

NUVEEN FLOATING RATE INCOME FUND
Form N-Q
December 30, 2016

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: December 30, 2016

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

October 31, 2016 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
LONG-TERM INVESTMENTS 150.4% (95.0% of Total Investments)					
VARIABLE RATE SENIOR LOAN INTERESTS 128.5% (81.1% of Total Investments) (4)					
Aerospace & Defense 2.1% (1.3% of Total Investments)					
\$ 4,269	B/E Aerospace, Inc., Term Loan B	3.820%	12/16/21	BB+	\$ 4,319,418
5,709	Sequa Corporation, Term Loan B	5.250%	6/19/17	CCC	5,278,551
997	Transdigm, Inc., Extend Term Loan F	3.750%	6/07/23	Ba2	995,505
2,957	Transdigm, Inc., Term Loan E, First Lien	3.750%	5/14/22	Ba2	2,951,619
13,932	Total Aerospace & Defense				13,545,093
Air Freight & Logistics 0.8% (0.5% of Total Investments)					
798	Americold Realty Operating Partnership, Term Loan B	5.750%	12/01/22	BB	810,469
1,500	PAE Holding Corporation, Term Loan B	6.500%	10/14/22	B+	1,500,000
2,978	XPO Logistics, Inc., Term Loan B	4.250%	11/01/21	Ba1	3,000,986
5,276	Total Air Freight & Logistics				5,311,455
Airlines 1.7% (1.1% of Total Investments)					
3,388	American Airlines, Inc., Term Loan B, First Lien	3.250%	6/29/20	BB+	3,397,169
2,940	American Airlines, Inc., Term Loan B, First Lien	3.250%	10/08/21	BB+	2,946,824
4,365	US Airways, Inc., Term Loan B1	3.500%	5/23/19	BB+	4,376,593
10,693	Total Airlines				10,720,586
Auto Components 0.2% (0.1% of Total Investments)					
1,250	Horizon Global Corporation, Term Loan B	7.000%	6/30/21	B	1,254,688
Automobiles 2.3% (1.4% of Total Investments)					
4,588	Chrysler Group LLC, Tranche B, Term Loan	3.250%	12/31/18	BBB	4,595,786
7,795	Formula One Group, Term Loan, First Lien	4.750%	7/30/21	B	7,824,687
2,000	Formula One Group, Term Loan, Second Lien	7.750%	7/29/22	CCC+	2,015,000
14,383	Total Automobiles				14,435,473

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Building Products 0.7% (0.4% of Total Investments)

2,049	Gates Global LLC, Term Loan	4.250%	7/06/21	B+	2,021,135
2,115	Quikrete Holdings, Inc., Term Loan, First Lien	4.000%	9/28/20	BB	2,125,915
4,164	Total Building Products				4,147,050

Capital Markets 0.4% (0.3% of Total Investments)

2,772	Citco III Limited, Term Loan B	4.250%	6/29/18	N/R	2,781,201
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Chemicals 1.9% (1.2% of Total Investments)

996	Avantor Performance Materials, Term Loan	6.000%	6/21/22	B1	1,001,731
2,713	Ineos US Finance LLC, Cash Dollar, Term Loan	3.750%	5/04/18	BB	2,720,708
589	Ineos US Finance LLC, Term Loan B, First Lien	4.250%	3/31/22	BB	593,025
2,319	Mineral Technologies, Inc., Term Loan B2	4.750%	5/07/21	BB+	2,340,597
1,985	OM Group, Inc., Term Loan, First Lien	7.000%	10/28/21	Ba3	1,992,444
3,472	Univar, Inc., Term Loan B, First Lien	4.250%	7/01/22	BB	3,479,135
12,074	Total Chemicals				12,127,640

Commercial Services & Supplies 4.2% (2.7% of Total Investments)

1,486	Acosta, Inc., Term Loan B	4.250%	9/26/21	B1	1,432,883
753	ADS Waste Holdings, Inc., Term Loan B, First Lien	3.500%	10/28/23	BB	755,734
2,804	CCS Income Trust, Term Loan, First Lien	7.500%	5/15/18	B	2,784,999
824	Education Management LLC, Tranche A, Term Loan, (5)	5.500%	7/02/20	N/R	229,768
1,541	Education Management LLC, Tranche B, Term Loan, (5)	8.500%	7/02/20	N/R	84,752
1,500	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	5.000%	10/07/23	B2	1,510,312
500	iQor US, Inc., Term Loan, Second Lien	9.750%	4/01/22	CCC+	378,750

JFR Nuveen Floating Rate Income Fund						
Portfolio of Investments (continued)		October 31, 2016 (Unaudited)				
Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value	
Commercial Services & Supplies (continued)						
\$ 4,533	iQor US, Inc., Term Loan, First Lien	6.000%	4/01/21	B	\$ 4,204,233	
1,492	KAR Auction Services, Inc., Term Loan B3, First Lien	4.375%	3/09/23	BB	1,511,779	
3,500	Monitronics International, Inc., Term Loan B2, First Lien	6.500%	9/30/22	B2	3,482,500	
2,943	Protection One, Inc., Term Loan B	4.750%	5/02/22	BB	2,966,902	
3,846	Protection One, Inc., Term Loan, First Lien	4.750%	7/01/21	Ba2	3,878,950	
1,985	Universal Services of America, Term Loan, First Lien	4.750%	7/28/22	B+	1,987,481	
1,750	Universal Services of America, Term Loan, Second Lien	9.500%	7/28/23	B	1,747,813	
29,457	Total Commercial Services & Supplies				26,956,856	
Communications Equipment 1.5% (0.9% of Total Investments)						
6,724	Avaya, Inc., Term Loan B3	5.390%	10/26/17	B2	5,968,710	
1,060	Avaya, Inc., Term Loan B6	6.500%	3/31/18	B2	912,935	
204	Avaya, Inc., Term Loan B7	6.250%	5/29/20	B2	168,462	
2,274	Riverbed Technology, Inc., Term Loan B	5.000%	4/24/22	B1	2,295,477	
10,262	Total Communications Equipment				9,345,584	
Consumer Finance 2.0% (1.3% of Total Investments)						
2,500	First Data Corporation, Term Loan B	4.274%	7/08/22	BB	2,520,485	
10,448	First Data Corporation, Term Loan, First Lien	3.524%	3/24/21	BB	10,518,025	
12,948	Total Consumer Finance				13,038,510	
Containers & Packaging 1.3% (0.8% of Total Investments)						
1,714	Berry Plastics Holding Corporation, Term Loan H	3.750%	10/01/22	Ba3	1,721,559	
4,122	BWAY Holding Company, Term Loan B, First Lien	5.500%	8/14/20	B2	4,154,495	
2,363	Reynolds Group Holdings, Inc., Term Loan, First Lien	4.250%	2/06/23	B+	2,371,191	
8,199	Total Containers & Packaging				8,247,245	
Diversified Consumer Services 4.2% (2.7% of Total Investments)						
5,386		5.250%	6/07/23	BB	5,289,990	

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	Cengage Learning Acquisitions, Inc., Term Loan B				
721	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	BB	716,993
1,397	Harland Clarke Holdings Corporation, Term Loan B4	6.993%	8/04/19	BB	1,385,525
762	Hilton Hotels Corporation, Series B1, Term Loan	3.500%	10/26/20	BBB	766,110
7,787	Hilton Hotels Corporation, Series B2, Term Loan	3.029%	10/25/23	BBB	7,839,392
2,963	Houghton Mifflin, Term Loan B, First Lien	4.000%	5/28/21	BB	2,935,343
216	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	B	214,684
7,713	ServiceMaster Company, Term Loan	4.250%	7/01/21	BB	7,748,205
26,945	Total Diversified Consumer Services				26,896,242
	Diversified Financial Services 1.5% (1.0% of Total Investments)				
1,481	MJ Acquisition Corp., Term Loan, First Lien	4.001%	6/01/22	B+	1,482,776
8,396	WideOpenWest Finance LLC, New Term Loan B	4.500%	8/18/23	B1	8,388,588
9,877	Total Diversified Financial Services				9,871,364
	Diversified Telecommunication Services 5.4% (3.4% of Total Investments)				
1,500	DTI Holdings, Inc., Term Loan B, First Lien	6.250%	10/02/23	B	1,488,750
3,663	Frontier Communications Corporation, Term Loan A, Delayed Draw, First Lien	3.040%	3/31/21	BB	3,635,201
1,695	Greeneden U.S. Holdings II LLC, Term Loan B	4.000%	2/08/20	B	1,693,467
5,169	Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan, (DD1)	3.750%	6/30/19	B1	4,952,304
2,435	Level 3 Financing, Inc., Term Loan B2	3.500%	5/31/22	BB+	2,447,293
3,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	BB+	3,690,500
748	Presidio, Inc., Refinancing Term Loan, First Lien	5.250%	2/02/22	B1	748,724
4,000	Verizon Communications, Inc., Term Loan	1.784%	7/31/19	BBB+	4,004,168
12,000	Ziggo N.V., Term Loan D, First Lien	3.535%	8/31/24	BB	12,015,000
34,877	Total Diversified Telecommunication Services				34,675,407
	Electric Utilities 1.8% (1.1% of Total Investments)				
970	EFS Cogen Holdings LLC, Term Loan B	5.250%	6/28/23	BB	981,098

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6,500	Energy Future Intermediate Holding Company, DIP Term Loan	4.250%	6/30/17	BB	6,541,977
3,257	Texas Competitive Electric Holdings LLC, DIP Term Loan B, First Lien	5.000%	8/04/23	Baa3	3,286,320

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Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
Electric Utilities (continued)					
\$ 743	Texas Competitive Electric Holdings LLC, DIP Term Loan C, First Lien	5.000%	8/04/23	Baa3	\$ 749,512
11,470	Total Electric Utilities				11,558,907
Electronic Equipment, Instruments & Components 1.3% (0.8% of Total Investments)					
3,881	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/31/17	B	3,318,256
2,920	TTM Technologies, Inc., New Term Loan	5.250%	5/31/21	BB	2,938,047
2,058	Zebra Technologies Corporation, Term Loan B	4.089%	10/27/21	BB+	2,081,840
8,859	Total Electronic Equipment, Instruments & Components				8,338,143
Energy Equipment & Services 0.6% (0.4% of Total Investments)					
591	Dynamic Energy Services International LLC, Term Loan	11.005%	3/06/18	N/R	416,389
3,368	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	Caa2	1,731,816
1,850	Seventy Seven Operating LLC, Term Loan B, (DD1)	3.887%	6/25/20	B	1,715,509
5,809	Total Energy Equipment & Services				3,863,714
Equity Real Estate Investment Trusts 2.8% (1.8% of Total Investments)					
11,084	Communications Sales & Leasing, Inc., Term Loan B, First Lien	4.500%	10/24/22	BB+	10,900,522
1,886	Realogy Corporation, Term Loan B, First Lien	3.750%	7/20/22	BB+	1,901,314
5,671	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	4.750%	12/18/20	B+	5,338,185
18,641	Total Equity Real Estate Investment Trusts				18,140,021
Food & Staples Retailing 7.4% (4.7% of Total Investments)					
24,332	Albertson's LLC, Repriced Term Loan B4	4.500%	8/25/21	BB	24,532,256
2,985	Albertson's LLC, Repriced Term Loan B5	4.750%	12/21/22	BB	3,016,923
4,175	Albertson's LLC, Term Loan B6	4.750%	6/22/23	BB	4,219,845
3,124	BJ's Wholesale Club, Inc., Replacement Loan, First Lien	4.500%	9/26/19	B	3,130,630
3,981	BJ's Wholesale Club, Inc., Replacement Loan, Second Lien	8.500%	3/26/20	CCC	4,004,832
729		4.254%	2/18/21	B	678,926

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	Del Monte Foods Company, Term Loan, First Lien				
1,500	Rite Aid Corporation, Tranche 1, Term Loan, Second Lien	5.750%	8/21/20	B+	1,507,266
2,975	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	4.875%	6/21/21	B+	2,986,528
2,896	Supervalu, Inc., New Term Loan	5.500%	3/21/19	BB	2,907,498
46,697	Total Food & Staples Retailing				46,984,704
	Food Products 4.0% (2.5% of Total Investments)				
1,955	Hearthside Group Holdings, Term Loan, First Lien	4.500%	6/02/21	B1	1,959,203
5,514	Keurig Green Mountain, Inc., Term Loan B, First Lien	5.250%	3/03/23	BB	5,596,659
3,866	Pinnacle Foods Finance LLC, Term Loan G	3.387%	4/29/20	BB+	3,893,581
10,344	US Foods, Inc., Term Loan B	4.000%	6/27/23	B+	10,420,169
3,908	Wilton Products, Inc., Tranche B, Term Loan	8.500%	8/30/18	CCC+	3,403,257
25,587	Total Food Products				25,272,869
	Health Care Equipment & Supplies 2.9% (1.9% of Total Investments)				
6,687	Acelity, Term Loan F	5.000%	8/03/18	BB	6,736,173
577	Ardent Medical Services, Inc., Term Loan B, First Lien	6.500%	8/04/21	B1	576,859
1,096	ConvaTec, Inc., Term Loan B, (WI/DD)	TBD	TBD	BB	1,099,773
1,985	Greatbatch, Inc., Term Loan B	5.250%	10/27/22	B	1,961,180
4,736	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	4,415,476
2,553	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/09/19	B	2,272,337
1,712	Sterigenics International, Inc., Term Loan B	4.250%	5/16/22	B1	1,712,334
19,346	Total Health Care Equipment & Supplies				18,774,132
	Health Care Providers & Services 6.1% (3.8% of Total Investments)				
1,965	Acadia Healthcare, Inc., Term Loan B, First Lien	3.750%	2/11/22	N/R	1,972,369
1,717	Community Health Systems, Inc., Term Loan G	3.750%	12/31/19	BB	1,636,959
3,435	Community Health Systems, Inc., Term Loan H	4.000%	1/27/21	BB	3,264,476
3,579	DaVita HealthCare Partners, Inc., Tranche B, Term Loan	3.500%	6/24/21	Ba1	3,589,245
6,278	Drumm Investors LLC, Term Loan	9.500%	5/04/18	B	6,262,609
989	HCA, Inc., Term Loan B6, First Lien	3.784%	3/17/23	BBB	999,817
2,456	Healogics, Inc., Term Loan, First Lien	5.250%	7/01/21	B	1,956,726

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

October 31, 2016 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
Health Care Providers & Services (continued)					
\$ 3,626	Heartland Dental Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	\$ 3,632,679
2,000	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/21/19	CCC	1,960,000
764	Kindred Healthcare, Inc., Term Loan B, First Lien	4.250%	4/09/21	Ba2	766,049
3,746	Millennium Laboratories, Inc., Term Loan B, First Lien	7.500%	12/21/20	B	2,386,023
1,435	MultiPlan, Inc., Term Loan B	5.000%	6/07/23	B+	1,453,457
2,352	National Mentor Holdings, Inc., Term Loan B	4.250%	1/31/21	B+	2,358,212
2,640	Quorum Health Corp., Term Loan B	6.750%	4/29/22	B1	2,488,690
1,480	Select Medical Corporation, Term Loan E, First Lien	6.000%	6/01/18	Ba2	1,486,216
1,442	Select Medical Corporation, Term Loan F, First Lien	6.005%	3/03/21	Ba2	1,453,584
1,100	Vizient, Inc., Term Loan B	5.000%	2/11/23	B+	1,109,784
41,004	Total Health Care Providers & Services				38,776,895
Health Care Technology 0.8% (0.5% of Total Investments)					
5,076	Catalent Pharma Solutions, Inc., Term Loan	4.250%	5/20/21	BB	5,108,410
Hotels, Restaurants & Leisure 5.7% (3.6% of Total Investments)					
7,757	Burger King Corporation, Term Loan B	3.750%	12/10/21	Ba3	7,802,587
2,786	CCM Merger, Inc., Term Loan B	4.000%	8/09/21	BB	2,771,408
3,652	CityCenter Holdings LLC, Term Loan	4.250%	10/16/20	BB	3,680,171
2,598	Intrawest Resorts Holdings, Inc., Initial Term Loan	4.500%	12/09/20	N/R	2,582,353
2,222	Life Time Fitness, Inc., Term Loan B	4.250%	6/10/22	BB	2,226,834
2,189	MGM Growth Properties, Term Loan B	3.500%	4/25/23	BB+	2,196,182
3,890	Scientific Games Corporation, Term Loan	6.000%	10/18/20	Ba3	3,915,701
4,425	Scientific Games Corporation, Term Loan B2	6.000%	10/01/21	Ba3	4,447,068
3,239		3.088%	5/14/20	BB	3,198,968

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	Seaworld Parks and Entertainment, Inc., Term Loan B2				
3,488	Station Casino LLC, Term Loan B	3.750%	6/08/23	BB	3,505,672
36,246	Total Hotels, Restaurants & Leisure				36,326,944
	Household Products 0.6% (0.4% of Total Investments)				
2,000	Revlon Consumer Products Corporation, Term Loan B, First Lien	4.250%	9/07/23	Ba3	2,007,188
1,753	Serta Simmons Holdings LLC, Term Loan, First Lien, (WI/DD)	TBD	TBD	BB	1,752,987
3,753	Total Household Products				3,760,175
	Independent Power & Renewable Electricity Producers 0.7% (0.4% of Total Investments)				
4,250	Dynegy, Inc., Term Loan B	5.000%	6/27/23	BB	4,278,628
	Industrial Conglomerates 0.4% (0.2% of Total Investments)				
2,262	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750%	11/26/20	B	2,238,898
	Insurance 2.1% (1.4% of Total Investments)				
5,273	Alliant Holdings I LLC, Initial Term Loan B, First Lien	4.753%	8/12/22	B	5,283,287
2,481	AssuredPartners Capital, Inc., Term Loan, First Lien	5.750%	10/21/22	B	2,498,856
5,826	Hub International Holdings, Inc., Initial Term Loan	4.000%	10/02/20	Ba3	5,828,444
13,580	Total Insurance				13,610,587
	Internet and Direct Marketing Retail 1.3% (0.8% of Total Investments)				
8,174	Travelport LLC, Term Loan B	5.000%	9/02/21	B+	8,229,728
	Internet Software & Services 3.0% (1.9% of Total Investments)				
2,000	Ancestry.com, Inc., Term Loan B, First Lien	5.250%	10/14/23	B1	2,007,250
1,000	Ancestry.com, Inc., Term Loan B, Second Lien	9.250%	10/14/24	CCC+	1,017,500
2,000	Rackspace Hosting, Inc., Term Loan B, (WI/DD)	TBD	TBD	BB+	2,014,108
605	Sabre Inc., Term Loan B2	4.500%	2/19/19	Ba2	608,542
2,802	Sabre Inc., Term Loan	4.000%	2/19/19	Ba2	2,816,775
290	Sabre Inc., Term Loan C	4.000%	2/19/18	Ba2	290,678
2,228	SkillSoft Corporation, Term Loan, Second Lien	9.337%	4/28/22	CCC	1,526,328
7,798	Tibco Software, Inc., Term Loan B	6.500%	12/04/20	B1	7,809,255
750	Vertafore, Inc., Term Loan, First Lien	4.750%	6/30/23	B2	753,809
19,473	Total Internet Software & Services				18,844,245

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
IT Services 1.3% (0.8% of Total Investments)					
\$ 3,658	EIG Investors Corp., Term Loan	6.480%	11/09/19	B1	\$ 3,572,374
1,412	Engility Corporation, Term Loan B2	5.773%	8/14/23	BB	1,430,514
447	Mitchell International, Inc., Initial Term Loan B, First Lien	4.500%	10/13/20	B1	446,599
1,496	WEX, Inc., Term Loan B	4.250%	6/30/23	BB	1,514,953
1,127	Zayo Group LLC, Term Loan B	3.750%	5/06/21	Ba2	1,133,378
8,140	Total IT Services				8,097,818
Leisure Products 1.5% (1.0% of Total Investments)					
3,399	24 Hour Fitness Worldwide, Inc., Term Loan B	4.750%	5/28/21	Ba3	3,339,104
2,331	Academy, Ltd., Term Loan B	5.000%	7/01/22	B	2,265,604
3,137	Equinox Holdings, Inc., New Initial Term Loan, First Lien	5.000%	1/31/20	B1	3,162,065
1,000	Four Seasons Holdings, Inc., Term Loan, Second Lien	6.250%	12/27/20	B	1,008,125
9,867	Total Leisure Products				9,774,898
Life Sciences Tools & Services 0.2% (0.1% of Total Investments)					
1,000	Inventiv Health, Inc., Term Loan B, (WI/DD)	TBD	TBD	B	1,001,161
Machinery 0.6% (0.4% of Total Investments)					
1,723	Rexnord LLC, Term Loan B	4.000%	8/21/20	BB	1,727,408
2,400	Safway Group Holdings LLC, Initial Term Loan, First Lien, (DD1)	5.750%	8/21/23	B+	2,410,001
4,123	Total Machinery				4,137,409
Marine 0.2% (0.1% of Total Investments)					
1,462	American Commercial Lines LLC, Term Loan B, First Lien	9.750%	11/12/20	B	1,422,281
Media 13.1% (8.3% of Total Investments)					
2,100	Advantage Sales & Marketing, Inc., Term Loan, First Lien	4.250%	7/23/21	B1	2,083,323
1,791	Advantage Sales & Marketing, Inc., Term Loan, Second Lien	7.500%	7/25/22	CCC+	1,698,924
1,743	Affinion Group Holdings, Inc., Initial Term Loan, Second Lien	8.500%	10/31/18	Caa1	1,600,577
990	Affinion Group Holdings, Inc., Term Loan, First Lien	6.750%	4/30/18	B1	964,689
1,955	Catalina Marketing Corporation, Term Loan, First Lien	4.500%	4/09/21	B1	1,771,719
2,000	Catalina Marketing Corporation, Term Loan, Second Lien	7.750%	4/11/22	Caa1	1,445,000

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7,424	Cequel Communications LLC, Term Loan B, (WI/DD)	TBD	TBD	BB	7,461,167
4,975	Charter Communications Operating Holdings LLC, Term Loan I	3.500%	1/24/23	BBB	5,010,929
2,718	Clear Channel Communications, Inc., Term Loan E	8.034%	7/30/19	Caa1	2,080,854
2,538	Clear Channel Communications, Inc., Tranche D, Term Loan	7.284%	1/30/19	Caa1	1,933,294
13,037	Cumulus Media, Inc., Term Loan B	4.250%	12/23/20	B3	9,060,380
3,514	Emerald Expositions Holdings, Inc., Term Loan, First Lien	4.750%	6/17/20	BB	3,531,610
615	EMI Music Publishing LLC, Term Loan B3	4.000%	8/19/22	BB	616,928
2,020	Getty Images, Inc., Term Loan B, First Lien	4.750%	10/18/19	B3	1,713,761
890	Gray Television, Inc., Initial Term Loan	3.938%	6/13/21	BB	896,643
2,932	IMG Worldwide, Inc., First Lien	5.250%	5/06/21	B1	2,952,280
2,000	Lions Gate Entertainment Corporation, Term Loan B, (WI/DD)	TBD	TBD	Ba2	2,005,834
1,500	Lions Gate Entertainment Corporation, Term Loan B, Second Lien	5.000%	3/17/22	Ba3	1,528,125
1,750	LSC Communications, Term Loan	7.000%	9/30/22	B	1,741,250
2,992	McGraw-Hill Education Holdings LLC, Term Loan B	5.000%	5/02/22	Ba3	3,001,477
327	Nexstar Broadcasting Group, Term Loan B, First Lien, (WI/DD)	TBD	TBD	Ba3	328,968
3,673	Nexstar Broadcasting Group, Term Loan B, First Lien, (WI/DD)	TBD	TBD	BB+	3,691,748
2,481	Numericable Group S.A., Term Loan	4.750%	2/10/23	B+	2,486,212
3,266	Springer Science & Business Media, Inc., Term Loan B9, First Lien	4.750%	8/14/20	B	3,182,044
17,344	Univision Communications, Inc., Replacement Term Loan, First Lien	4.000%	3/01/20	B+	17,390,471
673	Virgin Media Investment Holdings, Term Loan F, First Lien	3.500%	6/30/23	BB	676,618
1,520	WGM Acquisition Corporation, Term Loan B, First Lien	3.750%	11/19/23	Ba3	1,517,712
462	Yell Group PLC, PIK Term Loan B2, First Lien	10.000%	9/07/65	N/R	812,127
555	Yell Group PLC, Term Loan A2, First Lien	8.000%	9/07/21	N/R	557,745
89,785	Total Media				83,742,409
	Metals & Mining 1.1% (0.7% of Total Investments)				
1,707	Fairmount Minerals, Ltd., Term Loan B1, First Lien, (DD1)	4.500%	9/05/19	Caa1	1,614,837

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1,810	Fairmount Minerals, Ltd. Term Loan B2, First Lien	4.500%	9/05/19	B	1,725,340
2,276	Fortescue Metals Group, Ltd., Term Loan B, First Lien	3.750%	6/30/19	BB+	2,276,615

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Portfolio of Investments (continued)

October 31, 2016 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
Metals & Mining (continued)					
\$ 1,496	Zekelman Industries, Term Loan B	6.000%	6/14/21	BB	\$ 1,513,083
7,289	Total Metals & Mining				7,129,875
Mortgage Real Estate Investment Trusts 0.4% (0.2% of Total Investments)					
2,263	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	BB	2,266,859
Multiline Retail 2.0% (1.2% of Total Investments)					
3,473	99 Cents Only Stores Tranche B2, Term Loan	4.500%	1/11/19	CCC+	2,721,612
2,216	Bass Pro Group LLC, Term Loan B, First Lien	4.000%	6/05/20	B+	2,219,698
2,985	Belk, Inc., Term Loan B, First Lien	5.750%	12/12/22	B+	2,702,491
1,461	Dollar Tree, Inc., Term Loan B, First Lien	3.063%	7/06/22	BBB	1,477,804
2,010	Dollar Tree, Inc., Term Loan B2	4.250%	7/06/22	BBB	2,036,683
1,382	Hudson's Bay Company, Term Loan B, First Lien	4.250%	9/30/22	BB	1,376,502
13,527	Total Multiline Retail				12,534,790
Oil, Gas & Consumable Fuels 3.5% (2.2% of Total Investments)					
1,032	California Resources Corporation, Term Loan A, First Lien, (WI/DD)	TBD	TBD	B1	994,804
1,850	C&J Holding Co., Term Loan B2, (5)	0.000%	3/24/22	N/R	1,700,459
666	Crestwood Holdings LLC, Term Loan B	9.000%	6/19/19	B3	626,078
286	Energy and Exploration Partners, Term Loan, Second Lien	5.000%	5/13/22	N/R	157,519
4,039	EP Energy LLC, Term Loan B	9.750%	6/30/21	B+	4,140,262
3,327	Fieldwood Energy LLC, Term Loan, First Lien	3.875%	10/01/18	B2	3,069,236
1,801	Fieldwood Energy LLC, Term Loan, First Lien, (DD1)	8.000%	8/31/20	B2	1,580,369
1,450	Fieldwood Energy LLC, Term Loan, Second Lien	8.375%	9/30/20	B	1,171,075
935	Fieldwood Energy LLC, Term Loan, Second Lien, (DD1)	8.375%	9/30/20	CCC	561,169
5,311	Harvey Gulf International Marine, Inc., Term Loan B	5.500%	6/18/20	CCC+	3,930,017
2,333	Peabody Energy Corporation, Term Loan B, (WI/DD)	TBD	TBD	N/R	2,077,640

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3,803	Seadrill Partners LLC, Initial Term Loan	4.000%	2/21/21	CCC+	2,158,473
58	Southcross Holdings Borrower L.P., Term Loan B, First Lien	3.500%	4/13/23	CCC+	49,275
26,891	Total Oil, Gas & Consumable Fuels				22,216,376
	Pharmaceuticals 3.9% (2.5% of Total Investments)				
2,232	Concordia Healthcare Corporation, Term Loan B, First Lien, (DD1)	5.250%	10/21/21	B1	2,014,327
3,910	Patheon, Inc., Term Loan B	4.250%	3/11/21	B	3,916,111
8,025	Pharmaceutical Product Development, Inc., Term Loan B, First Lien, (DD1)	4.250%	8/18/22	B1	8,032,353
4,451	Pharmaceutical Research Associates, Inc., Term Loan	4.500%	9/23/20	BB	4,480,419
1,925	Valeant Pharmaceuticals International, Inc., Series E1, Tranche B Term Loan	5.250%	8/05/20	BB	1,925,635
4,796	Valeant Pharmaceuticals International, Inc., Series F1, Tranche B Term Loan	5.500%	4/01/22	BB	4,804,119
25,339	Total Pharmaceuticals				25,172,964
	Professional Services 0.2% (0.2% of Total Investments)				
1,597	Ceridian Corporation, Term Loan B2	4.500%	9/15/20	Ba3	1,570,349
	Real Estate Management & Development 1.1% (0.7% of Total Investments)				
3,723	Capital Automotive LP, Term Loan, Second Lien	6.000%	4/30/20	B1	3,755,962
3,320	Capital Automotive LP, Term Loan, Tranche B1	4.000%	4/10/19	BB	3,340,745
7,043	Total Real Estate Management & Development				7,096,707
	Road & Rail 0.3% (0.2% of Total Investments)				
1,985	Quality Distribution, Term Loan, First Lien	5.750%	8/18/22	B2	1,794,772
	Semiconductors & Semiconductor Equipment 4.5% (2.8% of Total Investments)				
13,494	Avago Technologies, Term Loan B3	3.535%	2/01/23	BBB	13,650,420
1,291	Cypress Semiconductor Corp, Term Loan B	6.500%	7/05/21	BB	1,306,950
1,746	Micron Technology, Inc., Term Loan B	4.634%	4/26/22	BBB	1,765,700
2,381	Microsemi Corporation, Term Loan B, First Lien	3.750%	1/15/23	BB	2,405,602
2,869	NXP Semiconductor LLC, Term Loan D	3.338%	1/11/20	Baa2	2,884,555

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
Semiconductors & Semiconductor Equipment (continued)					
\$ 2,266	NXP Semiconductor LLC, Term Loan F	3.405%	12/07/20	Baa2	\$ 2,276,547
4,250	On Semiconductor Corp., Term Loan B, First Lien	3.777%	3/31/23	Ba1	4,279,597
28,297	Total Semiconductors & Semiconductor Equipment				28,569,371
Software 10.1% (6.4% of Total Investments)					
3,050	Blackboard, Inc., Term Loan B4	6.000%	6/30/21	B+	3,029,796
5,580	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	B1	5,514,504
2,321	Computer Sciences Government Services, Term Loan B, First Lien	3.750%	11/28/22	BB+	2,330,287
1,600	Compuware Corporation, Term Loan, Second Lien	9.250%	12/15/22	CCC+	1,560,000
4,724	Compuware Corporation, Tranche B2, Term Loan, First Lien	6.250%	12/15/21	B	4,736,098
3,939	Ellucian, Term Loan B, First Lien	4.750%	9/30/22	B2	3,950,619
4,624	Emdeon Business Services LLC, Term Loan B2	3.750%	11/02/18	Ba3	4,638,961
12,497	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5	3.750%	6/03/20	B+	12,481,801
1,733	Informatica Corp., Term Loan B	4.500%	8/05/22	B	1,704,997
1,500	Kronos Incorporated, Term Loan B, First Lien, (WI/DD)	TBD	TBD	B2	1,508,321
2,776	Micro Focus International PLC, Term Loan B	4.500%	11/19/21	BB	2,789,840
2,805	Micro Focus International PLC, Term Loan C	4.500%	11/20/19	BB	2,819,777
6,240	Misys PLC, Term Loan B, First Lien	6.500%	12/12/18	B+	6,258,174
2,302	MSC Software Corporation, Initial Term Loan, First Lien	5.000%	5/29/20	B1	2,299,457
2,000	RP Crown Parent LLC, Term Loan B, First Lien	4.500%	10/12/23	B1	2,004,688
2,009	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B1	4.000%	7/08/22	BB	2,027,129
245	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B2	4.000%	7/08/22	BB	246,701
3,000	Uber Technologies, Inc., Term Loan B, First Lien	5.000%	7/13/23	N/R	3,016,875
1,750	Vertiv Co., Term Loan B, (WI/DD)	TBD	TBD	Ba3	1,746,719
64,695	Total Software				64,664,744
Specialty Retail 2.3% (1.4% of Total Investments)					
2,244	Gardner Denver, Inc., Term Loan	4.250%	7/30/20	B	2,183,443

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3,000	Jo-Ann Stores, Inc., Term Loan B, (WI/DD)	TBD	TBD	B1	2,993,751
6,604	Petco Animal Supplies, Inc., Term Loan B1	5.000%	1/26/23	B	6,672,749
2,650	Petsmart Inc., Term Loan B, First Lien, (WI/DD)	TBD	TBD	BB	2,658,281
14,498	Total Specialty Retail				14,508,224
Technology Hardware, Storage & Peripherals 5.3% (3.3% of Total Investments)					
6,000	Dell International LLC, Term Loan A2, First Lien	2.790%	6/02/21	BBB	5,956,878
3,000	Dell International LLC, Term Loan A3, First Lien	2.540%	12/31/18	BBB	3,001,407
14,725	Dell International LLC, Term Loan B	4.000%	9/07/23	BBB	14,846,417
1,750	Dell Software Group, Term Loan B, (WI/DD)	TBD	TBD	B1	1,748,437
7,980	Western Digital, Inc., Term Loan B1	4.500%	4/29/23	BBB	8,082,248
33,455	Total Technology Hardware, Storage & Peripherals				33,635,387
Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments)					
1,250	G-III Apparel Group, Term Loan B, (WI/DD)	TBD	TBD	BB+	1,241,016
2,343	Gymboree Corporation, Term Loan, (DD1)	5.000%	2/23/18	CCC+	1,501,185
2,073	J Crew Group, Term Loan B, First Lien	4.000%	3/05/21	B2	1,598,810
5,666	Total Textiles, Apparel & Luxury Goods				4,341,011
Trading Companies & Distributors 1.5% (1.0% of Total Investments)					
8,065	HD Supply, Inc., Term Loan B	3.75%	8/13/21	BB	8,101,409
1,654	Neff Rental/Neff Finance Closing Date Loan, Second Lien	7.250%	6/09/21	B	1,618,593
9,719	Total Trading Companies & Distributors				9,720,002
Transportation Infrastructure 0.4% (0.2% of Total Investments)					
150	Ceva Group PLC, Canadian Term Loan	6.500%	3/19/21	B2	120,050
870	Ceva Group PLC, Dutch B.V., Term Loan	6.500%	3/19/21	B2	696,293
846	Ceva Group PLC, Synthetic Letter of Credit Term Loan	6.500%	3/19/21	B2	677,190
1,201	Ceva Group PLC, US Term Loan	6.500%	3/19/21	B2	960,404
3,067	Total Transportation Infrastructure				2,453,937

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

October 31, 2016 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
Wireless Telecommunication Services 2.6% (1.7% of Total Investments)					
\$ 938	Asurion LLC, Term Loan B1	5.000%	5/24/19	B+	\$ 940,607
4,668	Asurion LLC, Term Loan B4, First Lien	5.000%	8/04/22	B+	4,696,778
3,330	Asurion, LLC, Term Loan B5	4.750%	10/28/23	B+	3,313,420
337	Fairpoint Communications, Inc., Term Loan B	7.500%	2/14/19	B	338,887
2,327	Syniverse Holdings, Inc., Initial Term Loan B, First Lien	4.000%	4/23/19	B+	2,138,992
1,293	Syniverse Technologies, Inc., Tranche B, Term Loan	4.000%	4/23/19	B+	1,188,272
149	T-Mobile USA, Term Loan B	3.500%	11/09/22	BBB	150,039
4,000	UPC Financing Partnership, Term Loan, First Lien	4.080%	8/31/24	BB	4,025,500
17,042	Total Wireless Telecommunication Services				16,792,495
\$ 844,086	Total Variable Rate Senior Loan Interests (cost \$832,463,938)				820,105,233
Shares Description (1) Value					
COMMON STOCKS 1.3% (0.8% of Total Investments)					
Banks 0.4% (0.2% of Total Investments)					
30,811	BLB Worldwide Holdings Inc., (6)				\$ 2,187,581
Diversified Consumer Services 0.2% (0.2% of Total Investments)					
78,490	Cengage Learning Holdings II LP, (6), (7)				1,530,555
9,876,769	Education Management Corporation, (6), (7)				988
	Total Diversified Consumer Services				1,531,543
Energy Equipment & Services 0.0% (0.0% of Total Investments)					
2,712	Vantage Drill International, (6), (7)				229,164
Health Care Providers & Services 0.0% (0.0% of Total Investments)					
113,515	Millennium Health LLC, (6)				212,840
Hotels, Restaurants & Leisure 0.0% (0.0% of Total Investments)					
2,670	Buffets Term Loan, (6)				
Media 0.7% (0.4% of Total Investments)					
824	Cumulus Media, Inc., (6)				1,137

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)	&nb			