20/18	257	(6,727)
			Nuveen In				\$ (134,040)

JSD

Nuveen Short Duration Credit Opportunities Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Senior Loans generally 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.

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
 - (6) Borrowings as a percentage of Total Investments is 28.7%.
- (7) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (8) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- (9) The Fund entered into the credit default swap to gain investment exposure to the referenced entity. Selling protection has a similar credit risk position to owning that referenced entity. Buying protection has a similar credit risk position to selling the referenced entity short.

(10) The credit spread generally serves as an indication of the current status of the payment/performance risk and therefore the likelihood of default of the credit derivative. The credit spread also reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into a credit default swap contract. Higher credit spreads are indicative of a higher likelihood of performance by the seller of protection.

N/R Not rated.

N/A Not applicable.

DD1 Portion of investment purchased on a delayed delivery basis.

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

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

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

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

See accompanying notes to financial statements.

Nuveen Investments

Statement of

ASSETS & LIABILITIES

January 31, 2013 (Unaudited)

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)
Assets				
Investments, at value (cost \$368,401,321, \$904,462,064, \$601,553,343 and \$286,929,711,				
respectively)	\$371,932,696	\$915,810,665	\$609,930,508	\$295,673,670
Cash	1,474,351	2,586,916	1,450,001	804,001
Credit default swaps premiums paid	, ,	, ,	, ,	754,024
Unrealized				701,021
appreciation on credit default				00.504
swaps, net				26,531
Receivables:	0.000.700	4 070 047	0.504.700	4 000 074
Interest	2,089,766	4,870,947	3,591,768	1,888,874
Investments sold	11,632,812	31,928,521	12,657,650	9,607,609
Matured senior	210 522	170 600	200 106	
loans	319,533	170,688	209,106	
Shares sold through shelf offering	1,973,482	2,883,574		
Other assets	152,647	214,357	134,913	52,958
Total assets	389,575,287	958,465,668	627,973,946	308,807,667
Liabilities	309,373,207	930,403,000	027,373,340	308,807,007
Borrowings	100,000,000	249,200,000	159,900,000	85,000,000
Unrealized deprecia		243,200,000	133,300,000	83,000,000
Credit default	ation on.			
swaps				160,571
Interest rate				100,071
swaps	1,246,485	3,333,062	1,976,678	977,908
Payables:	1,210,100	0,000,002	1,070,070	077,000
Investments				
purchased	25,244,632	58,593,738	37,721,819	20,942,653
Common share		22,000,.00	2. ,, 2.,010	_0,0 1=,000
dividends	1,551,663	3,815,655	2,687,328	1,256,262

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Accrued expenses:				
Interest on				
borrowings	18,788	55,190	30,043	54,942
Management				
fees	246,051	600,466	399,678	197,383
Trustees fees	57,483	90,661	55,456	5,354
Shelf offering				
costs	90,891	12,650	77,182	5,000
Other	246,886	414,614	298,464	108,733
Total liabilities	128.702.879			