

Nuveen Floating Rate Income Opportunity Fund  
Form N-Q  
June 28, 2013

**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 811-21579

**Nuveen Floating Rate Income Opportunity 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: 4/30/13

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 Opportunity Fund (JRO)

April 30, 2013

| Principal Amount (000) | Description (1)  | Coupon  | Maturity (2) | Ratings (3) | Value        |
|------------------------|--|---------|--------------|-------------|--------------|
|                        | <b>Variable Rate Senior Loan Interests - 111.9% (79.8% of Total Investments) (4)</b> |         |              |             |              |
|                        | <b>Aerospace &amp; Defense - 0.9% (0.6% of Total Investments)</b>                    |         |              |             |              |
| \$ 2,024               | Beechcraft Holdings LLC, Exit Term Loan B  | 5.750%  | 2/15/20      | BB-         | \$ 2,029,712 |
| 1,995                  | Sequa Corporation, Term Loan B   | 5.250%  | 6/19/17      | B1          | 2,028,251    |
| 4,019                  | Total Aerospace & Defense  |         |              |             | 4,057,963    |
|                        | <b>Airlines - 2.7% (1.9% of Total Investments)</b>                                   |         |              |             |              |
| 7,980                  | Delta Air Lines Inc., Term Loan B1   | 4.250%  | 10/24/18     | Ba2         | 8,078,505    |
| 2,993                  | Delta Air Lines Inc., Term Loan B2   | 5.250%  | 4/24/16      | Ba2         | 3,022,425    |
| 1,000                  | United Airlines Inc., Term Loan B  | 4.000%  | 4/01/19      | Ba2         | 1,013,119    |
| 11,973                 | Total Airlines   |         |              |             | 12,114,049   |
|                        | <b>Auto Components - 2.7% (1.9% of Total Investments)</b>                            |         |              |             |              |
| 7,028                  | Federal-Mogul Corporation, Tranche B, Term Loan                                      | 2.138%  | 12/29/14     | B1          | 6,677,933    |
| 3,586                  | Federal-Mogul Corporation, Tranche C, Term Loan                                      | 2.138%  | 12/28/15     | B1          | 3,407,888    |
| 2,000                  | FleetPride Corporation, Term Loan, Second Lien                                       | 9.250%  | 5/01/20      | CCC+        | 1,985,000    |
| 12,614                 | Total Auto Components  |         |              |             | 12,070,821   |
|                        | <b>Beverages - 0.3% (0.2% of Total Investments)</b>                                  |         |              |             |              |
| 1,500                  | Constellation Brands, Inc., Term Loan, WI/DD   | TBD     | TBD          | N/R         | 1,496,250    |
|                        | <b>Biotechnology - 1.8% (1.3% of Total Investments)</b>                              |         |              |             |              |
| 3,524                  | Grifols, Inc., Term Loan   | 4.250%  | 6/01/17      | BB          | 3,572,198    |
| 4,660                  | Onex Carestream Finance LP, Term Loan  | 5.000%  | 2/25/17      | BB-         | 4,702,358    |
| 8,184                  | Total Biotechnology  |         |              |             | 8,274,556    |
|                        | <b>Capital Markets - 1.5% (1.1% of Total Investments)</b>                            |         |              |             |              |
| 1,700                  | American Capital, LTD., Senior Secured Term Loan                                     | 5.500%  | 8/15/16      | B+          | 1,728,688    |
| 4,912                  | Walter Investment Management Corporation, Tranche B, Term Loan                       | 5.750%  | 11/28/17     | B+          | 5,002,077    |
| 6,612                  | Total Capital Markets  |         |              |             | 6,730,765    |
|                        | <b>Chemicals - 0.9% (0.7% of Total Investments)</b>                                  |         |              |             |              |
| 495                    | Houghton International, Inc., U.S. Term Loan, First Lien                             | 5.250%  | 12/20/19     | B1          | 503,250      |
| 2,079                  | Ineos US Finance LLC, Term Loan B  | 6.500%  | 5/04/18      | B+          | 2,108,886    |
| 1,496                  | PQ Corporation, Term Loan, First Lien  | 4.500%  | 8/07/17      | B+          | 1,515,755    |
| 4,070                  | Total Chemicals  |         |              |             | 4,127,891    |
|                        | <b>Commercial Services &amp; Supplies - 3.2% (2.3% of Total Investments)</b>         |         |              |             |              |
| 2,917                  | Aramark Corporation, Term Loan, Tranche D  | 4.000%  | 2/20/20      | BB-         | 2,959,189    |
| 481                    | Brand Energy & Infrastructure Services, Inc., Canadian Tranche 1, Term Loan          | 6.250%  | 10/23/18     | B           | 489,275      |
| 1,500                  | Brand Energy & Infrastructure Services, Inc., Term Loan, Second Lien                 | 11.000% | 10/23/19     | CCC+        | 1,537,500    |
| 2,006                  | Brand Energy & Infrastructure Services, Inc., Term Loan                              | 6.250%  | 10/23/18     | B           | 2,038,647    |

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|        |  |         |          |      |            |
|--------|--|---------|----------|------|------------|
| 2,345  | CCS Income Trust, Term Loan, First Lien  | 6.250%  | 5/12/18  | B2   | 2,382,199  |
| 316    | Ceridian Corporation, Extended Term Loan   | 5.949%  | 5/09/17  | B1   | 322,229    |
| 2,484  | Harland Clarke Holdings Corporation, Term Loan B3, WI/DD                         | TBD     | TBD      | B+   | 2,480,895  |
| 990    | Houghton Mifflin, Term Loan  | 7.250%  | 5/22/18  | N/R  | 998,044    |
| 983    | SourceHov LLC, Term Loan B, First Lien   | 6.625%  | 4/28/17  | B+   | 984,956    |
| 14,022 | Total Commercial Services & Supplies   |         |          |      | 14,192,934 |
|        | <b>Communications Equipment - 2.6% (1.9% of Total Investments)</b>               |         |          |      |            |
| 2,245  | Alcatel-Lucent, Term Loan C  | 7.250%  | 1/29/19  | BB-  | 2,305,334  |
| 2,000  | Arris Group, Inc., Term Loan B   | 3.500%  | 4/17/20  | BB-  | 2,006,562  |
| 2,500  | CompuCom Systems, Inc., Term Loan, Second Lien                                   | 10.250% | 10/04/19 | B-   | 2,556,250  |
| 4,764  | Zayo Group LLC, Term Loan B  | 4.500%  | 7/02/19  | B1   | 4,825,784  |
| 11,509 | Total Communications Equipment   |         |          |      | 11,693,930 |
|        | <b>Computers &amp; Peripherals - 0.4% (0.3% of Total Investments)</b>            |         |          |      |            |
| 1,596  | SunGard Data Systems, Inc., Term Loan D  | 4.500%  | 1/31/20  | BB   | 1,620,679  |
|        | <b>Consumer Finance - 1.3% (0.9% of Total Investments)</b>                       |         |          |      |            |
| 969    | Jackson Hewitt Tax Service, Inc., Term Loan                                      | 10.000% | 10/16/17 | N/R  | 959,063    |
| 3,460  | Royalty Pharma Finance Trust, Incremental Term Loan                              | 4.000%  | 11/09/18 | Baa2 | 3,493,052  |
| 1,416  | Springleaf Financial Funding Company, Term Loan                                  | 5.500%  | 5/10/17  | B    | 1,424,330  |
| 5,845  | Total Consumer Finance   |         |          |      | 5,876,445  |
|        | <b>Distributors - 1.5% (1.0% of Total Investments)</b>                           |         |          |      |            |
| 6,451  | HD Supply, Inc., Term Loan B   | 4.500%  | 10/12/17 | B+   | 6,542,980  |
|        | <b>Diversified Consumer Services - 2.3% (1.7% of Total Investments)</b>          |         |          |      |            |
| 3,046  | Cengage Learning Acquisitions, Inc., Term Loan                                   | 2.700%  | 7/03/14  | CCC  | 2,385,440  |
| 3,129  | Brickman Group Holdings, Inc., Tranche B1, Term Loan                             | 5.500%  | 10/14/16 | B+   | 3,168,331  |
| 4,842  | Laureate Education, Inc., Extended Term Loan                                     | 5.250%  | 6/15/18  | B1   | 4,888,024  |
| 11,017 | Total Diversified Consumer Services  |         |          |      | 10,441,795 |
|        | <b>Diversified Financial Services - 3.3% (2.3% of Total Investments)</b>         |         |          |      |            |
| 2,874  | Citco III Limited, Term Loan B   | 4.250%  | 6/29/18  | N/R  | 2,884,605  |
| 2,750  | Ocwen Financial Corporation, Term Loan B   | 5.000%  | 1/23/18  | B1   | 2,799,844  |
| 8,874  | WideOpenWest Finance LLC, Term Loan B  | 4.750%  | 4/01/19  | B1   | 9,008,210  |
| 14,498 | Total Diversified Financial Services   |         |          |      | 14,692,659 |
|        | <b>Diversified Telecommunication Services - 2.1% (1.5% of Total Investments)</b> |         |          |      |            |
| 3,000  | Charter Communications Operating Holdings LLC, Holdco Term Loan                  | 2.698%  | 3/06/14  | BB+  | 3,014,610  |
| 995    | Intelsat Jackson Holdings, Ltd., Term Loan B1                                    | 4.250%  | 4/02/18  | BB-  | 1,010,754  |
| 2,000  | Intelsat, Unsecured Term Loan  | 2.698%  | 2/01/14  | B    | 2,001,562  |
| 3,500  | Level 3 Financing, Inc., Term Loan, Tranche B                                    | 5.250%  | 8/01/19  | Ba2  | 3,545,500  |
| 9,495  | Total Diversified Telecommunication Services                                     |         |          |      | 9,572,426  |
|        | <b>Electric Utilities - 0.3% (0.2% of Total Investments)</b>                     |         |          |      |            |
| 2,022  | TXU Corporation, 2014 Term Loan  | 3.731%  | 10/10/14 | B2   | 1,523,057  |
|        | <b>Electrical Equipment - 0.6% (0.4% of Total Investments)</b>                   |         |          |      |            |
| 2,500  | Sensus Metering Systems, Inc., Term Loan, Second Lien                            | 8.500%  | 5/09/18  | B-   | 2,525,000  |
|        | <b>Electronic Equipment &amp; Instruments - 0.7% (0.5% of Total Investments)</b> |         |          |      |            |

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|--------|--|---------|----------|------|------------|
| 3,413  | SMART Modular Technologies, Inc.,<br>Term Loan B   | 8.250%  | 8/26/17  | B+   | 3,079,781  |
|        | <b>Food &amp; Staples Retailing - 1.7% (1.2%<br/>of Total Investments)</b>   |         |          |      |            |
| 2,000  | Albertson's, Inc., Term Loan B   | 5.750%  | 3/21/16  | BB-  | 2,027,656  |
| 500    | BJ Wholesale Club, Inc., Term Loan,<br>Second Lien   | 9.750%  | 3/26/20  | CCC+ | 520,782    |
| 4,875  | Wilton Products, Inc., Tranche B, Term<br>Loan   | 7.500%  | 8/30/18  | B1   | 4,942,031  |
| 7,375  | Total Food & Staples Retailing<br><b>Food Products - 8.2% (5.8% of Total<br/>Investments)</b>                                |         |          |      | 7,490,469  |
| 2,993  | AdvancePierre Foods, Inc., Term Loan,<br>First Lien  | 5.750%  | 7/10/17  | B1   | 3,039,258  |
| 900    | AdvancePierre Foods, Inc., Term Loan,<br>Second Lien   | 9.500%  | 10/10/17 | CCC+ | 931,500    |
| 1,343  | BJ's Wholesale Club, Inc., Term Loan,<br>First Lien  | 4.250%  | 9/26/19  | B    | 1,357,064  |
| 1,500  | Dole Food Company, Inc., Term Loan,<br>WI/DD   | TBD     | TBD      | Ba3  | 1,512,188  |
| 1,737  | Ferrara Candy Company, Term Loan B   | 7.504%  | 6/18/18  | B    | 1,773,784  |
| 12,500 | H.J. Heinz Company, Term Loan B2,<br>WI/DD   | TBD     | TBD      | BB   | 12,629,300 |
| 1,500  | Pinnacle Foods Finance LLC, Term Loan<br>G   | 3.250%  | 4/29/20  | BB-  | 1,509,369  |
| 1,000  | Sprouts Farmers Market Holdings LLC,<br>Term Loan  | 4.500%  | 4/23/20  | B+   | 1,005,625  |
| 1,500  | Supervalu, Inc., New Term Loan, DD1  | 6.250%  | 3/13/19  | B+   | 1,525,001  |
| 11,401 | U.S. Foodservice, Inc., Extended Term<br>Loan  | 5.750%  | 3/31/17  | B2   | 11,566,446 |
| 36,374 | Total Food Products<br><b>Health Care Equipment &amp; Supplies -<br/>4.2% (3.0% of Total Investments)</b>                    |         |          |      | 36,849,535 |
| 1,500  | Bausch & Lomb, Inc., Term Loan, (10)<br>998 Bausch & Lomb, Inc., Delayed Draw,<br>Term Loan B                                | 6.250%  | 5/31/18  | B+   | 1,512,188  |
| 5,955  | Bausch & Lomb, Inc., Term Loan B   | 3.450%  | 11/24/16 | B+   | 1,011,216  |
| 2,171  | Hologic, Inc., Term Loan B   | 4.000%  | 4/25/19  | B+   | 6,035,500  |
| 6,913  | Kinetic Concepts, Inc., Term Loan C1   | 4.500%  | 8/01/19  | BBB- | 2,203,072  |
| 995    | United Surgical Partners International,<br>Inc., Term Loan, First Lien   | 5.500%  | 5/04/18  | Ba2  | 7,046,563  |
|        |  | 4.750%  | 2/14/19  | B1   | 1,006,816  |
| 18,532 | Total Health Care Equipment & Supplies<br><b>Health Care Providers &amp; Services -<br/>9.0% (6.5% of Total Investments)</b> |         |          |      | 18,815,355 |
| 4,000  | Apria Healthcare Group, Inc., Term Loan,<br>First Lien   | 6.750%  | 4/06/20  | BB-  | 4,011,876  |
| 3,990  | DaVita, Inc., New Term Loan B2   | 4.000%  | 11/01/19 | Ba2  | 4,041,527  |
| 938    | Genesis Healthcare LLC, Term Loan  | 10.002% | 12/04/17 | B+   | 935,886    |
| 2,993  | Gentiva Health Services, Inc., Term Loan<br>B  | 6.500%  | 8/17/16  | B+   | 3,017,822  |
| 7,709  | Golden Living, Term Loan   | 5.000%  | 5/04/18  | B1   | 7,550,064  |
| 977    | Health Management Associates, Inc.,<br>Replacement Term Loan B   | 3.500%  | 11/16/18 | BB-  | 988,100    |
| 1,496  | Heartland Dental Care, Inc., Term Loan,<br>First Lien  | 6.250%  | 12/21/18 | Ba3  | 1,521,499  |
| 1,500  | Heartland Dental Care, Inc., Term Loan,<br>Second Lien   | 9.750%  | 6/20/19  | CCC+ | 1,550,625  |
| 956    | Kindred Healthcare, Term Loan  | 5.250%  | 6/01/18  | Ba3  | 965,817    |
| 1,390  | LHP Operations Co. LLC, Term Loan B  | 9.000%  | 7/03/18  | B    | 1,425,974  |
| 97     | LifeCare Holdings, Inc., Term Loan Add<br>On, (5)  | 0.000%  | 2/01/16  | N/R  | 90,737     |
| 538    | LifeCare, Term Loan, (5)   | 0.000%  | 2/01/16  | N/R  | 503,044    |
| 2,985  | National Mentor Holdings, Inc., Term<br>Loan B   | 6.500%  | 2/09/17  | B+   | 3,029,551  |
| 4,176  | Select Medical Corporation, Term Loan  | 5.500%  | 6/01/18  | B+   | 4,227,795  |
| 3,970  | Sheridan Holdings, Inc., Term Loan, First<br>Lien  | 4.500%  | 2/13/18  | B+   | 4,026,500  |
| 1,500  | Sheridan Holdings, Inc., Term Loan,<br>Second Lien   | 9.000%  | 7/01/19  | B-   | 1,531,875  |
| 1,291  |  | 6.750%  | 4/09/16  | B1   | 1,305,666  |

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|        |  |         |          |      |            |
|--------|--|---------|----------|------|------------|
|        | Skilled Healthcare Group, Inc., Term Loan  |         |          |      |            |
| 40,506 | Total Health Care Providers & Services   |         |          |      | 40,724,358 |
|        | <b>Hotels, Restaurants &amp; Leisure - 3.9% (2.8% of Total Investments)</b>                |         |          |      |            |
| 2,918  | 24 Hour Fitness Worldwide, Inc., Term Loan B   | 5.250%  | 4/22/16  | Ba3  | 2,944,487  |
| 1,426  | BLB Management Services, Inc., Term Loan, WI/DD  | TBD     | TBD      | BB-  | 1,449,692  |
| 2,616  | Caesars Entertainment Operating Company, Inc., Term Loan B6                                | 5.450%  | 1/28/18  | B    | 2,380,709  |
| 1,380  | CCM Merger, Inc. Term Loan   | 6.000%  | 3/01/17  | B+   | 1,395,032  |
| 2,970  | Landry's Restaurants, Inc., Term Loan B  | 4.750%  | 4/24/18  | B+   | 3,016,406  |
| 1,995  | MGM Resorts International, Term Loan B   | 4.250%  | 12/20/19 | BB   | 2,028,943  |
| 748    | Shingle Springs Tribal Gaming Authority, Term Loan   | 10.500% | 12/17/13 | CCC  | 706,581    |
| 3,000  | Station Casino LLC, Term Loan B  | 5.000%  | 3/02/20  | B1   | 3,043,749  |
| 794    | Wendy's, Inc., Term Loan B   | 4.750%  | 5/15/19  | BB-  | 798,763    |
| 17,847 | Total Hotels, Restaurants & Leisure  |         |          |      | 17,764,362 |
|        | <b>Household Durables - 1.1% (0.8% of Total Investments)</b>                               |         |          |      |            |
| 998    | AOT Bedding Super Holdings LLC, Term Loan B  | 5.000%  | 10/01/19 | B+   | 1,012,730  |
| 1,114  | Spectrum Brands, Inc., Term Loan   | 4.500%  | 12/17/19 | Ba3  | 1,132,527  |
| 2,750  | Sun Products Corporation, Term Loan  | 5.500%  | 3/23/20  | B1   | 2,780,938  |
| 4,862  | Total Household Durables   |         |          |      | 4,926,195  |
|        | <b>Household Products - 0.8% (0.6% of Total Investments)</b>                               |         |          |      |            |
| 3,500  | American Builders & Contractors Supply Co., Inc., Term Loan B                              | 3.500%  | 4/16/20  | B1   | 3,532,435  |
|        | <b>Independent Power Producers &amp; Energy Traders - 0.3% (0.2% of Total Investments)</b> |         |          |      |            |
| 1,500  | Equipower Resources Holdings LLC, Term Loan, Second Lien                                   | 10.000% | 6/19/19  | BB   | 1,545,000  |
|        | <b>Industrial Conglomerates - 1.6% (1.1% of Total Investments)</b>                         |         |          |      |            |
| 5,000  | DuPont Performance Coatings, Dollar Term Loan B  | 4.750%  | 1/17/20  | B+   | 5,070,835  |
| 1,955  | U.S. Foodservice, Inc., Term Loan, First Lien  | 5.750%  | 3/31/17  | B2   | 1,978,304  |
| 6,955  | Total Industrial Conglomerates   |         |          |      | 7,049,139  |
|        | <b>Insurance - 1.3% (1.0% of Total Investments)</b>  |         |          |      |            |
| 3,491  | USI Holdings Corporation, Term Loan B  | 5.250%  | 12/27/19 | B1   | 3,540,711  |
| 2,438  | Vantage Drilling Company, Term Loan B  | 6.250%  | 10/25/17 | B-   | 2,463,398  |
| 5,929  | Total Insurance  |         |          |      | 6,004,109  |
|        | <b>Internet &amp; Catalog Retail - 1.0% (0.7% of Total Investments)</b>                    |         |          |      |            |
| 4,489  | EIG Investors Corp., Term Loan, First Lien   | 6.250%  | 11/09/19 | B1   | 4,528,027  |
|        | <b>Internet Software &amp; Services - 2.4% (1.7% of Total Investments)</b>                 |         |          |      |            |
| 3,491  | Sabre, Inc., Term Loan B   | 5.250%  | 2/19/19  | B1   | 3,547,965  |
| 2,406  | Sabre Inc., Term Loan C  | 4.000%  | 2/19/18  | B1   | 2,427,906  |
| 2,000  | San Juan Cable LLC, Term Loan, Second Lien   | 10.000% | 6/09/18  | CCC+ | 2,060,000  |
| 2,910  | SSI Investments II, Ltd., New Term Loan  | 5.000%  | 5/26/17  | Ba3  | 2,968,400  |
| 10,807 | Total Internet Software & Services   |         |          |      | 11,004,271 |
|        | <b>IT Services - 1.7% (1.2% of Total Investments)</b>                                      |         |          |      |            |
| 3,000  | EIG Investors Corp., Term Loan, Second Lien  | 10.250% | 5/09/20  | CCC+ | 3,015,000  |
| 746    | Genpact International, Inc., Term Loan   | 4.250%  | 8/30/19  | BB+  | 758,843    |
| 2,500  | SunGard Data Systems, Inc., Term Loan E  | 4.000%  | 3/07/20  | BB   | 2,535,158  |
| 1,530  | VFH Parent LLC, Term Loan B  | 5.805%  | 7/08/16  | Ba2  | 1,550,094  |
| 7,776  | Total IT Services  |         |          |      | 7,859,095  |
|        | <b>Leisure Equipment &amp; Products - 2.1% (1.5% of Total Investments)</b>                 |         |          |      |            |

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|        |  |        |          |      |            |
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| 7,000  | Bombardier Recreational Products, Inc.,<br>Term Loan B   | 5.000% | 1/30/19  | B+   | 7,083,125  |
| 2,200  | Equinox Holdings, Inc., Term Loan, First<br>Lien   | 4.500% | 1/31/20  | B1   | 2,227,500  |
| 9,200  | Total Leisure Equipment & Products<br><b>Machinery - 0.3% (0.2% of Total<br/>Investments)</b>                          |        |          |      | 9,310,625  |
| 1,493  | Rexnord Corporation, Inc., Term Loan B<br>Refinancing<br><b>Media - 8.9% (6.4% of Total<br/>Investments)</b>           | 4.500% | 4/01/18  | BB   | 1,510,151  |
| 3,127  | Yell Group PLC, Term Loan, (5)   | 0.000% | 7/31/14  | N/R  | 653,785    |
| 1,102  | Atlantic Broadband Finance LLC, Term<br>Loan B   | 4.500% | 9/20/19  | BB   | 1,121,050  |
| 1,742  | Cengage Learning Acquisitions, Inc.,<br>Tranche B, Extended Term Loan  | 5.700% | 7/04/17  | CCC  | 1,305,322  |
| 2,409  | Cumulus Media, Inc., Term Loan B, First<br>Lien  | 4.500% | 9/18/18  | Ba2  | 2,455,562  |
| 2,905  | Cumulus Media, Inc., Term Loan, Second<br>Lien   | 7.500% | 9/16/19  | B3   | 3,027,543  |
| 995    | FoxCo Acquisition Sub LLC, Initial Term<br>Loan  | 5.500% | 7/14/17  | B    | 1,013,451  |
| 2,000  | Internet Brands, Inc., Term Loan B   | 6.250% | 3/13/19  | B+   | 2,013,750  |
| 3,000  | McGraw-Hill Education Holdings LLC,<br>Term Loan   | 9.000% | 3/22/19  | B2   | 2,995,500  |
| 1,990  | Mediacom Broadband LLC, Tranche G,<br>Term Loan  | 4.000% | 1/20/20  | Ba3  | 2,016,119  |
| 571    | NEP Broadcasting, Term Loan, Second<br>Lien  | 9.500% | 6/18/20  | CCC+ | 597,619    |
| 3,438  | Radio One, Inc., Term Loan B, First Lien   | 7.500% | 2/14/17  | B+   | 3,532,373  |
| 6,983  | Tribune Company, Exit Term Loan B  | 4.000% | 12/17/19 | BB+  | 7,076,729  |
| 8,600  | Univision Communications, Inc., Term<br>Loan C1  | 4.750% | 2/14/20  | B+   | 8,697,845  |
| 2,143  | UPC Broadband Holding BV, Term Loan<br>AF  | 4.000% | 1/31/21  | BB-  | 2,166,964  |
| 1,500  | UPC Broadband Holding BV, Term Loan<br>AH, WI/DD   | TBD    | TBD      | BB-  | 1,498,595  |
| 42,505 | Total Media<br><b>Metals &amp; Mining - 0.2% (0.1% of Total<br/>Investments)</b>                                       |        |          |      | 40,172,207 |
| 785    | FMG Resources, Ltd., Term Loan B<br><b>Multiline Retail - 0.3% (0.2% of Total<br/>Investments)</b>                     | 5.250% | 10/18/17 | BB+  | 798,956    |
| 1,122  | 99 Cents Only Stores, Term Loan B1<br><b>Multi-Utilities - 0.2% (0.2% of Total<br/>Investments)</b>                    | 5.250% | 1/11/19  | B+   | 1,138,788  |
| 998    | ADS Waste Holdings, Inc., Term Loan B<br><b>Oil, Gas &amp; Consumable Fuels - 2.8%<br/>(2.0% of Total Investments)</b> | 4.250% | 8/05/19  | B+   | 1,011,004  |
| 1,410  | Crestwood Holdings, Inc., Term Loan B  | 9.750% | 3/26/18  | CCC+ | 1,440,206  |
| 1,650  | El Paso Corporation, Tranche B1, Term<br>Loan  | 5.000% | 5/24/18  | Ba3  | 1,667,384  |
| 982    | Frac Tech International LLC, Term Loan   | 8.500% | 5/06/16  | B+   | 970,254    |
| 744    | Gibson Energy ULC, Term Loan B   | 4.750% | 5/18/18  | BB-  | 756,509    |
| 3,000  | Plains Exploration and Production<br>Company, Term Loan  | 4.000% | 11/30/19 | Ba1  | 3,012,000  |
| 1,750  | Rice Drilling LLC., Term Loan, Second<br>Lien, WI/DD   | TBD    | TBD      | N/R  | 1,760,937  |
| 1,667  | Samson Investment Company, Initial<br>Term Loan, Second Lien   | 6.000% | 9/25/18  | B1   | 1,688,542  |
| 1,000  | Saxon Energy Services, Inc., Term Loan   | 5.500% | 2/13/19  | Ba3  | 1,011,000  |
| 500    | Vantage Drilling Company, Term Loan B  | 5.750% | 3/28/19  | B-   | 507,500    |
| 12,703 | Total Oil, Gas & Consumable Fuels<br><b>Personal Products - 0.3% (0.2% of<br/>Total Investments)</b>                   |        |          |      | 12,814,332 |
| 1,096  | Prestige Brands, Inc., Term Loan B1<br><b>Pharmaceuticals - 6.2% (4.4% of Total<br/>Investments)</b>                   | 3.750% | 1/31/19  | BB-  | 1,114,544  |
| 2,168  | ConvaTec Healthcare, Incremental Term<br>Loan B  | 5.000% | 12/22/16 | Ba3  | 2,210,338  |



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|        |  |         |          |      |            |
|--------|--|---------|----------|------|------------|
| 1,298  | Generic Drug Holdings, Inc., Term Loan B   | 5.000%  | 10/29/19 | B+   | 1,311,615  |
| 84     | Graceway Pharmaceuticals LLC, Term Loan, (5)                                       | 0.000%  | 5/03/12  | N/R  | 92,708     |
| 3,125  | Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5)                           | 0.000%  | 5/03/13  | N/R  | 93,750     |
| 2,280  | Par Pharmaceutical Companies, Inc., Additional Term Loan B1                        | 4.250%  | 9/30/19  | B+   | 2,303,839  |
| 3,948  | Pharmaceutical Product Development, Inc., Term Loan B, First Lien                  | 4.250%  | 12/01/18 | Ba3  | 4,010,117  |
| 4,860  | Quintiles Transnational Corp., Term Loan B2  | 4.500%  | 6/08/18  | BB-  | 4,928,480  |
| 1,995  | Therakos, Inc., Term Loan, First Lien  | 7.500%  | 12/27/17 | B    | 1,982,531  |
| 3,134  | Valeant Pharmaceuticals International, Inc., Series D, Term Loan                   | 3.500%  | 2/19/19  | BBB- | 3,174,918  |
| 977    | Warner Chilcott Company LLC, Term Loan B1 Additional                               | 4.250%  | 3/15/18  | BBB- | 993,312    |
| 2,245  | Warner Chilcott Corporation, Term Loan B1  | 4.250%  | 3/15/18  | BBB- | 2,281,865  |
| 796    | Warner Chilcott Corporation, Term Loan B2  | 4.250%  | 3/15/18  | BBB- | 808,577    |
| 1,769  | Warner Chilcott Corporation, Term Loan B3  | 4.250%  | 3/15/18  | BBB- | 1,798,136  |
| 1,583  | Warner Chilcott Corporation, Term Loan B4  | 3.243%  | 8/15/17  | BBB- | 1,600,156  |
| 317    | Warner Chilcott Corporation, Term Loan B5  | 3.243%  | 8/20/17  | BBB- | 320,031    |
| 30,578 | Total Pharmaceuticals  |         |          |      | 27,910,373 |
|        | <b>Real Estate Investment Trust - 1.7% (1.2% of Total Investments)</b>             |         |          |      |            |
| 2,000  | Capital Automotive LP, Term Loan, Second Lien, WI/DD                               | TBD     | TBD      | N/R  | 2,070,000  |
| 3,181  | iStar Financial, Inc., Term Loan   | 4.500%  | 10/16/17 | B+   | 3,218,939  |
| 2,500  | Starwood Property Trust, Inc., Term Loan B   | 3.500%  | 4/11/20  | B1   | 2,512,500  |
| 7,681  | Total Real Estate Investment Trust   |         |          |      | 7,801,439  |
|        | <b>Real Estate Management &amp; Development - 1.9% (1.3% of Total Investments)</b> |         |          |      |            |
| 4,270  | Capital Automotive LP, Term Loan, Tranche B1                                       | 4.250%  | 4/10/19  | BB+  | 4,310,403  |
| 4,000  | Realogy Corporation, Term Loan B   | 4.500%  | 3/01/20  | BB-  | 4,054,500  |
| 8,270  | Total Real Estate Management & Development   |         |          |      | 8,364,903  |
|        | <b>Road &amp; Rail - 0.7% (0.5% of Total Investments)</b>                          |         |          |      |            |
| 3,007  | Swift Transportation Company, Inc., Term Loan B2                                   | 4.000%  | 12/01/17 | BB   | 3,062,539  |
|        | <b>Semiconductors &amp; Equipment - 2.0% (1.4% of Total Investments)</b>           |         |          |      |            |
| 3,000  | Freescale Semiconductor, Inc., Term Loan, Tranche B4                               | 5.000%  | 2/13/20  | B1   | 3,040,782  |
| 1,995  | NXP Semiconductor LLC, Incremental Term Loan C                                     | 4.750%  | 12/06/19 | B+   | 2,046,537  |
| 2,935  | NXP Semiconductor LLC, Term Loan   | 4.500%  | 3/03/17  | B1   | 3,007,549  |
| 968    | Spansion LLC, Term Loan B  | 5.250%  | 12/13/18 | BB+  | 980,058    |
| 8,898  | Total Semiconductors & Equipment   |         |          |      | 9,074,926  |
|        | <b>Software - 10.2% (7.3% of Total Investments)</b>                                |         |          |      |            |
| 4,843  | Attachmate Corporation, Term Loan, First Lien                                      | 7.250%  | 11/22/17 | BB-  | 4,914,428  |
| 2,285  | Blackboard, Inc., Term Loan B2   | 6.250%  | 10/04/18 | B+   | 2,330,750  |
| 2,617  | Datatel Parent Corp, Term Loan B   | 4.500%  | 7/19/18  | B+   | 2,655,920  |
| 1,000  | Deltek, Inc., Term Loan, Second Lien   | 10.000% | 10/10/19 | CCC+ | 1,022,188  |
| 4,750  | Emdeon Business Services LLC, Term Loan B2   | 3.750%  | 11/09/18 | BB-  | 4,803,451  |
| 1,990  | Explorer Holdings, Inc., Term Loan   | 6.000%  | 5/02/18  | B+   | 2,007,425  |
| 1,097  | Greeneden U.S. Holdings II LLC, Term Loan B  | 4.000%  | 2/01/20  | B+   | 1,108,466  |
| 11,041 |  | 5.250%  | 4/05/18  | Ba3  | 11,239,492 |

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|                   |  |         |          |      |                    |
|-------------------|--|---------|----------|------|--------------------|
|                   | Infor Enterprise Applications, Term Loan B                                     |         |          |      |                    |
| 3,380             | IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien                  | 7.750%  | 7/31/17  | B1   | 3,362,663          |
| 4,000             | IPC Systems, Inc., Term Loan, Second Lien                                      | 5.448%  | 6/01/15  | CCC  | 3,620,000          |
| 4,726             | Misys PLC, Term Loan, First Lien   | 7.250%  | 12/12/18 | Ba3  | 4,819,300          |
| 1,596             | RedPrairie Corporation, Term Loan, First Lien                                  | 6.750%  | 12/21/18 | B+   | 1,635,651          |
| 800               | RedPrairie Corporation, Term Loan, Second Lien                                 | 11.250% | 12/21/19 | CCC+ | 850,000            |
| 1,377             | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan B1    | 5.000%  | 6/07/19  | BB   | 1,388,934          |
| 142               | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan B2    | 5.000%  | 6/07/19  | BB   | 143,683            |
| 45,644            | Total Software   |         |          |      | 45,902,351         |
|                   | <b>Specialty Retail - 1.4% (1.0% of Total Investments)</b>                     |         |          |      |                    |
| 2,736             | Collective Brands, Inc., Term Loan B   | 7.250%  | 10/09/19 | B    | 2,785,862          |
| 2,052             | Jo-Ann Stores, Inc., Term Loan, First Lien                                     | 4.000%  | 2/05/18  | B+   | 2,076,273          |
| 496               | Lord & Taylor Holdings LLC, Term Loan  | 6.750%  | 1/11/19  | BB   | 502,334            |
| 957               | Tempur-Pedic International, Inc., Term Loan B                                  | 5.000%  | 3/18/20  | BB   | 974,174            |
| 6,241             | Total Specialty Retail   |         |          |      | 6,338,643          |
|                   | <b>Textiles, Apparel &amp; Luxury Goods - 0.8% (0.6% of Total Investments)</b> |         |          |      |                    |
| 2,000             | Philips-Van Heusen Corporation, Term Loan B                                    | 3.250%  | 12/19/19 | BBB- | 2,020,250          |
| 1,705             | Wolverine World Wide, Inc., Tranche B, Term Loan                               | 4.000%  | 10/09/19 | Ba2  | 1,728,805          |
| 3,705             | Total Textiles, Apparel & Luxury Goods   |         |          |      | 3,749,055          |
|                   | <b>Trading Companies &amp; Distributors - 0.3% (0.2% of Total Investments)</b> |         |          |      |                    |
| 1,266             | Wesco Distribution, Inc., Term Loan B  | 4.500%  | 12/04/19 | Ba3  | 1,280,433          |
|                   | <b>Transportation Infrastructure - 0.2% (0.2% of Total Investments)</b>        |         |          |      |                    |
| 1,000             | American Commercial Lines LLC, Term Loan, First Lien                           | 7.500%  | 9/22/19  | B-   | 1,011,250          |
|                   | <b>Wireless Telecommunication Services - 5.1% (3.6% of Total Investments)</b>  |         |          |      |                    |
| 4,556             | Asurion LLC, Term Loan B1  | 4.500%  | 5/24/19  | Ba3  | 4,621,635          |
| 750               | Charter Communications Operating Holdings LLC, Term Loan E, WI/DD              | TBD     | TBD      | Baa3 | 749,395            |
| 9,261             | Clear Channel Communications, Inc., Tranche B, Term Loan, DD1                  | 3.848%  | 1/29/16  | CCC+ | 8,508,911          |
| 3,000             | Cricket Communications, Inc., Term Loan C                                      | 4.750%  | 3/08/20  | Ba3  | 3,020,625          |
| 2,750             | Fairpoint Communications, Inc., Term Loan B, DD1                               | 7.500%  | 2/11/19  | B    | 2,708,258          |
| 1,990             | IPC Systems, Inc., Term Loan, Tranche C, First Lien                            | 7.750%  | 7/31/17  | B1   | 1,994,975          |
| 357               | LTS Buyer LLC, Term Loan B, First Lien   | 4.500%  | 4/13/20  | B1   | 361,455            |
| 930               | Presidio, Inc., New Term Loan  | 5.750%  | 3/31/17  | Ba3  | 944,767            |
| 23,594            | Total Wireless Telecommunication Services                                      |         |          |      | 22,910,021         |
| <b>\$ 507,579</b> | <b>Total Variable Rate Senior Loan Interests (cost \$498,855,298)</b>          |         |          |      | <b>504,002,871</b> |
| <b>Shares</b>     | <b>Description (1)</b>   |         |          |      | <b>Value</b>       |
|                   | <b>Common Stocks - 3.7% (2.6% of Total Investments)</b>                        |         |          |      |                    |
|                   | <b>Building Products - 1.3% (0.9% of Total Investments)</b>                    |         |          |      |                    |
| 124,402           | Masonite Worldwide Holdings, (6)   |         |          | \$   | 5,784,693          |
|                   | <b>Hotels, Restaurants &amp; Leisure - 0.2% (0.2% of Total Investments)</b>    |         |          |      |                    |
| 42,041            | BLB Worldwide Holdings Inc., (6)   |         |          |      | 924,902            |
|                   | <b>Media - 2.2% (1.5% of Total Investments)</b>                                |         |          |      |                    |
| 182,499           | Metro-Goldwyn-Mayer, (6)   |         |          |      | 7,163,086          |
| 44,843            | Tribune Company, (6)   |         |          |      | 2,544,840          |

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|                               |  |               |                 |                    |                   |
|-------------------------------|--|---------------|-----------------|--------------------|-------------------|
| 36,087                        | Tribune Company, (8)   |               |                 |                    | -                 |
|                               | Total Media  |               |                 |                    | 9,707,926         |
|                               | <b>Total Common Stocks (cost \$19,087,685)</b>                                   |               |                 |                    | <b>16,417,521</b> |
| <b>Principal Amount (000)</b> | <b>Description (1)</b>   | <b>Coupon</b> | <b>Maturity</b> | <b>Ratings (3)</b> | <b>Value</b>      |
|                               | <b>Convertible Bonds - 0.3% (0.3% of Total Investments)</b>                      |               |                 |                    |                   |
|                               | <b>Communications Equipment - 0.3% (0.3% of Total Investments)</b>               |               |                 |                    |                   |
| \$                            | 550 Nortel Networks Corp., (5)   | 1.750%        | 4/15/12         | N/R                | \$ 533,500        |
|                               | 1,000 Nortel Networks Corp., (5)   | 2.125%        | 4/15/14         | N/R                | 973,125           |
| \$                            | <b>1,550 Total Convertible Bonds (cost \$1,307,500)</b>                          |               |                 |                    | <b>1,506,625</b>  |
| <b>Principal Amount (000)</b> | <b>Description (1)</b>   | <b>Coupon</b> | <b>Maturity</b> | <b>Ratings (3)</b> | <b>Value</b>      |
|                               | <b>Corporate Bonds - 12.2% (8.7% of Total Investments)</b>                       |               |                 |                    |                   |
|                               | <b>Commercial Services &amp; Supplies - 0.6% (0.4% of Total Investments)</b>     |               |                 |                    |                   |
| \$                            | 500 Ceridian Corporation   | 11.250%       | 11/15/15        | CCC                | \$ 518,125        |
|                               | 1,500 Harland Clarke Holdings  | 9.500%        | 5/15/15         | B-                 | 1,503,750         |
|                               | 500 Tervita Corporation, 144A  | 8.000%        | 11/15/18        | B2                 | 523,750           |
|                               | 2,500 Total Commercial Services & Supplies                                       |               |                 |                    | 2,545,625         |
|                               | <b>Communications Equipment - 1.6% (1.1% of Total Investments)</b>               |               |                 |                    |                   |
|                               | 3,500 Avaya Inc., 144A   | 9.000%        | 4/01/19         | B1                 | 3,570,000         |
|                               | 3,000 Nortel Networks Limited, (5)   | 0.000%        | 7/15/11         | N/R                | 3,097,500         |
|                               | 450 Nortel Networks Limited, (5)   | 10.750%       | 7/15/16         | N/R                | 509,625           |
|                               | 6,950 Total Communications Equipment   |               |                 |                    | 7,177,125         |
|                               | <b>Diversified Consumer Services - 0.2% (0.1% of Total Investments)</b>          |               |                 |                    |                   |
|                               | 900 NES Rental Holdings Inc., 144A   | 7.875%        | 5/01/18         | CCC+               | 927,000           |
|                               | <b>Diversified Telecommunication Services - 0.2% (0.2% of Total Investments)</b> |               |                 |                    |                   |
|                               | 900 IntelSat Limited   | 11.250%       | 2/04/17         | CCC+               | 958,500           |
|                               | <b>Health Care Equipment &amp; Supplies - 0.9% (0.7% of Total Investments)</b>   |               |                 |                    |                   |
|                               | 2,450 Kinetic Concepts   | 10.500%       | 11/01/18        | B                  | 2,750,125         |
|                               | 1,455 Rotech Healthcare Inc.   | 10.750%       | 10/15/15        | D                  | 1,462,275         |
|                               | 3,905 Total Health Care Equipment & Supplies                                     |               |                 |                    | 4,212,400         |
|                               | <b>Health Care Providers &amp; Services - 1.3% (0.9% of Total Investments)</b>   |               |                 |                    |                   |
|                               | 2,000 Aurora Diagnostics Holdings LLC  | 10.750%       | 1/15/18         | Caa1               | 1,570,000         |
|                               | 2,750 HCA Inc., (9)  | 8.500%        | 4/15/19         | BB+                | 3,031,875         |
|                               | 1,000 LifeCare Holdings Inc., (5)  | 9.250%        | 8/15/13         | CC                 | 1,000             |
|                               | 1,000 Wolverine Healthcare Analytics, 144A                                       | 10.625%       | 6/01/20         | CCC+               | 1,145,000         |
|                               | 6,750 Total Health Care Providers & Services                                     |               |                 |                    | 5,747,875         |
|                               | <b>Household Products - 0.7% (0.5% of Total Investments)</b>                     |               |                 |                    |                   |
|                               | 2,750 Spectrum Brands Inc.   | 9.500%        | 6/15/18         | Ba3                | 3,090,313         |
|                               | <b>IT Services - 0.5% (0.4% of Total Investments)</b>                            |               |                 |                    |                   |
|                               | 2,000 First Data Corporation, 144A   | 7.375%        | 6/15/19         | BB-                | 2,175,000         |
|                               | <b>Machinery - 0.7% (0.5% of Total Investments)</b>                              |               |                 |                    |                   |
|                               | 1,000 HD Supply Inc.   | 8.125%        | 4/15/19         | B+                 | 1,131,250         |
|                               | 2,000 NES Rental Holdings Inc., 144A   | 12.250%       | 4/15/15         | CCC+               | 2,127,500         |
|                               | 3,000 Total Machinery  |               |                 |                    | 3,258,750         |
|                               | <b>Media - 3.4% (2.4% of Total Investments)</b>                                  |               |                 |                    |                   |
|                               | 2,475 Clear Channel Communications, Inc., 144A                                   | 9.000%        | 12/15/19        | CCC+               | 2,475,000         |
|                               | 3,750 Clear Channel Communications, Inc.   | 11.000%       | 8/01/16         | CCC-               | 3,234,375         |
|                               | 3,600 Clear Channel Communications, Inc.   | 5.500%        | 12/15/16        | CCC-               | 2,646,000         |
|                               | 5,500 Clear Channel Communications, Inc.   | 9.000%        | 3/01/21         | CCC+               | 5,376,250         |
|                               | 1,000  | 9.750%        | 4/01/21         | BB                 | 1,030,000         |

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|                               |  |               |                 |                    |                   |
|-------------------------------|--|---------------|-----------------|--------------------|-------------------|
|                               | McGraw-Hill Global Education Holdings,<br>144A                                       |               |                 |                    |                   |
| 400                           | WMG Acquisition Group  | 11.500%       | 10/01/18        | B                  | 476,000           |
| 16,725                        | Total Media  |               |                 |                    | 15,237,625        |
|                               | <b>Pharmaceuticals - 0.7% (0.5% of Total Investments)</b>                            |               |                 |                    |                   |
| 2,000                         | Valeant Pharmaceuticals International,<br>144A                                       | 7.000%        | 10/01/20        | BB-                | 2,210,000         |
| 1,000                         | Valeant Pharmaceuticals International,<br>144A                                       | 7.250%        | 7/15/22         | BB-                | 1,132,500         |
| 3,000                         | Total Pharmaceuticals  |               |                 |                    | 3,342,500         |
|                               | <b>Road &amp; Rail - 0.4% (0.3% of Total Investments)</b>                            |               |                 |                    |                   |
| 2,000                         | Avis Budget Car Rental   | 2.790%        | 5/15/14         | B+                 | 1,997,520         |
|                               | <b>Software - 0.7% (0.5% of Total Investments)</b>                                   |               |                 |                    |                   |
| 850                           | Infor Us Inc.  | 11.500%       | 7/15/18         | B-                 | 1,003,000         |
| 1,875                         | Infor Us Inc.  | 9.375%        | 4/01/19         | B-                 | 2,137,500         |
| 2,725                         | Total Software   |               |                 |                    | 3,140,500         |
|                               | <b>Specialty Retail - 0.1% (0.1% of Total Investments)</b>                           |               |                 |                    |                   |
| 500                           | 99 Cents Only Stores   | 11.000%       | 12/15/19        | CCC+               | 577,500           |
|                               | <b>Wireless Telecommunication Services - 0.2% (0.1% of Total Investments)</b>        |               |                 |                    |                   |
| 750                           | FairPoint Communications Inc., 144A  | 8.750%        | 8/15/19         | B                  | 761,250           |
| \$ 55,355                     | <b>Total Corporate Bonds (cost \$52,301,926)</b>                                     |               |                 |                    | <b>55,149,483</b> |
| <b>Principal Amount (000)</b> | <b>Description (1)</b>   | <b>Coupon</b> | <b>Maturity</b> | <b>Ratings (3)</b> | <b>Value</b>      |
|                               | <b>Asset-Backed Securities - 5.4% (3.8% of Total Investments)</b>                    |               |                 |                    |                   |
| \$ 800                        | BlueMountain Collateralized Loan Obligation, Series 2012 2A E14                      | 5.425%        | 11/20/24        | BB \$              | 754,820           |
| 2,500                         | BlueMountain Collateralized Loan Obligations Limited 2012-1A, 144A                   | 5.776%        | 7/20/23         | BB                 | 2,435,777         |
| 500                           | Dryden Senior Loan 2013-26A E, 144A  | 4.825%        | 7/15/25         | BB                 | 445,932           |
| 1,500                         | Flatiron Collateralized Loan Obligation Limited, Series 2011-1A                      | 4.677%        | 1/15/23         | BB                 | 1,359,377         |
| 1,500                         | Fraser Sullivan Collateralized Loan Obligations Limited, Series 2011-6A, 144A        | 5.789%        | 11/22/22        | BB                 | 1,447,038         |
| 250                           | ING Investment Management, Collateralized Loan Obligation, 2013-1A D, 144A, (7), (8) | 6.039%        | 4/15/24         | BB                 | 233,175           |
| 2,000                         | LCM Limited Partnership, Collateralized Loan Obligations, 144A                       | 6.027%        | 4/15/22         | BB                 | 1,929,152         |
| 1,500                         | LCM Limited Partnership, Collateralized Loan Obligations                             | 5.426%        | 4/19/22         | BB                 | 1,384,711         |
| 1,800                         | LCM Limited Partnership Series 2012A, 144A   | 6.026%        | 10/19/22        | BB                 | 1,778,533         |
| 1,500                         | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A, 144A  | 5.626%        | 4/22/22         | BB                 | 1,445,252         |
| 1,000                         | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A, 144A  | 4.626%        | 4/22/22         | BBB                | 1,001,633         |
| 1,200                         | Magnetite IV CLO Limited, Series 2012-6A E, 144A                                     | 6.030%        | 9/15/23         | BB                 | 1,165,747         |
| 2,000                         | Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series 2012-6A   | 5.790%        | 5/15/23         | BB                 | 2,005,060         |
| 2,240                         | Oak Hill Credit Partners, Series 2012-7A   | 5.289%        | 11/20/23        | BB                 | 2,091,755         |
| 1,000                         | Race Point Collateralized Loan Obligations, Series 2011-5A, 144A                     | 6.780%        | 12/15/22        | BB                 | 1,001,577         |
| 2,000                         | Race Point Collateralized Loan Obligations, Series 2012-6A, 144A                     | 5.788%        | 5/24/23         | BB                 | 1,907,702         |
| 2,000                         | Race Point Collateralized Loan Obligations, Series 2012-7A, 144A                     | 5.293%        | 11/08/24        | BB-                | 1,839,264         |
| \$ 25,290                     | <b>Total Asset-Backed Securities (cost \$21,883,899)</b>                             |               |                 |                    | <b>24,226,505</b> |

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| Principal Amount (000) | Description (1)   | Coupon | Maturity | Value                 |
|------------------------|---|--------|----------|-----------------------|
| \$ 30,353              | <b>Short-Term Investments - 6.7% (4.8% of Total Investments)</b><br>Repurchase Agreement with Fixed Income Clearing Corporation, dated 4/30/13, repurchase price \$30,353,097, collateralized by \$29,945,000 U.S. Treasury Notes, 1.375%, due 11/30/15, value \$30,960,345 | 0.010% | 5/01/13  | \$ 30,353,089         |
|                        | <b>Total Short-Term Investments (cost \$30,353,089)</b>   |        |          | <b>30,353,089</b>     |
|                        | <b>Total Investments (cost \$623,789,397) - 140.2%</b>  |        |          | <b>631,656,094</b>    |
|                        | <b>Borrowings - (35.5)% (11), (12)</b>  |        |          | <b>(159,900,000)</b>  |
|                        | <b>Other Assets Less Liabilities - (4.7)% (13)</b>  |        |          | <b>(21,203,608)</b>   |
|                        | <b>Net Assets Applicable to Common Shares - 100%</b>  |        |          | <b>\$ 450,552,486</b> |

Investments in Derivatives as of April 30, 2013

Interest Rate Swaps outstanding:

| Counterparty   | Notional Amount | Fund Pay/Receive Floating Rate | Floating Rate Index | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Termination Date | Unrealized Appreciation (Depreciation) (11) |
|----------------|-----------------|--------------------------------|---------------------|-------------------------|------------------------------|------------------|---|
| Goldman Sachs  | \$ 29,317,500   | Receive                        | 1-Month USD-LIBOR   | 1.300%                  | Monthly                      | 4/20/14          | \$ (321,132)                                |
| Morgan Stanley | 29,317,500      | Receive                        | 1-Month USD-LIBOR   | 2.201                   | Monthly                      | 4/20/16          | (1,610,973)                                 |
|                |                 |                                |                     |                         |                              |                  | <b>\$ (1,932,105)</b>                       |

Fair Value Measurements

Fair value is defined as the price that the Funds would receive upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The following is a summary of the three-tiered hierarchy of valuation input levels.

Level 1 Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.

Level 2 Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risks associated with investing in those securities.

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The following is a summary of the Fund's fair value measurements as of the end of the reporting period:

|                                     | Level 1       | Level 2        | Level 3    | Total          |
|-------------------------------------|---------------|----------------|------------|----------------|
| Long-Term Investments:              |               |                |            |                |
| Variable Rate Senior Loan Interests | \$            | \$ 504,002,871 | \$         | \$ 504,002,871 |
| Common Stocks                       | 16,417,521    |                | **         | 16,417,521     |
| Convertible Bonds                   |               | 1,506,625      |            | 1,506,625      |
| Corporate Bonds                     |               | 55,149,483     |            | 55,149,483     |
| Asset-Backed Securities             |               | 23,993,330     | 233,175    | 24,226,505     |
| Short-Term Investments:             |               |                |            |                |
| Repurchase Agreements               |               | 30,353,089     |            | 30,353,089     |
| Derivatives:                        |               |                |            |                |
| Interest Rate Swaps*                |               | (1,932,105)    |            | (1,932,105)    |
| Total                               | \$ 16,417,521 | \$ 613,073,293 | \$ 233,175 | \$ 629,723,989 |

\*Represents net unrealized appreciation (depreciation).

\*\*Value equals zero as of the end of the reporting period.

The table below presents the transfers in and out of the three valuation levels for the Fund as of the end of the reporting period when compared to the valuation levels as of the end of the previous fiscal year. Changes in valuation inputs or methodologies may result in transfers into or out of an assigned level within the fair value hierarchy. Transfers in or out of levels are generally due to the availability of publicly available information and to the significance or extent a manager determines that the valuation inputs or methodologies may impact the valuation of those securities.

| Level 1       |                 | Level 2      |                 | Level 3      |                 |
|---------------|-----------------|--------------|-----------------|--------------|-----------------|
| Transfers In  | (Transfers Out) | Transfers In | (Transfers Out) | Transfers In | (Transfers Out) |
| \$ 13,872,681 | \$              | \$           | \$ (13,872,681) | \$           | \$              |

### Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to the treatment of paydown gains and losses, timing differences in recognizing certain gains and losses on investment transactions, and recognition of premium amortization. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

As of April 30, 2013, the cost of investments (excluding investments in derivatives) was \$624,089,538.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) as of April 30, 2013, were as follows:

|   |               |
|---|---------------|
| Gross unrealized:   |               |
| Appreciation  | \$ 19,943,200 |
| Depreciation  | (12,376,644)  |
| Net unrealized appreciation (depreciation) of investments | \$ 7,566,556  |

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Senior Loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of Senior Loans may occur. As a result, the actual remaining maturity of Senior Loans held may be substantially less than the

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- stated maturities shown.
- (3) Ratings: Using the highest of Standard & Poor's Group ( Standard & Poor's ), Moody's Investors Service, Inc. ( Moody's ) or Fitch, Inc. ( Fitch ) rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
  - (4) Senior Loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ( LIBOR ), or (ii) the prime rate offered by one or more major United States banks. Senior Loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the Agent Bank and/or borrower prior to the disposition of a Senior Loan.
  - (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
  - (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
  - (7) For fair value measurement disclosure purposes, Asset-Backed Securities classified as Level 3.
  - (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3.
  - (9) Investment, or portion of investment, has been pledged as collateral for investments in derivatives.
  - (10) Investment, or portion of investment, represents a participation of a Senior Loan commitment outstanding.
  - (11) Borrowings as a percentage of Total Investments is 25.3%.
  - (12) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
  - (13) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- N/R Not rated.
- DD1 Portion of investment purchased on a delayed delivery basis.
- WI/DD Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- TBD Senior Loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, Senior Loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.
- USD-LIBOR United States Dollar London Inter-Bank Offered Rate.
-

**Item 2. Controls and Procedures.**

a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).

b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

**Item 3. Exhibits.**

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: EX-99 CERT Attached hereto.

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**SIGNATURES**

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen Floating Rate Income Opportunity Fund

By (Signature and Title)            /s/ Kevin J. McCarthy  
Kevin J. McCarthy  
Vice President and Secretary

Date: June 28, 2013

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title)            /s/ Gifford R. Zimmerman  
Gifford R. Zimmerman  
Chief Administrative Officer (principal executive officer)

Date: June 28, 2013

By (Signature and Title)            /s/ Stephen D. Foy  
Stephen D. Foy  
Vice President and Controller (principal financial officer)

Date: June 28, 2013

