

NUVEEN FLOATING RATE INCOME FUND
Form N-Q
December 30, 2015

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

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

Investment Company Act file number 811-21494

Nuveen Floating Rate Income Fund

(Exact name of registrant as specified in charter)

333 West Wacker Drive, Chicago, Illinois 60606

(Address of principal executive offices) (Zip code)

Kevin J. McCarthy Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

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

Date of fiscal year end: July 31

Date of reporting period: October 31, 2015

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

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

Item 1. Schedule of Investments

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Nuveen Floating Rate Income Fund
Portfolio of Investments

October 31, 2015 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
LONG-TERM INVESTMENTS 149.7% (91.9% of Total Investments)					
VARIABLE RATE SENIOR LOAN INTERESTS 125.0% (76.8% of Total Investments) (4)					
Aerospace & Defense 1.9% (1.1% of Total Investments)					
\$ 4,269	B/E Aerospace, Inc., Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 4,299,411
5,518	Sequa Corporation, Term Loan B	5.250%	6/19/17	CCC+	4,607,352
2,986	Transdigm, Inc., Term Loan E, First Lien	3.500%	5/16/22	Ba3	2,934,716
12,773	Total Aerospace & Defense				11,841,479
Air Freight & Logistics 0.5% (0.3% of Total Investments)					
3,000	XPO Logistics, Inc., Term Loan B, (W/DD)	TBD	TBD	Ba1	2,977,500
Airlines 3.6% (2.2% of Total Investments)					
3,431	American Airlines, Inc., Term Loan B, First Lien	3.250%	6/29/20	BB+	3,412,024
2,970	American Airlines, Inc., Term Loan B, First Lien	3.500%	10/10/21	BB+	2,964,060
9,720	Delta Air Lines, Inc., Term Loan B1	3.250%	10/18/18	BBB	9,726,188
1,945	Delta Air Lines, Inc., Term Loan B2	2.446%	4/18/16	BBB	1,945,202
4,410	US Airways, Inc., Term Loan B1	3.500%	5/23/19	BB+	4,396,677
22,476	Total Airlines				22,444,151
Automobiles 3.1% (1.9% of Total Investments)					
9,850	Chrysler Group LLC, Tranche B, Term Loan	3.250%	12/31/18	BB+	9,826,606
7,795	Formula One Group, Term Loan, First Lien	4.750%	7/30/21	B	7,679,497
2,000	Formula One Group, Term Loan, Second Lien	7.750%	7/29/22	CCC+	1,905,000
19,645	Total Automobiles				19,411,103
Building Products 0.7% (0.5% of Total Investments)					
2,772	Gates Global LLC, Term Loan	4.250%	7/06/21	B+	2,614,919
2,115	Quikrete Holdings, Inc., Term Loan, First Lien	4.000%	9/28/20	BB	2,112,499

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4,887	Total Building Products				4,727,418
	Capital Markets 0.9% (0.6% of Total Investments)				
2,801	Citco III Limited, Term Loan B	4.250%	6/29/18	N/R	2,809,029
2,940	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,943,675
5,741	Total Capital Markets				5,752,704
	Chemicals 1.8% (1.1% of Total Investments)				
595	Ineos US Finance LLC, Term Loan B, First Lien	4.250%	3/31/22	BB	588,752
2,741	Ineos US Finance LLC, Cash Dollar, Term Loan	3.750%	5/04/18	BB	2,716,294
2,319	Mineral Technologies, Inc., Term Loan B2	4.750%	5/07/21	BB	2,327,495
2,431	PQ Corporation, Term Loan B	4.000%	8/07/17	B+	2,427,832
3,507	Univar, Inc., Term Loan B, First Lien	4.250%	7/01/22	BB	3,456,872
11,593	Total Chemicals				11,517,245
	Commercial Services & Supplies 3.5% (2.1% of Total Investments)				
1,501	Acosta, Inc., Term Loan B	4.250%	9/26/21	B1	1,464,318
934	ADS Waste Holdings, Inc., Initial Term Loan, Tranche B2	3.750%	10/09/19	B+	923,918
4,445	CCS Income Trust, Term Loan, First Lien	6.250%	5/12/18	B	3,475,061
825	Education Management LLC, Tranche A, Term Loan	5.500%	7/02/20	N/R	241,101
1,443	Education Management LLC, Tranche B, Term Loan	8.500%	7/02/20	N/R	194,829
4,579	iQor US, Inc., Term Loan, First Lien	6.000%	4/01/21	B	3,709,087
500	iQor US, Inc., Term Loan, Second Lien	9.750%	4/01/22	CCC+	388,750
11,351	Millennium Laboratories, Inc., Tranche B, Term Loan, (5)	5.250%	4/16/21	D	4,171,669
3,875	Protection One, Inc., Term Loan, First Lien	5.000%	7/01/21	B1	3,859,015
107	Universal Services of America, Delayed Draw, Term Loan, Second Lien	9.500%	7/28/23	CCC+	104,152

Nuveen Investments 1

JFR Nuveen Floating Rate Income Fund
Portfolio of Investments (continued)

October 31, 2015 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
Commercial Services & Supplies (continued)					
\$ 1,643	Universal Services of America, Term Loan, Second Lien	9.500%	7/28/23	CCC+	\$ 1,596,994
132	Universal Services of America, Delayed Draw, Term Loan, First Lien	4.750%	7/28/22	B	128,882
1,868	Universal Services of America, Term Loan, First Lien	4.750%	7/28/22	B	1,827,784
33,203	Total Commercial Services & Supplies				22,085,560
Communications Equipment 1.7% (1.0% of Total Investments)					
6,724	Avaya, Inc., Term Loan B3, (DD1)	4.823%	10/26/17	B1	5,547,078
1,060	Avaya, Inc., Term Loan B6	6.500%	3/31/18	B1	879,598
1,896	Commscope, Inc., Term Loan B, First Lien	3.750%	12/29/22	BB	1,896,426
2,320	Riverbed Technology, Inc., Term Loan B, First Lien	6.000%	4/25/22	B1	2,325,804
12,000	Total Communications Equipment				10,648,906
Consumer Finance 1.9% (1.2% of Total Investments)					
2,500	First Data Corporation, Term Loan B	3.947%	7/08/22	BB	2,509,375
9,750	First Data Corporation, Term Loan	3.697%	3/23/18	BB	9,694,142
12,250	Total Consumer Finance				12,203,517
Containers & Packaging 1.4% (0.9% of Total Investments)					
2,000	Berry Plastics Holding Corporation, Term Loan F	4.000%	10/03/22	BB	2,006,112
4,320	BWAY Holding Company, Term Loan B, First Lien	5.500%	8/14/20	B2	4,333,044
2,827	Reynolds Group Holdings, Inc., Incremental US Term Loan, First Lien	4.500%	12/01/18	B+	2,834,274
9,147	Total Containers & Packaging				9,173,430
Diversified Consumer Services 6.2% (3.8% of Total Investments)					
1,750	AlixPartners LLP, Term Loan B, First Lien	4.500%	7/28/22	B+	1,750,219
7,953	Cengage Learning Acquisitions, Inc., Exit Term Loan	7.000%	3/31/20	B+	7,917,938
438	Harland Clarke Holdings Corporation, Extended Term Loan	5.577%	6/30/17	BB	436,266
3,282	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	BB	3,275,149

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1,434	Harland Clarke Holdings Corporation, Term Loan B4	6.000%	8/04/19	BB	1,430,331
9,694	Hilton Hotels Corporation, Term Loan B2	3.500%	10/25/20	BBB	9,724,484
2,993	Houghton Mifflin, Term Loan B, First Lien	4.000%	5/28/21	BB	2,970,056
218	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	B	188,201
3,503	New Albertson's, Inc., Term Loan	4.750%	6/25/21	Ba3	3,490,378
7,791	ServiceMaster Company, Term Loan	4.250%	7/01/21	BB	7,802,921
39,056	Total Diversified Consumer Services				38,985,943
Diversified Financial Services 0.7% (0.4% of Total Investments)					
1,496	MJ Acquisition Corp., Term Loan, First Lien	4.001%	6/01/22	BB	1,497,484
1,985	Transdigm, Inc., Term Loan, Second Lien	4.750%	11/12/21	N/R	1,985,012
1,000	TransFirst, Inc., Term Loan, Second Lien	9.000%	11/11/22	CCC+	1,003,125
4,481	Total Diversified Financial Services				4,485,621
Diversified Telecommunication Services 4.9% (3.0% of Total Investments)					
1,712	Greeneden U.S. Holdings II LLC, Term Loan B	4.000%	2/08/20	B	1,703,526
395	Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan	3.750%	6/30/19	BB	383,917
2,435	Level 3 Financing, Inc., Term Loan B2	3.500%	5/31/22	Ba1	2,435,653
3,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	Ba1	3,680,417
10,827	WideOpenWest Finance LLC, Term Loan B	4.500%	4/01/19	Ba3	10,690,237
4,437	Ziggo N.V., Term Loan B1	3.500%	1/15/22	BB	4,371,923
2,860	Ziggo N.V., Term Loan B2	3.500%	1/15/22	BB	2,817,350
4,703	Ziggo N.V., Term Loan B3, Delayed Draw	3.500%	1/15/22	BB	4,633,535
31,036	Total Diversified Telecommunication Services				30,716,558
Electronic Equipment, Instruments & Components 1.1% (0.7% of Total Investments)					
4,116	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/31/17	B	3,889,822
3,103	TTM Technologies, Term Loan B	6.000%	5/31/21	B+	2,901,617
7,219	Total Electronic Equipment, Instruments & Components				6,791,439

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
Energy Equipment & Services 0.7% (0.4% of Total Investments)					
\$ 647	Dynamic Energy Services International LLC, Term Loan	9.500%	3/06/18	B3	\$ 598,396
5,227	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B	3,044,731
1,999	Offshore Group Investment Limited, Term Loan B, (5)	5.000%	10/25/17	D	579,837
7,873	Total Energy Equipment & Services				4,222,964
Food & Staples Retailing 7.4% (4.6% of Total Investments)					
4,924	Albertson's LLC, Term Loan B2	5.375%	3/21/19	BB	4,924,992
27,795	Albertson's LLC, Term Loan B4	5.500%	8/25/21	BB	27,831,450
3,229	BJ's Wholesale Club, Inc., Replacement Loan, First Lien	4.500%	9/26/19	B	3,200,139
4,000	BJ's Wholesale Club, Inc., Replacement Loan, Second Lien	8.500%	3/26/20	CCC	3,908,000
737	Del Monte Foods Company, Term Loan, First Lien	4.254%	2/18/21	B2	721,677
1,500	Rite Aid Corporation, Tranche 1, Term Loan, Second Lien	5.750%	8/21/20	BB	1,515,000
1,675	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	4.875%	6/21/21	BB	1,681,020
3,114	Supervalu, Inc., New Term Loan	4.500%	3/21/19	BB	3,113,829
46,974	Total Food & Staples Retailing				46,896,107
Food Products 5.5% (3.4% of Total Investments)					
1,975	Hearthside Group Holdings, Term Loan, First Lien	4.500%	6/02/21	B1	1,971,840
6,808	Jacobs Douwe Egberts, Term Loan B	4.250%	7/02/22	N/R	6,792,623
4,778	Pinnacle Foods Finance LLC, Term Loan G	3.000%	4/29/20	BB+	4,780,468
16,792	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	16,816,563
4,770	Wilton Products, Inc., Tranche B, Term Loan	8.500%	8/30/18	N/R	4,644,788
35,123	Total Food Products				35,006,282
Health Care Equipment & Supplies 3.6% (2.2% of Total Investments)					
583	Ardent Medical Services, Inc., Term Loan B, First Lien	6.500%	8/04/21	B1	583,415
1,980	CareCore National LLC, Term Loan	5.500%	3/05/21	B	1,781,910
5,019	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	4,792,907
2,553	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/09/19	B	2,380,848
2,426	ConvaTec Healthcare, Term Loan B	4.250%	6/15/20	Ba2	2,425,020

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2,000	Greatbatch, Inc., Term Loan B	5.250%	10/14/22	B+	2,008,750
6,755	Kinetic Concepts, Inc., Incremental Term Loan E1	4.500%	5/04/18	BB	6,763,138
2,000	Sterigenics International, Inc., Term Loan B	4.250%	5/16/22	B1	1,990,000
23,316	Total Health Care Equipment & Supplies				22,725,988
	Health Care Providers & Services	5.4% (3.3% of Total Investments)			
1,985	Acadia Healthcare, Inc., Term Loan B, First Lien	4.250%	2/11/22	Ba2	1,994,677
1,734	Community Health Systems, Inc., Term Loan G	3.750%	12/31/19	BB	1,729,077
3,470	Community Health Systems, Inc., Term Loan H	4.000%	1/27/21	BB	3,465,142
3,616	DaVita HealthCare Partners, Inc., Tranche B, Term Loan	3.500%	6/24/21	Ba1	3,623,754
8,531	Drumm Investors LLC, Term Loan	6.750%	5/04/18	B	8,576,743
1,444	Genesis Healthcare LLC, Term Loan	10.000%	12/04/17	B	1,477,443
1,298	HCA, Inc., Tranche B5, Term Loan	2.938%	3/31/17	BBB	1,299,744
2,481	Healogics, Inc., Term Loan, First Lien	5.250%	7/01/21	B	2,140,038
3,662	Heartland Dental Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	3,639,515
2,000	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/21/19	CCC	2,002,500
1,601	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	B2	1,545,053
2,376	National Mentor Holdings, Inc., Term Loan B	4.250%	1/31/21	B+	2,340,811
34,198	Total Health Care Providers & Services				33,834,497
	Health Care Technology	0.8% (0.5% of Total Investments)			
5,128	Catalent Pharma Solutions, Inc., Term Loan	4.250%	5/20/21	BB	5,128,701
	Hotels, Restaurants & Leisure	6.3% (3.8% of Total Investments)			
7,836	Burger King Corporation, Term Loan B	3.750%	12/10/21	Ba3	7,849,085
3,012	CCM Merger, Inc., Term Loan B	4.500%	8/08/21	BB	3,011,793
5,228	CityCenter Holdings LLC, Term Loan	4.250%	10/16/20	BB	5,236,444
586	Extended Stay America, Inc., Term Loan	5.000%	6/24/19	BB+	594,402
2,765	Intrawest Resorts Holdings, Inc., Term Loan B, First Lien	4.750%	12/09/20	CCC	2,764,824
2,244	Life Time Fitness, Inc., Term Loan B	4.250%	6/10/22	BB	2,234,906

JFR Nuveen Floating Rate Income Fund
Portfolio of Investments (continued)

October 31, 2015 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Hotels, Restaurants & Leisure (continued)				
\$ 2,918	MGM Resorts International, Term Loan B	3.500%	12/20/19	BB+	\$ 2,916,027
3,930	Scientific Games Corporation, Term Loan	6.000%	10/18/20	BB	3,850,174
4,470	Scientific Games Corporation, Term Loan B2	6.000%	10/01/21	BB	4,377,091
3,273	Seaworld Parks and Entertainment, Inc., Term Loan B2	3.000%	5/14/20	BB	3,085,255
3,625	Station Casino LLC, Term Loan B	4.250%	3/02/20	B+	3,629,579
39,887	Total Hotels, Restaurants & Leisure				39,549,580
	Household Durables 0.4% (0.3% of Total Investments)				
2,435	Serta Simmons Holdings LLC, Term Loan	4.250%	10/01/19	BB	2,439,213
248	Tempur-Pedic International, Inc., New Term Loan B	3.500%	3/18/20	BB+	248,469
2,683	Total Household Durables				2,687,682
	Industrial Conglomerates 0.3% (0.2% of Total Investments)				
2,285	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750%	11/26/20	B1	2,125,996
	Insurance 2.1% (1.3% of Total Investments)				
5,326	Alliant Holdings I LLC, Initial Term Loan B, First Lien	4.500%	8/12/22	B	5,277,981
2,500	AssuredPartners Capital, Inc., Term Loan, First Lien	5.750%	10/16/22	B1	2,507,812
5,885	Hub International Holdings, Inc., Initial Term Loan	4.000%	10/02/20	B1	5,756,620
13,711	Total Insurance				13,542,413
	Internet & Catalog Retail 1.3% (0.8% of Total Investments)				
8,439	Travelport LLC, Term Loan B, First Lien	5.750%	9/02/21	B	8,393,025
	Internet Software & Services 2.0% (1.2% of Total Investments)				
1,000	Ancestry.com, Inc., Term Loan B	5.000%	8/29/22	Ba3	1,001,667
735	Sabre Inc., Term Loan B2	4.000%	2/19/19	Ba3	735,772
3,404	Sabre Inc., Term Loan	4.000%	2/19/19	Ba3	3,407,579
290	Sabre Inc., Term Loan C	3.500%	2/19/18	Ba3	289,711
7,877	Tibco Software, Inc., Term Loan B	6.500%	12/04/20	B1	7,483,229
13,306	Total Internet Software & Services				12,917,958
	IT Services 0.9% (0.5% of Total Investments)				
3,785	EIG Investors Corp., Term Loan	5.000%	11/09/19	B	3,786,901

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569	VFH Parent LLC, New Term Loan	5.250%	11/08/19	N/R	570,334
1,221	Zayo Group LLC, Term Loan B	3.750%	5/06/21	BB	1,220,518
5,575	Total IT Services				5,577,753
Leisure Products 2.1% (1.3% of Total Investments)					
3,755	24 Hour Fitness Worldwide, Inc., Term Loan B	4.750%	5/28/21	Ba3	3,360,985
4,022	Academy, Ltd., Term Loan B	5.000%	7/01/22	B	4,016,026
1,594	Bombardier Recreational Products, Inc., Term Loan B	3.750%	1/30/19	BB	1,594,593
3,169	Equinox Holdings, Inc., New Initial Term Loan, First Lien	5.000%	1/31/20	B1	3,177,742
1,000	Four Seasons Holdings, Inc., Term Loan, Second Lien	6.250%	12/27/20	B	1,000,000
13,540	Total Leisure Products				13,149,346
Machinery 0.3% (0.2% of Total Investments)					
1,828	Rexnord LLC, Term Loan B	4.000%	8/21/20	BB	1,809,431
Media 14.1% (8.7% of Total Investments)					
2,121	Advantage Sales & Marketing, Inc., Term Loan, First Lien	4.250%	7/25/21	B1	2,073,096
2,200	Advantage Sales & Marketing, Inc., Term Loan, Second Lien	7.500%	7/25/22	CCC+	2,052,875
1,743	Affinion Group Holdings, Inc., Initial Term Loan, Second Lien	8.500%	10/31/18	Caa1	1,599,125
1,000	Affinion Group Holdings, Inc., Term Loan, First Lien, (WI/DD)	TBD	TBD	B1	962,917
1,975	Catalina Marketing Corporation, Term Loan, First Lien	4.500%	4/09/21	B1	1,703,438
2,000	Catalina Marketing Corporation, Term Loan, Second Lien	7.750%	4/11/22	Caa1	1,325,400
7,480	Cequel Communications LLC, Extended Term Loan	3.500%	12/14/22	N/R	7,388,987
5,000	Charter Communications Operating Holdings LLC, Term Loan I	3.500%	1/23/23	BBB	5,001,565
1,038	Clear Channel Communications, Inc., Tranche D, Term Loan	6.938%	1/30/19	CCC+	871,911

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Media (continued)				
\$ 2,718	Clear Channel Communications, Inc., Term Loan E	7.688%	7/30/19	CCC+	\$ 2,310,172
13,537	Cumulus Media, Inc., Term Loan B	4.250%	12/23/20	B2	11,548,342
3,761	Emerald Expositions Holdings, Inc., Term Loan, First Lien	4.750%	6/17/20	BB	3,761,476
643	EMI Music Publishing LLC, Term Loan B3	4.000%	8/19/22	BB	643,112
890	Gray Television, Inc., Initial Term Loan	3.750%	6/13/21	BB	889,651
2,963	IMG Worldwide, Inc., First Lien	5.250%	5/06/21	B1	2,962,485
3,703	Interactive Data Corporation, Term Loan B	4.750%	5/02/21	B+	3,706,969
1,500	Lions Gate Entertainment Corporation, Term Loan B, Second Lien	5.000%	3/17/22	BB	1,505,625
3,338	McGraw-Hill Education Holdings LLC, Term Loan B	4.750%	3/22/19	B+	3,347,312
1,940	Mediacom Broadband LLC, Tranche G, Term Loan	4.000%	1/20/20	BB	1,940,000
2,500	Numericable Group S.A., Term Loan, (WI/DD)	TBD	TBD	B+	2,474,610
3,193	Numericable Group S.A., Term Loan B1	4.500%	5/21/20	B+	3,157,126
2,762	Numericable Group S.A., Term Loan B2	4.500%	5/21/20	B+	2,731,345
3,300	Springer Science & Business Media, Inc., Term Loan B9, First Lien	4.750%	8/14/20	B1	3,270,716
17,529	Univision Communications, Inc., Replacement Term Loan, First Lien	4.000%	3/01/20	B+	17,421,548
673	Virgin Media Investment Holdings, Term Loan F, First Lien	3.500%	6/30/23	BB	669,429
672	Weather Channel Corporation, Term Loan, Second Lien	7.000%	6/26/20	CCC+	672,611
1,994	WGM Acquisition Corporation, Tranche B, Refinancing Term Loan	3.750%	7/01/20	B1	1,943,948
561	Yell Group PLC, Term Loan A2	5.319%	3/01/19	N/R	1,136,195
50	Yell Group PLC, Term Loan A2, (8)	1.500%	3/03/19	N/R	
1,925	Yell Group PLC, Term Loan B2, PIK, (8)	0.000%	3/03/24	N/R	
94,709	Total Media				89,071,986
	Multiline Retail 2.8% (1.7% of Total Investments)				
2,239	Bass Pro Group LLC, Term Loan B, First Lien	4.000%	6/05/20	BB	2,226,623
6,414	Dollar Tree, Inc., Term Loan B1	3.500%	7/06/22	BB+	6,432,820

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2,010	Dollar Tree, Inc., Term Loan B2	4.250%	7/06/22	BB+	2,015,759
3,000	Hudson's Bay Company, Term Loan B, First Lien	4.750%	9/30/22	BB	3,009,375
4,073	J.C. Penney Corporation, Inc., Term Loan	5.000%	6/20/19	B	4,060,708
17,736	Total Multiline Retail				17,745,285
	Oil, Gas & Consumable Fuels 2.0% (1.2% of Total Investments)				
693	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B2	564,416
5,480	Energy and Exploration Partners, Term Loan	7.750%	1/22/19	N/R	3,945,313
867	EP Energy LLC, Term Loan B3, Second Lien	3.500%	5/24/18	Ba2	783,792
1,703	Fieldwood Energy LLC, Term Loan, Second Lien	8.375%	9/30/20	B	644,962
4,258	Harvey Gulf International Marine, Inc., Term Loan B	5.500%	6/18/20	B	2,821,748
3,843	Seadrill Partners LLC, Initial Term Loan	4.000%	2/21/21	B	2,259,441
427	Southcross Holdings Borrower L.P., Holdco Term Loan	6.000%	8/04/21	B	322,626
1,121	Western Refining, Inc., Term Loan B	4.250%	11/12/20	BB	1,102,385
18,392	Total Oil, Gas & Consumable Fuels				12,444,683
	Pharmaceuticals 4.7% (2.9% of Total Investments)				
6,000	Endo Health Solutions, Inc., Term Loan B	3.750%	9/26/22	Ba1	5,915,250
51	Graceway Pharmaceuticals LLC, Term Loan, (5)	0.000%	5/03/12	N/R	50,872
5,625	Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5)	0.000%	5/03/13	N/R	35,156
1,178	Grifols, Inc., Term Loan	3.188%	2/27/21	Ba1	1,177,492
3,950	Pathon, Inc., Term Loan B	4.250%	3/11/21	B1	3,877,912
5,583	Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.250%	8/18/22	B1	5,518,184
4,451	Pharmaceutical Research Associates, Inc., Term Loan	4.500%	9/23/20	BB	4,461,420
2,639	Valeant Pharmaceuticals International, Inc., Term Loan E	3.750%	8/05/20	BB	2,459,086
6,535	Valeant Pharmaceuticals International, Inc., Term Loan F	4.000%	4/01/22	Ba1	6,088,868
36,012	Total Pharmaceuticals				29,584,240
	Professional Services 0.2% (0.1% of Total Investments)				
1,129	Ceridian Corporation, Term Loan B2	4.500%	9/15/20	Ba3	1,041,081
	Real Estate Investment Trust 4.2% (2.6% of Total Investments)				
15,261	Communications Sales & Leasing,	5.000%	10/24/22	BBB	14,435,067

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Inc., Term Loan B, First Lien					
4,876	Realogy Corporation, Initial Term Loan B	3.750%	3/05/20	BB	4,877,914
2,286	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	BB	2,268,918

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JFR Nuveen Floating Rate Income Fund
Portfolio of Investments (continued)

October 31, 2015 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
Real Estate Investment Trust (continued)					
\$ 5,466	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	4.750%	12/18/20	BB	\$ 5,037,635
27,889	Total Real Estate Investment Trust				26,619,534
Real Estate Management & Development 1.5% (0.9% of Total Investments)					
3,723	Capital Automotive LP, Term Loan, Second Lien	6.000%	4/30/20	B1	3,741,506
5,593	Capital Automotive LP, Term Loan, Tranche B1	4.000%	4/10/19	Ba2	5,602,098
9,316	Total Real Estate Management & Development				9,343,604
Road & Rail 0.3% (0.2% of Total Investments)					
2,000	Quality Distribution, Term Loan, First Lien	5.750%	8/18/22	B1	1,960,000
Semiconductors & Semiconductor Equipment 3.2% (2.0% of Total Investments)					
7,060	Avago Technologies, Term Loan B	3.750%	5/06/21	BBB	7,065,905
7,349	Freescale Semiconductor, Inc., Term Loan, Tranche B4	4.250%	2/28/20	N/R	7,351,764
2,940	Freescale Semiconductor, Inc., Term Loan, Tranche B5	5.000%	1/15/21	N/R	2,943,975
2,899	NXP Semiconductor LLC, Term Loan D	3.250%	1/11/20	BBB	2,867,191
20,248	Total Semiconductors & Semiconductor Equipment				20,228,835
Software 10.0% (6.2% of Total Investments)					
3,081	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	3,040,990
5,640	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	B1	5,095,862
2,500	Computer Sciences Government Services, Term Loan B, First Lien, (WI/DD)	TBD	TBD	N/R	2,509,375
5,375	Compuware Corporation, Tranche B2, Term Loan, First Lien	6.250%	12/15/21	B	5,131,275
4,007	Ellucian, Term Loan B, First Lien	4.750%	9/30/22	B	4,006,628
4,672	Emdeon Business Services LLC, Term Loan B2	3.750%	11/02/18	Ba3	4,650,438
12,847	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5	3.750%	6/03/20	B+	12,528,518
1,750	Informatica Corp., Term Loan B	4.500%	8/05/22	B	1,733,411

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2,808	Micro Focus International PLC, Term Loan B	5.250%	11/19/21	BB	2,808,532
3,135	Micro Focus International PLC, Term Loan C	4.500%	11/20/19	BB	3,134,022
6,305	Misys PLC, Term Loan B, First Lien	5.000%	12/12/18	B+	6,312,248
3,913	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B1	4.000%	7/08/22	BB	3,929,298
605	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B2	4.000%	7/08/22	BB	607,972
2,615	SunGard Data Systems, Inc., Term Loan E	4.000%	3/08/20	BB	2,616,380
5,278	Zebra Technologies Corporation, Term Loan B, First Lien	4.750%	10/27/21	BB+	5,321,125
64,531	Total Software				63,426,074
	Specialty Retail 1.6% (1.0% of Total Investments)				
3,589	Jo-Ann Stores, Inc., Term Loan, First Lien	4.000%	3/16/18	Ba3	3,498,917
2,687	Petsmart, Inc., Term Loan B	4.250%	3/11/22	BB	2,689,248
490	Pilot Travel Centers LLC, Term Loan B, First Lien, (WI/DD)	TBD	TBD	BB+	493,437
3,400	Staples, Inc., Term Loan B, First Lien, (WI/DD)	TBD	TBD	BBB	3,388,100
10,166	Total Specialty Retail				10,069,702
	Technology Hardware, Storage & Peripherals 2.8% (1.7% of Total Investments)				
17,686	Dell, Inc., Term Loan B2	4.000%	4/29/20	BBB	17,707,048
	Trading Companies & Distributors 1.7% (1.0% of Total Investments)				
9,247	HD Supply, Inc., Term Loan B	3.750%	8/13/21	BB	9,232,309
1,666	Neff Rental/Neff Finance Closing Date Loan, Second Lien	7.250%	6/09/21	B	1,524,470
10,913	Total Trading Companies & Distributors				10,756,779
	Transportation Infrastructure 0.4% (0.3% of Total Investments)				
152	Ceva Group PLC, Canadian Term Loan	6.500%	3/19/21	B2	133,915
879	Ceva Group PLC, Dutch B.V., Term Loan	6.500%	3/19/21	B2	776,708
846	Ceva Group PLC, Synthetic Letter of Credit Term Loan	6.500%	3/19/21	B2	747,731
1,213	Ceva Group PLC, US Term Loan	6.500%	3/19/21	B2	1,071,322
3,090	Total Transportation Infrastructure				2,729,676

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
Wireless Telecommunication Services 2.5% (1.5% of Total Investments)					
\$ 4,611	Asurion LLC, Term Loan B1	5.000%	5/24/19	Ba3	\$ 4,414,253
4,769	Asurion LLC, Term Loan B4, First Lien	5.000%	8/04/22	Ba3	4,521,208
4,874	Fairpoint Communications, Inc., Term Loan B	7.500%	2/14/19	B	4,895,110
2,000	UPC Broadband Holding BV, Term Loan AH	3.250%	6/30/21	BB	1,972,322
16,254	Total Wireless Telecommunication Services				15,802,893
\$ 832,444	Total Variable Rate Senior Loan Interests (cost \$826,556,703)				789,861,717
Shares	Description (1)				Value
COMMON STOCKS 1.3% (0.8% of Total Investments)					
Diversified Consumer Services 0.3% (0.2% of Total Investments)					
78,490	Cengage Learning Holdings II LP, (6), (7)				\$ 1,942,627
9,876,769	Education Management Corporation, (6), (7)				98,768
	Total Diversified Consumer Services				2,041,395
Hotels, Restaurants & Leisure 0.3% (0.2% of Total Investments)					
37,535	BLB Worldwide Holdings Inc., (6), (7)				1,820,447
2,670	Buffets Term Loan, (6), (7)				
	Total Hotels, Restaurants & Leisure				1,820,447
Media 0.7% (0.4% of Total Investments)					
6,597	Cumulus Media, Inc., (6)				3,029
26,045	Metro-Goldwyn-Mayer, (6), (7)				1,966,398
57,088	Tribune Media Company				2,302,359
45,942	Tribune Media Company, (8)				
14,272	Tribune Publishing Company				134,728
	Total Media				4,406,514
Professional Services 0.0% (0.0% of Total Investments)					
47,152	Vertrue, Inc., (6), (7)				101,377
Software 0.0% (0.0% of Total Investments)					
743,286	Eagle Topco LP, (6), (8)				1
	Total Common Stocks (cost \$8,363,494)				8,369,734

Shares	Description (1)	Coupon	Ratings (3)	Value	
	\$25 PAR (OR SIMILAR) RETAIL PREFERRED Investments)	0.0% (0.0% of Total			
	Diversified Consumer Services				
	0.0% (0.0% of Total Investments)				
10,989	Education Management Corporation	7.500%	N/R	\$ 164,835	
	Total \$25 Par (or similar) Retail Preferred (cost \$26,686)			164,835	
Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	CONVERTIBLE BONDS	0.1%			
	(0.1% of Total Investments)				
	Communications Equipment	0.1%			
	(0.1% of Total Investments)				
\$ 850	Nortel Networks Corp., (5)	1.750%	4/15/12	N/R	\$ 716,125
\$ 850	Total Convertible Bonds (cost \$696,250)				716,125
Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	CORPORATE BONDS	15.2%			
	(9.3% of Total Investments)				
	Commercial Services & Supplies	0.1% (0.1% of Total Investments)			
\$ 700	NES Rental Holdings Inc., 144A	7.875%	5/01/18	B	\$ 697,375

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JFR Nuveen Floating Rate Income Fund
Portfolio of Investments (continued)

October 31, 2015 (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	Communications Equipment 0.2% (0.1% of Total Investments)				
\$ 2,500	Avaya Inc., 144A	10.500%	3/01/21	CCC+	\$ 968,750
	Containers & Packaging 0.3% (0.2% of Total Investments)				
1,715	Reynolds Group	9.875%	8/15/19	CCC+	1,805,038
	Diversified Telecommunication Services 1.9% (1.1% of Total Investments)				
2,560	Frontier Communications Corporation	6.250%	9/15/21	BB	2,286,080
2,200	Frontier Communications Corporation	6.875%	1/15/25	BB	1,901,013
1,500	IntelSat Limited	6.750%	6/01/18	CCC+	1,331,250
5,750	IntelSat Limited	7.750%	6/01/21	CCC+	3,392,500
4,550	IntelSat Limited	8.125%	6/01/23	CCC+	2,695,875
16,560	Total Diversified Telecommunication Services				11,606,718
	Health Care Equipment & Supplies 2.5% (1.5% of Total Investments)				
3,250	Kinetic Concepts	10.500%	11/01/18	B	3,431,675
2,000	Kinetic Concepts	12.500%	11/01/19	CCC+	2,122,500
1,000	Tenet Healthcare Corporation	6.750%	2/01/20	B3	1,013,750
4,000	Tenet Healthcare Corporation	6.000%	10/01/20	Ba2	4,320,000
1,650	Tenet Healthcare Corporation	8.125%	4/01/22	B3	1,744,875
3,335	Tenet Healthcare Corporation	6.750%	6/15/23	B3	3,309,988
15,235	Total Health Care Equipment & Supplies				15,942,788
	Health Care Providers & Services 2.0% (1.3% of Total Investments)				
4,000	Community Health Systems, Inc.	5.125%	8/01/21	BB	4,130,000
6,400	Community Health Systems, Inc.	6.875%	2/01/22	B+	6,448,000
1,200	IASIS Healthcare Capital Corporation	8.375%	5/15/19	CCC+	1,227,000
1,000	Truven Health Analytics Inc.	10.625%	6/01/20	CCC+	1,047,500
12,600	Total Health Care Providers & Services				12,852,500
	Hotels, Restaurants & Leisure 0.5% (0.3% of Total Investments)				
275	Scientific Games Corporation	8.125%	9/15/18	B	250,250
3,200	Scientific Games International Inc.	10.000%	12/01/22	B	2,832,000
3,475	Total Hotels, Restaurants & Leisure				3,082,250
	Media 4.1% (2.5% of Total Investments)				
1,000	CCO Holdings LLC Finance Corporation	5.750%	9/01/23	BB	1,027,500
200	CCO Safari II LLC, 144A	3.579%	7/23/20	BBB	200,750
1,762	Clear Channel Communications, Inc.	10.000%	1/15/18	CCC	933,860
6,562	Clear Channel Communications, Inc.	9.000%	12/15/19	CCC+	5,553,093

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10,842	Clear Channel Communications, Inc.	14.000%	2/01/21	CCC	4,445,018
10,350	Clear Channel Communications, Inc.	9.000%	3/01/21	CCC+	8,512,875
2,000	Dish DBS Corporation	5.875%	7/15/22	BB	1,960,000
1,500	Dish DBS Corporation	5.875%	11/15/24	BB	1,434,750
1,875	McGraw-Hill Global Education Holdings	9.750%	4/01/21	BB	2,053,125
36,091	Total Media				26,120,971
Real Estate Investment Trust 0.2% (0.1% of Total Investments)					
1,500	iStar Inc.	4.000%	11/01/17	B+	1,466,250
Semiconductors & Semiconductor Equipment 0.8% (0.5% of Total Investments)					
500	Advanced Micro Devices, Inc.	6.750%	3/01/19	B	385,000
2,800	Advanced Micro Devices, Inc.	7.750%	8/01/20	B	2,072,000
2,468	Advanced Micro Devices, Inc.	7.500%	8/15/22	B	1,789,300
1,000	Advanced Micro Devices, Inc.	7.000%	7/01/24	B	700,000
6,768	Total Semiconductors & Semiconductor Equipment				4,946,300
Software 0.5% (0.3% of Total Investments)					
2,500	BMC Software Finance Inc., 144A	8.125%	7/15/21	CCC+	1,934,374

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