

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
LONG-TERM INVESTMENTS 154.4% (96.2% of Total Investments)							
VARIABLE RATE SENIOR LOAN INTERESTS 128.7% (80.2% of Total Investments) (2)							
Aerospace & Defense 2.4% (1.5% of Total Investments)							
\$ 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
Air Freight & Logistics 0.6% (0.4% of Total Investments)							
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
Airlines 2.0% (1.2% of Total Investments)							
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
Auto Components 0.4% (0.3% of Total Investments)							
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
	Automobiles 0.9% (0.6% of Total Investments)						
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
	Biotechnology 0.8% (0.5% of Total Investments)						
5,445	Grifols, Inc., Term Loan B	3.994%	1-Week LIBOR	2.250%	1/31/25	BB	5,479,603
	Building Products 1.2% (0.7% of Total Investments)						
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
	Capital Markets 0.3% (0.2% of Total Investments)						
1,952	RPI Finance Trust, Term Loan B6	4.302%	3-Month LIBOR	2.000%	3/27/23	BBB	1,963,148
	Chemicals 1.1% (0.7% of Total Investments)						
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
	Commercial Services & Supplies 4.0% (2.5% of Total Investments)						
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)

Principal Amount	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Commercial Services & Supplies (continued)							
\$ 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	Skillsoft 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
Communications Equipment 0.3% (0.2% of Total Investments)							
1,741	Mitel US Holdings, Inc., Incremental Term Loan	5.651%	1-Month LIBOR	3.750%	9/25/23	B+	1,755,763
Construction & Engineering 0.6% (0.3% of Total Investments)							
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
Containers & Packaging 0.8% (0.5% of Total Investments)							
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
5,301	Total Containers & Packaging						5,341,202

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Distributors 0.2% (0.1% of Total Investments)

1,335	American Seafoods Group LLC, Term Loan B	4.650%	1-Month LIBOR	2.750%	8/21/23	BB	1,339,628
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Diversified Consumer Services 2.0% (1.2% of Total Investments)

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
1,567	Education Management LLC, Tranche B, Term Loan, (6)	0.000%	N/A	N/A	7/02/20	N/R	22,527
4,085	Houghton Mifflin, Term Loan B, First Lien	4.901%	1-Month LIBOR	3.000%	5/28/21	B	3,793,586
2,321	Laureate Education, Inc., Term Loan B	5.401%	1-Month LIBOR	3.500%	4/26/24	B+	2,340,110
1,316	Vertiv Co., Term Loan B	5.887%	1-Month LIBOR	4.000%	11/30/23	Ba3	1,317,094
15,798	Total Diversified Consumer Services						12,853,206

Diversified Financial Services 1.7% (1.1% of Total Investments)

2,737	Citco III Limited, Term Loan	4.901%	1-Month LIBOR	3.000%	3/31/22	N/R	2,766,383
1,728	Freedom Mortgage Corporation, Term Loan B	6.648%	1-Month LIBOR	4.750%	2/23/22	B+	1,754,578
2,881	Travelport LLC, Term Loan B	4.401%	2-Month LIBOR	2.500%	3/17/25	B+	2,895,419
4,107	Veritas US, Inc., Term Loan B1	6.802%	3-Month LIBOR	4.500%	1/27/23	B+	4,052,402
11,453	Total Diversified Financial Services						11,468,782

Diversified Telecommunication Services 7.5% (4.7% of Total Investments)

2,222	CenturyLink, Inc., Initial Term A Loan	4.651%	1-Month LIBOR	2.750%	11/01/22	BBB	2,217,987
9,675	CenturyLink, Inc., Term Loan B	4.651%	1-Month LIBOR	2.750%	1/31/25	BBB	9,544,831
5,826	Frontier Communications Corporation, Term Loan B	5.660%	1-Month LIBOR	3.750%	1/14/22	B+	5,766,466
3,033	Intelsat Jackson Holdings, S.A., Term Loan B	5.706%	3-Month LIBOR	3.750%	11/30/23	B1	3,056,356
465	Intelsat Jackson Holdings, S.A., Term Loan B4	6.456%	3-Month LIBOR	4.500%	1/02/24	B1	483,133
744		6.625%	N/A	N/A	1/02/24	B1	759,739

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Intelsat Jackson
Holdings, S.A., Term
Loan B5

5,683	Level 3 Financing, Inc., Tranche B, Term Loan	4.148%	1-Month LIBOR	2.250%	2/22/24	BBB	5,714,364
570	Presidio, Inc., Term Loan B	5.049%	3-Month LIBOR	2.750%	2/02/24	B+	573,231
8,291	WideOpenWest Finance LLC, Term Loan B	5.146%	1-Month LIBOR	3.250%	8/18/23	B	8,032,069
1,111	Windstream Corporation, Term Loan B6	5.900%	1-Month LIBOR	4.000%	3/29/21	B+	1,065,977
12,000	Ziggo B.V., Term Loan E	4.397%	1-Month LIBOR	2.500%	4/15/25	BB	11,957,520
49,620	Total Diversified Telecommunication Services						49,171,673
	Electric Utilities 0.9% (0.5% of Total Investments)						
883	EFS Cogen Holdings LLC, Term Loan B	5.560%	3-Month LIBOR	3.250%	6/28/23	BB	888,731
921	Helix Generation, Term Loan B	5.651%	1-Month LIBOR	3.750%	6/03/24	BB	930,707
3,216	Vistra Operations Co., Term Loan B	4.401%	1-Month LIBOR	2.500%	8/04/23	BB+	3,242,562
571	Vistra Operations Co., Term Loan C	4.401%	1-Month LIBOR	2.500%	8/04/23	BB+	576,071
5,591	Total Electric Utilities						5,638,071

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Electrical Equipment 0.5% (0.3% of Total Investments)							
\$ 1,908	TTM Technologies, Inc., Term Loan B, (DD1)	4.377%	1-Month LIBOR	2.500%	9/28/24	BB+	\$ 1,923,376
1,358	Zebra Technologies Corporation, Term Loan B	4.362%	3-Month LIBOR	2.000%	10/27/21	BB	1,369,368
3,266	Total Electrical Equipment						3,292,744
Energy Equipment & Services 0.3% (0.2% of Total Investments)							
1,247	Diversey, Inc., Term Loan B	4.994%	2-Month LIBOR	3.000%	9/06/24	B1	1,247,461
717	Dynamic Energy Services International LLC, Term Loan, (cash 15.278%, PIK 13.500%)	15.278%	3-Month LIBOR	13.500%	6/06/18	N/R	254,531
337	Ocean Rig UDW, Inc., Term Loan	8.000%	N/A	N/A	9/20/24	Caa1	353,741
2,301	Total Energy Equipment & Services						1,855,733
Equity Real Estate Investment Trusts 2.5% (1.6% of Total Investments)							
6,676	Communications Sales & Leasing, Inc., Shortfall Term Loan	4.901%	1-Month LIBOR	3.000%	10/24/22	B	6,453,608
1,500	Realogy Group LLC, Term Loan A	3.895%	1-Month LIBOR	2.000%	10/23/20	N/R	1,502,497
1,858	Realogy Group LLC, Term Loan B	4.145%	1-Month LIBOR	2.250%	2/08/25	BB+	1,871,395
7,042	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (6)	7.901%	1-Month LIBOR	6.000%	6/30/22	B	6,637,547
17,076	Total Equity Real Estate Investment Trusts						16,465,047
Food & Staples Retailing 4.9% (3.1% of Total Investments)							
25,288	Albertson's LLC, Term Loan B4	4.651%	1-Month LIBOR	2.750%	8/25/21	Ba2	25,087,621
2,955	Albertson's LLC, Term Loan B5	5.292%	3-Month LIBOR	3.000%	12/21/22	Ba2	2,937,877
1,897	Albertson's LLC, Term Loan B6	4.956%	3-Month LIBOR	3.000%	6/22/23	Ba2	1,879,947

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1,082	BJ's Wholesale Club, Inc., Term Loan B, First Lien	5.391%	1-Month LIBOR	3.500%	2/03/24	B	1,088,037
718	Del Monte Foods Company, Term Loan, First Lien	5.154%	3-Month LIBOR	3.250%	2/18/21	Caa1	610,406
885	Save-A-Lot, Term Loan B	7.901%	1-Month LIBOR	6.000%	12/05/23	B2	770,799
32,825	Total Food & Staples Retailing						32,374,687
	Food Products	3.5%	(2.2% of Total Investments)				
1,925	Hearthside Group Holdings LLC, Term Loan B	4.901%	1-Month LIBOR	3.000%	6/02/21	B1	1,933,124
4,010	Jacobs Douwe Egberts, Term Loan B	4.063%	3-Month LIBOR	2.250%	7/04/22	BB	4,046,412
1,079	Keurig Green Mountain, Inc., Term Loan A, First Lien	3.250%	1-Week LIBOR	1.500%	3/03/21	BBB	1,078,894
2,793	Pinnacle Foods Finance LLC, Term Loan B	3.637%	1-Month LIBOR	1.750%	2/02/24	BB+	2,816,962
12,664	US Foods, Inc., Term Loan B	4.401%	1-Month LIBOR	2.500%	6/27/23	BB	12,794,662
22,471	Total Food Products						22,670,054
	Health Care Equipment & Supplies	1.7%	(1.0% of Total Investments)				
2,061	Acelity, Term Loan B	5.552%	3-Month LIBOR	3.250%	2/02/24	B1	2,077,931
556	Ardent Medical Services, Inc., Term Loan B, First Lien	7.401%	1-Month LIBOR	5.500%	8/04/21	BB	559,943
1,083	ConvaTec, Inc., Term Loan B	4.552%	3-Month LIBOR	2.250%	10/25/23	BB	1,091,753
1,606	Greatbatch, New Term Loan B	5.150%	1-Month LIBOR	3.250%	10/27/22	B+	1,623,479
2,234	Onex Carestream Finance LP, Term Loan, First Lien	5.901%	1-Month LIBOR	4.000%	6/07/19	B1	2,249,238
2,328	Onex Carestream Finance LP, Term Loan, Second Lien	10.401%	1-Month LIBOR	8.500%	12/07/19	B	2,327,684
1,000	Vyaire Medical, Inc., Term Loan B	7.232%	6-Month LIBOR	4.750%	4/16/25	B2	975,000
10,868	Total Health Care Equipment & Supplies						10,905,028
	Health Care Providers & Services	6.2%	(3.8% of Total Investments)				
1,889	Acadia Healthcare, Inc., Term Loan B3	4.401%	1-Month LIBOR	2.500%	2/11/22	Ba2	1,909,662
3,176	Air Medical Group Holdings, Inc., Term	5.128%	1-Month LIBOR	3.250%	4/28/22	B1	3,194,173

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	Loan B						
3,491	Air Medical Group Holdings, Inc., Term Loan B	6.147%	1-Month LIBOR	4.250%	3/14/25	B1	3,533,075
1,036	Community Health Systems, Inc., Term Loan G	4.984%	3-Month LIBOR	3.000%	12/31/19	B2	1,020,968
1,845	Community Health Systems, Inc., Term Loan H	5.234%	3-Month LIBOR	3.250%	1/27/21	B2	1,794,686
1,424	Concentra, Inc., Term Loan B	4.530%	3-Month LIBOR	2.750%	6/01/22	B+	1,438,354
677	DaVita HealthCare Partners, Inc., Tranche B, Term Loan	4.651%	1-Month LIBOR	2.750%	6/24/21	BBB	684,078
1,008	Envision Healthcare Corporation, Term Loan B, First Lien	4.910%	1-Month LIBOR	3.000%	12/01/23	BB	1,014,018
2,635	HCA, Inc., Term Loan A5	3.401%	1-Month LIBOR	1.500%	6/10/20	BBB	2,653,535
3,309	HCA, Inc., Term Loan B11	3.651%	1-Month LIBOR	1.750%	3/17/23	BBB	3,330,968
1,896	Healogics, Inc., Term Loan, First Lien	6.280%	3-Month LIBOR	4.250%	7/01/21	B	1,709,232

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