

NUVEEN FLOATING RATE INCOME FUND  
Form N-Q  
June 29, 2018

**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)

**Gifford R. Zimmerman 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: April 30, 2018

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**

## JFR Nuveen Floating Rate Income Fund

Portfolio of Investments April 30, 2018  
(Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>LONG-TERM INVESTMENTS 154.4% (96.2% of Total Investments)</b>							
<b>VARIABLE RATE SENIOR LOAN INTERESTS 128.7% (80.2% of Total Investments) (2)</b>							
<b>Aerospace &amp; Defense 2.4% (1.5% of Total Investments)</b>							
\$ 2,654	Sequa Corporation, Term Loan, Second Lien	11.312%	1-Month LIBOR	9.000%	4/28/22	CCC	\$ 2,694,643
7,650	Sequa Corporation, Term Loan B	7.071%	3-Month LIBOR	5.000%	11/28/21	B	7,761,114
2,914	Transdigm, Inc., Term Loan E	4.651%	1-Month LIBOR	2.750%	5/14/22	Ba2	2,929,509
983	Transdigm, Inc., Term Loan F	4.789%	3-Month LIBOR	2.750%	6/09/23	Ba2	987,922
1,313	Transdigm, Inc., Term Loan G, First Lien	4.712%	3-Month LIBOR	2.500%	8/22/24	Ba2	1,321,255
15,514	Total Aerospace & Defense						15,694,443
<b>Air Freight &amp; Logistics 0.6% (0.4% of Total Investments)</b>							
1,677	PAE Holding Corporation, Term Loan B	7.494%	2-Month LIBOR	5.500%	10/20/22	B+	1,687,818
2,166	XPO Logistics, Inc., Term Loan B	3.920%	3-Month LIBOR	2.000%	2/24/25	BB+	2,180,979
3,843	Total Air Freight & Logistics						3,868,797
<b>Airlines 2.0% (1.2% of Total Investments)</b>							
3,354	American Airlines, Inc., Replacement Term Loan	3.900%	1-Month LIBOR	2.000%	6/27/20	BB+	3,363,294
4,098	American Airlines, Inc., Replacement Term Loan	3.897%	1-Month LIBOR	2.000%	10/10/21	BB+	4,109,270
5,311	American Airlines, Inc., Term Loan B	3.897%	1-Month LIBOR	2.000%	12/14/23	BB+	5,323,194
12,763	Total Airlines						12,795,758
<b>Auto Components 0.4% (0.3% of Total Investments)</b>							
680		6.401%	1-Month LIBOR	4.500%	6/30/21	B+	688,913

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	Horizon Global Corporation, Replacement Term Loan						
1,985	Superior Industries International, Inc., Term Loan B	6.401%	1-Month LIBOR	4.500%	5/22/24	B1	2,003,798
2,665	Total Auto Components						2,692,711
	<b>Automobiles 0.9% (0.6% of Total Investments)</b>						
4,588	Chrysler Group LLC, Term Loan	3.900%	1-Month LIBOR	2.000%	12/31/18	Baa2	4,607,681
1,247	DexKo Global, Inc., Term Loan B	5.802%	3-Month LIBOR	3.500%	7/24/24	B1	1,261,488
172	DexKo Global, Inc., Term Loan B, (5)	4.363%	N/A	N/A	7/24/24	B1	173,970
6,007	Total Automobiles						6,043,139
	<b>Biotechnology 0.8% (0.5% of Total Investments)</b>						
5,445	Grifols, Inc., Term Loan B	3.994%	1-Week LIBOR	2.250%	1/31/25	BB	5,479,603
	<b>Building Products 1.2% (0.7% of Total Investments)</b>						
1,000	Ply Gem Industries, Inc., Term Loan B	6.089%	3-Month LIBOR	3.750%	3/28/25	B	1,010,940
6,561	Quikrete Holdings, Inc., Term Loan B	4.651%	1-Month LIBOR	2.750%	11/15/23	BB	6,596,368
7,561	Total Building Products						7,607,308
	<b>Capital Markets 0.3% (0.2% of Total Investments)</b>						
1,952	RPI Finance Trust, Term Loan B6	4.302%	3-Month LIBOR	2.000%	3/27/23	BBB	1,963,148
	<b>Chemicals 1.1% (0.7% of Total Investments)</b>						
1,215	Ineos US Finance LLC, Term Loan	3.901%	1-Month LIBOR	2.000%	4/01/24	BB+	1,220,089
2,319	Mineral Technologies, Inc., Term Loan B2	4.750%	N/A	N/A	5/07/21	BB+	2,350,742
3,839	Univar, Inc., Term Loan B	4.401%	1-Month LIBOR	2.500%	7/01/24	BB	3,877,481
7,373	Total Chemicals						7,448,312
	<b>Commercial Services &amp; Supplies 4.0% (2.5% of Total Investments)</b>						
728	ADS Waste Holdings, Inc., Term Loan B	3.998%	1-Week LIBOR	2.250%	11/10/23	BB+	733,780
1,481	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	6.309%	3-Month LIBOR	4.000%	10/19/23	B2	1,464,586
4,463	iQor US, Inc., Term Loan, First Lien	7.308%	3-Month LIBOR	5.000%	4/01/21	B	4,496,961
500	iQor US, Inc., Term Loan, Second Lien	11.058%	3-Month LIBOR	8.750%	4/01/22	CCC+	482,503
1,157		4.813%	3-Month LIBOR	2.500%	3/09/23	Ba2	1,164,328

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	KAR Auction Services, Inc., Term Loan B5						
1,400	LSC Communications, Refinancing Term Loan	7.401%	1-Month LIBOR	5.500%	9/30/22	B1	1,408,750

**JFR Nuveen Floating Rate Income Fund** (continued)  
**Portfolio of Investments April 30, 2018**  
(Unaudited)

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (2)</b>	<b>Reference Rate (2)</b>	<b>Spread (2)</b>	<b>Maturity (3)</b>	<b>Rating (4)</b>	<b>Value</b>
<b>Commercial Services &amp; Supplies (continued)</b>							
\$ 3,448	Monitronics International, Inc., Term Loan B2, First Lien	7.802%	3-Month LIBOR	5.500%	9/30/22	B2	\$ 3,347,161
3,306	Protection One, Inc., Term Loan	4.651%	1-Month LIBOR	2.750%	5/02/22	BB	3,330,873
4,268	Skillssoft Corporation, Initial Term Loan, First Lien, (DD1)	6.627%	1-Month LIBOR	4.750%	4/28/21	B	4,058,344
1,960	Universal Services of America, Initial Term Loan, First Lien	6.052%	3-Month LIBOR	3.750%	7/28/22	B+	1,926,513
1,750	Universal Services of America, Term Loan, Second Lien	10.401%	1-Month LIBOR	8.500%	7/28/23	B	1,735,239
1,510	West Corporation, Term Loan B	5.901%	1-Month LIBOR	4.000%	10/10/24	Ba3	1,523,368
342	West Corporation, Term Loan B12	5.901%	1-Month LIBOR	4.000%	10/10/24	Ba3	342,890
26,313	Total Commercial Services & Supplies						26,015,296
<b>Communications Equipment 0.3% (0.2% of Total Investments)</b>							
1,741	Mitel US Holdings, Inc., Incremental Term Loan	5.651%	1-Month LIBOR	3.750%	9/25/23	B+	1,755,763
<b>Construction &amp; Engineering 0.6% (0.3% of Total Investments)</b>							
2,000	KBR, Inc., Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	B+	2,017,500
1,594	Traverse Midstream Partners, Term Loan B	5.850%	6-Month LIBOR	4.000%	9/27/24	B+	1,605,297
3,594	Total Construction & Engineering						3,622,797
<b>Containers &amp; Packaging 0.8% (0.5% of Total Investments)</b>							
1,488	Berry Global, Inc., Term Loan Q	3.899%	1-Month LIBOR	2.000%	10/01/22	BBB	1,499,291
3,813	Reynolds Group Holdings, Inc., Term Loan, First Lien	4.651%	1-Month LIBOR	2.750%	2/05/23	B+	3,841,911

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5,301	Total Containers & Packaging						5,341,202
	<b>Distributors</b>	<b>0.2%</b>	<b>(0.1% of Total Investments)</b>				
1,335	American Seafoods Group LLC, Term Loan B	4.650%	1-Month LIBOR	2.750%	8/21/23	BB	1,339,628
	<b>Diversified Consumer Services</b>	<b>2.0%</b>	<b>(1.2% of Total Investments)</b>				
5,813	Cengage Learning Acquisitions, Inc., Term Loan B	6.147%	1-Month LIBOR	4.250%	6/07/23	B	5,224,155
696	Education Management LLC, Tranche A, Term Loan, (6)	0.000%	N/A	N/A	7/02/20	N/R	155,734