

Nuveen Floating Rate Income Opportunity Fund
Form N-Q
December 30, 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: 10/31/13

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.

Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)
Nuveen Floating Rate Income Opportunity Fund (JRO)
October 31, 2013

| Principal Amount (000) | Description (1) | Coupon | Maturity (2) | Ratings (3) | Value |
|--|---|---------|--------------|-------------|------------|
| Long-Term Investments - 137.8% (96.9% of Total Investments) | | | | | |
| Variable Rate Senior Loan Interests - 111.7% (78.5% of Total Investments) (4) | | | | | |
| Aerospace & Defense - 0.5% (0.3% of Total Investments) | | | | | |
| \$ 357 | Beechcraft Holdings LLC, Exit Term Loan B | 5.750% | 2/15/20 | BB- | \$ 361,012 |
| 1,985 | Sequa Corporation, Term Loan B | 5.250% | 6/19/17 | B1 | 2,004,540 |
| 2,342 | Total Aerospace & Defense | | | | 2,365,552 |
| Airlines - 3.4% (2.4% of Total Investments) | | | | | |
| 3,491 | American Airlines, Inc., Exit Term Loan | 4.750% | 6/27/19 | Baa2 | 3,519,616 |
| 5,945 | Delta Air Lines, Inc., Term Loan B1 | 4.000% | 10/18/18 | Ba1 | 5,980,101 |
| 2,978 | Delta Air Lines, Inc., Term Loan B2 | 3.250% | 4/18/16 | Ba1 | 2,993,983 |
| 4,000 | US Airways, Inc., Term Loan B1 | 4.250% | 5/23/19 | BB- | 4,012,144 |
| 16,414 | Total Airlines | | | | 16,505,844 |
| Auto Components - 2.3% (1.6% of Total Investments) | | | | | |
| 6,956 | Federal-Mogul Corporation, Tranche B, Term Loan | 2.118% | 12/29/14 | B1 | 6,896,324 |
| 4,105 | Federal-Mogul Corporation, Tranche C, Term Loan | 2.118% | 12/28/15 | B1 | 4,070,042 |
| 11,061 | Total Auto Components | | | | 10,966,366 |
| Biotechnology - 0.4% (0.3% of Total Investments) | | | | | |
| 2,157 | Grifols, Inc., Term Loan | 4.250% | 6/01/17 | Ba1 | 2,175,951 |
| Building Products - 0.4% (0.3% of Total Investments) | | | | | |
| 2,000 | Quikrete Holdings, Inc., Term Loan, First Lien | 4.000% | 9/28/20 | B+ | 2,011,064 |
| Capital Markets - 2.6% (1.8% of Total Investments) | | | | | |
| 1,322 | American Capital, LTD., Term Loan, First Lien | 4.000% | 8/22/16 | BB- | 1,328,007 |
| 2,859 | Citco III Limited, Term Loan B | 4.250% | 6/29/18 | N/R | 2,864,000 |
| 2,000 | Guggenheim Partners LLC, Initial Term Loan | 4.250% | 7/22/20 | N/R | 2,012,000 |
| 6,087 | Walter Investment Management Corporation, Tranche B, Term Loan | 5.750% | 11/28/17 | B+ | 6,158,706 |
| 12,268 | Total Capital Markets | | | | 12,362,713 |
| Chemicals - 0.8% (0.6% of Total Investments) | | | | | |
| 2,483 | Ineos US Finance LLC, Term Loan, First Lien | 4.000% | 5/04/18 | BB- | 2,494,012 |
| 1,489 | PQ Corporation, Term Loan, First Lien | 4.500% | 8/07/17 | B+ | 1,501,378 |
| 3,972 | Total Chemicals | | | | 3,995,390 |
| Commercial Services & Supplies - 3.3% (2.3% of Total Investments) | | | | | |
| 2,479 | Aramark Corporation, Term Loan, Tranche D | 4.000% | 9/09/19 | BB- | 2,490,001 |
| 479 | Brand Energy & Infrastructure Services, Inc., Canadian Tranche 1, Term Loan | 6.250% | 10/23/18 | B2 | 481,188 |
| 1,500 | Brand Energy & Infrastructure Services, Inc., Term Loan, Second Lien | 11.000% | 10/23/19 | CCC+ | 1,532,500 |
| 1,996 | Brand Energy & Infrastructure Services, Inc., Term Loan | 6.250% | 10/23/18 | B | 2,004,950 |
| 1,384 | Brickman Group Holdings, Inc., Tranche B2, Term Loan | 3.259% | 10/14/16 | B+ | 1,391,627 |
| 1,745 | | 4.000% | 9/28/18 | B+ | 1,757,919 |

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|--------|--|--------|----------|------|------------|
| | Brickman Group Holdings, Inc., Tranche B3, Term Loan | | | | |
| 2,628 | CCS Income Trust, Term Loan, First Lien | 6.250% | 5/12/18 | B2 | 2,633,968 |
| 2,468 | Harland Clarke Holdings Corporation, Term Loan B3 | 7.000% | 5/22/18 | B+ | 2,475,088 |
| 985 | Houghton Mifflin, Term Loan | 5.250% | 5/22/18 | B2 | 993,003 |
| 15,664 | Total Commercial Services & Supplies | | | | 15,760,244 |
| | Communications Equipment - 1.7% (1.2% of Total Investments) | | | | |
| 2,234 | Alcatel-Lucent, Inc., Term Loan C | 5.750% | 1/30/19 | B+ | 2,269,871 |
| 2,000 | Avaya, Inc., Term Loan B3 | 4.762% | 10/26/17 | B1 | 1,854,722 |
| 4,167 | Level 3 Financing, Inc., Term Loan, Tranche B3 | 4.000% | 8/01/19 | BB- | 4,194,012 |
| 8,401 | Total Communications Equipment | | | | 8,318,605 |
| | Computers & Peripherals - 3.0% (2.1% of Total Investments) | | | | |
| 13,000 | Dell, Inc., Term Loan B, DD1 | 4.500% | 3/24/20 | BB+ | 12,940,694 |
| 1,588 | SunGard Data Systems, Inc., Term Loan D | 4.500% | 1/31/20 | BB | 1,601,550 |
| 14,588 | Total Computers & Peripherals | | | | 14,542,244 |
| | Consumer Finance - 0.7% (0.5% of Total Investments) | | | | |
| 3,419 | Royalty Pharma Finance Trust, Incremental Term Loan | 4.000% | 11/09/18 | Baa2 | 3,438,995 |
| | Containers & Packaging - 0.2% (0.1% of Total Investments) | | | | |
| 1,024 | Pact Group, Inc., Term Loan B | 3.750% | 5/22/20 | Ba3 | 1,017,991 |
| | Distributors - 1.6% (1.1% of Total Investments) | | | | |
| 7,469 | HD Supply, Inc., Term Loan B | 4.500% | 10/12/17 | B+ | 7,516,721 |
| | Diversified Consumer Services - 6.0% (4.2% of Total Investments) | | | | |
| 3,038 | Cengage Learning Acquisitions, Inc., Term Loan, (5) | 4.750% | 7/03/14 | D | 2,222,800 |
| 1,316 | Ceridian Corporation, New Replacement Term Loan | 4.420% | 8/14/15 | B1 | 1,323,604 |
| 15,000 | Hilton Hotels Corporation, Term Loan B2 | 4.000% | 10/26/20 | BB | 15,104,070 |
| 4,817 | Laureate Education, Inc., Term Loan B | 5.000% | 6/16/18 | B1 | 4,855,221 |
| 858 | Pinnacle Entertainment, Term Loan B1 | 3.750% | 8/15/16 | BB+ | 861,573 |
| 998 | Pinnacle Entertainment, Term Loan B2 | 3.750% | 8/13/20 | BB+ | 999,578 |
| 2,500 | Spotless Holdings, SAS, Term Loan, First Lien | 5.000% | 10/02/18 | B1 | 2,515,625 |
| 1,000 | Spotless Holdings, SAS, Term Loan, Second Lien | 8.750% | 4/02/19 | B3 | 1,015,625 |
| 29,527 | Total Diversified Consumer Services | | | | 28,898,096 |
| | Diversified Financial Services - 2.8% (2.0% of Total Investments) | | | | |
| 2,494 | Home Loan Servicing Solutions, Ltd., Term Loan B | 4.500% | 6/26/20 | BB- | 2,528,039 |
| 2,736 | Ocwen Financial Corporation, Term Loan B | 5.000% | 2/15/18 | B1 | 2,770,111 |
| 8,082 | WideOpenWest Finance LLC, Term Loan B | 4.750% | 4/01/19 | B1 | 8,154,049 |
| 13,312 | Total Diversified Financial Services | | | | 13,452,199 |
| | Diversified Other - 0.2% (0.1% of Total Investments) | | | | |
| 1,010 | Rexnord LLC, Term Loan B | 4.000% | 8/21/20 | B+ | 1,013,060 |
| | Diversified Telecommunication Services - 0.2% (0.1% of Total Investments) | | | | |
| 959 | Intelsat Jackson Holdings, Ltd., Term Loan B1 | 4.250% | 4/02/18 | BB- | 965,432 |
| | Electronic Equipment & Instruments - 0.6% (0.4% of Total Investments) | | | | |
| 3,360 | SMART Modular Technologies, Inc., Term Loan B | 8.250% | 8/26/17 | B | 2,841,216 |
| | Food & Staples Retailing - 2.5% (1.8% of Total Investments) | | | | |
| 1,500 | Albertson's LLC, Delayed Draw, Term Loan B, (WI/DD) | TBD | TBD | BB- | 1,502,344 |
| 1,204 | Albertson's LLC, Term Loan B1 | 4.250% | 3/21/16 | BB- | 1,208,464 |
| 786 | Albertson's LLC, Term Loan B2 | 4.750% | 3/21/19 | BB- | 788,509 |
| 500 | BJ Wholesale Club, Inc., Term Loan, Second Lien | 9.750% | 3/26/20 | CCC | 511,771 |
| 1,175 | Rite Aid Corporation, Tranche 2, Term Loan, Second Lien | 4.875% | 6/21/21 | B | 1,188,219 |
| 2,686 | Supervalu, Inc., New Term Loan B | 5.000% | 3/21/19 | B+ | 2,705,998 |
| 4,750 | Wilton Products, Inc., Tranche B, Term Loan | 7.500% | 8/30/18 | B | 4,417,500 |

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|--------|--|---------|----------|------|------------|
| 12,601 | Total Food & Staples Retailing | | | | 12,322,805 |
| | Food Products - 5.9% (4.1% of Total Investments) | | | | |
| 2,978 | AdvancePierre Foods, Inc., Term Loan, First Lien | 5.750% | 7/10/17 | B1 | 3,001,073 |
| 900 | AdvancePierre Foods, Inc., Term Loan, Second Lien | 9.500% | 10/10/17 | CCC+ | 914,625 |
| 1,337 | BJ's Wholesale Club, Inc., Term Loan, First Lien | 4.250% | 9/26/19 | B- | 1,339,184 |
| 207 | Ferrara Candy Company, Term Loan B | 7.500% | 6/18/18 | B | 198,930 |
| 8,978 | H.J Heinz Company, Term Loan B2 | 3.500% | 6/05/20 | BB | 9,055,505 |
| 1,493 | Pinnacle Foods Finance LLC, Term Loan G | 3.250% | 4/29/20 | BB- | 1,492,633 |
| 12,325 | US Foods, Inc., Incremental Term Loan | 4.500% | 3/31/19 | B2 | 12,357,524 |
| 28,218 | Total Food Products | | | | 28,359,474 |
| | Health Care Equipment & Supplies - 3.8% (2.7% of Total Investments) | | | | |
| 500 | Ardent Medical Services, Inc., Term Loan, Second Lien | 11.000% | 1/02/19 | CCC+ | 511,875 |
| 1,755 | Hologic, Inc., Refinancing Term Loan, Tranche B | 3.750% | 8/01/19 | BBB- | 1,767,584 |
| 500 | Kinetic Concepts, Inc., Incremental Term Loan D1 | 4.500% | 5/04/18 | Ba3 | 504,687 |
| 6,878 | Kinetic Concepts, Inc., Term Loan D1 | 4.500% | 5/04/18 | BB- | 6,942,550 |
| 4,938 | Onex Carestream Finance LP, Term Loan, First Lien | 5.000% | 6/07/19 | B+ | 4,993,047 |
| 2,625 | Onex Carestream Finance LP, Term Loan, Second Lien | 9.500% | 12/07/19 | B- | 2,641,406 |
| 990 | United Surgical Partners International, Inc., Incremental Term Loan | 4.750% | 4/03/19 | B1 | 994,815 |
| 18,186 | Total Health Care Equipment & Supplies | | | | 18,355,964 |
| | Health Care Providers & Services - 7.0% (5.0% of Total Investments) | | | | |
| 3,990 | Apria Healthcare Group, Inc., Term Loan, First Lien | 6.750% | 4/06/20 | BB- | 4,039,009 |
| 1,405 | BioScrip, Inc., Delayed Draw, Term Loan | 6.500% | 7/31/20 | B | 1,392,188 |
| 3,970 | DaVita, Inc., New Term Loan B2 | 4.000% | 11/01/19 | Ba2 | 3,996,940 |
| 914 | Genesis Healthcare LLC, Term Loan | 10.002% | 12/04/17 | B+ | 936,372 |
| 7,667 | Golden Living, Term Loan | 5.000% | 5/04/18 | B | 7,418,669 |
| 972 | Health Management Associates, Inc., Replacement Term Loan B | 3.500% | 11/16/18 | BB- | 973,856 |
| 1,489 | Heartland Dental Care, Inc., Term Loan, First Lien | 6.250% | 12/21/18 | Ba3 | 1,503,638 |
| 1,500 | Heartland Dental Care, Inc., Term Loan, Second Lien | 9.750% | 6/20/19 | CCC+ | 1,529,062 |
| 953 | Kindred Healthcare, Inc., Term Loan B1 | 4.250% | 6/01/18 | Ba3 | 955,061 |
| 1,383 | LHP Operations Co. LLC, Term Loan B | 9.000% | 7/03/18 | B | 1,327,200 |
| 2,970 | National Mentor Holdings, Inc., Term Loan B | 6.500% | 2/09/17 | B+ | 2,997,405 |
| 551 | Select Medical Corporation, Term Loan B | 4.001% | 6/01/18 | Ba2 | 554,561 |
| 3,950 | Sheridan Holdings, Inc., Term Loan, First Lien | 4.500% | 6/29/18 | B+ | 3,967,432 |
| 1,500 | Sheridan Holdings, Inc., Term Loan, Second Lien | 9.000% | 7/01/19 | B- | 1,514,374 |
| 1,004 | Skilled Healthcare Group, Inc., Term Loan | 6.750% | 4/09/16 | B | 1,005,001 |
| 34,218 | Total Health Care Providers & Services | | | | 34,110,768 |
| | Hotels, Restaurants & Leisure - 4.8% (3.3% of Total Investments) | | | | |
| 2,903 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 5.250% | 4/22/16 | Ba3 | 2,933,015 |
| 1,419 | BLB Management Services, Inc., Term Loan | 5.250% | 11/10/18 | BB- | 1,435,645 |
| 4,616 | Caesars Entertainment Operating Company, Inc., Term Loan B6, DD1 | 5.488% | 1/28/18 | B- | 4,343,760 |
| 1,320 | CCM Merger, Inc., Term Loan | 5.000% | 3/01/17 | B+ | 1,332,521 |
| 2,000 | CityCenter Holdings LLC, Term Loan B | 5.000% | 10/16/20 | BB- | 2,019,792 |
| 2,933 | Landry's Restaurants, Inc., Term Loan B | 4.750% | 4/24/18 | BB- | 2,959,382 |
| 1,985 | MGM Resorts International, Term Loan B | 3.500% | 12/20/19 | BB | 1,987,688 |
| 3,000 | Scientific Games Corporation, Term Loan B | 4.250% | 10/18/20 | Ba2 | 3,008,304 |
| 2,985 | Station Casino LLC, Term Loan B | 5.000% | 3/02/20 | B1 | 3,015,459 |

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|--------|--|---------|----------|------|--|------------|
| 23,161 | Total Hotels, Restaurants & Leisure | | | | | 23,035,566 |
| | Household Durables - 1.0% (0.7% of Total Investments) | | | | | |
| 977 | AOT Bedding Super Holdings LLC, Term Loan B | 5.000% | 10/01/19 | B+ | | 985,784 |
| 819 | Spectrum Brands, Inc., Term Loan | 4.504% | 12/17/19 | BB | | 823,101 |
| 2,292 | Sun Products Corporation, Term Loan | 5.500% | 3/23/20 | B1 | | 2,213,724 |
| 815 | Tempur-Pedic International, Inc., New Term Loan B | 3.500% | 3/18/20 | BB | | 814,826 |
| 4,903 | Total Household Durables | | | | | 4,837,435 |
| | Household Products - 0.3% (0.2% of Total Investments) | | | | | |
| 1,500 | Spectrum Brands, Inc., Term Loan A | 3.000% | 9/04/17 | BB | | 1,503,482 |
| | Industrial Conglomerates - 0.7% (0.5% of Total Investments) | | | | | |
| 3,480 | DuPont Performance Coatings, Dollar Term Loan B | 4.750% | 2/03/20 | B+ | | 3,520,788 |
| | Insurance - 2.4% (1.7% of Total Investments) | | | | | |
| 3,000 | Hub International Holdings, Inc., Term Loan B | 4.750% | 10/02/20 | B1 | | 3,017,814 |
| 1,918 | Sedgwick Holdings, Inc., Term Loan, First Lien | 4.250% | 6/12/18 | B+ | | 1,926,063 |
| 1,000 | Sedgwick Holdings, Inc., Term Loan, Second Lien | 8.000% | 12/12/18 | CCC+ | | 1,017,500 |
| 3,474 | USI Holdings Corporation, Term Loan B | 5.000% | 12/27/19 | B1 | | 3,494,592 |
| 2,375 | Vantage Drilling Company, Term Loan B | 6.250% | 10/25/17 | B- | | 2,388,853 |
| 11,767 | Total Insurance | | | | | 11,844,822 |
| | Internet & Catalog Retail - 0.9% (0.7% of Total Investments) | | | | | |
| 4,466 | EIG Investors Corp., Term Loan, First Lien | 6.250% | 11/09/19 | B1 | | 4,492,302 |
| | Internet Software & Services - 2.6% (1.8% of Total Investments) | | | | | |
| 1,500 | ION Trading Technologies S.A.R.L., Term Loan, Second Lien | 8.250% | 5/22/21 | CCC+ | | 1,511,876 |
| 750 | Sabre Inc., Term Loan B2 | 4.500% | 2/19/19 | B1 | | 751,870 |
| 2,219 | Sabre Inc., Term Loan C | 4.000% | 2/19/18 | B1 | | 2,227,467 |
| 3,474 | Sabre, Inc., Term Loan B | 5.250% | 2/19/19 | B1 | | 3,511,590 |
| 2,000 | San Juan Cable LLC, Term Loan, Second Lien | 10.000% | 6/09/18 | CCC | | 2,012,500 |
| 2,671 | SSI Investments II, Ltd., New Term Loan | 5.000% | 5/26/17 | Ba3 | | 2,687,811 |
| 12,614 | Total Internet Software & Services | | | | | 12,703,114 |
| | IT Services - 2.8% (2.0% of Total Investments) | | | | | |
| 1,653 | CompuCom Systems, Inc., Term Loan B | 4.250% | 5/09/20 | B1 | | 1,659,151 |
| 3,000 | EIG Investors Corp., Term Loan, Second Lien | 10.250% | 5/09/20 | CCC+ | | 3,048,750 |
| 2,488 | SunGard Data Systems, Inc., Term Loan E | 4.000% | 3/08/20 | BB | | 2,511,987 |
| 1,466 | VFH Parent LLC, Term Loan B | 5.775% | 7/08/16 | N/R | | 1,480,146 |
| 4,740 | Zayo Group LLC, Term Loan B | 4.500% | 7/02/19 | B1 | | 4,771,109 |
| 13,347 | Total IT Services | | | | | 13,471,143 |
| | Leisure Equipment & Products - 1.5% (1.1% of Total Investments) | | | | | |
| 4,030 | Bombardier Recreational Products, Inc., Term Loan | 4.000% | 1/30/19 | B+ | | 4,052,669 |
| 2,189 | Equinox Holdings, Inc., New Initial Term Loan B | 4.501% | 1/31/20 | B1 | | 2,208,154 |
| 1,000 | Four Seasons Holdings, Inc., Term Loan, Second Lien | 6.250% | 12/27/20 | B- | | 1,030,000 |
| 7,219 | Total Leisure Equipment & Products | | | | | 7,290,823 |
| | Media - 9.7% (6.8% of Total Investments) | | | | | |
| 1,737 | Cengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan, (5) | 7.750% | 7/04/17 | D | | 1,269,445 |
| 1,997 | Clear Channel Communications, Inc., Tranche D, Term Loan | 6.918% | 1/30/19 | CCC+ | | 1,914,875 |
| 2,905 | Cumulus Media, Inc., Term Loan, Second Lien | 7.500% | 9/16/19 | B3 | | 2,982,415 |
| 1,995 | Emerald Expositions Holdings, Inc., Term Loan, First Lien | 5.500% | 6/17/20 | BB- | | 2,010,794 |
| 746 | EMI Music Publishing LLC, Term Loan B | 4.250% | 6/29/18 | BB- | | 752,151 |
| 950 | | 5.500% | 7/14/17 | B | | 955,550 |

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| | FoxCo Acquisition Sub LLC, Initial Term Loan | | | | |
| 1,990 | Internet Brands, Inc., Term Loan B | 6.250% | 3/18/19 | B+ | 2,002,438 |
| 2,985 | McGraw-Hill Education Holdings LLC, Term Loan | 9.000% | 3/22/19 | B2 | 3,040,037 |
| 2,000 | Media General, Inc., Delayed Draw, Term Loan, (6) | 3.250% | 7/31/20 | BB- | 2,012,500 |
| 1,980 | Mediacom Broadband LLC, Tranche G, Term Loan | 4.000% | 1/20/20 | Ba3 | 1,983,697 |
| 3,420 | Radio One, Inc., Term Loan B, First Lien | 7.500% | 2/14/17 | B+ | 3,512,213 |
| 2,000 | Springer Science & Business Media, Inc., Term Loan | 5.000% | 8/14/20 | B | 2,002,500 |
| 7,279 | Tribune Company, Exit Term Loan B | 4.000% | 12/31/19 | BB+ | 7,293,684 |
| 8,557 | Univision Communications, Inc., Term Loan C1 | 4.500% | 3/01/20 | B+ | 8,598,802 |
| 2,143 | UPC Broadband Holding BV, Term Loan AF | 4.000% | 1/31/21 | BB- | 2,160,268 |
| 1,500 | UPC Broadband Holding BV, Term Loan AH | 3.250% | 6/30/21 | BB- | 1,494,687 |
| 750 | Weather Channel Corporation, Term Loan, Second Lien | 7.000% | 6/26/20 | B3 | 771,562 |
| 1,500 | WMG Acquisition Corporation, Tranche B, Refinancing Term Loan | 3.750% | 7/01/20 | BB- | 1,501,172 |
| 3,050 | Yell Group PLC, Term Loan, (5) | 3.915% | 7/31/14 | N/R | 680,430 |
| 49,484 | Total Media | | | | 46,939,220 |
| | Multiline Retail - 0.8% (0.6% of Total Investments) | | | | |
| 4,000 | Hudson's Bay Company, Term Loan B, First Lien, (WI/DD) | TBD | TBD | BB | 4,058,000 |
| | Multi-Utilities - 0.2% (0.1% of Total Investments) | | | | |
| 993 | ADS Waste Holdings, Inc., Term Loan B | 4.250% | 8/05/19 | B+ | 1,000,047 |
| | Oil, Gas & Consumable Fuels - 6.2% (4.4% of Total Investments) | | | | |
| 2,752 | Crestwood Holdings LLC, Term Loan B | 7.000% | 6/19/19 | B | 2,820,390 |
| 4,988 | Drill Rigs Holdings, Inc., Tranche B1, Term Loan | 6.000% | 3/31/21 | B+ | 5,076,342 |
| 1,100 | EP Energy LLC, Term Loan B3, Second Lien | 3.500% | 5/24/18 | Ba3 | 1,102,848 |
| 2,000 | Fieldwood Energy LLC, Term Loan, First Lien | 3.875% | 9/28/18 | Ba2 | 2,018,118 |
| 3,000 | Fieldwood Energy LLC, Term Loan, Second Lien | 8.375% | 9/30/20 | B2 | 3,058,437 |
| 982 | Frac Tech International LLC, Term Loan | 8.500% | 5/06/16 | B3 | 975,347 |
| 4,000 | Harvey Gulf International Marine, Inc., Term Loan B | 5.500% | 6/18/20 | B1 | 4,030,000 |
| 2,493 | Pacific Drilling S.A., Term Loan B | 4.500% | 6/03/18 | B+ | 2,512,141 |
| 2,500 | Peabody Energy Corporation, Term Loan B | 4.250% | 9/24/20 | BB+ | 2,492,188 |
| 1,741 | Rice Drilling LLC., Term Loan, Second Lien | 8.500% | 10/25/18 | N/R | 1,769,545 |
| 1,667 | Samson Investment Company, Initial Term Loan, Second Lien | 6.000% | 9/25/18 | B1 | 1,683,855 |
| 995 | Saxon Energy Services, Inc., Term Loan | 5.500% | 2/13/19 | Ba3 | 1,000,721 |
| 1,500 | Shelf Drilling Holdings LTD., Term Loan | 10.000% | 10/07/18 | B+ | 1,520,625 |
| 29,718 | Total Oil, Gas & Consumable Fuels | | | | 30,060,557 |
| | Personal Products - 0.1% (0.1% of Total Investments) | | | | |
| 417 | Prestige Brands, Inc., Term Loan B1 | 3.779% | 1/31/19 | BB- | 420,358 |
| | Pharmaceuticals - 7.5% (5.3% of Total Investments) | | | | |
| 1,950 | Auxilium Pharmaceuticals, Inc., Term Loan | 6.250% | 4/26/17 | Ba2 | 1,980,786 |
| 844 | BioScrip, Inc., Term Loan B | 6.500% | 7/31/20 | B | 835,312 |
| 2,102 | ConvaTec, Inc., Dollar Term Loan | 4.000% | 12/22/16 | Ba3 | 2,119,485 |
| 1,197 | Generic Drug Holdings, Inc., Term Loan B | 5.000% | 8/16/20 | B+ | 1,206,476 |
| 3,125 | Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5) | 8.739% | 5/03/13 | N/R | 93,750 |
| 62 | Graceway Pharmaceuticals LLC, Term Loan, (5) | 7.000% | 5/03/12 | N/R | 68,523 |

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| | | | | | |
|--------|--|---------|----------|------|------------|
| 2,269 | Par Pharmaceutical Companies, Inc., Additional Term Loan B1 | 4.250% | 9/30/19 | B+ | 2,278,424 |
| 3,928 | Pharmaceutical Product Development, Inc., Term Loan B, First Lien | 4.250% | 12/01/18 | Ba3 | 3,960,868 |
| 3,750 | Pharmaceutical Research Associates, Inc., Term Loan B | 5.000% | 9/23/20 | B1 | 3,762,109 |
| 4,860 | Quintiles Transnational Corp., Term Loan B2 | 4.000% | 6/08/18 | BB- | 4,883,893 |
| 1,985 | Therakos, Inc., Term Loan, First Lien | 7.500% | 12/27/17 | B | 1,988,722 |
| 9,759 | Valeant Pharmaceuticals International, Inc., Term Loan E | 4.500% | 8/05/20 | Ba1 | 9,900,254 |
| 3,103 | Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2 | 3.750% | 2/13/19 | BBB- | 3,132,909 |
| 38,934 | Total Pharmaceuticals | | | | 36,211,511 |
| | Real Estate Investment Trust - 1.9% (1.3% of Total Investments) | | | | |
| 2,000 | Capital Automotive LP, Term Loan, Second Lien | 6.000% | 4/30/20 | B1 | 2,065,000 |
| 4,628 | iStar Financial, Inc., Term Loan, DD1 | 4.500% | 10/15/17 | BB- | 4,658,230 |
| 2,488 | Starwood Property Trust, Inc., Term Loan B | 3.500% | 4/17/20 | BB+ | 2,491,647 |
| 9,116 | Total Real Estate Investment Trust | | | | 9,214,877 |
| | Real Estate Management & Development - 1.8% (1.3% of Total Investments) | | | | |
| 4,843 | Capital Automotive LP, Term Loan, Tranche B1 | 4.000% | 4/10/19 | Ba2 | 4,874,992 |
| 3,980 | Realogy Corporation, Term Loan B | 4.500% | 3/05/20 | BB- | 4,025,603 |
| 8,823 | Total Real Estate Management & Development | | | | 8,900,595 |
| | Road & Rail - 0.6% (0.4% of Total Investments) | | | | |
| 3,008 | Swift Transportation Company, Inc., Term Loan B2 | 4.000% | 12/21/17 | BB | 3,032,834 |
| | Semiconductors & Equipment - 2.3% (1.6% of Total Investments) | | | | |
| 2,985 | Freescale Semiconductor, Inc., Term Loan, Tranche B4 | 5.000% | 2/28/20 | B1 | 3,016,328 |
| 2,000 | Freescale Semiconductor, Inc., Term Loan, Tranche B5 | 5.000% | 1/15/21 | B1 | 2,022,500 |
| 1,985 | NXP Semiconductor LLC, Incremental Term Loan C | 4.750% | 1/10/20 | Ba3 | 2,011,984 |
| 2,920 | NXP Semiconductor LLC, Term Loan | 4.500% | 3/03/17 | Ba3 | 2,958,439 |
| 963 | Spansion LLC, Term Loan B | 5.250% | 12/13/18 | BB+ | 970,994 |
| 10,853 | Total Semiconductors & Equipment | | | | 10,980,245 |
| | Software - 8.9% (6.3% of Total Investments) | | | | |
| 4,013 | Attachmate Corporation, Term Loan, First Lien | 7.250% | 11/22/17 | BB- | 4,053,274 |
| 2,273 | Blackboard, Inc., Term Loan B2 | 6.250% | 10/04/18 | B+ | 2,292,068 |
| 2,500 | BMC Software, Inc., Initial Term Loan | 5.000% | 9/10/20 | B+ | 2,528,645 |
| 3,161 | Datatel Parent Corp, Term Loan B | 4.500% | 7/19/18 | B+ | 3,190,900 |
| 1,000 | Deltek, Inc., Term Loan, Second Lien | 10.000% | 10/10/19 | CCC+ | 1,010,833 |
| 2,980 | Emdeon Business Services LLC, Term Loan B2 | 3.750% | 11/02/18 | BB- | 2,993,822 |
| 1,980 | Explorer Holdings, Inc., Term Loan | 6.000% | 5/02/18 | B+ | 1,989,938 |
| 1,092 | Greeneden U.S. Holdings II LLC, Term Loan B | 4.000% | 2/08/20 | B | 1,089,047 |
| 9,993 | Infor Enterprise Applications, Term Loan B | 5.250% | 4/05/18 | Ba3 | 10,086,469 |
| 3,380 | IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien | 7.750% | 7/31/17 | B1 | 3,312,646 |
| 4,000 | IPC Systems, Inc., Term Loan, Second Lien | 5.418% | 6/01/15 | CCC | 3,430,000 |
| 4,702 | Misys PLC, Term Loan B, First Lien | 5.000% | 12/12/18 | Ba3 | 4,744,379 |
| 1,588 | RedPrairie Corporation, Term Loan, First Lien | 6.750% | 12/21/18 | B+ | 1,604,588 |
| 800 | RedPrairie Corporation, Term Loan, Second Lien | 11.250% | 12/21/19 | CCC+ | 822,500 |
| 43,462 | Total Software | | | | 43,149,109 |
| | Specialty Retail - 1.2% (0.8% of Total Investments) | | | | |

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| | | | | | |
|-------------------------------|--|---------------|-----------------|--------------------|--------------------|
| 1,097 | Charlotte Russe, Inc., Initial Term Loan | 6.750% | 5/22/19 | B2 | 1,076,677 |
| 2,723 | Collective Brands, Inc., Term Loan B | 7.250% | 10/09/19 | B | 2,731,626 |
| 2,042 | Jo-Ann Stores, Inc., Term Loan, First Lien | 4.000% | 3/16/18 | B+ | 2,043,975 |
| 5,862 | Total Specialty Retail | | | | 5,852,278 |
| | Textiles, Apparel & Luxury Goods - 0.2% (0.1% of Total Investments) | | | | |
| 742 | Philips-Van Heusen Corporation, Term Loan B | 3.250% | 2/13/20 | BBB- | 744,986 |
| | Wireless Telecommunication Services - 3.4% (2.4% of Total Investments) | | | | |
| 4,535 | Asurion LLC, Term Loan B1 | 4.500% | 5/24/19 | Ba2 | 4,538,396 |
| 5,827 | Clear Channel Communications, Inc., Tranche B, Term Loan, DD1 | 3.818% | 1/29/16 | CCC+ | 5,666,501 |
| 3,234 | Fairpoint Communications, Inc., Term Loan B | 7.500% | 2/11/19 | B | 3,300,951 |
| 1,980 | IPC Systems, Inc., Term Loan, Tranche C, First Lien | 7.750% | 7/31/17 | B1 | 1,940,796 |
| 925 | Presidio, Inc., New Term Loan | 5.750% | 3/31/17 | Ba3 | 927,879 |
| 16,501 | Total Wireless Telecommunication Services | | | | 16,374,523 |
| \$ 546,540 | Total Variable Rate Senior Loan Interests (cost \$538,962,471) | | | | 540,935,309 |
| Shares | Description (1) | | | | Value |
| | Common Stocks - 4.3% (3.0% of Total Investments) | | | | |
| | Building Products - 1.3% (0.9% of Total Investments) | | | | |
| 124,402 | Masonite International Corporation, (7) | | | | \$ 6,077,038 |
| | Hotels, Restaurants & Leisure - 0.2% (0.1% of Total Investments) | | | | |
| 42,041 | BLB Worldwide Holdings Inc., (7), (8) | | | | 898,626 |
| | Media - 2.8% (2.0% of Total Investments) | | | | |
| 175,448 | Metro-Goldwyn-Mayer, (7), (8) | | | | 10,822,949 |
| 44,843 | Tribune Company, (7) | | | | 3,002,239 |
| 36,087 | Tribune Company, (9) | | | | |
| | Total Media | | | | 13,825,188 |
| | Total Common Stocks (cost \$18,698,193) | | | | 20,800,852 |
| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (3) | Value |
| | Convertible Bonds - 0.3% (0.2% of Total Investments) | | | | |
| | Communications Equipment - 0.3% (0.2% of Total Investments) | | | | |
| \$ 550 | Nortel Networks Corp., (5) | 1.750% | 4/15/12 | N/R | \$ 543,125 |
| 1,000 | Nortel Networks Corp., (5) | 2.125% | 4/15/14 | N/R | 986,250 |
| \$ 1,550 | Total Convertible Bonds (cost \$1,307,500) | | | | 1,529,375 |
| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (3) | Value |
| | Corporate Bonds - 16.7% (11.8% of Total Investments) | | | | |
| | Commercial Services & Supplies - 0.5% (0.4% of Total Investments) | | | | |
| \$ 500 | Ceridian Corporation | 11.250% | 11/15/15 | CCC | \$ 503,125 |
| 1,224 | Harland Clarke Holdings | 9.500% | 5/15/15 | B- | 1,227,060 |
| 500 | Tervita Corporation, 144A | 8.000% | 11/15/18 | B2 | 520,000 |
| 2,224 | Total Commercial Services & Supplies | | | | 2,250,185 |
| | Communications Equipment - 0.8% (0.5% of Total Investments) | | | | |
| 3,000 | Nortel Networks Limited, (5) | 0.000% | 7/15/11 | N/R | 3,157,500 |
| 450 | Nortel Networks Limited, (5) | 10.750% | 7/15/16 | N/R | 517,500 |
| 3,450 | Total Communications Equipment | | | | 3,675,000 |
| | Diversified Consumer Services - 0.2% (0.1% of Total Investments) | | | | |
| 900 | NES Rental Holdings Inc., 144A | 7.875% | 5/01/18 | CCC+ | 945,000 |
| | Diversified Telecommunication Services - 1.6% (1.1% of Total Investments) | | | | |
| 2,900 | IntelSat Limited, 144A | 7.750% | 6/01/21 | CCC+ | 3,059,500 |
| 750 | IntelSat Limited | 8.125% | 6/01/23 | CCC+ | 793,125 |
| 3,343 | Level 3 Communications Inc. | 11.875% | 2/01/19 | B- | 3,877,880 |
| 6,993 | Total Diversified Telecommunication Services | | | | 7,730,505 |
| | Health Care Equipment & Supplies - 0.7% (0.5% of Total Investments) | | | | |
| 3,000 | Kinetic Concepts | 10.500% | 11/01/18 | B- | 3,382,500 |

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|--|---|---------------|-----------------|--------------------|-------------------|
| Health Care Providers & Services - 1.2% (0.8% of Total Investments) | | | | | |
| 2,750 | HCA Inc. | 8.500% | 4/15/19 | BB+ | 2,952,813 |
| 575 | HCA Inc. | 7.250% | 9/15/20 | BB+ | 630,344 |
| 900 | IASIS Healthcare Capital Corporation | 8.375% | 5/15/19 | CCC+ | 954,000 |
| 1,000 | Truven Health Analytics Inc. | 10.625% | 6/01/20 | CCC+ | 1,133,750 |
| 5,225 | Total Health Care Providers & Services | | | | 5,670,907 |
| Household Products - 0.9% (0.6% of Total Investments) | | | | | |
| 3,950 | Reynolds Group | 9.875% | 8/15/19 | CCC+ | 4,369,688 |
| IT Services - 0.4% (0.3% of Total Investments) | | | | | |
| 2,000 | First Data Corporation, 144A | 7.375% | 6/15/19 | BB- | 2,152,500 |
| Machinery - 0.5% (0.3% of Total Investments) | | | | | |
| 1,000 | HD Supply Inc. | 8.125% | 4/15/19 | B+ | 1,117,700 |
| 1,030 | Xerium Technologies | 8.875% | 6/15/18 | B | 1,076,350 |
| 2,030 | Total Machinery | | | | 2,194,050 |
| Media - 4.4% (3.1% of Total Investments) | | | | | |
| 3,491 | Clear Channel Communications, Inc. | 11.000% | 8/01/16 | CCC- | 3,377,240 |
| 3,600 | Clear Channel Communications, Inc. | 5.500% | 12/15/16 | CCC- | 3,087,000 |
| 6,412 | Clear Channel Communications, Inc. | 9.000% | 12/15/19 | CCC+ | 6,508,179 |
| 5,500 | Clear Channel Communications, Inc. | 9.000% | 3/01/21 | CCC+ | 5,541,250 |
| 1,200 | Expo Event Transco Inc., 144A | 9.000% | 6/15/21 | B- | 1,206,000 |
| 1,000 | McGraw-Hill Global Education Holdings, 144A | 9.750% | 4/01/21 | BB | 1,080,000 |
| 400 | WMG Acquisition Group | 11.500% | 10/01/18 | B | 462,500 |
| 21,603 | Total Media | | | | 21,262,169 |
| Oil, Gas & Consumable Fuels - 0.1% (0.1% of Total Investments) | | | | | |
| 500 | Offshore Group Investment Limited | 7.125% | 4/01/23 | B- | 508,750 |
| Pharmaceuticals - 1.1% (0.8% of Total Investments) | | | | | |
| 2,000 | Valeant Pharmaceuticals International, 144A | 7.000% | 10/01/20 | B1 | 2,155,000 |
| 1,000 | Valeant Pharmaceuticals International, 144A | 7.250% | 7/15/22 | B1 | 1,087,500 |
| 2,000 | VPII Escrow Corporation, 144A | 7.500% | 7/15/21 | B1 | 2,220,000 |
| 5,000 | Total Pharmaceuticals | | | | 5,462,500 |
| Road & Rail - 0.2% (0.2% of Total Investments) | | | | | |
| 1,200 | Avis Budget Car Rental | 2.764% | 5/15/14 | B+ | 1,200,012 |
| Semiconductors & Equipment - 0.9% (0.7% of Total Investments) | | | | | |
| 2,050 | Advanced Micro Devices, Inc. | 7.750% | 8/01/20 | B | 2,050,000 |
| 2,500 | Advanced Micro Devices, Inc. | 7.500% | 8/15/22 | B | 2,425,000 |
| 4,550 | Total Semiconductors & Equipment | | | | 4,475,000 |
| Software - 0.6% (0.5% of Total Investments) | | | | | |
| 850 | Infor Us Inc. | 11.500% | 7/15/18 | B- | 986,000 |
| 1,875 | Infor Us Inc. | 9.375% | 4/01/19 | B- | 2,118,749 |
| 2,725 | Total Software | | | | 3,104,749 |
| Specialty Retail - 0.1% (0.1% of Total Investments) | | | | | |
| 500 | 99 Cents Only Stores | 11.000% | 12/15/19 | CCC+ | 562,500 |
| Wireless Telecommunication Services - 2.5% (1.7% of Total Investments) | | | | | |
| 750 | FairPoint Communications Inc., 144A | 8.750% | 8/15/19 | B | 768,750 |
| 2,750 | MetroPCS Wireless Inc., 144A | 6.250% | 4/01/21 | BB | 2,877,187 |
| 7,250 | Sprint Corporation, 144A | 7.875% | 9/15/23 | BB- | 7,866,250 |
| 175 | T-Mobile USA Inc. | 6.731% | 4/28/22 | BB | 184,844 |
| 175 | T-Mobile USA Inc. | 6.836% | 4/28/23 | BB | 185,063 |
| 11,100 | Total Wireless Telecommunication Services | | | | 11,882,094 |
| \$ 76,950 | Total Corporate Bonds (cost \$75,287,333) | | | | 80,828,109 |
| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (3) | Value |
| Asset-Backed Securities - 4.8% (3.4% of Total Investments) | | | | | |
| \$ 800 | BlueMountain Collateralized Loan Obligation, Series 2012 2A E14 | 5.364% | 11/20/24 | BB | \$ 742,366 |
| 2,500 | | 5.742% | 7/20/23 | BB | 2,366,750 |

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| | | | | | |
|-------------------------------|---|---------------|-----------------|-----|-----------------------|
| | BlueMountain Collateralized Loan Obligations Limited 2012-1A, 144A | | | | |
| 1,250 | Carlyle Global Market Strategies, Collateralized Loan Obligations, Series 2013-3A, 144A | 4.870% | 7/15/25 | BB | 1,135,166 |
| 1,500 | Flatiron Collateralized Loan Obligation Limited, Series 2011-1A | 4.644% | 1/15/23 | BB | 1,342,196 |
| 1,500 | Fraser Sullivan Collateralized Loan Obligations Limited, Series 2011-6A, 144A | 5.762% | 11/22/22 | BB | 1,423,866 |
| 250 | ING Investment Management, Collateralized Loan Obligation, 2013-1A D, 144A | 5.244% | 4/15/24 | BB | 224,605 |
| 2,000 | LCM Limited Partnership, Collateralized Loan Obligations, 144A | 5.994% | 4/15/22 | BB | 1,944,128 |
| 1,500 | LCM Limited Partnership, Collateralized Loan Obligations | 5.392% | 4/19/22 | BB | 1,390,665 |
| 1,800 | LCM Limited Partnership Series 2012A, 144A | 5.992% | 10/19/22 | BB | 1,730,088 |
| 1,500 | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A, 144A | 5.591% | 4/22/22 | BB | 1,428,561 |
| 500 | North End CLO Limited, Loan Pool, 144A | 4.829% | 7/17/25 | BB | 445,843 |
| 2,000 | Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series 2012-6A | 5.764% | 5/15/23 | BB | 1,969,982 |
| 450 | Oak Hill Credit Partners Series 2013-9A, (9) | 5.248% | 10/20/25 | BB- | 417,195 |
| 2,240 | Oak Hill Credit Partners, Series 2012-7A | 5.264% | 11/20/23 | BB | 2,068,875 |
| 1,000 | Race Point Collateralized Loan Obligations, Series 2011-5A, 144A | 6.754% | 12/15/22 | BB | 1,000,015 |
| 2,000 | Race Point Collateralized Loan Obligations, Series 2012-6A, 144A | 5.762% | 5/24/23 | BB | 1,927,235 |
| 2,000 | Race Point Collateralized Loan Obligations, Series 2012-7A, 144A | 5.266% | 11/08/24 | BB- | 1,855,168 |
| \$ 24,790 | Total Asset-Backed Securities (cost \$21,684,785) | | | | 23,412,704 |
| | Total Long-Term Investments (cost \$655,940,282) | | | | 667,506,349 |
| Principal Amount (000) | Description (1) | Coupon | Maturity | | Value |
| | Short-Term Investments - 4.4% (3.1% of Total Investments) | | | | |
| \$ 21,454 | Repurchase Agreement with Fixed Income Clearing Corporation, dated 10/31/13, repurchase price \$21,453,999, collateralized by \$21,995,000 U.S. Treasury Notes, 0.250%, due 4/15/16, value \$21,885,025 | 0.000% | 11/01/13 | | \$ 21,453,999 |
| | Total Short-Term Investments (cost \$21,453,999) | | | | 21,453,999 |
| | Total Investments (cost \$677,394,281) - 142.2% | | | | 688,960,348 |
| | Borrowings - (41.7)% (10), (11) | | | | (201,900,000) |
| | Other Assets Less Liabilities - (0.5)% (12) | | | | (2,559,682) |
| | Net Assets Applicable to Common Shares - 100% | | | | \$ 484,500,666 |

Investments in Derivatives as of October 31, 2013

Interest Rate Swaps outstanding:

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| Counterparty | Notional Amount | Fund Pay/Receive Floating Rate | Floating Rate Index | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Termination Date | Unrealized Appreciation (Depreciation) (12) |
|----------------|----------------------|--------------------------------|---------------------|-------------------------|------------------------------|------------------|---|
| Goldman Sachs | \$ 29,317,500 | Receive | 1-Month USD-LIBOR | 1.300% | Monthly | 4/20/14 | \$ (163,234) |
| Morgan Stanley | 29,317,500 | Receive | 1-Month USD-LIBOR | 2.201 | Monthly | 4/20/16 | (1,277,105) |
| | \$ 58,635,000 | | | | | | \$ (1,440,339) |

Fair Value Measurements

Fair value is defined as the price that the Fund 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.

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 | \$ 9,079,277 | \$ 540,935,309 | \$ * | \$ 540,935,309 |
| Common Stocks | | 11,721,575 | | 20,800,852 |
| Convertible Bonds | | 1,529,375 | | 1,529,375 |
| Corporate Bonds | | 80,828,109 | | 80,828,109 |
| Asset-Backed Securities | | 22,995,509 | 417,195 | 23,412,704 |
| Short-Term Investments: | | | | |
| Repurchase Agreements | | 21,453,999 | | 21,453,999 |
| Derivatives: | | | | |
| Interest Rate Swaps** | | (1,440,339) | | (1,440,339) |
| Total | \$ 9,079,277 | \$ 678,023,537 | \$ 417,195 | \$ 687,520,009 |

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

**Represents net unrealized appreciation (depreciation).

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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 October 31, 2013, the cost of investments (excluding investments in derivatives) was \$677,604,598.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) as of October 31, 2013, were as follows:

| | | |
|---|----|-------------|
| Gross unrealized: | | |
| Appreciation | \$ | 19,754,641 |
| Depreciation | | (8,398,891) |
| Net unrealized appreciation (depreciation) of investments | \$ | 11,355,750 |

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 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, 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) Investment, or portion of investment, represents an unfunded senior loan commitment outstanding. As of October 31, 2013, the Fund had unfunded senior loan commitments outstanding of \$2,000,000.
 - (7) Non-income producing; issuer has not declared a dividend within the past twelve months.
 - (8) For fair value measurement disclosure purposes, Common Stock classified as Level 2.
 - (9) 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.
 - (10) Borrowings as a percentage of Total Investments is 29.3%.
 - (11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
 - (12) 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.
- 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.

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| | |
|-----------|---|
| 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.

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: December 30, 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: December 30, 2013

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

Date: December 30, 2013

