

NUVEEN FLOATING RATE INCOME FUND  
Form N-Q  
June 29, 2015

**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)

**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

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Date of reporting period: 4/30/15

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.

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**Item 1. Schedule of Investments**

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**Portfolio of Investments (Unaudited)**  
**Nuveen Floating Rate Income Fund (JFR)**  
*April 30, 2015*

| Principal Amount (000) | Description (1)  | Coupon (2) | Maturity (3) | Ratings (4) | Value      |
|------------------------|--|------------|--------------|-------------|------------|
|                        | <b>LONG-TERM INVESTMENTS 151.6% (96.2% of Total Investments)</b>                   |            |              |             |            |
|                        | <b>VARIABLE RATE SENIOR LOAN INTERESTS 124.7% (79.1% of Total Investments) (2)</b> |            |              |             |            |
|                        | <b>Aerospace &amp; Defense - 1.3% (0.8% of Total Investments)</b>                  |            |              |             |            |
| \$ 4,539               | B/E Aerospace, Inc., Term Loan B, First Lien                                       | 4.000%     | 12/16/21     | BB+\$       | 4,594,790  |
| 4,794                  | Sequa Corporation, Term Loan B, (DD1)  | 5.250%     | 6/19/17      | B3          | 4,356,759  |
| 9,333                  | Total Aerospace & Defense  |            |              |             | 8,951,549  |
|                        | <b>Airlines - 3.3% (2.1% of Total Investments)</b>                                 |            |              |             |            |
| 3,000                  | American Airlines, Inc., Term Loan B, First Lien                                   | 3.750%     | 10/10/21     | BB          | 3,016,251  |
| 3,431                  | American Airlines, Inc., Term Loan   | 3.750%     | 6/27/19      | BB          | 3,450,627  |
| 9,770                  | Delta Air Lines, Inc., Term Loan B1  | 3.250%     | 10/18/18     | BBB-        | 9,792,764  |
| 1,955                  | Delta Air Lines, Inc., Term Loan B2  | 2.433%     | 4/18/16      | BBB-        | 1,957,618  |
| 4,455                  | US Airways, Inc., Term Loan B1   | 3.500%     | 5/23/19      | BB          | 4,465,741  |
| 22,611                 | Total Airlines   |            |              |             | 22,683,001 |
|                        | <b>Automobiles - 2.9% (1.8% of Total Investments)</b>                              |            |              |             |            |
| 9,900                  | Chrysler Group LLC, Tranche B, Term Loan   | 3.250%     | 12/31/18     | BB+         | 9,923,681  |
| 7,795                  | Formula One Group, Term Loan, First Lien   | 4.750%     | 7/30/21      | B           | 7,820,790  |
| 2,000                  | Formula One Group, Term Loan, Second Lien  | 7.750%     | 7/29/22      | CCC+        | 2,007,916  |
| 19,695                 | Total Automobiles  |            |              |             | 19,752,387 |
|                        | <b>Building Products - 0.7% (0.5% of Total Investments)</b>                        |            |              |             |            |
| 2,786                  | Gates Global LLC, Term Loan  | 4.250%     | 7/06/21      | B+          | 2,792,218  |
| 2,115                  | Quikrete Holdings, Inc., Term Loan, First Lien                                     | 4.000%     | 9/28/20      | B+          | 2,123,965  |
| 4,901                  | Total Building Products  |            |              |             | 4,916,183  |
|                        | <b>Capital Markets - 0.9% (0.5% of Total Investments)</b>                          |            |              |             |            |
| 2,815                  | Citco III Limited, Term Loan B   | 4.250%     | 6/29/18      | N/R         | 2,832,171  |
| 2,955                  | Guggenheim Partners LLC, Initial Term Loan   | 4.250%     | 7/22/20      | N/R         | 2,975,316  |
| 5,770                  | Total Capital Markets  |            |              |             | 5,807,487  |
|                        | <b>Chemicals - 2.3% (1.5% of Total Investments)</b>                                |            |              |             |            |
| 3,304                  | Ineos US Finance LLC, Cash Dollar, Term Loan                                       | 3.750%     | 5/04/18      | BB-         | 3,313,938  |
| 598                    | Ineos US Finance LLC, Term Loan B, First Lien                                      | 4.250%     | 3/12/22      | BB-         | 602,720    |
| 5,324                  | Mineral Technologies, Inc., Term Loan B, First Lien                                | 4.000%     | 5/07/21      | BB          | 5,355,158  |
| 2,444                  | PQ Corporation, Term Loan B  | 4.000%     | 8/07/17      | B+          | 2,447,875  |
| 4,268                  | Univar, Inc., Term Loan  | 5.000%     | 6/30/17      | B+          | 4,290,358  |
| 15,938                 | Total Chemicals  |            |              |             | 16,010,049 |
|                        | <b>Commercial Services &amp; Supplies - 3.3% (2.1% of Total Investments)</b>       |            |              |             |            |
| 2,132                  | Acosta Holdco Inc., First Lien Term Loan B   | 4.250%     | 9/30/21      | B           | 2,145,469  |
| 967                    | ADS Waste Holdings, Inc., Initial Term Loan, Tranche B2                            | 3.750%     | 10/09/19     | B+          | 966,278    |
| 3,500                  | CCS Income Trust, Term Loan, First Lien, (WI/DD)                                   | TBD        | TBD          | B-          | 3,335,937  |
| 824                    | Education Management LLC, Tranche A, Term Loan, (DD1)                              | 5.500%     | 7/02/20      | N/R         | 743,225    |
| 1,392                  | Education Management LLC, Tranche B, Term Loan, (DD1)                              | 2.004%     | 7/02/20      | N/R         | 1,118,192  |
| 716                    | HMH Holdings, Inc., Term Loan, First Lien  | 4.250%     | 5/22/18      | B1          | 714,007    |

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|        |  |        |         |      |           |
|--------|--|--------|---------|------|-----------|
| 4,602  | iQor US, Inc., Term Loan, First Lien                       | 6.000% | 4/01/21 | B    | 4,343,370 |
| 500    | iQor US, Inc., Term Loan, Second Lien                      | 9.750% | 4/01/22 | CCC+ | 470,000   |
| 10,159 | Millennium Laboratories, Inc., Tranche B, Term Loan, (DD1) | 5.250% | 4/16/21 | B+   | 8,406,536 |