

NUVEEN FLOATING RATE INCOME FUND
Form N-Q
December 28, 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: October 31, 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 October 31, 2018
(Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
LONG-TERM INVESTMENTS 156.9% (98.0% of Total Investments)							
VARIABLE RATE SENIOR LOAN INTERESTS 131.1% (81.8% of Total Investments) (2)							
Aerospace & Defense 2.5% (1.6% of Total Investments)							
\$ 765	Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien	4.295%	1-Month LIBOR	2.000%	8/21/24	BB+	\$ 767,286
7,611	Sequa Corporation, Term Loan B	7.408%	3-Month LIBOR	5.000%	11/28/21	B	7,530,142
2,654	Sequa Corporation, Term Loan, Second Lien	11.520%	3-Month LIBOR	9.000%	4/28/22	Caa2	2,610,612
2,899	Transdigm, Inc., Term Loan E	4.802%	1-Month LIBOR	2.500%	5/30/25	Ba2	2,889,694
978	Transdigm, Inc., Term Loan F	4.802%	1-Month LIBOR	2.500%	6/09/23	Ba2	974,551
1,307	Transdigm, Inc., Term Loan G, First Lien	4.802%	1-Month LIBOR	2.500%	8/22/24	Ba2	1,302,618
16,214	Total Aerospace & Defense						16,074,903
Air Freight & Logistics 0.9% (0.6% of Total Investments)							
2,000	Ceva Group PLC, Term Loan, First Lien	6.136%	3-Month LIBOR	3.750%	8/04/25	BB	2,006,260
1,651	PAE Holding Corporation, Term Loan B	7.886%	3-Month LIBOR	5.500%	10/20/22	B+	1,660,370
2,166	XPO Logistics, Inc., Term Loan B	4.509%	3-Month LIBOR	2.000%	2/24/25	BBB	2,173,743
5,817	Total Air Freight & Logistics						5,840,373
Airlines 2.3% (1.4% of Total Investments)							
4,056	American Airlines, Inc., Replacement Term Loan	4.277%	1-Month LIBOR	2.000%	10/10/21	BB+	4,055,835
3,354	American Airlines, Inc., Term Loan 2025	4.045%	1-Month LIBOR	1.750%	6/27/25	BB+	3,289,655
7,611	American Airlines, Inc., Term Loan B,	4.280%	1-Month LIBOR	2.000%	12/14/23	BB+	7,571,695

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	(DD1)						
15,021	Total Airlines						14,917,185
	Auto Components	0.7%	(0.4% of Total Investments)				
1,412	DexKo Global, Inc., Term Loan B	5.802%	1-Month LIBOR	3.500%	7/24/24	B1	1,417,890
1,255	Horizon Global Corporation, Term Loan B	8.302%	1-Month LIBOR	6.000%	6/30/21	B2	1,218,997
1,974	Superior Industries International, Inc., Term Loan B	6.302%	1-Month LIBOR	4.000%	5/22/24	B1	1,969,344
4,641	Total Auto Components						4,606,231
	Automobiles	0.9%	(0.6% of Total Investments)				
4,588	Chrysler Group LLC, Term Loan	4.300%	1-Month LIBOR	2.000%	12/31/18	Baa2	4,597,657
1,489	Navistar, Inc., Tranche B, Term Loan	5.780%	1-Month LIBOR	3.500%	11/06/24	Ba3	1,493,708
6,077	Total Automobiles						6,091,365
	Beverages	0.5%	(0.3% of Total Investments)				
3,358	Jacobs Douwe Egberts, Term Loan B	4.625%	3-Month LIBOR	2.250%	10/23/25	BB	3,363,019
	Biotechnology	0.8%	(0.5% of Total Investments)				
5,418	Grifols, Inc., Term Loan B	4.467%	1-Week LIBOR	2.250%	1/31/25	BB+	5,428,579
	Building Products	1.2%	(0.8% of Total Investments)				
769	Fairmount, Initial Term Loan	6.136%	3-Month LIBOR	3.750%	6/01/25	BB	648,031
651	Ply Gem Industries, Inc., Term Loan B	6.175%	3-Month LIBOR	3.750%	4/12/25	B+	649,259
6,561	Quikrete Holdings, Inc., Term Loan B	5.052%	1-Month LIBOR	2.750%	11/15/23	BB	6,544,179
7,981	Total Building Products						7,841,469
	Capital Markets	2.2%	(1.4% of Total Investments)				
4,373	Capital Automotive LP, Term Loan, First Lien	4.810%	1-Month LIBOR	2.500%	3/25/24	B1	4,379,133
3,482	Capital Automotive LP, Term Loan, Second Lien	8.302%	1-Month LIBOR	6.000%	3/24/25	B3	3,546,938
6,060	RPI Finance Trust, Term Loan B6	4.386%	3-Month LIBOR	2.000%	3/27/23	BBB	6,072,823
13,915	Total Capital Markets						13,998,894
	Chemicals	1.2%	(0.7% of Total Investments)				
1,209	Ineos US Finance LLC, Term Loan	4.302%	1-Month LIBOR	2.000%	4/01/24	BBB	1,208,330

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2,319	Mineral Technologies, Inc., Term Loan B2	4.750%		N/A	N/A	5/07/21	BB+	2,327,553
600	SI Group, Term Loan B	7.186%	3-Month LIBOR	4.750%		10/15/25	BB	598,125

JFR Nuveen Floating Rate Income Fund (continued)
Portfolio of Investments October 31, 2018
(Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Chemicals (continued)							
\$ 3,392	Univar, Inc., Term Loan B	4.552%	1-Month LIBOR	2.250%	7/01/24	BB	\$ 3,395,981
7,520	Total Chemicals						7,529,989
Commercial Services & Supplies 5.5% (3.4% of Total Investments)							
699	ADS Waste Holdings, Inc., Term Loan B	4.460%	1-Week LIBOR	2.250%	11/10/23	BB+	699,899
3,461	Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien	6.732%	3-Month LIBOR	4.250%	6/16/24	B	3,481,379
696	Education Management LLC, Tranche A, Term Loan, (6)	0.000%	N/A	N/A	7/02/20	N/R	48,721
1,567	Education Management LLC, Tranche B, Term Loan, (6)	0.000%	N/A	N/A	7/02/20	N/R	58,766
7,673	Formula One Group, Term Loan B	4.802%	1-Month LIBOR	2.500%	2/01/24	B+	7,602,998
1,331	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	6.407%	3-Month LIBOR	4.000%	10/19/23	B	1,268,041
2,375	Getty Images, Inc., Term Loan B, First Lien	5.802%	1-Month LIBOR	3.500%	10/18/19	B3	2,352,164
2,500	GFL Environmental, Term Loan, (WI/DD)	TBD	TBD	TBD	TBD	B+	2,465,625
4,440	iQor US, Inc., Term Loan, First Lien	7.400%	3-Month LIBOR	5.000%	4/01/21	Caa1	4,149,892
500	iQor US, Inc., Term Loan, Second Lien	11.148%	3-Month LIBOR	8.750%	4/01/22	Caa3	398,125
1,152	KAR Auction Services, Inc., Term Loan B5	4.938%	3-Month LIBOR	2.500%	3/09/23	Ba2	1,155,205
1,283	LSC Communications, Refinancing Term	7.802%	1-Month LIBOR	5.500%	9/30/22	B1	1,291,354

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	Loan						
3,430	Monitronics International, Inc., Term Loan B2, First Lien	7.886%	3-Month LIBOR	5.500%	9/30/22	Caa1	3,368,912
3,289	Protection One, Inc., Term Loan	5.052%	1-Month LIBOR	2.750%	5/02/22	BB	3,295,409
1,950	Universal Services of America, Initial Term Loan, First Lien	6.136%	3-Month LIBOR	3.750%	7/28/22	BB	1,937,208
1,750	Universal Services of America, Term Loan, Second Lien	10.794%	2-Month LIBOR	8.500%	7/28/23	CCC+	1,739,063
341	West Corporation, Incremental Term Loan B1	6.026%	1-Month LIBOR	3.500%	10/10/24	Ba3	337,919
38,437	Total Commercial Services & Supplies						35,650,680
	Communications Equipment						
		4.2%					(2.6% of Total Investments)
5,558	Avaya, Inc., Tranche B Term Loan	6.530%	1-Month LIBOR	4.250%	12/15/24	BB	5,587,096
1,637	Mitel US Holdings, Inc., Incremental Term Loan	6.052%	1-Month LIBOR	3.750%	9/25/23	B+	1,637,124
1,600	Mitel US Holdings, Inc., Term Loan, First Lien, (DD1)	0.000%	N/A	N/A	N/A	B	1,613,200
734	MultiPlan, Inc., Term Loan B	5.136%	3-Month LIBOR	2.750%	6/07/23	B+	732,565
2,261	Plantronics, Inc., Term Loan, B	4.802%	1-Month LIBOR	2.500%	7/02/25	Ba1	2,258,043
15,965	Univision Communications, Inc., Term Loan C5	5.052%					