

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

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

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

Investment Company Act file number 811-21494

Nuveen Floating Rate Income Fund

(Exact name of registrant as specified in charter)

333 West Wacker Drive, Chicago, Illinois 60606

(Address of principal executive offices) (Zip code)

Kevin J. McCarthy Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

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

Date of fiscal year end: 7/31

Date of reporting period: 4/30/2011

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

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

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

April 30, 2011 (Unaudited)

Principal Amount (000)	Description (1)	Weighted Average Coupon	Maturity (2)	Ratings (3)	Value
Variable Rate Senior Loan Interests					
119.3% (86.3% of Total Investments)					
(4)					
Aerospace & Defense 1.3% (0.9% of Total Investments)					
\$ 337	Hawker Beechcraft, LLC, LC Facility	2.307%	3/26/14	CCC+	\$ 297,810
477	Hawker Beechcraft, LLC, Term Loan B	10.500%	3/26/14	CCC+	486,397
5,454	Hawker Beechcraft, LLC, Term Loan	2.238%	3/26/14	CCC+	4,815,992
1,910	Transdigm, Inc., Term Loan	4.000%	6/30/17	Ba2	1,933,530
8,178	Total Aerospace & Defense				7,533,729
Airlines 1.7% (1.2% of Total Investments)					
3,000	Delta Air Lines, Inc., Revolving Loan, Delayed Draw	0.750%	3/28/13	Ba2	(102,187)
10,370	United Air Lines, Inc., Term Loan B	2.313%	2/01/14	BB-	10,135,137
13,370	Total Airlines				10,032,950
Auto Components 2.6% (1.9% of Total Investments)					
10,321	Federal-Mogul Corporation, Tranche B, Term Loan	2.173%	12/29/14	Ba3	10,083,710
5,699	Federal-Mogul Corporation, Tranche C, Term Loan	2.151%	12/28/15	Ba3	5,568,584
16,020	Total Auto Components				15,652,294
Biotechnology 1.4% (1.0% of Total Investments)					

Edgar Filing: NUVEEN FLOATING RATE INCOME FUND - Form N-Q/A

6,000	Grifols, Term Loan, WI/DD	TBD	TBD	BB	6,066,528
2,500	Onex Carestream Finance LP, Term Loan	5.000%	2/25/17	Ba2	2,346,562
8,500	Total Biotechnology				8,413,090
Building Products 2.3% (1.6% of Total Investments)					
2,000	Goodman Global Inc., Second Lien Term Loan	9.000%	10/28/17	B-	2,075,834
11,277	Goodman Global Inc., Term Loan	5.750%	10/28/16	B+	11,392,917
13,277	Total Building Products				13,468,751
Capital Markets 0.3% (0.2% of Total Investments)					
590	BNY Convergenx Group LLC, Incremental Term Loan	5.250%	12/19/16	B+	595,060
1,405	BNY Convergenx Group LLC, Term Loan	5.250%	12/19/16	B+	1,418,145
1,995	Total Capital Markets				2,013,205
Chemicals 3.4% (2.5% of Total Investments)					
1,393	Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B1	4.000%	5/05/15	Ba3	1,388,633
594	Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B2	4.063%	5/05/15	Ba3	592,121
3,420	Ineos US Finance LLC, Tranche B2	7.500%	12/16/13	B1	3,546,707
3,422	Ineos US Finance LLC, Tranche C2	8.000%	12/16/14	B1	3,548,885
2,873	Styron S.a.r.l. Corporation, Term Loan	6.000%	8/02/17	B+	2,906,004
7,980	Univar, Inc., Term Loan	5.000%	6/30/17	B	8,050,535
19,682	Total Chemicals				20,032,885
Commercial Banks 0.3% (0.2% of Total Investments)					
1,995	Fifth Third Processing Solutions LLC, Term Loan	5.500%	11/03/16	BB-	2,015,698
Commercial Services & Supplies 0.9% (0.7% of Total Investments)					

Edgar Filing: NUVEEN FLOATING RATE INCOME FUND - Form N-Q/A

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

Edgar Filing: NUVEEN FLOATING RATE INCOME FUND - Form N-Q/A

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

Edgar Filing: NUVEEN FLOATING RATE INCOME FUND - Form N-Q/A

3,980	Pierre Foods, Inc., Term Loan	7.000%	9/30/16	B+	4,015,653
2,220	Pinnacle Foods Finance LLC, Tranche D, Term Loan	6.000%	4/02/14	Ba3	2,249,410
13,422	Total Food Products				13,571,146

Health Care Equipment & Supplies
0.6% (0.5% of Total Investments)

143	Fenwal, Inc., Delayed Term Loan	2.561%	2/28/14	B	134,762
833	Fenwal, Inc., Term Loan	2.561%	2/28/14	B	786,057
1,125	Symbion, Inc., Term Loan A	3.461%	8/23/13	B1	1,091,228
1,740	Symbion, Inc., Term Loan B	3.461%	8/25/14	B1	1,688,271
3,841	Total Health Care Equipment & Supplies				3,700,318

Health Care Providers & Services
13.6% (9.8% of Total Investments)

1,485	Ardent Medical Services, Inc., Term Loan	6.500%	9/15/15	B1	1,493,662
405	Community Health Systems, Inc., Delayed Term Loan	2.561%	7/25/14	BB	395,480
7,862	Community Health Systems, Inc., Term Loan	2.561%	7/25/14	BB	7,684,814
5,250	Emergency Medical Services, Term Loan, WI/DD	TBD	TBD	B+	5,288,719
5,555	Gentiva Health Services, Inc., Term Loan B	4.750%	8/17/16	Ba2	5,624,121
15,000	Golden Living, Term Loan, WI/DD	TBD	TBD	B1	14,751,570
1,133	Healthspring, Term Loan	6.000%	10/21/16	Ba3	1,136,260
1,179	IASIS Healthcare LLC, PIK Term Loan	5.554%	6/16/14	CCC+	1,191,123
5,500	Kindred Healthcare, Term Loan, WI/DD	TBD	TBD	Ba3	5,491,409
4,009	LifeCare, Term Loan	8.063%	2/01/16	Ba2	4,058,662
2,808	MultiPlan, Inc., Term Loan B	4.750%	8/26/17	Ba3	2,825,942
5,250	National Mentor Holdings, Inc., Tranche B	7.000%	2/09/17	B+	5,197,500
1,531	Rehabcare Group, Inc., Term Loan B	6.000%	11/24/15	BB	1,540,760
1,197	Renal Advantage, Inc., Tranche B, Term Loan	5.750%	12/17/16	Ba3	1,211,589
4,971	Skilled Healthcare Group, Inc., Term Loan	5.250%	4/09/16	B+	4,960,779
2,229	Sun Healthcare Group, Inc., Term Loan	7.500%	10/18/16	Ba2	2,232,120
8,285	Universal Health Services, Inc., Term Loan B	4.000%	11/15/16	BB+	8,340,831
6,913	Vanguard Health Holding Company II LLC, Initial Term Loan	5.000%	1/29/16	Ba2	6,947,692
80,562	Total Health Care Providers & Services				80,373,033

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

4,963	24 Hour Fitness Worldwide, Inc., New Term Loan	6.750%	4/22/16	Ba3	4,955,220
1,000	Ameristar Casinos, Inc., Term Loan B	4.000%	4/16/18	BB+	1,010,446
72	Buffets, Inc., 1st Lien PF/LC Loan	7.557%	4/22/15	B-	65,867
5,486	Burger King Corporation, Tranche B	4.500%	10/19/16	BB-	5,490,151
2,800	Caesars Octavius LLC, Term Loan, WI/DD	TBD	TBD	B	2,808,728
994	CCM Merger, Inc., Term Loan	7.000%	3/01/17	B+	1,008,932
1,500	Harrah s Operating Company, Inc., Term Loan B1	3.274%	1/28/15	B	1,409,475
3,000	Harrah s Operating Company, Inc., Term Loan B2	3.255%	1/28/15	B	2,817,501
1,975	Harrah s Operating Company, Inc., Term Loan B3	3.274%	1/28/15	B	1,855,722
4,905	Orbitz Worldwide, Inc., Term Loan	3.253%	7/25/14	B+	4,671,681
581	OSI Restaurant Partners LLC, Revolver	0.099%	6/14/13	B+	570,929
5,250	OSI Restaurant Partners LLC, Term Loan	2.500%	6/14/14	B+	5,159,253
3,569	Reynolds Group Holdings, Inc., US Term Loan	4.250%	2/09/18	BB	3,593,377
6,831	Seaworld Parks and Entertainment, Inc., Term Loan B	4.000%	8/17/17	BB+	6,890,487
4,300	Six Flags Theme Parks, Inc., Tranche B, Term Loan	5.250%	6/30/16	BB	4,342,106
1,925	Travelport LLC, Delayed Term Loan	4.744%	8/21/15	Ba3	1,889,357
674	Travelport LLC, Letter of Credit	4.807%	8/21/15	Ba3	661,607
3,199	Travelport LLC, Term Loan	4.744%	8/21/15	Ba3	3,139,425
1,230	Venetian Casino Resort LLC, Delayed Term Loan	3.000%	11/23/16	BB-	1,212,044
4,159	Venetian Casino Resort LLC, Tranche B, Term Loan	3.000%	11/23/16	BB-	4,095,414
58,413	Total Hotels, Restaurants & Leisure				57,647,722

Household Products 3.2% (2.3% of Total Investments)

7,541	Spectrum Brands, Inc., Term Loan	5.010%	6/17/16	B2	7,638,202
10,973	Visant Corporation, Term Loan	5.250%	12/22/16	BB-	11,039,652
18,514	Total Household Products				18,677,854

Industrial Conglomerates 0.7% (0.5% of Total Investments)

1,990	Evertec, Inc., Term Loan	5.500%	9/30/16	BB-	2,004,925
2,133	Presidio, Inc., Term Loan	7.250%	3/31/17	Ba3	2,138,666

Edgar Filing: NUVEEN FLOATING RATE INCOME FUND - Form N-Q/A

4,123 Total Industrial Conglomerates 4,143,591

Internet Software & Services 1.3%
(0.9% of Total Investments)

756	Open Solutions, Inc., Term Loan B	2.395%	1/23/14	BB-	677,892
2,940	Sabre, Inc., Term Loan	2.229%	9/30/14	B1	2,722,625
3,914	SkillSoft Corporation, Term Loan	6.500%	5/26/17	BB	3,982,032
7,610	Total Internet Software & Services				7,382,549

IT Services 7.2% (5.2% of Total Investments)

800	Attachmate Corporation, Second Lien Term Loan, WI/DD	TBD	TBD	CCC+	799,000
5,000	Attachmate Corporation, Term Loan, DD1	6.500%	4/27/17	BB-	5,012,500
10,947	First Data Corporation, Extended Term Loan	4.213%	3/24/18	B+	10,403,610
181	First Data Corporation, Term Loan B1	2.963%	9/24/14	B+	171,806
473	First Data Corporation, Term Loan B2	2.963%	9/24/14	B+	450,125
511	First Data Corporation, Term Loan B3	2.963%	9/24/14	B+	486,544
122	Infor Global Solutions Intermediate Holdings, Ltd., Delayed Term Loan	3.970%	7/28/12	B+	121,039
1,851	Infor Global Solutions Intermediate Holdings, Ltd., Extended Delayed Draw Term Loan	5.970%	7/28/15	B+	1,813,633
4,808	Infor Global Solutions Intermediate Holdings, Ltd., Holdco PIK Term Loan	8.200%	9/02/14	N/R	3,998,645
2,842	Infor Global Solutions Intermediate Holdings, Ltd., Second Lien Delayed Draw, DD1	6.461%	3/02/14	CCC+	2,600,125
259	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan, First Lien	3.970%	7/28/12	B+	256,803
4,908	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan, Second Lien, DD1	6.461%	3/02/14	CCC+	4,514,135
3,540	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan	5.970%	7/28/15	B+	3,520,737
6,020	SunGard Data Systems, Inc., Term Loan B	1.979%	2/28/14	BB	5,972,476
2,394	Syniverse Holdings, Inc., Term Loan	5.250%	12/21/17	BB-	2,421,430
44,656	Total IT Services				42,542,608

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

Edgar Filing: NUVEEN FLOATING RATE INCOME FUND - Form N-Q/A

2,042	BLB Management Services, Inc., Term Loan	8.500%	11/05/15	BB-	2,058,160
14,278	Bombardier Recreational Products, Inc., Term Loan	2.786%	6/28/13	B-	14,186,360
1,674	Cedar Fair LP, Term Loan	4.000%	12/15/17	Ba2	1,691,782
17,994	Total Leisure Equipment & Products				17,936,302

Media 9.0% (6.5% of Total Investments)

1,500	Charter Communications Operating Holdings LLC, Holdco Term Loan	2.711%	3/06/14	BB+	1,483,594
1,600	Gray Television, Inc., Term Loan B	3.750%	12/31/14	B	1,592,358
5,439	Interactive Data Corporation, Term Loan B	4.750%	2/11/18	Ba3	5,482,620
3,201	Mediacom Broadband LLC, Tranche D, Term Loan	5.500%	3/31/17	BB-	3,215,255
1,388	Miramax Film, LLC, Term Loan	7.750%	7/01/16	Ba2	1,405,039
67	Nielsen Finance LLC, Term Loan A	2.231%	8/09/13	Ba2	66,617
5,350	Spanish Broadcasting System, Inc., Term Loan B	2.060%	6/11/12	B-	5,221,563
2,724	SuperMedia, Term Loan	11.000%	12/31/15	B-	1,838,030
12,432	Tribune Company, Term Loan B, (5)	0.000%	6/04/14	Ca	8,680,262
22,494	Univision Communications, Inc., Term Loan	4.461%	3/31/17	B	22,039,470
4,775	Yell Group PLC, Term Loan	3.961%	7/31/14	N/R	1,929,126
60,970	Total Media				52,953,934

Metals & Mining 2.6% (1.9% of Total Investments)

3,000	Fairmount Minerals, Ltd., Tranche B, Term Loan	5.250%	3/15/17	BB-	3,020,157
2,000	John Maneely Company, Term Loan	4.750%	4/01/17	BB	2,009,150
4,988	Novelis, Inc., Term Loan	4.000%	3/10/17	BB-	5,045,170
5,000	Walter Energy, Term Loan	4.000%	4/02/18	BB-	5,049,690
14,988	Total Metals & Mining				15,124,167

Multiline Retail 0.8% (0.6% of Total Investments)

4,780	Neiman Marcus Group, Inc., Term Loan	4.310%	4/06/16	BB-	4,795,216
-------	--------------------------------------	--------	---------	-----	-----------

Oil, Gas & Consumable Fuels 2.5%
(1.8% of Total Investments)

680	Alon USA Energy, Inc., Edgington Facility	2.561%	8/05/13	B+	605,446
5,442	Alon USA Energy, Inc., Paramount Facility	2.527%	8/05/13	B+	4,843,444
2,105	Big West Oil LLC, Term Loan	7.000%	3/31/16	B2	2,136,842
1,820	Brand Energy & Infrastructure Services, Inc., Term Loan B	2.563%	2/07/14	B	1,779,035
2,910	CCS Income Trust, Term Loan	3.242%	11/14/14	B	2,786,836
2,700	Western Refining, Inc., Term Loan	7.500%	3/15/17	B	2,739,776
15,657	Total Oil, Gas & Consumable Fuels				14,891,379

Paper & Forest Products 1.6% (1.1%
of Total Investments)

4,707	Newark Group, Inc., DIP Term Loan	12.500%	3/31/14	N/R	4,872,179
4,713	Wilton Products, Term Loan	3.570%	8/01/14	N/R	4,524,348
9,420	Total Paper & Forest Products				9,396,527

Personal Products 1.6% (1.2% of Total Investments)

5,599	NBTY, Inc., Term Loan B1	4.250%	10/01/17	BB-	5,646,114
3,960	Revlon Consumer Products Corporation, Term Loan	6.000%	3/11/15	BB-	3,987,534
9,559	Total Personal Products				9,633,648

Pharmaceuticals 1.7% (1.2% of Total Investments)

2,793	ConvaTec Healthcare, Term Loan	5.750%	12/30/16	Ba3	2,807,401
1,995	Edwards Limited New Term Loan, First Lien	5.500%	5/31/16	B+	2,002,481
5,625	Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5)	4.941%	5/03/13	Ca	318,752
1,546	Graceway Pharmaceuticals LLC, Term Loan, (5)	4.961%	5/03/12	Caa2	935,159
1,862	Warner Chilcott Corporation, Term Loan B1	4.250%	3/17/18	BBB-	1,879,847
931	Warner Chilcott Corporation, Term Loan B2	4.250%	3/17/18	BBB-	939,923
1,280	Warner Chilcott Corporation, Term Loan B3	4.250%	3/17/18	BBB-	1,292,395

Edgar Filing: NUVEEN FLOATING RATE INCOME FUND - Form N-Q/A

16,032	Total Pharmaceuticals					10,175,958
	Professional Services 0.1% (0.1% of Total Investments)					
629	Vertrue Inc., Term Loan	5.310%	8/16/14	B1		565,941
	Real Estate Investment Trust 2.1% (1.5% of Total Investments)					
12,390	iStar Financial, Inc., Tranche A1	5.000%	6/28/13	B1		12,317,200
	Real Estate Management & Development 4.2% (3.1% of Total Investments)					
13,902	Capital Automotive LP, Tranche B	5.000%	3/11/17	Ba3		13,867,013
5,250	LNR Property Corporation, Term Loan, WI/DD	TBD	TBD	Ba2		5,289,375
6,131	Realogy Corporation, Delayed Term Loan	4.562%	10/10/16	B1		5,773,794
25,283	Total Real Estate Management & Development					24,930,182
	Road & Rail 2.1% (1.5% of Total Investments)					
647	Avis Budget Car Rental LLC, Term Loan	5.750%	4/19/14	Ba1		650,624
11,674	Swift Transportation Company, Inc., Term Loan	6.000%	12/21/16	BB-		11,822,359
12,321	Total Road & Rail					12,472,983
	Semiconductors & Equipment 3.7% (2.7% of Total Investments)					
12,267	Freescale Semiconductor, Inc., Term Loan	4.493%	12/01/16	B1		12,287,903
8,000	NXP Semiconductor LLC, Term Loan	4.500%	3/04/17	B-		8,095,000
1,670	Spansion LLC, Term Loan	6.250%	2/09/15	BB-		1,683,815
21,937	Total Semiconductors & Equipment					22,066,718
	Software 2.5% (1.8% of Total Investments)					

Edgar Filing: NUVEEN FLOATING RATE INCOME FUND - Form N-Q/A

3,496	Dealer Computer Services, Inc., Term Loan	3.750%	4/21/18	BB+	3,530,600
7,000	IPC Systems, Inc., Term Loan, Second Lien	5.557%	6/01/15	CCC	6,842,500
4,631	IPC Systems, Inc., Term Loan	2.517%	6/02/14	B1	4,573,492
15,127	Total Software				14,946,592

Specialty Retail 7.0% (5.0% of Total Investments)

9,476	Burlington Coat Factory Warehouse Corporation, Term Loan B	6.250%	2/23/17	B-	9,478,884
825	Claire's Stores, Inc., Term Loan B	3.051%	5/29/14	B	783,495
1,496	Gymboree Corporation, Term Loan	5.000%	2/23/18	B+	1,502,172
3,000	J Crew Group, Term Loan	4.750%	3/07/18	B1	2,998,383
5,500	Jo-Ann Stores, Inc., Term Loan	4.750%	3/16/18	B+	5,506,875
6,934	Michaels Stores, Inc., Term Loan B1	2.584%	10/31/13	B+	6,883,834
1,143	Michaels Stores, Inc., Term Loan B2	4.834%	7/31/16	B+	1,151,124
2,228	Petco Animal Supplies, Inc., Term Loan	4.500%	11/24/17	B1	2,250,007
2,000	Pilot Travel Centers LLC, Term Loan	4.250%	3/30/18	BB+	2,016,250
8,625	Toys R Us Delaware, Inc., Term Loan	6.000%	9/01/16	BB-	8,703,186
41,227	Total Specialty Retail				41,274,210

Wireless Telecommunication Services 4.5% (3.2% of Total Investments)

10,657	Asurion Corporation, Term Loan	3.248%	7/03/14	B+	10,628,480
14,460	Clear Channel Communications, Inc., Tranche B, Term Loan	3.861%	11/13/15	CCC+	12,908,898
3,203	MetroPCS Wireless, Inc., Tranche B2, Term Loan	4.071%	11/03/16	Ba1	3,223,218
28,320	Total Wireless Telecommunication Services				26,760,596

\$ 730,540 Total Variable Rate Senior Loan Interests (cost \$689,918,491) 705,498,877

Shares Description (1) Value

Common Stocks 3.6% (2.6% of Total Investments)

Building Products 1.9% (1.4% of Total Investments)

301,905 Masonite Worldwide Holdings, (6),(7) \$ 11,472,390

Hotels, Restaurants & Leisure 0.1% (0.1% of Total Investments)

42,041 BLB Worldwide Holdings Inc. (7) 441,430

Media 1.6% (1.1% of Total Investments)

36,467 Citadel Broadcasting Corp Class B Shares, (6) 1,243,525
 8,135 Citadel Broadcasting Corporation, (6) 277,322
 215,163 Metro-Goldwyn-Mayer (7) 4,859,091
 13,347 Philadelphia Newspapers LLC (7) 1,361,394
 49,989 Readers Digest Association Inc., (6)(7) 1,637,140
 Total Media 9,378,472

Total Common Stocks (cost \$31,273,260) 21,292,292

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
------------------------	-----------------	--------	----------	-------------	-------

Convertible Bonds 0.4% (0.3% of Total Investments)

Communications Equipment 0.4% (0.3% of Total Investments)

\$ 1,500	Nortel Networks Corporation, (5)	1.750%	4/15/12	N/R	\$ 1,305,000
1,000	Nortel Networks Corporation	2.125%	4/15/14	D	870,000
2,500	Total Communications Equipment				2,175,000
\$ 2,500	Total Convertible Bonds (cost \$2,132,500)				2,175,000

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
------------------------	-----------------	--------	----------	-------------	-------

Corporate Bonds 5.6% (4.1% of Total
Investments) &n