

Nuveen Floating Rate Income Opportunity Fund
Form N-Q
December 28, 2012

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: 10/31/12

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, 2012

| Principal Amount (000) | Description (1) | Coupon | Maturity (2) | Ratings (3) | Value |
|------------------------|--|--------|--------------|-------------|------------|
| | Variable Rate Senior Loan Interests 115.4% (78.8% of Total Investments) (4) | | | | |
| | Aerospace & Defense 0.2% (0.1% of Total Investments) | | | | |
| \$ 407 | DAE Aviation Holdings, Inc., Term Loan B1 | 7.250% | 7/31/14 | B | \$ 407,018 |
| 389 | DAE Aviation Holdings, Inc., Term Loan B2 | 7.250% | 7/31/14 | B | 388,544 |
| 796 | Total Aerospace & Defense | | | | 795,562 |
| | Airlines 3.0% (2.1% of Total Investments) | | | | |
| 8,000 | Delta Air Lines Inc., Term Loan B1, WI/DD | TBD | TBD | Ba2 | 7,980,000 |
| 3,000 | Delta Air Lines Inc., Term Loan B2, WI/DD | TBD | TBD | Ba2 | 2,987,499 |
| 1,053 | United Air Lines, Inc., Term Loan B | 2.250% | 2/01/14 | BB- | 1,044,949 |
| 12,053 | Total Airlines | | | | 12,012,448 |
| | Asset Backed Securities 0.5% (0.3% of Total Investments) | | | | |
| 2,000 | Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series 2012-6A | 5.317% | 11/20/23 | BB | 1,847,172 |
| | Auto Components 3.0% (2.0% of Total Investments) | | | | |
| 8,227 | Federal-Mogul Corporation, Tranche B, Term Loan | 2.148% | 12/29/14 | B1 | 7,756,319 |
| 4,198 | Federal-Mogul Corporation, Tranche C, Term Loan | 2.148% | 12/28/15 | B1 | 3,958,083 |
| 12,425 | Total Auto Components | | | | 11,714,402 |
| | Biotechnology 2.9% (2.0% of Total Investments) | | | | |
| 1,068 | Alkermes, Inc., 2019 Term Loan | 4.500% | 9/25/19 | BB | 1,076,267 |
| 2,000 | Explorer Holdings, Inc., Term Loan, First Lien | 8.000% | 5/02/18 | B+ | 2,003,750 |
| 3,547 | Grifols, Inc., Term Loan | 4.500% | 6/01/17 | BB | 3,589,800 |
| 4,937 | Onex Carestream Finance LP, Term Loan | 5.000% | 2/25/17 | BB- | 4,893,969 |
| 11,552 | Total Biotechnology | | | | 11,563,786 |
| | Building Products 1.0% (0.6% of Total Investments) | | | | |
| 1,816 | Goodman Global Holdings, Term Loan B | 5.750% | 10/28/16 | B+ | 1,823,850 |
| 1,909 | Goodman Global Inc., Second Lien, Term Loan | 9.000% | 10/28/17 | B- | 1,932,000 |
| 3,725 | Total Building Products | | | | 3,755,850 |
| | Capital Markets 1.4% (1.0% of Total Investments) | | | | |
| 1,700 | American Capital Limited Senior Loan | 5.500% | 8/15/16 | BB | 1,712,750 |
| 290 | BNY Convergenx Group LLC, Incremental Term Loan | 5.250% | 12/19/16 | B+ | 283,509 |
| 663 | BNY Convergenx Group LLC, Term Loan | 5.250% | 12/19/16 | B+ | 647,087 |
| 2,888 | Citco III Limited, Term Loan | 5.500% | 6/29/18 | N/A | 2,915,517 |
| 5,541 | Total Capital Markets | | | | 5,558,863 |
| | Chemicals 0.9% (0.6% of Total Investments) | | | | |
| 245 | Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B1 | 4.000% | 5/05/15 | Ba3 | 243,897 |
| 105 | Hexion Specialty Chemicals, Inc., Tranche C, Term Loan B2 | 4.125% | 5/05/15 | Ba3 | 104,728 |
| 2,090 | Ineos US Finance LLC, Term Loan B | 6.500% | 5/04/18 | B+ | 2,121,705 |
| 957 | Styron S.a.r.l. Corporation, Term Loan | 8.000% | 8/02/17 | B+ | 915,611 |
| 3,397 | Total Chemicals | | | | 3,385,941 |

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|--|---|---------|----------|------|--|------------|
| Commercial Banks 0.2% (0.2% of Total Investments) | | | | | | |
| 988 | SourceHov LLC, Term Loan B, First Lien | 6.625% | 4/28/17 | BB- | | 980,711 |
| Commercial Services & Supplies 1.9% (1.3% of Total Investments) | | | | | | |
| 2,500 | Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien, WI/DD | TBD | TBD | B | | 2,491,667 |
| 1,500 | Brand Energy & Infrastructure Services, Inc., Term Loan B, Second Lien, WI/DD | TBD | TBD | CCC+ | | 1,485,000 |
| 2,321 | Ceridian Corporation, Extended Term Loan | 5.964% | 5/09/17 | B1 | | 2,316,342 |
| 995 | Houghton Mifflin, Term Loan | 7.250% | 5/22/18 | N/R | | 1,012,412 |
| 7,316 | Total Commercial Services & Supplies | | | | | 7,305,421 |
| Communications Equipment 2.8% (1.9% of Total Investments) | | | | | | |
| 7,292 | Avaya, Inc., Term Loan | 3.177% | 10/27/14 | B1 | | 7,115,615 |
| 2,500 | CompuCom Systems, Inc., Term Loan, Second Lien | 10.250% | 10/04/19 | B- | | 2,475,000 |
| 1,244 | Genesys International Corporation, Term Loan B | 6.750% | 1/31/19 | BB- | | 1,263,184 |
| 11,036 | Total Communications Equipment | | | | | 10,853,799 |
| Consumer Finance 2.3% (1.6% of Total Investments) | | | | | | |
| 1,000 | Jackson Hewitt Tax Service, Inc., Term Loan | 10.000% | 10/16/17 | N/R | | 965,000 |
| 2,000 | Residential Capital Corp, Term Loan A1 | 5.000% | 11/18/13 | Ba1 | | 2,008,750 |
| 1,000 | Residential Capital Corp, Term Loan A2 | 6.750% | 11/18/13 | BB | | 1,013,750 |
| 3,484 | Royalty Pharma Finance Trust, Incremental Term Loan | 4.000% | 11/09/18 | Baa2 | | 3,508,576 |
| 1,750 | Springleaf Financial Funding Company, Term Loan | 5.500% | 5/10/17 | B3 | | 1,728,125 |
| 9,234 | Total Consumer Finance | | | | | 9,224,201 |
| Containers & Packaging 0.3% (0.2% of Total Investments) | | | | | | |
| 1,001 | Sealed Air Corporation, Term Loan | 4.750% | 10/03/18 | Ba1 | | 1,008,359 |
| Distributors 1.7% (1.2% of Total Investments) | | | | | | |
| 6,484 | HD Supply, Inc., Term Loan | 7.250% | 10/12/17 | B+ | | 6,690,420 |
| Diversified Consumer Services 2.2% (1.5% of Total Investments) | | | | | | |
| 3,136 | Brickman Group Holdings, Inc., Tranche B1, Term Loan | 5.500% | 10/14/16 | B+ | | 3,182,680 |
| 1,900 | Cengage Learning Acquisitions, Inc., Term Loan | 2.470% | 7/03/14 | B | | 1,816,875 |
| 3,861 | Laureate Education, Inc., Extended Term Loan | 5.250% | 6/15/18 | B1 | | 3,851,542 |
| 8,897 | Total Diversified Consumer Services | | | | | 8,851,097 |
| Diversified Financial Services 2.0% (1.4% of Total Investments) | | | | | | |
| 2,000 | ADS Waste Holdings Inc., Term Loan B | 5.250% | 10/09/19 | B1 | | 2,021,042 |
| 1,746 | Ferrara Candy Company, Term Loan B | 7.509% | 6/18/18 | B | | 1,769,627 |
| 3,990 | Sheridan Holdings, Inc., Term Loan, First Lien | 6.000% | 7/01/18 | B+ | | 4,027,406 |
| 7,736 | Total Diversified Financial Services | | | | | 7,818,075 |
| Diversified Telecommunication Services 2.4% (1.7% of Total Investments) | | | | | | |
| 3,000 | Charter Communications Operating Holdings LLC, Holdco Term Loan | 2.712% | 3/06/14 | BB+ | | 3,003,282 |
| 1,000 | Intelsat Jackson Holdings, Ltd., Term Loan B1 | 4.500% | 4/02/18 | B1 | | 1,008,839 |
| 2,000 | Intelsat, Unsecured Term Loan | 2.711% | 2/01/14 | B | | 1,988,126 |
| 3,500 | Level 3 Financing, Inc., Term Loan, Tranche B | 5.250% | 8/01/19 | Ba2 | | 3,543,204 |
| 9,500 | Total Diversified Telecommunication Services | | | | | 9,543,451 |
| Electric Utilities 0.3% (0.2% of Total Investments) | | | | | | |
| 2,022 | TXU Corporation, 2014 Term Loan | 3.749% | 10/10/14 | B2 | | 1,366,166 |
| Electrical Equipment 0.6% (0.4% of Total Investments) | | | | | | |
| 2,500 | Sensus Metering Systems, Inc., Term Loan, Second Lien | 8.500% | 5/09/18 | B- | | 2,506,250 |
| Electronic Equipment & Instruments 0.7% (0.5% of Total Investments) | | | | | | |
| 3,465 | Smart Modular Technologies, Inc., Term Loan | 8.250% | 8/26/17 | B+ | | 2,806,650 |
| Energy Equipment & Services 0.4% (0.3% of Total Investments) | | | | | | |
| 1,500 | | 6.500% | 7/24/19 | B+ | | 1,502,344 |

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|--------|--|---------|----------|------|------------|
| | Pinnacle Holdco S.A.R.L., Term Loan, First Lien | | | | |
| | Food & Staples Retailing 2.2% (1.5% of Total Investments) | | | | |
| 1,350 | BJ Wholesale Club, Inc., Term Loan, First Lien | 5.750% | 9/26/19 | B | 1,366,172 |
| 500 | BJ s Wholesale Club Inc., Second Lien Term Loan | 9.750% | 3/26/20 | CCC+ | 511,625 |
| 1,800 | Wendy s/Arby s Restaurants, Inc., Term Loan B | 4.750% | 5/15/19 | BB- | 1,818,938 |
| 5,000 | Wilton Products, Inc., Tranche B, Term Loan | 7.500% | 8/30/18 | B1 | 5,053,125 |
| 8,650 | Total Food & Staples Retailing | | | | 8,749,860 |
| | Food Products 3.9% (2.6% of Total Investments) | | | | |
| 3,000 | AdvancePierre Foods, Inc., Term Loan, First Lien | 5.750% | 7/10/17 | B1 | 3,028,749 |
| 900 | AdvancePierre Foods, Inc., Term Loan, Second Lien | 9.500% | 10/10/17 | CCC+ | 913,875 |
| 11,470 | U.S. Foodservice, Inc., Extended Term Loan | 5.750% | 3/31/17 | B- | 11,327,065 |
| 15,370 | Total Food Products | | | | 15,269,689 |
| | Gas Utilities 0.7% (0.4% of Total Investments) | | | | |
| 2,560 | EquiPower Resources Holdings LLC, Term Loan, First Lien | 6.500% | 12/19/18 | BB+ | 2,589,053 |
| | Health Care Equipment & Supplies 2.6% (1.8% of Total Investments) | | | | |
| 6,948 | Chiron Merger Sub, Inc., Term Loan | 7.000% | 5/04/18 | Ba2 | 7,051,712 |
| 225 | Fenwal, Inc., Delayed Term Loan | 2.672% | 2/28/14 | B+ | 224,956 |
| 714 | Fenwal, Inc., Term Loan | 2.672% | 2/28/14 | B+ | 713,798 |
| 2,182 | Hologic, Inc., Term Loan B | 4.500% | 8/01/19 | BBB- | 2,209,534 |
| 10,069 | Total Health Care Equipment & Supplies | | | | 10,200,000 |
| | Health Care Providers & Services 8.3% (5.7% of Total Investments) | | | | |
| 4,000 | DaVita, Inc., New Term Loan B2, WI/DD | TBD | TBD | Ba2 | 4,016,668 |
| 1,500 | Genesis Healthcare LLC, Term Loan, DD1 | 10.000% | 10/02/18 | B | 1,447,500 |
| 2,993 | Gentiva Health Services, Inc., Term Loan B | 6.500% | 8/17/16 | B1 | 2,956,719 |
| 7,750 | Golden Living, Term Loan | 5.000% | 5/04/18 | B+ | 7,483,141 |
| 997 | Health Management Associates, Inc., Term Loan B | 4.500% | 11/16/18 | BB- | 1,007,737 |
| 2,217 | Kindred Healthcare, Term Loan | 5.250% | 6/01/18 | Ba3 | 2,190,544 |
| 1,397 | LHP Operations Co. LLC, Term Loan B | 9.000% | 7/03/18 | B | 1,410,465 |
| 98 | LifeCare Holdings, Inc., Term Loan Add On | 8.093% | 2/01/16 | N/R | 92,149 |
| 542 | LifeCare, Term Loan | 8.093% | 2/01/16 | N/R | 510,872 |
| 1,602 | MultiPlan, Inc., Term Loan B | 4.750% | 8/26/17 | Ba3 | 1,610,892 |
| 3,000 | National Mentor Holdings, Inc., Term Loan B, WI/DD | TBD | TBD | B+ | 3,008,751 |
| 4,197 | Select Medical Corporation, Term Loan | 5.500% | 6/01/18 | BB- | 4,233,598 |
| 1,500 | Sheridan Holdings, Inc., Term Loan, Second Lien | 9.000% | 7/01/19 | B- | 1,515,000 |
| 1,308 | Skilled Healthcare Group, Inc., Term Loan | 6.750% | 4/09/16 | B1 | 1,315,867 |
| 6 | Vanguard Health Holding Company II LLC, Initial Term Loan | 5.000% | 1/29/16 | Ba2 | 5,940 |
| 33,107 | Total Health Care Providers & Services | | | | 32,805,843 |
| | Health Care Technology 1.8% (1.2% of Total Investments) | | | | |
| 4,774 | Emdeon Business Services LLC, Term Loan B1 | 5.000% | 11/02/18 | BB- | 4,829,454 |
| 350 | Fenwal, Inc., Term Loan, Second Lien | 5.672% | 8/28/14 | B | 349,689 |
| 1,750 | U.S. Renal Care, Inc., Term Loan, Second Lien | 10.250% | 12/02/19 | CCC+ | 1,795,938 |
| 6,874 | Total Health Care Technology | | | | 6,975,081 |
| | Hotels, Restaurants & Leisure 2.9% (2.0% of Total Investments) | | | | |
| 2,933 | 24 Hour Fitness Worldwide, Inc., New Term Loan | 7.500% | 4/22/16 | Ba3 | 2,967,323 |
| 3,276 | Caesars Entertainment Operating Company, Inc., Term Loan B6 | 5.461% | 1/28/18 | B | 2,950,725 |
| 1,439 | CCM Merger, Inc. Term Loan | 6.000% | 3/01/17 | B+ | 1,452,090 |
| 2,985 | | 6.500% | 4/24/18 | B+ | 3,021,692 |

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|--------|--|---------|----------|------|------------|
| | Landry's Restaurants, Inc., Term Loan B | | | | |
| 1,246 | Shingle Springs Tribal Gaming Authority, Term Loan | 10.500% | 12/17/13 | N/R | 1,177,635 |
| 11,879 | Total Hotels, Restaurants & Leisure | | | | 11,569,465 |
| | Household Durables 0.5% (0.3% of Total Investments) | | | | |
| 2,000 | AOT Bedding Super Holdings LLC, Term Loan B | 4.172% | 8/29/19 | B+ | 2,002,084 |
| | Household Products 0.7% (0.5% of Total Investments) | | | | |
| 2,831 | Spectrum Brands, Inc., Term Loan | 5.018% | 6/17/16 | Ba3 | 2,841,693 |
| | Independent Power Producers & Energy Traders 0.4% (0.3% of Total Investments) | | | | |
| 1,500 | Equipower Resources Holdings LLC, Term Loan, Second Lien | 10.000% | 6/19/19 | BB | 1,529,374 |
| | Industrial Conglomerates 0.6% (0.4% of Total Investments) | | | | |
| 420 | Evertec, Inc., Term Loan | 5.500% | 9/30/16 | BB- | 420,546 |
| 1,965 | U.S. Foodservice, Inc., Term Loan, First Lien | 5.750% | 3/31/17 | B- | 1,940,499 |
| 2,385 | Total Industrial Conglomerates | | | | 2,361,045 |
| | Insurance 0.6% (0.4% of Total Investments) | | | | |
| 2,500 | Vantage Drilling Company, Term Loan B, WI/DD | TBD | TBD | B- | 2,427,082 |
| | Internet Software & Services 4.1% (2.8% of Total Investments) | | | | |
| 2,236 | Go Daddy Group Inc, First Lien Term Loan | 5.500% | 12/17/18 | Ba3 | 2,230,019 |
| 745 | Open Solutions, Inc., Term Loan B | 2.435% | 1/23/14 | B+ | 720,040 |
| 2,000 | Sabre, Inc., Incremental Term Loan | 7.250% | 12/29/17 | B1 | 2,024,166 |
| 2,386 | Sabre, Inc., Extended Term Loan, First Lien | 5.962% | 9/30/17 | B1 | 2,376,263 |
| 2,000 | San Juan Cable LLC, Term Loan, Second Lien | 10.000% | 6/09/18 | CCC+ | 2,050,000 |
| 2,925 | SSI Investments II, Ltd., New Term Loan | 5.000% | 5/26/17 | Ba3 | 2,957,996 |
| 3,797 | WebCom Group Inc., First Lien | 11.000% | 10/27/18 | Ba3 | 3,801,412 |
| 16,089 | Total Internet Software & Services | | | | 16,159,896 |
| | IT Services 4.1% (2.8% of Total Investments) | | | | |
| 4,086 | First Data Corporation, Extended Term Loan B | 5.211% | 3/24/17 | B+ | 4,044,520 |
| 2,753 | Frac Tech International LLC, Term Loan | 8.500% | 5/06/16 | B+ | 2,487,191 |
| 750 | Genpact International, Inc., Term Loan | 4.250% | 8/30/19 | BB+ | 752,812 |
| 1,425 | Sabre, Inc., New Extended Term Loan | 5.962% | 12/29/17 | B1 | 1,419,653 |
| 1,602 | VFH Parent LLC, Term Loan | 7.500% | 7/08/16 | Ba1 | 1,615,802 |
| 923 | Web.com, Term Loan, Second Lien | 11.000% | 10/27/18 | B3 | 951,922 |
| 4,788 | Zayo Group LLC, Term Loan B | 5.250% | 7/02/19 | B1 | 4,823,910 |
| 16,327 | Total IT Services | | | | 16,095,810 |
| | Leisure Equipment & Products 1.2% (0.8% of Total Investments) | | | | |
| 3,150 | Academy, Ltd., Term Loan | 6.000% | 8/03/18 | B | 3,159,551 |
| 1,681 | BLB Management Services, Inc., Term Loan | 8.500% | 11/05/15 | BB | 1,694,039 |
| 4,831 | Total Leisure Equipment & Products | | | | 4,853,590 |
| | Machinery 0.8% (0.5% of Total Investments) | | | | |
| 1,250 | Navistar International Corporation, Term Loan B | 7.000% | 8/16/17 | Ba2 | 1,260,156 |
| 1,787 | Rexnord Corporation, Inc., Term Loan B Refinancing | 4.500% | 4/01/18 | BB | 1,801,015 |
| 3,037 | Total Machinery | | | | 3,061,171 |
| | Media 9.3% (6.3% of Total Investments) | | | | |
| 1,107 | Atlantic Broadband Finance LLC, Term Loan B, WI/DD | TBD | TBD | Ba3 | 1,119,763 |
| 3,884 | Cengage Learning Inc., Term Loan B | 5.720% | 7/04/17 | B | 3,553,445 |
| 2,529 | Cumulus Media, Inc., Term Loan, First Lien | 5.750% | 9/17/18 | Ba2 | 2,547,336 |
| 3,000 | Cumulus Media, Inc., Term Loan, Second Lien | 7.500% | 9/16/19 | B2 | 3,045,750 |
| 1,000 | FoxCo Acquisition Sub LLC, Initial Term Loan | 5.500% | 7/14/17 | B+ | 1,015,000 |
| 2,000 | Mediacom Broadband LLC, Tranche G, Term Loan | 4.000% | 1/20/20 | Ba3 | 2,000,000 |

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| 3,455 | Radio One, Inc., Term Loan B, First Lien | 7.500% | 2/14/17 | B+ | 3,481,287 |
| 2,513 | Tribune Company, Term Loan B, (5) | 0.000% | 6/04/14 | Ca | 1,930,552 |
| 8,600 | Univision Communications, Inc., Term Loan | 4.462% | 3/31/17 | B+ | 8,439,061 |
| 2,143 | UPC Broadband Holding BV, Term Loan, Tranche AB | 4.750% | 12/31/17 | Ba3 | 2,158,928 |
| 6,584 | WideOpenWest Finance LLC, Term Loan B, DD1 | 6.250% | 7/12/18 | B1 | 6,654,569 |
| 3,050 | Yell Group PLC, Term Loan, (5) | 4.459% | 7/31/14 | N/R | 579,414 |
| 39,865 | Total Media | | | | 36,525,105 |
| | Metals & Mining 1.0% (0.7% of Total Investments) | | | | |
| 3,875 | Fortescue Metals Group Term Loan B, WI/DD | TBD | TBD | BBB- | 3,865,312 |
| | Multiline Retail 0.5% (0.4% of Total Investments) | | | | |
| 1,128 | 99 Cents Only Stores, Term Loan B1 | 5.250% | 1/11/19 | B+ | 1,142,801 |
| 931 | Bass Pro Group LLC, Term Loan B | 5.250% | 6/13/17 | BB- | 940,761 |
| 2,059 | Total Multiline Retail | | | | 2,083,562 |
| | Oil, Gas & Consumable Fuels 4.6% (3.2% of Total Investments) | | | | |
| 655 | Alon USA Energy, Inc., Edgington Facility | 4.500% | 8/05/13 | B+ | 651,684 |
| 5,236 | Alon USA Energy, Inc., Paramount Facility | 4.500% | 8/05/13 | B+ | 5,213,334 |
| 992 | CCS Income Trust, Delayed Term Loan | 3.212% | 11/14/14 | B | 977,236 |
| 2,872 | CCS Income Trust, Term Loan | 3.212% | 11/14/14 | B1 | 2,828,184 |
| 1,461 | Crestwood Holdings, Inc., Term Loan B | 9.750% | 3/26/18 | CCC+ | 1,483,296 |
| 1,650 | Everest Acquisition LLC Term Loan | 0.425% | 5/24/18 | Ba3 | 1,664,953 |
| 748 | Gibson Energy ULC, Term Loan B | 4.750% | 5/18/18 | BB- | 757,057 |
| 3,000 | Plains Exploration and Production Company, Term Loan, WI/DD | TBD | TBD | Ba1 | 3,017,412 |
| 1,667 | Samson Investment Company, Initial Term Loan, Second Lien | 6.000% | 9/25/18 | B+ | 1,684,115 |
| 18,281 | Total Oil, Gas & Consumable Fuels | | | | 18,277,271 |
| | Paper & Forest Products 0.9% (0.6% of Total Investments) | | | | |
| 3,642 | Newark Group, Inc., DIP Term Loan | 12.500% | 3/31/14 | Caa1 | 3,587,285 |
| | Personal Products 0.3% (0.2% of Total Investments) | | | | |
| 1,330 | Prestige Brands, Inc., Term Loan 1 | 5.278% | 1/27/19 | BB- | 1,346,521 |
| | Pharmaceuticals 8.4% (5.7% of Total Investments) | | | | |
| 1,000 | Bausch & Lomb, Inc., Delayed Draw, Term Loan | 4.750% | 9/30/15 | B+ | 1,010,000 |
| 5,985 | Bausch & Lomb, Inc., Term Loan B | 5.250% | 5/17/19 | B+ | 6,059,812 |
| 2,168 | ConvaTec Healthcare, Incremental Term Loan B | 5.000% | 12/22/16 | Ba3 | 2,184,589 |
| 1,500 | Generic Drug Holdings, Inc., Term Loan B, WI/DD | TBD | TBD | B+ | 1,508,750 |
| 3,125 | Graceway Pharmaceuticals LLC, Second Lien Term Loan, (5) | 0.000% | 5/03/13 | N/R | 93,750 |
| 180 | Graceway Pharmaceuticals LLC, Term Loan, (5) | 0.000% | 5/03/12 | N/R | 209,106 |
| 2,292 | Par Pharmaceutical Companies, Inc., Term Loan B | 5.000% | 9/28/19 | B+ | 2,290,645 |
| 3,970 | Pharmaceutical Product Development, Inc., Term Loan | 6.250% | 12/05/18 | Ba3 | 4,023,349 |
| 3,950 | Quintiles Transnational Corporation, Term Loan B | 5.000% | 6/08/18 | BB- | 3,982,588 |
| 3,142 | Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D | 4.250% | 2/13/19 | BBB- | 3,159,407 |
| 982 | Warner Chilcott Company LLC, Term Loan B1 Additional | 4.250% | 3/15/18 | BBB- | 987,148 |
| 2,586 | Warner Chilcott Corporation, Term Loan B1 | 4.250% | 3/15/18 | BBB- | 2,599,406 |
| 1,293 | Warner Chilcott Corporation, Term Loan B2 | 4.250% | 3/15/18 | BBB- | 1,299,703 |
| 1,778 | Warner Chilcott Corporation, Term Loan B3 | 4.250% | 3/15/18 | BBB- | 1,787,092 |
| 1,667 | Warner Chilcott Corporation, Term Loan B4 | 3.261% | 8/15/17 | BBB- | 1,667,708 |
| 333 | | 3.261% | 8/20/17 | BBB- | 333,542 |

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| | | | | | |
|------------|--|---------|----------|------|--------------------|
| | Warner Chilcott Corporation, Term Loan | | | | |
| | B5 | | | | |
| 35,951 | Total Pharmaceuticals | | | | 33,196,595 |
| | Real Estate Investment Trust 1.4% (0.9% of Total Investments) | | | | |
| 3,500 | iStar Financial, Inc., Term Loan | 5.750% | 10/15/17 | BB- | 3,501,642 |
| 1,913 | Walter Investment Management Corporation, Term Loan, First Lien | 7.750% | 6/30/16 | B+ | 1,924,453 |
| 5,413 | Total Real Estate Investment Trust | | | | 5,426,095 |
| | Real Estate Management & Development 3.3% (2.2% of Total Investments) | | | | |
| 5,540 | Capital Automotive LP, Tranche B | 5.250% | 3/11/17 | Ba3 | 5,590,279 |
| 2,500 | Homeward Residential Holdings, Inc., Initial Term Loan | 8.250% | 8/08/17 | B+ | 2,517,188 |
| 1,268 | LNR Property Corporation, Term Loan | 4.750% | 4/29/16 | BB+ | 1,272,382 |
| 3,457 | Realogy Corporation, Delayed Term Loan | 4.464% | 10/10/16 | B+ | 3,454,794 |
| 12,765 | Total Real Estate Management & Development | | | | 12,834,643 |
| | Road & Rail 1.3% (0.9% of Total Investments) | | | | |
| 5,279 | Swift Transportation Company, Inc., Term Loan, Tranche B2 | 5.000% | 12/21/17 | BB | 5,322,103 |
| | Semiconductors & Equipment 1.0% (0.7% of Total Investments) | | | | |
| 2,950 | NXP Semiconductor LLC, Term Loan | 4.500% | 3/03/17 | B- | 2,996,771 |
| 973 | Spanion LLC, Term Loan | 4.750% | 2/09/15 | BB+ | 983,488 |
| 3,923 | Total Semiconductors & Equipment | | | | 3,980,259 |
| | Software 10.5% (7.2% of Total Investments) | | | | |
| 5,888 | Attachmate Corporation, Term Loan, First Lien | 7.250% | 11/22/17 | BB- | 5,955,206 |
| 5,010 | BlackBoard, Inc., Term Loan, First Lien | 7.500% | 10/04/18 | B+ | 5,055,165 |
| 2,656 | DataTel Inc., Term Loan B | 6.250% | 7/19/18 | B+ | 2,696,934 |
| 1,000 | Deltek, Inc., Term Loan, Second Lien | 10.000% | 10/10/19 | CCC+ | 1,011,667 |
| 11,097 | Infor Enterprise Applications, Term Loan B | 5.250% | 4/05/18 | Ba3 | 11,230,698 |
| 3,380 | IPC Systems, Inc., Term Loan, First Lien | 7.750% | 7/31/17 | B- | 3,261,276 |
| 4,000 | IPC Systems, Inc., Term Loan, Second Lien | 5.462% | 6/01/15 | CCC | 3,460,000 |
| 4,750 | Misys PLC, Term Loan, First Lien | 7.250% | 12/12/18 | Ba3 | 4,770,781 |
| 3,503 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan B1 | 5.000% | 6/07/19 | BB- | 3,548,216 |
| 362 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan B2 | 5.000% | 6/07/19 | BB- | 366,490 |
| 41,646 | Total Software | | | | 41,356,433 |
| | Specialty Retail 2.6% (1.8% of Total Investments) | | | | |
| 1,375 | Collective Brands Inc., Term Loan B | 7.250% | 10/09/19 | B1 | 1,384,453 |
| 2,820 | Jo-Ann Stores, Inc., Term Loan | 4.750% | 3/16/18 | B+ | 2,824,713 |
| 496 | Lord & Taylor Holdings LLC, Term Loan | 5.750% | 1/11/19 | BB | 500,113 |
| 2,313 | Party City Corporation, Term Loan | 5.750% | 7/27/19 | B1 | 2,337,648 |
| 1,437 | Toys R Us - Delaware Inc., Term Loan | 5.250% | 5/17/18 | B+ | 1,410,175 |
| 1,710 | Toys R Us - Delaware Inc., Term Loan B | 6.000% | 9/01/16 | B+ | 1,707,149 |
| 10,151 | Total Specialty Retail | | | | 10,164,251 |
| | Textiles, Apparel & Luxury Goods 0.5% (0.3% of Total Investments) | | | | |
| 2,000 | Wolverine World Wide, Inc., Term Loan B, WI/DD | TBD | TBD | BB | 2,023,750 |
| | Wireless Telecommunication Services 3.7% (2.6% of Total Investments) | | | | |
| 4,569 | Asurion LLC, Term Loan, First Lien | 5.500% | 5/24/18 | BB- | 4,607,030 |
| 8,736 | Clear Channel Communications, Inc., Tranche B, Term Loan, DD1 | 3.862% | 1/29/16 | CCC+ | 7,258,036 |
| 2,000 | IPC Systems, Inc., Term Loan, Tranche C, First Lien | 7.750% | 7/31/17 | B1 | 1,966,250 |
| 934 | Presidio, Inc., New Term Loan | 5.750% | 3/31/17 | Ba3 | 936,670 |
| 16,239 | Total Wireless Telecommunication Services | | | | 14,767,986 |
| \$ 465,596 | Total Variable Rate Senior Loan Interests (cost \$452,518,565) | | | | 455,338,875 |

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| Shares | Description (1) | Value |
|---------|---|-------------------|
| | Common Stocks 2.7% (1.8% of Total Investments) | |
| | Building Products 1.1% (0.7% of Total Investments) | |
| 124,402 | Masonite Worldwide Holdings, (6), (11) | \$ 4,416,271 |
| | Hotels, Restaurants & Leisure 0.1% (0.1% of Total Investments) | |
| 42,041 | BLB Worldwide Holdings Inc., (6), (11) | 578,064 |
| | Media 1.5% (1.0% of Total Investments) | |
| 182,499 | Metro-Goldwyn-Mayer, (6), (11) | 5,754,430 |
| | Total Common Stocks (cost \$16,996,423) | 10,748,765 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (3) | Value |
|------------------------|--|--------|----------|-------------|------------------|
| | Convertible Bonds 0.4% (0.3% of Total Investments) | | | | |
| | Communications Equipment 0.4% (0.3% of Total Investments) | | | | |
| \$ 550 | Nortel Networks Corp., (5) | 1.750% | 4/15/13 | N/R | \$ 550,688 |
| 1,000 | Nortel Networks Corp., (5) | 2.125% | 4/15/14 | D | 1,000,000 |
| | Total Convertible Bonds (cost \$1,307,500) | | | | 1,550,688 |
| \$ 1,550 | | | | | |