

Nuveen Floating Rate Income Opportunity Fund
Form N-Q
June 29, 2018

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT
INVESTMENT COMPANY**

Investment Company Act file number 811-21579

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)

Gifford R. Zimmerman Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

Registrant's telephone number, including area code: 312-917-7700

Date of fiscal year end: July 31

Date of reporting period: April 30, 2018

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget (OMB) control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

Item 1. Schedule of Investments

**JRO Nuveen Floating Rate Income
Opportunity Fund**

Portfolio of Investments April 30, 2018
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|-------------------|-------------------------------|-------------------|---------------------|--------------------|--------------|
| LONG-TERM INVESTMENTS 153.4% (96.4% of Total Investments) | | | | | | | |
| VARIABLE RATE SENIOR LOAN INTERESTS 129.8% (81.5% of Total Investments) (2) | | | | | | | |
| Aerospace & Defense 2.7% (1.7% of Total Investments) | | | | | | | |
| \$ 1,985 | Sequa Corporation, Term Loan, Second Lien | 11.312% | 1-Month LIBOR | 9.000% | 4/28/22 | CCC | \$ 2,016,069 |
| 5,723 | Sequa Corporation, Term Loan B | 7.071% | 3-Month LIBOR | 5.000% | 11/28/21 | B | 5,806,685 |
| 3,316 | Transdigm, Inc., Term Loan E | 4.651% | 1-Month LIBOR | 2.750% | 5/14/22 | Ba2 | 3,334,181 |
| 737 | Transdigm, Inc., Term Loan F | 4.789% | 3-Month LIBOR | 2.750% | 6/09/23 | Ba2 | 740,942 |
| 400 | Transdigm, Inc., Term Loan G, First Lien | 4.712% | 3-Month LIBOR | 2.500% | 8/22/24 | Ba2 | 402,318 |
| 12,161 | Total Aerospace & Defense | | | | | | 12,300,195 |
| Air Freight & Logistics 0.6% (0.3% of Total Investments) | | | | | | | |
| 1,118 | PAE Holding Corporation, Term Loan B | 7.494% | 2-Month LIBOR | 5.500% | 10/20/22 | B+ | 1,125,212 |
| 1,444 | XPO Logistics, Inc., Term Loan B | 3.920% | 3-Month LIBOR | 2.000% | 2/24/25 | BB+ | 1,453,986 |
| 2,562 | Total Air Freight & Logistics | | | | | | 2,579,198 |
| Airlines 1.9% (1.2% of Total Investments) | | | | | | | |
| 2,394 | American Airlines, Inc., Replacement Term Loan | 3.900% | 1-Month LIBOR | 2.000% | 6/27/20 | BB+ | 2,400,274 |
| 2,732 | American Airlines, Inc., Replacement Term Loan | 3.897% | 1-Month LIBOR | 2.000% | 10/10/21 | BB+ | 2,739,513 |
| 3,623 | American Airlines, Inc., Term Loan B | 3.897% | 1-Month LIBOR | 2.000% | 12/14/23 | BB+ | 3,631,480 |
| 8,749 | Total Airlines | | | | | | 8,771,267 |
| Auto Components 0.4% (0.3% of Total Investments) | | | | | | | |
| 544 | | 6.401% | 1-Month LIBOR | 4.500% | 6/30/21 | B+ | 551,131 |

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|-------|--|--------|---------------|--------|----------|------|-----------|
| | Horizon Global Corporation, Replacement Term Loan | | | | | | |
| 1,488 | Superior Industries International, Inc., Term Loan B | 6.401% | 1-Month LIBOR | 4.500% | 5/22/24 | B1 | 1,502,849 |
| 2,032 | Total Auto Components | | | | | | 2,053,980 |
| | Automobiles 1.2% (0.8% of Total Investments) | | | | | | |
| 4,588 | Chrysler Group LLC, Term Loan | 3.900% | 1-Month LIBOR | 2.000% | 12/31/18 | Baa2 | 4,607,681 |
| 997 | DexKo Global, Inc., Term Loan B | 5.802% | 3-Month LIBOR | 3.500% | 7/24/24 | B1 | 1,009,191 |
| 137 | DexKo Global, Inc., Term Loan B, (5) | 4.363% | N/A | N/A | 7/24/24 | B1 | 139,176 |
| 5,722 | Total Automobiles | | | | | | 5,756,048 |
| | Biotechnology 0.9% (0.5% of Total Investments) | | | | | | |
| 3,960 | Grifols, Inc., Term Loan B | 3.994% | 1-Week LIBOR | 2.250% | 1/31/25 | BB | 3,985,166 |
| | Building Products 1.6% (1.0% of Total Investments) | | | | | | |
| 1,000 | Ply Gem Industries, Inc., Term Loan B | 6.089% | 3-Month LIBOR | 3.750% | 3/28/25 | B | 1,010,940 |
| 6,322 | Quikrete Holdings, Inc., Term Loan B | 4.651% | 1-Month LIBOR | 2.750% | 11/15/23 | BB | 6,356,298 |
| 7,322 | Total Building Products | | | | | | 7,367,238 |
| | Capital Markets 0.3% (0.2% of Total Investments) | | | | | | |
| 1,464 | RPI Finance Trust, Term Loan B6 | 4.302% | 3-Month LIBOR | 2.000% | 3/27/23 | BBB | 1,472,361 |
| | Chemicals 0.7% (0.4% of Total Investments) | | | | | | |
| 895 | Ineos US Finance LLC, Term Loan | 3.901% | 1-Month LIBOR | 2.000% | 4/01/24 | BB+ | 898,760 |
| 1,521 | Mineral Technologies, Inc., Term Loan B2 | 4.750% | N/A | N/A | 5/07/21 | BB+ | 1,542,292 |
| 646 | Univar, Inc., Term Loan B | 4.401% | 1-Month LIBOR | 2.500% | 7/01/24 | BB | 652,851 |
| 3,062 | Total Chemicals | | | | | | 3,093,903 |
| | Commercial Services & Supplies 4.4% (2.8% of Total Investments) | | | | | | |
| 730 | ADS Waste Holdings, Inc., Term Loan B | 3.998% | 1-Week LIBOR | 2.250% | 11/10/23 | BB+ | 735,629 |
| 987 | Fort Dearborn Holding Company, Inc., Term Loan, First Lien | 6.309% | 3-Month LIBOR | 4.000% | 10/19/23 | B2 | 976,391 |

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments April 30, 2018
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Commercial Services & Supplies (continued) | | | | | | | |
| \$ 1,000 | Fort Dearborn Holding Company, Inc., Term Loan, Second Lien | 10.812% | 3-Month LIBOR | 8.500% | 10/07/24 | CCC | \$ 950,000 |
| 3,124 | iQor US, Inc., Term Loan, First Lien | 7.308% | 3-Month LIBOR | 5.000% | 4/01/21 | B | 3,147,873 |
| 333 | iQor US, Inc., Term Loan, Second Lien | 11.058% | 3-Month LIBOR | 8.750% | 4/01/22 | CCC+ | 321,668 |
| 964 | KAR Auction Services, Inc., Term Loan B5 | 4.813% | 3-Month LIBOR | 2.500% | 3/09/23 | Ba2 | 970,273 |
| 1,000 | LSC Communications, Refinancing Term Loan | 7.401% | 1-Month LIBOR | 5.500% | 9/30/22 | B1 | 1,006,250 |
| 2,955 | Monitronics International, Inc., Term Loan B2, First Lien | 7.802% | 3-Month LIBOR | 5.500% | 9/30/22 | B2 | 2,868,995 |
| 2,264 | Protection One, Inc., Term Loan | 4.651% | 1-Month LIBOR | 2.750% | 5/02/22 | BB | 2,281,047 |
| 2,805 | Skillsoft Corporation, Initial Term Loan, First Lien, (DD1) | 6.627% | 1-Month LIBOR | 4.750% | 4/28/21 | B | 2,667,349 |
| 1,470 | Universal Services of America, Initial Term Loan, First Lien | 6.052% | 3-Month LIBOR | 3.750% | 7/28/22 | B+ | 1,444,885 |
| 1,750 | Universal Services of America, Term Loan, Second Lien | 10.401% | 1-Month LIBOR | 8.500% | 7/28/23 | B | 1,735,239 |
| 1,132 | West Corporation, Term Loan B | 5.901% | 1-Month LIBOR | 4.000% | 10/10/24 | Ba3 | 1,142,526 |
| 257 | West Corporation, Term Loan B12 | 5.901% | 1-Month LIBOR | 4.000% | 10/10/24 | Ba3 | 257,168 |
| 20,771 | Total Commercial Services & Supplies | | | | | | 20,505,293 |
| Communications Equipment 0.3% (0.2% of Total Investments) | | | | | | | |
| 1,493 | Mitel US Holdings, Inc., Incremental Term Loan | 5.651% | 1-Month LIBOR | 3.750% | 9/25/23 | B+ | 1,504,940 |
| Construction & Engineering 0.7% (0.4% of Total Investments) | | | | | | | |
| 1,500 | KBR, Inc., Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B+ | 1,513,125 |
| 1,594 | Traverse Midstream Partners, Term Loan B | 5.850% | 6-Month LIBOR | 4.000% | 9/27/24 | B+ | 1,605,297 |
| 3,094 | | | | | | | 3,118,422 |

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|--|--|--------|---------------|--------|----------|-----|-----------|
| Total Construction & Engineering | | | | | | | |
| Containers & Packaging 0.5% (0.3% of Total Investments) | | | | | | | |
| 1,116 | Berry Global, Inc., Term Loan Q | 3.899% | 1-Month LIBOR | 2.000% | 10/01/22 | BBB | 1,124,468 |
| 990 | Reynolds Group Holdings, Inc., Term Loan, First Lien | 4.651% | 1-Month LIBOR | 2.750% | 2/05/23 | B+ | 997,588 |
| 2,106 | Total Containers & Packaging | | | | | | 2,122,056 |
| Distributors 0.2% (0.1% of Total Investments) | | | | | | | |
| 971 | American Seafoods Group LLC, Term Loan B | 4.650% | 1-Month LIBOR | 2.750% | 8/21/23 | BB | 974,275 |
| Diversified Consumer Services 2.2% (1.3% of Total Investments) | | | | | | | |
| 4,967 | Cengage Learning Acquisitions, Inc., Term Loan B | 6.147% | 1-Month LIBOR | 4.250% | 6/07/23 | B | 4,463,750 |
| 220 | Education Management LLC, Tranche A, Term Loan, (6) | 0.000% | | N/A | 7/02/20 | N/R | 49,265 |
| 496 | Education Management LLC, Tranche B, Term Loan, (6) | 0.000% | | N/A | 7/02/20 | N/R | 7,126 |
| 3,404 | Houghton Mifflin, Term Loan B, First Lien | 4.901% | 1-Month LIBOR | 3.000% | 5/28/21 | B | 3,161,322 |
| 1,354 | Laureate Education, Inc., New Term Loan | 5.401% | 1-Month LIBOR | 3.500% | 4/26/24 | B+ | 1,365,064 |
| 940 | Vertiv Co., Term Loan B | 5.887% | 1-Month LIBOR | 4.000% | 11/30/23 | Ba3 | 940,782 |
| 11,381 | Total Diversified Consumer Services | | | | | | 9,987,309 |
| Diversified Financial Services 1.9% (1.2% of Total Investments) | | | | | | | |
| 2,737 | Citco III Limited, Term Loan | 4.901% | 1-Month LIBOR | 3.000% | 3/31/22 | N/R | 2,766,383 |
| 1,152 | Freedom Mortgage Corporation, Term Loan B | 6.648% | 1-Month LIBOR | 4.750% | 2/23/22 | B+ | 1,169,719 |
| 1,694 | Travelport LLC, Term Loan B | 4.401% | 2-Month LIBOR | 2.500% | 3/17/25 | B+ | 1,702,686 |
| 3,080 | Veritas US, Inc., Term Loan B1 | 6.802% | 3-Month LIBOR | 4.500% | 1/27/23 | B+ | 3,039,302 |
| 8,663 | Total Diversified Financial Services | | | | | | 8,678,090 |
| Diversified Telecommunication Services 7.7% (4.9% of Total Investments) | | | | | | | |
| 1,481 | CenturyLink, Inc., Initial Term A Loan | 4.651% | 1-Month LIBOR | 2.750% | 11/01/22 | BBB | 1,478,658 |

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|--------|--|--------|---------------|--------|----------|-----|------------|
| 7,285 | CenturyLink, Inc., Term Loan B | 4.651% | 1-Month LIBOR | 2.750% | 1/31/25 | BBB | 7,187,519 |
| 4,470 | Frontier Communications Corporation, Term Loan B | 5.660% | 1-Month LIBOR | 3.750% | 1/14/22 | B+ | 4,424,502 |
| 2,502 | Intelsat Jackson Holdings, S.A., Term Loan B | 5.706% | 3-Month LIBOR | 3.750% | 11/30/23 | B1 | 2,521,073 |
| 383 | Intelsat Jackson Holdings, S.A., Term Loan B4 | 6.456% | 3-Month LIBOR | 4.500% | 1/02/24 | B1 | 398,518 |
| 614 | Intelsat Jackson Holdings, S.A., Term Loan B5 | 6.625% | N/A | N/A | 1/02/24 | B1 | 626,680 |
| 3,193 | Level 3 Financing, Inc., Tranche B, Term Loan | 4.148% | 1-Month LIBOR | 2.250% | 2/22/24 | BBB | 3,210,562 |
| 547 | Presidio, Inc., Term Loan B | 5.049% | 3-Month LIBOR | 2.750% | 2/02/24 | B+ | 550,302 |
| 5,772 | WideOpenWest Finance LLC, Term Loan B | 5.146% | 1-Month LIBOR | 3.250% | 8/18/23 | B | 5,591,329 |
| 889 | Windstream Corporation, Term Loan B6 | 5.900% | 1-Month LIBOR | 4.000% | 3/29/21 | B+ | 852,782 |
| 9,000 | Ziggo B.V., Term Loan E | 4.397% | 1-Month LIBOR | 2.500% | 4/15/25 | BB | 8,968,140 |
| 36,136 | Total Diversified Telecommunication Services | | | | | | 35,810,065 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value |
|--|---|------------|--------------------|------------|--------------|------------|------------|
| Electric Utilities 0.9% (0.6% of Total Investments) | | | | | | | |
| \$ 662 | EFS Cogen Holdings LLC, Term Loan B | 5.560% | 3-Month LIBOR | 3.250% | 6/28/23 | BB | \$ 666,549 |
| 691 | Helix Generation, Term Loan B | 5.651% | 1-Month LIBOR | 3.750% | 6/03/24 | BB | 698,031 |
| 2,412 | Vistra Operations Co., Term Loan B | 4.401% | 1-Month LIBOR | 2.500% | 8/04/23 | BB+ | 2,431,922 |
| 429 | Vistra Operations Co., Term Loan C | 4.401% | 1-Month LIBOR | 2.500% | 8/04/23 | BB+ | 432,054 |
| 4,194 | Total Electric Utilities | | | | | | 4,228,556 |
| Electrical Equipment 0.7% (0.4% of Total Investments) | | | | | | | |
| 1,363 | TTM Technologies, Inc., Term Loan B, (DD1) | 4.377% | 1-Month LIBOR | 2.500% | 9/28/24 | BB+ | 1,373,840 |
| 1,816 | Zebra Technologies Corporation, Term Loan B | 4.362% | 3-Month LIBOR | 2.000% | 10/27/21 | BB | 1,830,715 |
| 3,179 | Total Electrical Equipment | | | | | | 3,204,555 |
| Energy Equipment & Services 0.6% (0.3% of Total Investments) | | | | | | | |
| 2,105 | Diversey, Inc., Term Loan B | 4.994% | 2-Month LIBOR | 3.000% | 9/06/24 | B1 | 2,105,714 |
| 717 | Dynamic Energy Services International LLC, Term Loan, (cash 15.278%, PIK 13.500%) | 15.278% | 3-Month LIBOR | 13.500% | 6/06/18 | N/R | 254,531 |
| 258 | Ocean Rig UDW, Inc., Term Loan | 8.000% | N/A | N/A | 9/20/24 | Caa1 | 271,423 |
| 3,080 | Total Energy Equipment & Services | | | | | | 2,631,668 |
| Equity Real Estate Investment Trusts 2.5% (1.5% of Total Investments) | | | | | | | |
| 4,628 | Communications Sales & Leasing, Inc., Shortfall Term Loan | 4.901% | 1-Month LIBOR | 3.000% | 10/24/22 | B | 4,473,832 |
| 1,000 | Realogy Group LLC, Term Loan A | 3.895% | 1-Month LIBOR | 2.000% | 10/23/20 | N/R | 1,001,665 |
| 1,264 | Realogy Group LLC, Term Loan B | 4.145% | 1-Month LIBOR | 2.250% | 2/08/25 | BB+ | 1,273,013 |
| 4,915 | Walter Investment Management | 7.901% | 1-Month LIBOR | 6.000% | 6/30/22 | B | 4,632,148 |

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Corporation, Tranche
B, Term Loan, First
Lien, (6)

| | | | | | | | |
|--|--|---------|---------------|--------|----------|-----|------------|
| 11,807 | Total Equity Real Estate Investment Trusts | | | | | | 11,380,658 |
| Food & Staples Retailing 4.2% (2.7% of Total Investments) | | | | | | | |
| 16,838 | Albertson's LLC, Term Loan B4 | 4.651% | 1-Month LIBOR | 2.750% | 8/25/21 | Ba2 | 16,704,531 |
| 1,328 | Albertson's LLC, Term Loan B6 | 4.956% | 3-Month LIBOR | 3.000% | 6/22/23 | Ba2 | 1,316,151 |
| 1,099 | BJ's Wholesale Club, Inc., Term Loan B, First Lien | 5.391% | 1-Month LIBOR | 3.500% | 2/03/24 | B | 1,105,678 |
| 590 | Save-A-Lot, Term Loan B | 7.901% | 1-Month LIBOR | 6.000% | 12/05/23 | B2 | 513,866 |
| 19,855 | Total Food & Staples Retailing | | | | | | 19,640,226 |
| Food Products 3.7% (2.3% of Total Investments) | | | | | | | |
| 1,444 | Hearthside Group Holdings LLC, Term Loan B | 4.901% | 1-Month LIBOR | 3.000% | 6/02/21 | B1 | 1,449,843 |
| 3,437 | Jacobs Douwe Egberts, Term Loan B | 4.063% | 3-Month LIBOR | 2.250% | 7/04/22 | BB | 3,468,353 |
| 2,236 | Keurig Green Mountain, Inc., Term Loan A, First Lien | 3.250% | 1-Week LIBOR | 1.500% | 3/03/21 | BBB | 2,235,097 |
| 1,064 | Pinnacle Foods Finance LLC, Term Loan B | 3.637% | 1-Month LIBOR | 1.750% | 2/02/24 | BB+ | 1,073,416 |
| 8,873 | US Foods, Inc., Term Loan B | 4.401% | 1-Month LIBOR | 2.500% | 6/27/23 | BB | 8,964,855 |
| 17,054 | Total Food Products | | | | | | 17,191,564 |
| Health Care Equipment & Supplies 1.7% (1.0% of Total Investments) | | | | | | | |
| 830 | Acelity, Term Loan B | 5.552% | 3-Month LIBOR | 3.250% | 2/02/24 | B1 | 837,042 |
| 867 | ConvaTec, Inc., Term Loan B | 4.552% | 3-Month LIBOR | 2.250% | 10/25/23 | BB | 873,402 |
| 1,205 | Greatbatch, New Term Loan B | 5.150% | 1-Month LIBOR | 3.250% | 10/27/22 | B+ | 1,217,610 |
| 1,861 | Onex Carestream Finance LP, Term Loan, First Lien | 5.901% | 1-Month LIBOR | 4.000% | 6/07/19 | B1 | 1,874,365 |
| 2,240 | Onex Carestream Finance LP, Term Loan, Second Lien | 10.401% | 1-Month LIBOR | 8.500% | 12/07/19 | B | 2,239,933 |
| 750 | Vyaire Medical, Inc., Term Loan B | 7.232% | 6-Month LIBOR | 4.750% | 4/16/25 | B2 | 731,250 |
| 7,753 | | | | | | | 7,773,602 |

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| Total Health Care Equipment & Supplies | | | | | | | |
|--|---|--------|---------------|--------|----------|-----|-----------|
| Health Care Providers & Services 5.6% (3.5% of Total Investments) | | | | | | | |
| 2,283 | Air Medical Group Holdings, Inc., Term Loan B | 5.128% | 1-Month LIBOR | 3.250% | 4/28/22 | B1 | 2,295,812 |
| 2,494 | Air Medical Group Holdings, Inc., Term Loan B | 6.147% | 1-Month LIBOR | 4.250% | 3/14/25 | B1 | 2,523,625 |
| 828 | Community Health Systems, Inc., Term Loan G | 4.984% | 3-Month LIBOR | 3.000% | 12/31/19 | B2 | 816,774 |
| 1,476 | Community Health Systems, Inc., Term Loan H | 5.234% | 3-Month LIBOR | 3.250% | 1/27/21 | B2 | 1,435,749 |
| 1,424 | Concentra, Inc., Term Loan B | 4.530% | 3-Month LIBOR | 2.750% | 6/01/22 | B+ | 1,438,354 |
| 958 | Envision Healthcare Corporation, Term Loan B, First Lien | 4.910% | 1-Month LIBOR | 3.000% | 12/01/23 | BB | 963,437 |
| 1,562 | HCA, Inc., Term Loan A5 | 3.401% | 1-Month LIBOR | 1.500% | 6/10/20 | BBB | 1,572,823 |
| 1,661 | HCA, Inc., Term Loan B11 | 3.651% | 1-Month LIBOR | 1.750% | 3/17/23 | BBB | 1,672,248 |
| 1,138 | Healogics, Inc., Term Loan, First Lien | 6.280% | 3-Month LIBOR | 4.250% | 7/01/21 | B | 1,025,539 |
| 79 | Heartland Dental Care, Inc., Delay Draw Facility, (WI/DD) | TBD | TBD | TBD | TBD | B2 | 79,719 |

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments April 30, 2018
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|-------------------|---------------------------|-------------------|---------------------|--------------------|--------------|
| Health Care Providers & Services (continued) | | | | | | | |
| \$ 529 | Heartland Dental Care, Inc., Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | B2 | \$ 531,463 |
| 2,703 | Millennium Laboratories, Inc., Term Loan B, First Lien | 8.401% | 1-Month LIBOR | 6.500% | 12/21/20 | CCC+ | 962,248 |
| 1,262 | MultiPlan, Inc., Term Loan B | 5.052% | 3-Month LIBOR | 2.750% | 6/07/23 | B+ | 1,270,225 |
| 4,385 | Pharmaceutical Product Development, Inc., Term Loan B | 4.611% | 3-Month LIBOR | 2.500% | 8/18/22 | Ba3 | 4,414,618 |
| 1,250 | PharMerica, Term Loan, First Lien | 5.395% | 1-Month LIBOR | 3.500% | 12/06/24 | B1 | 1,257,813 |
| 1,000 | Prospect Medical Holdings, Term Loan B1 | 7.438% | 1-Month LIBOR | 5.500% | 2/22/24 | B1 | 1,007,500 |
| 205 | Quorum Health Corp., Term Loan B | 8.651% | 1-Month LIBOR | 6.750% | 4/29/22 | B1 | 210,341 |
| 2,408 | Select Medical Corporation, Term Loan B | 4.651% | 1-Month LIBOR | 2.750% | 3/01/21 | Ba2 | 2,434,810 |
| 223 | Vizient, Inc., New Term Loan B | 4.651% | 1-Month LIBOR | 2.750% | 2/13/23 | BB | 224,385 |
| 27,868 | Total Health Care Providers & Services | | | | | | 26,137,483 |
| Health Care Technology 1.6% (1.0% of Total Investments) | | | | | | | |
| 1,793 | Catalent Pharma Solutions, Inc., Term Loan B | 4.151% | 1-Month LIBOR | 2.250% | 5/20/24 | BB | 1,803,513 |
| 4,950 | Emdeon, Inc., Term Loan | 4.651% | 1-Month LIBOR | 2.750% | 3/01/24 | Ba3 | 4,975,146 |
| 449 | Press Ganey Holdings, Inc., Term Loan, Second Lien | 8.401% | 1-Month LIBOR | 6.500% | 10/21/24 | CCC+ | 455,058 |
| 7,192 | Total Health Care Technology | | | | | | 7,233,717 |
| Hotels, Restaurants & Leisure 11.4% (7.2% of Total Investments) | | | | | | | |
| 998 | Aramark Corporation, Term Loan B1 | 3.901% | 1-Month LIBOR | 2.000% | 3/11/25 | BBB | 1,005,759 |

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|--------|--|-------------|------------------------------------|--------|----------|------|------------|
| 750 | Arby's Restaurant Group, Inc., Term Loan B | 5.194% | 2-Month LIBOR | 3.250% | 2/05/25 | B1 | 759,259 |
| 14,829 | Burger King Corporation, Term Loan B3 | 4.151% | 1-Month LIBOR | 2.250% | 2/16/24 | Ba3 | 14,889,341 |
| 3,945 | Caesars Entertainment Operating Company, Inc., Term Loan B | 3.901% | 1-Month LIBOR | 2.000% | 10/06/24 | BB | 3,957,726 |
| 2,992 | Caesars Resort Collection, Term Loan, First Lien | 4.651% | 1-Month LIBOR | 2.750% | 12/23/24 | BB | 3,020,345 |
| 1,644 | CCM Merger, Inc., Term Loan B | 4.651% | 1-Month LIBOR | 2.750% | 8/09/21 | BB | 1,657,987 |
| 3,282 | CityCenter Holdings LLC, Term Loan B | 4.401% | 1-Month LIBOR | 2.500% | 4/18/24 | BB | 3,302,234 |
| 5,115 | Hilton Hotels Corporation, Term Loan B2 | 3.647% | 1-Month LIBOR | 1.750% | 10/25/23 | BBB | 5,162,418 |
| 2,950 | Intrawest Resorts Holdings, Inc., Term Loan B | 4.901% | 1-Month LIBOR | 3.000% | 7/31/24 | B | 2,975,078 |
| 1,960 | Life Time Fitness, Inc., Term Loan B | 4.734% | 3-Month LIBOR | 2.750% | 6/10/22 | BB | 1,968,511 |
| 2,264 | MGM Growth Properties, Term Loan B | 3.901% | 1-Month LIBOR | 2.000% | 4/25/25 | BB+ | 2,279,319 |
| 7,710 | Scientific Games Corp., Initial Term Loan B5 | 4.726% | 2-Month LIBOR | 2.750% | 8/14/24 | Ba3 | 7,766,269 |
| 2,603 | Station Casino LLC, Term Loan B | 4.410% | 1-Month LIBOR | 2.500% | 6/08/23 | BB | 2,615,351 |
| 1,500 | Wyndham International, Inc., Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | BBB | 1,513,508 |
| 52,542 | Total Hotels, Restaurants & Leisure | | | | | | 52,873,105 |
| | Household Products | 0.8% | (0.5% of Total Investments) | | | | |
| 3,172 | Revlon Consumer Products Corporation, Term Loan B, First Lien | 5.401% | 1-Month LIBOR | 3.500% | 11/16/20 | B3 | 2,460,000 |
| 1,190 | Serta Simmons Holdings LLC, Term Loan, First Lien | 5.695% | 3-Month LIBOR | 3.500% | 11/08/23 | B2 | 1,079,337 |
| 4,362 | Total Household Products | | | | | | 3,539,337 |
| | Independent Power & Renewable Electricity Producers | 0.7% | (0.5% of Total Investments) | | | | |
| 944 | Dynegy, Inc., Tranche Term Loan C2 | 4.398% | 1-Month LIBOR | 2.500% | 2/07/24 | Ba1 | 951,277 |
| 2,500 | | 4.052% | 3-Month LIBOR | 1.750% | 6/30/23 | Baa3 | 2,509,262 |

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NRG Energy, Inc.,
Term Loan B, (DD1)

| | | | | | | | |
|-------|---|-------------|------------------------------------|--------|----------|-----|-----------|
| 3,444 | Total Independent Power & Renewable Electricity Producers | | | | | | 3,460,539 |
| | Industrial Conglomerates | 0.9% | (0.6% of Total Investments) | | | | |
| 2,001 | Brand Energy & Infrastructure Services, Inc., Term Loan B, First Lien | 6.611% | 3-Month LIBOR | 4.250% | 6/16/24 | B | 2,023,766 |
| 1,000 | Education Advisory Board, Term Loan, First Lien | 6.252% | 2-Month LIBOR | 3.750% | 11/15/24 | B | 1,005,000 |
| 1,208 | Foresight Energy LLC, Term Loan, First Lien | 8.109% | 3-Month LIBOR | 5.750% | 3/28/22 | B | 1,184,930 |
| 4,209 | Total Industrial Conglomerates | | | | | | 4,213,696 |
| | Insurance | 1.7% | (1.1% of Total Investments) | | | | |
| 743 | Acisire LLC, Term Loan B | 6.609% | 3-Month LIBOR | 4.250% | 11/22/23 | B | 754,046 |
| 3,835 | Alliant Holdings I LLC, Term Loan B, (DD1) | 4.929% | 1-Month LIBOR | 3.250% | 4/27/25 | B | 3,863,935 |
| 3,225 | Hub International Holdings, Inc., Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B | 3,248,386 |
| 7,803 | Total Insurance | | | | | | 7,866,367 |
| | Internet and Direct Marketing Retail | 0.3% | (0.2% of Total Investments) | | | | |
| 1,500 | Uber Technologies, Inc., Term Loan | 5.890% | 1-Month LIBOR | 4.000% | 4/04/25 | N/R | 1,517,032 |

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| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|--|------------|--------------------|------------|--------------|-------------|--------------|
| Internet Software & Services 1.9% (1.2% of Total Investments) | | | | | | | |
| \$ 1,474 | Ancestry.com, Inc., Term Loan, First Lien | 5.150% | 1-Month LIBOR | 3.250% | 10/19/23 | B | \$ 1,485,496 |
| 1,000 | GTT Communications, Inc., Term Loan, First Lien, (W/DD) | TBD | TBD | TBD | TBD | B | 994,220 |
| 1,140 | Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien | 4.787% | 1-Month LIBOR | 3.000% | 11/03/23 | BB | 1,138,819 |
| 3,651 | Sabre, Inc., Term Loan B | 3.901% | 1-Month LIBOR | 2.000% | 2/22/24 | Ba2 | 3,669,112 |
| 1,913 | SkillSoft Corporation, Term Loan, Second Lien | 10.127% | 1-Month LIBOR | 8.250% | 4/28/22 | CCC | 1,635,137 |
| 9,178 | Total Internet Software & Services | | | | | | 8,922,784 |
| IT Services 4.3% (2.7% of Total Investments) | | | | | | | |
| 771 | DigiCert, Term Loan, First Lien | 6.651% | 1-Month LIBOR | 4.750% | 10/31/24 | B | 774,329 |
| 963 | Engility Corporation, Term Loan B2 | 4.682% | 1-Month LIBOR | 2.750% | 8/11/23 | BB | 964,148 |
| 1,000 | First Data Corporation, Term Loan A | 3.647% | 1-Month LIBOR | 1.750% | 6/02/20 | BB | 1,002,250 |
| 1,832 | First Data Corporation, Term Loan, First Lien | 4.147% | 1-Month LIBOR | 2.250% | 7/10/22 | BB | 1,840,977 |
| 7,170 | First Data Corporation, Term Loan, First Lien | 4.147% | 1-Month LIBOR | 2.250% | 4/26/24 | BB | 7,203,201 |
| 1,206 | Gartner, Inc., Term Loan A | 3.901% | 1-Month LIBOR | 2.000% | 3/21/22 | BB+ | 1,216,320 |
| 143 | Gartner, Inc., Term Loan B | 3.901% | 1-Month LIBOR | 2.000% | 4/05/24 | BB+ | 143,703 |
| 2,500 | Optiv Security, Inc., Term Loan, Second Lien | 9.125% | 1-Month LIBOR | 7.250% | 1/31/25 | Caa1 | 2,403,125 |
| 474 | PEAK 10, Inc., Term Loan B | 5.802% | 3-Month LIBOR | 3.500% | 8/01/24 | B | 474,704 |
| 1,737 | Tempo Acquisition LLC, Term Loan B | 4.901% | 1-Month LIBOR | 3.000% | 5/01/24 | B1 | 1,748,998 |
| 1,000 | Vantiv, Inc., Term Loan B | 3.896% | 1-Month LIBOR | 2.000% | 8/09/24 | BBB | 1,007,810 |
| 983 | WEX, Inc., Term Loan B | 4.151% | 1-Month LIBOR | 2.250% | 7/01/23 | BB | 990,208 |
| 19,779 | Total IT Services | | | | | | 19,769,773 |
| Leisure Products 1.3% (0.8% of Total Investments) | | | | | | | |
| 1,539 | 24 Hour Fitness Worldwide, Inc., Term | 6.052% | 3-Month LIBOR | 3.750% | 5/28/21 | Ba3 | 1,550,040 |

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| | | | | | | | |
|-------|--|--------------|------------------------------------|--------|----------|------|-----------|
| | Loan B | | | | | | |
| 958 | Academy, Ltd., Term Loan B | 5.928% | 3-Month LIBOR | 4.000% | 7/01/22 | B3 | 761,818 |
| 1,831 | Equinox Holdings, Inc., Term Loan B1 | 4.901% | 1-Month LIBOR | 3.000% | 3/08/24 | B+ | 1,844,949 |
| 988 | Four Seasons Holdings, Inc., Term Loan B | 3.901% | 1-Month LIBOR | 2.000% | 11/30/23 | BB | 995,800 |
| 1,000 | Zodiac Pool Solutions LLC, Term Loan, Second Lien | 11.302% | 3-Month LIBOR | 9.000% | 12/20/24 | CCC+ | 1,012,500 |
| 6,316 | Total Leisure Products | | | | | | 6,165,107 |
| | Life Sciences Tools & Services | 0.3% | (0.2% of Total Investments) | | | | |
| 557 | Inventiv Health, Inc., Term Loan B | 4.127% | 1-Month LIBOR | 2.250% | 8/01/24 | BB | 560,032 |
| 995 | Parexel International Corp., Term Loan B | 4.651% | 1-Month LIBOR | 2.750% | 9/27/24 | B1 | 999,512 |
| 1,552 | Total Life Sciences Tools & Services | | | | | | 1,559,544 |
| | Machinery | 1.1% | (0.7% of Total Investments) | | | | |
| 2,396 | Gardner Denver, Inc., Term Loan B | 5.052% | 3-Month LIBOR | 2.750% | 7/30/24 | B+ | 2,412,899 |
| 1,050 | Gates Global LLC, Term Loan B | 5.052% | 3-Month LIBOR | 2.750% | 4/01/24 | B+ | 1,057,553 |
| 998 | Navistar, Inc., Tranche B, Term Loan | 5.400% | 1-Month LIBOR | 3.500% | 11/06/24 | Ba3 | 1,005,450 |
| 415 | Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien | 4.148% | 1-Month LIBOR | 2.250% | 8/21/24 | BB+ | 418,012 |
| 4,859 | Total Machinery | | | | | | 4,893,914 |
| | Marine | 0.1% | (0.1% of Total Investments) | | | | |
| 900 | American Commercial Lines LLC, Term Loan B, First Lien | 10.651% | 1-Month LIBOR | 8.750% | 11/12/20 | CCC+ | 528,021 |
| | Media | 14.3% | (9.0% of Total Investments) | | | | |
| 1,151 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 5.151% | 1-Month LIBOR | 3.250% | 7/23/21 | B1 | 1,104,444 |
| 1,485 | Affinion Group Holdings, Inc., Term Loan, First Lien | 9.561% | 3-Month LIBOR | 7.750% | 5/10/22 | B2 | 1,544,096 |
| 4,658 | Catalina Marketing Corporation, Term Loan, First Lien | 5.401% | 1-Month LIBOR | 3.500% | 4/09/21 | B2 | 2,927,629 |
| 1,500 | Catalina Marketing Corporation, Term Loan, Second Lien | 8.651% | 1-Month LIBOR | 6.750% | 4/11/22 | Caa2 | 315,750 |
| 5,390 | Cequel Communications LLC, | 4.151% | 1-Month LIBOR | 2.250% | 7/28/25 | BB | 5,394,191 |

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| Term Loan B | | | | | | | |
|-------------|---|--------|---------------|--------|----------|------|-----------|
| 3,930 | Charter Communications Operating Holdings LLC, Term Loan B | 3.910% | 1-Month LIBOR | 2.000% | 4/30/25 | BBB | 3,952,257 |
| 3,000 | Cineworld Group PLC, Term Loan B | 4.401% | 1-Month LIBOR | 2.500% | 2/28/25 | BB | 2,999,685 |
| 7,296 | Clear Channel Communications, Inc., Term Loan E, (6) | 9.802% | 3-Month LIBOR | 7.500% | 7/30/19 | Caa2 | 5,819,446 |
| 5,014 | Clear Channel Communications, Inc., Tranche D, Term Loan, (6) | 9.052% | 3-Month LIBOR | 6.750% | 1/30/19 | Caa2 | 4,006,962 |
| 1,500 | CSC Holdings LLC, Term Loan B | 4.277% | 1-Month LIBOR | 2.500% | 1/25/26 | Ba2 | 1,502,813 |
| 8,848 | Cumulus Media, Inc., Term Loan B, (6) | 5.160% | 1-Month LIBOR | 3.250% | 12/23/20 | N/R | 7,509,759 |

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments April 30, 2018
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value |
|---|--|-------------------|---------------------------|-------------------|---------------------|-------------------|-------------------|
| Media (continued) | | | | | | | |
| \$ 1,592 | Getty Images, Inc., Term Loan B, First Lien | 5.802% | 3-Month LIBOR | 3.500% | 10/18/19 | B3 | \$ 1,515,758 |
| 589 | Gray Television, Inc., Term Loan B2 | 4.137% | 1-Month LIBOR | 2.250% | 2/07/24 | BB | 592,410 |
| 1,926 | IMG Worldwide, Inc., Term Loan, First Lien | 5.160% | 1-Month LIBOR | 3.250% | 5/06/21 | B+ | 1,941,916 |
| 636 | Lions Gate Entertainment Corp., Term Loan B | 4.148% | 1-Month LIBOR | 2.250% | 3/24/25 | Ba2 | 639,318 |
| 5,167 | McGraw-Hill Education Holdings LLC, Term Loan B | 5.901% | 1-Month LIBOR | 4.000% | 5/02/22 | B+ | 5,078,781 |
| 2,333 | Meredith, Term Loan B | 4.901% | 1-Month LIBOR | 3.000% | 1/31/25 | BB | 2,351,568 |
| 457 | Nexstar Broadcasting Group, Term Loan | 4.387% | 1-Month LIBOR | 2.500% | 1/17/24 | BB+ | 459,378 |
| 3,557 | Nexstar Broadcasting Group, Term Loan B | 4.387% | 1-Month LIBOR | 2.500% | 1/17/24 | BB+ | 3,576,695 |
| 746 | Red Ventures, Term Loan B | 5.901% | 1-Month LIBOR | 4.000% | 11/08/24 | B+ | 756,418 |
| 1,750 | Sinclair Television Group, Term Loan B2, (WI/DD) | TBD | TBD | TBD | TBD | BB+ | 1,758,750 |
| 1,943 | Springer Science & Business Media, Inc., Term Loan B13, First Lien | 5.330% | 1-Month LIBOR | 3.500% | 8/15/22 | B | 1,951,180 |
| 7,677 | Univision Communications, Inc., Term Loan C5 | 4.651% | 1-Month LIBOR | 2.750% | 3/15/24 | BB | 7,585,187 |
| 227 | Yell Group PLC, Term Loan A2, First Lien | 8.000% | 3-Month LIBOR | 7.000% | 9/07/21 | N/R | 228,454 |
| 229 | Yell Group PLC, Term Loan B2, First Lien | 8.500% | N/A | N/A | 9/07/65 | N/R | 653,430 |
| 72,601 | Total Media | | | | | | 66,166,275 |
| Metals & Mining 0.6% (0.3% of Total Investments) | | | | | | | |
| 1,241 | CanAm Construction, Inc., Term Loan B | 7.401% | 1-Month LIBOR | 5.500% | 7/01/24 | B | 1,256,133 |
| 1,378 | Zekelman Industries, | 4.999% | 3-Month LIBOR | 2.750% | 6/14/21 | BB | 1,387,641 |

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| | | | | | | | |
|---|---|---------|---------------|---------|----------|------|-----------|
| Term Loan B | | | | | | | |
| 2,619 | Total Metals & Mining | | | | | | 2,643,774 |
| Multiline Retail 0.7% (0.5% of Total Investments) | | | | | | | |
| 1,187 | Belk, Inc., Term Loan B, First Lien | 7.088% | 3-Month LIBOR | 4.750% | 12/12/22 | B2 | 1,014,184 |
| 1,500 | EG America LLC, Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | B | 1,501,500 |
| 922 | Hudson's Bay Company, Term Loan B, First Lien | 5.150% | 1-Month LIBOR | 3.250% | 9/30/22 | BB | 877,493 |
| 3,609 | Total Multiline Retail | | | | | | 3,393,177 |
| Oil, Gas & Consumable Fuels 4.1% (2.6% of Total Investments) | | | | | | | |
| 1,455 | BCP Renaissance Parent, Term Loan B | 5.863% | 3-Month LIBOR | 4.000% | 10/31/24 | B+ | 1,463,636 |
| 1,250 | California Resources Corporation, Term Loan | 12.273% | 1-Month LIBOR | 10.375% | 12/31/21 | B | 1,410,938 |
| 1,400 | California Resources Corporation, Term Loan B | 6.647% | 1-Month LIBOR | 4.750% | 12/31/22 | B | 1,435,000 |
| 241 | Energy and Exploration Partners, Term Loan, Second Lien, (6) | 5.000% | N/A | N/A | 5/13/22 | N/R | 3,609 |
| 2,551 | Fieldwood Energy LLC, Exit Term Loan | 7.151% | 1-Month LIBOR | 5.250% | 4/11/22 | B+ | 2,568,319 |
| 1,660 | Fieldwood Energy LLC, Exit Term Loan, second Lien | 9.151% | 1-Month LIBOR | 7.250% | 4/11/23 | B+ | 1,608,237 |
| 2,901 | Harvey Gulf International Marine, Inc., Term Loan, (6) | 0.000% | N/A | N/A | 6/18/18 | D | 1,145,834 |
| 401 | Harvey Gulf International Marine, Inc., Term Loan A, (6), (WI/DD) | TBD | TBD | TBD | TBD | D | 156,523 |
| 3,753 | Harvey Gulf International Marine, Inc., Term Loan B, (6), (DD1) | 0.000% | N/A | N/A | 6/18/20 | D | 1,473,022 |
| 3,000 | McDermott International, Term Loan, (WI/DD) | TBD | TBD | TBD | TBD | Ba2 | 2,985,480 |
| 1,215 | Peabody Energy Corporation, Term Loan B | 4.651% | 1-Month LIBOR | 2.750% | 3/31/25 | BB | 1,220,034 |
| 3,942 | Seadrill Partners LLC, Initial Term Loan, (DD1) | 8.302% | 3-Month LIBOR | 6.000% | 2/21/21 | CCC+ | 3,388,795 |

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| | | | | | | | |
|--------|---|--------|---------------|--------|----------|------|------------|
| 45 | Southcross Holdings Borrower L.P., Term Loan B, First Lien, (cash 3.500%, PIK 5.500%) | 3.500% | N/A | N/A | 4/13/23 | CCC+ | 44,689 |
| 23,814 | Total Oil, Gas & Consumable Fuels | | | | | | 18,904,116 |
| | Personal Products 0.7% (0.4% of Total Investments) | | | | | | |
| 1,750 | Coty, Inc., Term Loan A | 3.628% | 1-Month LIBOR | 1.750% | 4/05/23 | BB+ | 1,747,813 |
| 1,500 | Coty, Inc., Term Loan B | 4.128% | 1-Month LIBOR | 2.250% | 4/07/25 | BB+ | 1,501,470 |
| 3,250 | Total Personal Products | | | | | | 3,249,283 |
| | Pharmaceuticals 0.6% (0.4% of Total Investments) | | | | | | |
| 570 | Alphabet Holding Company, Inc., Initial Term Loan, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | B | 497,325 |
| 2,347 | Concordia Healthcare Corporation, Term Loan B, First Lien | 6.151% | 1-Month LIBOR | 4.250% | 10/21/21 | Caa2 | 2,138,360 |
| 44 | Valeant Pharmaceuticals International, Inc., Term Loan B | 5.394% | 1-Month LIBOR | 3.500% | 4/01/22 | BB | 44,164 |
| 2,961 | Total Pharmaceuticals | | | | | | 2,679,849 |

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|--|---|------------|--------------------|------------|--------------|-------------|--------------|
| Professional Services 2.1% (1.3% of Total Investments) | | | | | | | |
| \$ 1,066 | Ceridian HCM Holding, Inc., Term Loan B, (WI/DD) | TBD | TBD | TBD | TBD | B | \$ 1,071,375 |
| 5,496 | Formula One Group, Term Loan B | 4.401% | 1-Month LIBOR | 2.500% | 2/01/24 | B+ | 5,494,883 |
| 1,980 | Nielsen Finance LLC, Term Loan B4 | 3.895% | 1-Month LIBOR | 2.000% | 10/04/23 | BBB | 1,993,147 |
| 957 | On Assignment, Inc., Term Loan B | 3.901% | 1-Month LIBOR | 2.000% | 4/02/25 | BB | 963,405 |
| 9,499 | Total Professional Services | | | | | | 9,522,810 |
| Real Estate Management & Development 1.5% (0.9% of Total Investments) | | | | | | | |
| 750 | Altisource Solutions S.A R.L., Term Loan B | 6.308% | 3-Month LIBOR | 4.000% | 3/29/24 | B+ | 747,499 |
| 2,023 | Capital Automotive LP, Term Loan, First Lien | 4.410% | 1-Month LIBOR | 2.500% | 3/25/24 | B1 | 2,034,963 |
| 2,443 | Capital Automotive LP, Term Loan, Second Lien | 7.910% | 1-Month LIBOR | 6.000% | 3/24/25 | B3 | 2,479,477 |
| 1,500 | Trico Group LLC, Term Loan, First Lien | 8.484% | 3-Month LIBOR | 6.500% | 2/02/24 | B | 1,515,000 |
| 6,716 | Total Real Estate Management & Development | | | | | | 6,776,939 |
| Road & Rail 0.3% (0.2% of Total Investments) | | | | | | | |
| 1,466 | Quality Distribution, Incremental Term Loan, First Lien | 7.802% | 3-Month LIBOR | 5.500% | 8/18/22 | B2 | 1,485,795 |
| Semiconductors & Semiconductor Equipment 1.4% (0.9% of Total Investments) | | | | | | | |
| 1,062 | Cypress Semiconductor Corp, Term Loan B | 4.150% | 1-Month LIBOR | 2.250% | 7/05/21 | BB | 1,074,756 |
| 1,281 | Lumileds, Term Loan B | 5.732% | 3-Month LIBOR | 3.500% | 6/30/24 | Ba3 | 1,301,024 |
| 1,228 | Micron Technology, Inc., Term Loan B | 4.113% | 1-Month LIBOR | 1.750% | 4/10/22 | Baa2 | 1,239,639 |
| 1,387 | Microsemi Corporation, Term Loan B | 3.898% | 1-Month LIBOR | 2.000% | 1/15/23 | BB | 1,391,959 |
| 1,515 | On Semiconductor Corp., Term Loan B | 3.901% | 1-Month LIBOR | 2.000% | 3/31/23 | Baa3 | 1,526,380 |
| 6,473 | Total Semiconductors & Semiconductor Equipment | | | | | | 6,533,758 |
| Software 15.1% (9.5% of Total Investments) | | | | | | | |

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| | | | | | | | |
|--------|---|---------|---------------|--------|----------|------|------------|
| 4,589 | Avaya Inc., Term Loan, First Lien | 6.647% | 1-Month LIBOR | 4.750% | 12/15/24 | B | 4,644,640 |
| 1,815 | Blackboard, Inc., Term Loan B4 | 6.894% | 3-Month LIBOR | 5.000% | 6/30/21 | B | 1,716,175 |
| 5,680 | BMC Software, Inc., Term Loan, First Lien | 5.151% | 1-Month LIBOR | 3.250% | 9/10/22 | B+ | 5,710,659 |
| 4,604 | Compuware Corporation, Term Loan B3 | 5.400% | 1-Month LIBOR | 3.500% | 12/15/21 | B | 4,668,184 |
| 985 | DTI Holdings, Inc., Replacement Term Loan B1 | 6.711% | 2-Month LIBOR | 4.750% | 9/29/23 | B | 989,833 |
| 2,156 | Ellucian, Term Loan B, First Lien | 5.552% | 3-Month LIBOR | 3.250% | 9/30/22 | B | 2,169,095 |
| 2,963 | Greeneden U.S. Holdings II LLC, Term Loan B | 5.802% | 3-Month LIBOR | 3.500% | 12/01/23 | B | 2,984,870 |
| 10,021 | Infor (US), Inc., Term Loan B | 4.651% | 1-Month LIBOR | 2.750% | 2/01/22 | B1 | 10,079,565 |
| 1,677 | Informatica, Term Loan B | 5.151% | 1-Month LIBOR | 3.250% | 8/05/22 | B | 1,690,848 |
| 1,238 | Kronos Incorporated, Term Loan B | 4.880% | 2-Month LIBOR | 3.000% | 11/20/23 | B | 1,249,719 |
| 750 | McAfee Holdings International, Inc., Term Loan, Second Lien | 10.401% | 1-Month LIBOR | 8.500% | 9/29/25 | B | 763,594 |
| 3,189 | McAfee LLC, Term Loan | 6.401% | 1-Month LIBOR | 4.500% | 9/30/24 | B1 | 3,234,843 |
| 901 | Micro Focus International PLC, New Term Loan | 4.651% | 1-Month LIBOR | 2.750% | 6/21/24 | BB | 899,577 |
| 6,082 | Micro Focus International PLC, Term Loan B | 4.651% | 1-Month LIBOR | 2.750% | 6/21/24 | BB | 6,075,067 |
| 2,936 | Micro Focus International PLC, Term Loan B2 | 4.401% | 1-Month LIBOR | 2.500% | 11/19/21 | BB | 2,938,373 |
| 636 | Misys, New Term Loan, Second Lien | 9.234% | 3-Month LIBOR | 7.250% | 6/13/25 | CCC+ | 629,895 |
| 56 | Mitchell International, Inc., Delayed Draw Term Loan, First Lien, (5) | 0.500% | N/A | N/A | 11/29/24 | B1 | 56,046 |
| 694 | Mitchell International, Inc., Initial Term Loan, First Lien | 5.151% | 1-Month LIBOR | 3.250% | 11/29/24 | B1 | 694,970 |
| 1,000 | Mitchell International, Inc., Initial Term Loan, Second Lien | 9.151% | 1-Month LIBOR | 7.250% | 12/01/25 | CCC | 1,006,000 |
| 1,481 | RP Crown Parent, LLC, Term Loan B | 4.651% | 1-Month LIBOR | 2.750% | 10/15/23 | B1 | 1,493,744 |

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| | | | | | | | |
|--------|---|--------|---------------|--------|----------|------|------------|
| 4,578 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3 | 4.401% | 1-Month LIBOR | 2.500% | 4/16/25 | BB | 4,614,097 |
| 1,694 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4 | 4.401% | 1-Month LIBOR | 2.500% | 4/16/25 | BB | 1,707,168 |
| 7,847 | Tibco Software, Inc., Term Loan, First Lien | 5.410% | 1-Month LIBOR | 3.500% | 12/04/20 | B1 | 7,909,226 |
| 750 | Uber Technologies, Inc., Term Loan B, First Lien, (WI/DD) | TBD | TBD | TBD | TBD | N/R | 756,952 |
| 1,108 | Vertafore, Inc., Term Loan, First Lien | 5.151% | 1-Month LIBOR | 3.250% | 6/30/23 | B | 1,118,669 |
| 69,430 | Total Software | | | | | | 69,801,809 |
| | Specialty Retail 1.7% (1.1% of Total Investments) | | | | | | |
| 2,276 | 99 Cents Only Stores, Tranche B2, Term Loan, Second Lien, (cash 8.661%, PIK 1.500%) | 8.661% | 3-Month LIBOR | 6.500% | 1/13/22 | CCC+ | 2,227,261 |
| 1,018 | Neiman Marcus Group, Inc., Term Loan | 5.141% | 1-Month LIBOR | 3.250% | 10/25/20 | Caa1 | 897,642 |
| 3,879 | Petco Animal Supplies, Inc., Term Loan B1 | 5.609% | 3-Month LIBOR | 3.250% | 1/26/23 | B2 | 2,674,046 |
| 2,726 | Petsmart Inc., Term Loan B, First Lien, (DD1) | 4.890% | 1-Month LIBOR | 3.000% | 3/11/22 | B1 | 2,151,167 |
| 9,899 | Total Specialty Retail | | | | | | 7,950,116 |

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments April 30, 2018
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Rating (4) | Value |
|--|--|-------------------|---------------------------|-------------------|---------------------|-------------------|--------------|
| Technology Hardware, Storage & Peripherals 6.2% (3.9% of Total Investments) | | | | | | | |
| \$ 971 | Conduent, Inc., Term Loan B | 4.901% | 1-Month LIBOR | 3.000% | 12/07/23 | BB+ | \$ 977,485 |
| 5,396 | Dell International LLC, Replacement Term Loan A2 | 3.660% | 1-Month LIBOR | 1.750% | 9/07/21 | BBB | 5,409,020 |
| 2,358 | Dell International LLC, Replacement Term Loan A3 | 3.410% | 1-Month LIBOR | 1.500% | 12/31/18 | BBB | 2,360,821 |
| 11,440 | Dell International LLC, Refinancing Term Loan B | 3.910% | 1-Month LIBOR | 2.000% | 9/07/23 | BBB | 11,486,326 |
| 1,209 | Dell Software Group, Repriced Term Loan B | 7.859% | 3-Month LIBOR | 5.500% | 10/31/22 | B | 1,218,272 |
| 7,051 | Western Digital U.S., Term Loan B3 | 3.900% | 1-Month LIBOR | 2.000% | 4/29/23 | Baa2 | 7,106,013 |
| 28,425 | Total Technology Hardware, Storage & Peripherals | | | | | | 28,557,937 |
| Transportation Infrastructure 1.9% (1.2% of Total Investments) | | | | | | | |
| 6,857 | Avolon, Repriced Term Loan B2 | 4.147% | 1-Month LIBOR | 2.250% | 3/21/22 | BBB | 6,879,571 |
| 83 | Ceva Group PLC, Canadian Term Loan | 7.859% | 3-Month LIBOR | 5.500% | 3/19/21 | B | 82,589 |
| 481 | Ceva Group PLC, Dutch B.V., Term Loan | 7.859% | 3-Month LIBOR | 5.500% | 3/19/21 | B | 479,016 |
| 475 | Ceva Group PLC, Synthetic Letter of Credit Term Loan | 6.500% | N/A | N/A | 3/19/21 | B | 473,154 |
| 663 | Ceva Group PLC, US Term Loan | 7.859% | 3-Month LIBOR | 5.500% | 3/19/21 | B | 660,712 |
| 8,559 | Total Transportation Infrastructure | | | | | | 8,575,042 |
| Wireless Telecommunication Services 4.1% (2.6% of Total Investments) | | | | | | | |
| 1,998 | Asurion LLC, Term Loan B4 | 4.651% | 1-Month LIBOR | 2.750% | 8/04/22 | Ba3 | 2,014,247 |
| 1,831 | Asurion LLC, Term Loan B6 | 4.651% | 1-Month LIBOR | 2.750% | 11/03/23 | Ba3 | 1,846,152 |
| 6,930 | Sprint Corporation, Term Loan, First Lien | 4.438% | 1-Month LIBOR | 2.500% | 2/02/24 | Ba2 | 6,959,245 |
| 2,800 | | 6.895% | 1-Month LIBOR | 5.000% | 3/09/23 | B | 2,834,230 |

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Syniverse Holdings,
Inc., Tranche Term
Loan C

| | | | | | | | | |
|------------|--|---------|---------------|--------|---------|------|------------|-------------|
| 3,500 | Syniverse Holdings, Inc., Initial Term Loan, Second Lien | 10.895% | 1-Month LIBOR | 9.000% | 3/11/24 | CCC+ | 3,552,500 | |
| 1,841 | UPC Financing Partnership, Term Loan AR1, First Lien | 4.397% | 1-Month LIBOR | 2.500% | 1/15/26 | BB | 1,847,035 | |
| 18,900 | Total Wireless Telecommunication Services | | | | | | 19,053,409 | |
| \$ 618,296 | Total Variable Rate Senior Loan Interests (cost \$609,194,471) | | | | | | | 600,105,143 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|--|---|---------|----------|-------------|--------------|
| CORPORATE BONDS 20.0% (12.5% of Total Investments) | | | | | |
| Containers & Packaging 0.9% (0.6% of Total Investments) | | | | | |
| \$ 4,070 | Reynolds Group | 5.750% | 10/15/20 | B+ | \$ 4,099,558 |
| Diversified Telecommunication Services 4.6% (2.9% of Total Investments) | | | | | |
| 7,222 | IntelSat Jackson Holdings | 5.500% | 8/01/23 | CCC+ | 6,057,452 |
| 5,580 | IntelSat Jackson Holdings, 144A | 9.750% | 7/15/25 | CCC+ | 5,468,400 |
| 501 | IntelSat Limited | 6.750% | 6/01/18 | CCC | 495,990 |
| 8,012 | IntelSat Limited | 7.750% | 6/01/21 | CCC | 5,428,130 |
| 4,630 | IntelSat Limited | 8.125% | 6/01/23 | CCC | 2,893,750 |
| 750 | Level 3 Financing Inc. | 5.375% | 8/15/22 | BB | 753,750 |
| 26,695 | Total Diversified Telecommunication Services | | | | 21,097,472 |
| Equity Real Estate Investment Trusts 0.7% (0.4% of Total Investments) | | | | | |
| 3,250 | Realty Group LLC / Realty Co-Issuer Corporation, 144A | 5.250% | 12/01/21 | B1 | 3,282,500 |
| Health Care Providers & Services 1.0% (0.6% of Total Investments) | | | | | |
| 4,500 | HCA Inc. | 6.500% | 2/15/20 | BBB | 4,702,500 |
| Hotels, Restaurants & Leisure 1.2% (0.7% of Total Investments) | | | | | |
| 1,000 | MGM Resorts International Inc. | 5.250% | 3/31/20 | BB | 1,022,500 |
| 4,200 | Scientific Games International Inc. | 10.000% | 12/01/22 | B | 4,525,542 |
| 5,200 | Total Hotels, Restaurants & Leisure | | | | 5,548,042 |
| Household Durables 1.9% (1.2% of Total Investments) | | | | | |
| 2,150 | Lennar Corporation, 144A | 8.375% | 5/16/18 | BB+ | 2,150,000 |

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| | | | | | |
|-------|-----------------------------|--------|----------|-----|-----------|
| 4,900 | Lennar Corporation | 4.125% | 12/01/18 | BB+ | 4,900,000 |
| 1,500 | Lennar Corporation | 4.500% | 11/15/19 | BB+ | 1,516,875 |
| 8,550 | Total Household Durables | | | | 8,566,875 |

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| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|--|---|---------|----------|-------------|------------|
| Media 4.3% (2.7% of Total Investments) | | | | | |
| \$ 150 | Charter Communications Operating LLC/ Charter Communications Operating Capital Corporation | 3.579% | 7/23/20 | BBB | \$ 150,375 |
| 11,043 | Clear Channel Communications Inc., (6), (7) | 12.000% | 8/01/21 | N/R | |
| 2,000 | Dish DBS Corporation | 5.125% | 5/01/20 | BB | 1,990,000 |
| 1,000 | Dish DBS Corporation | 5.875% | 11/15/24 | BB | 855,000 |
| 1,325 | Hughes Satellite Systems Corporation | 6.500% | 6/15/19 | BBB | 1,364,750 |
| 4,662 | iHeartCommunications, Inc., (6) | 9.000% | 12/15/19 | Caa2 | 3,729,600 |
| 14,960 | iHeartCommunications, Inc., (cash 12.000%, PIK 2.000%), (6) | 14.000% | 2/01/21 | C | 1,937,422 |
| 1,714 | iHeartCommunications, Inc., 144A, (6) | 11.250% | 3/01/21 | Caa2 | 1,306,925 |
| 6,250 | iHeartCommunications, Inc., (6) | 9.000% | 3/01/21 | Caa2 | 4,984,375 |
| 1,365 | Neptune Finco Corporation, 144A | 10.125% | 1/15/23 | B2 | 1,513,444 |
| 1,650 | Neptune Finco Corporation, 144A | 10.875% | 10/15/25 | B2 | 1,934,625 |
| 46,119 | Total Media | | | | 19,766,516 |
| Oil, Gas & Consumable Fuels 1.6% (1.0% of Total Investments) | | | | | |
| 5,170 | California Resources Corporation, 144A | 8.000% | 12/15/22 | CCC+ | 4,446,200 |
| 500 | Denbury Resources Inc. | 6.375% | 8/15/21 | CCC | 452,500 |
| 1,814 | Denbury Resources Inc., 144A | 9.250% | 3/31/22 | B | 1,886,560 |
| 600 | EP Energy LLC and Everest Acquisition Finance, Inc., 144A | 9.375% | 5/01/24 | Caa2 | 459,000 |
| 8,084 | Total Oil, Gas & Consumable Fuels | | | | 7,244,260 |
| Pharmaceuticals 0.0% (0.0% of Total Investments) | | | | | |
| 600 | Concordia Healthcare Corporation, 144A, (6) | 7.000% | 4/15/23 | C | 36,000 |
| Semiconductors & Semiconductor Equipment 0.3% (0.2% of Total Investments) | | | | | |
| 1,394 | Advanced Micro Devices, Inc. | 7.500% | 8/15/22 | B | 1,522,945 |
| Software 1.7% (1.1% of Total Investments) | | | | | |
| 155 | Avaya Inc., 144A, (7) | 7.000% | 4/01/19 | N/R | |
| 3,830 | Avaya Inc., 144A, (7) | 10.500% | 3/01/21 | N/R | |
| 3,925 | BMC Software Finance Inc., 144A | 8.125% | 7/15/21 | CCC+ | 3,915,188 |
| 552 | Boxer Parent Company Inc./BMC Software, 144A, (cash 9.00%, PIK 9.750%) | 9.000% | 10/15/19 | CCC+ | 550,620 |
| 3,500 | Infor Us Inc., 144A | 5.750% | 8/15/20 | BB | 3,565,625 |
| 11,962 | Total Software | | | | 8,031,433 |
| Wireless Telecommunication Services 1.8% (1.1% of Total Investments) | | | | | |
| 1,450 | Sprint Communications Inc. | 7.000% | 8/15/20 | B+ | 1,533,375 |
| 6,000 | Sprint Corporation | 7.875% | 9/15/23 | B+ | 6,435,000 |
| 500 | Sprint Corporation | 7.125% | 6/15/24 | B+ | 514,845 |
| 7,950 | Total Wireless Telecommunication Services | | | | 8,483,220 |
| \$ 128,374 | Total Corporate Bonds (cost \$101,349,955) | | | | 92,381,321 |

| Shares | Description (1) | Value |
|--------|--|------------|
| | COMMON STOCKS 2.6% (1.7% of Total Investments) | |
| | Diversified Consumer Services 0.1% (0.1% of Total Investments) | |
| 71,949 | Cengage Learning Holdings II LP, (8) | \$ 314,777 |
| | Energy Equipment & Services 0.8% (0.5% of Total Investments) | |
| 60,418 | C&J Energy Services Inc., (8) | 1,804,081 |
| 58,041 | Ocean Rig UDW Inc., Class A, (8) | 1,408,075 |
| 2,534 | Vantage Drill International, (8) | 560,648 |
| | Total Energy Equipment & Services | 3,772,804 |
| | Health Care Providers & Services 0.0% (0.0% of Total Investments) | |
| 54,276 | Millenium Health LLC, (8) | 1,140 |

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments April 30, 2018
(Unaudited)

| Shares | Description (1) | Value |
|---|---|------------|
| Media 0.5% (0.3% of Total Investments) | | |
| 963,320 | Hibu PLC, (8), (9) | \$ 1 |
| 23,363 | Metro-Goldwyn-Mayer, (8) | 2,266,211 |
| 36,087 | Tribune Media Company | 5,774 |
| | Total Media | 2,271,986 |
| Oil, Gas & Consumable Fuels 0.0% (0.0% of Total Investments) | | |
| 46 | Southcross Holdings Borrower LP, (8) | 13,800 |
| Software 1.1% (0.7% of Total Investments) | | |
| 229,425 | Avaya Holdings Corporation, (8) | 5,251,538 |
| Specialty Retail 0.1% (0.1% of Total Investments) | | |
| 8,181 | Gymboree Corporation, (7), (8) | 130,703 |
| 22,273 | Gymboree Corporation, (8) | 397,194 |
| | Total Specialty Retail | 527,897 |
| | Total Common Stocks (cost \$17,795,209) | 12,153,942 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|---|--|--------|----------|-------------|------------|
| ASSET-BACKED SECURITIES 0.9% (0.6% of Total Investments) | | | | | |
| \$ 675 | Bristol Park CLO Limited, Series 2016-1A, 144A, (3-Month LIBOR reference rate + 7.250% spread), (10) | 9.598% | 4/15/29 | Ba3 | \$ 699,797 |
| 800 | Dryden Senior Loan Fund, Series 2017-50A, 144A, (3-Month LIBOR reference rate + 6.260% spread), (10) | 8.608% | 7/15/30 | Ba3 | 802,267 |
| 750 | Gilbert Park CLO LTD, Series 2017-1A, 144A, (3-Month LIBOR reference rate + 6.400% spread), (10) | 8.748% | 10/15/30 | Ba3 | 759,817 |
| 1,250 | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2015-16A, 144A, (3-Month LIBOR reference rate + 5.500% spread), (10) | 7.859% | 4/20/26 | Ba3 | 1,251,755 |
| 750 | OZLM Funding Limited, Series 2012-2A, 144A, (3-Month LIBOR reference rate + 7.300% spread), (10) | 9.659% | 10/30/27 | BB | 756,157 |
| \$ 4,225 | Total Asset-Backed Securities (cost \$4,115,018) | | | | 4,269,793 |

| Shares | Description (1) | Value |
|--------|-----------------|-------|
|--------|-----------------|-------|

| | | | |
|---|----------------------|----|---------|
| COMMON STOCK RIGHTS 0.1% (0.1% of Total Investments) | | | |
| Oil, Gas & Consumable Fuels 0.1% (0.1% of Total Investments) | | | |
| 3,191 | Freeport Energy, (8) | \$ | 126,246 |
| 13,369 | Freeport Energy, (8) | | 403,571 |
| Total Common Stock Rights (cost \$423,584) | | | 529,817 |

| Shares | Description (1) | | Value |
|--|----------------------|----|--------|
| WARRANTS 0.0% (0.0% of Total Investments) | | | |
| Software 0.0% (0.0% of Total Investments) | | | |
| 15,619 | Avaya Holdings Corp. | \$ | 85,904 |
| Total Warrants (cost \$1,460,830) | | | 85,904 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|--|--|--------|----------|-------------|-------------|
| CONVERTIBLE BONDS 0.0% (0.0% of Total Investments) | | | | | |
| Communications Equipment 0.0% (0.0% of Total Investments) | | | | | |
| \$ 550 | Nortel Networks Limited, (6) | 1.750% | 4/15/12 | N/R | \$ 16,500 |
| \$ 550 | Total Convertible Bonds (cost \$9,033) | | | | 16,500 |
| Total Long-Term Investments (cost \$734,348,100) | | | | | 709,542,420 |

| Shares | Description (1) | Coupon | Value |
|------------|---|-------------|-----------------------|
| | SHORT-TERM INVESTMENTS 5.8% (3.6% of Total Investments) | | |
| | INVESTMENT COMPANIES 5.8% (3.6% of Total Investments) | | |
| 26,703,198 | BlackRock Liquidity Funds T-Fund Portfolio, (11) | 1.562% (12) | \$ 26,703,198 |
| | Total Short-Term Investments (cost \$26,703,198) | | 26,703,198 |
| | Total Investments (cost \$761,051,298) 159.2% | | 736,245,618 |
| | Borrowings (38.7)% (13), (14) | | (178,800,000) |
| | Term Preferred Shares, net of deferred offering costs (17.9)% (15) | | (82,855,096) |
| | Other Assets Less Liabilities (2.6)% (16) | | (11,992,975) |
| | Net Assets Applicable to Common Shares 100% | | \$ 462,597,547 |

Investments in Derivatives

Interest Rate Swaps OTC Uncleared

| Counterparty | Fund Notional Amount | Pay/Receive Floating Rate | Fixed Rate Floating Rate (Annualized) | Fixed Rate Payment Frequency | Maturity Date | Unrealized Appreciation Value (Depreciation) |
|-------------------------------------|----------------------------|------------------------------|--|------------------------------------|------------------|--|
| Morgan Stanley Capital Services LLC | \$ 8,000,000 | Pay | 1-Month LIBOR 2.250% (17) | Monthly | 12/01/23 (18) | \$ (147,659) \$ (147,659) |
| Morgan Stanley Capital Services LLC | 10,000,000 | Pay | 1-Month LIBOR 2.500 (19) | Monthly | 1/01/22 (20) | (148,476) (148,476) |
| Morgan Stanley Capital Services LLC | 21,000,000 | Pay | 1-Month LIBOR 2.500 (21) | Monthly | 4/01/22 (22) | (331,465) (331,465) |
| Morgan Stanley Capital Services LLC | 45,000,000 | Pay | 1-Month LIBOR 4.000 | Monthly | 1/01/27 (23) | (1,444,898) (1,444,898) |
| Total | \$ 84,000,000 | | | | | \$ (2,072,498) \$ (2,072,498) |

Fair Value Measurements

Fair value is defined as the price that would be received 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).

JRO Nuveen Floating Rate Income Opportunity Fund (continued)
Portfolio of Investments April 30, 2018
(Unaudited)

The inputs or methodologies used for valuing securities are not an indication of the risk 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 | \$ | \$ 600,105,143 | \$ | \$ 600,105,143 |
| Corporate Bonds | | 92,381,321 | * | 92,381,321 |
| Common Stocks | 12,023,238 | 1 | 130,703 | 12,153,942 |
| Asset-Backed Securities | | 4,269,793 | | 4,269,793 |
| Common Stock Rights | 529,817 | | | 529,817 |
| Warrants | 85,904 | | | 85,904 |
| Convertible Bonds | | 16,500 | | 16,500 |
| Short-Term Investments: | | | | |
| Investment Companies | 26,703,198 | | | 26,703,198 |
| Investments in Derivatives: | | | | |
| Interest Rate Swaps** | | (2,072,498) | | (2,072,498) |
| Total | \$ 39,342,157 | \$ 694,700,260 | \$ 130,703 | \$ 734,173,120 |

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

** Represents net unrealized appreciation (depreciation).

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 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.

The tables below present the cost and unrealized appreciation (depreciation) of the Fund's investment portfolio, as determined on a federal income tax basis, as of April 30, 2018.

For purposes of this disclosure, derivative tax cost is generally the sum of any upfront fees or premiums exchanged and any amounts unrealized for income statement reporting but realized in income and/or capital gains for tax reporting. If a particular derivative category does not disclose any tax unrealized appreciation or depreciation, the change in value of those derivatives have generally been fully realized for tax purposes.

| | |
|-------------------------|----------------|
| Tax cost of investments | \$ 768,111,403 |
| Gross unrealized: | |
| Appreciation | \$ 12,368,931 |

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| | |
|---|-----------------|
| Depreciation | (44,234,716) |
| Net unrealized appreciation (depreciation) of investments | \$ (31,865,785) |
| Tax cost of swaps | \$ |
| Net unrealized appreciation (depreciation) of swaps | (2,072,498) |

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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 pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate (Reference Rate) plus an assigned fixed rate (Spread). 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. The rate shown is the coupon as of the end of the reporting period.
- (3) 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.
- (4) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group (Standard & Poor's), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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.
- (5) Investment, or portion of investment, represents an outstanding unfunded senior loan commitment.
- (6) As of, 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 ceased accruing additional income on the Fund's records.
- (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3.
- (8) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (9) For fair value measurement disclosure purposes, investment classified as Level 2.

- (10) Variable rate security. The rate shown is the coupon as of the end of the reporting end.
- (11) A copy of the most recent financial statements for these investment companies can be obtained directly from the Securities and Exchange Commission on its website at the <http://www.sec.gov>.
- (12) The rate shown is the annualized seven-day subsidized yield as of the end of the reporting period.
- (13) Borrowings as a percentage of Total Investments is 24.3%.
- (14) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) in the Portfolio of Investments as collateral for borrowings.
- (15) Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 11.3%.
- (16) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter (OTC) derivatives as well as the OTC cleared and exchange-traded derivatives, when applicable.
- (17) Effective December 1, 2018, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every two years on specific dates through the swap contract's termination date.
- (18) This interest rate swap has an optional early termination date beginning on December 1, 2018 and monthly thereafter through the termination date as specified in the swap contract.
- (19) Effective January 1, 2020, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every twelve months on specific dates through the swap contract's termination date.
- (20) This interest rate swap has an optional early date beginning on January 1, 2019 and monthly thereafter through the termination date as specified in the swap contract.
- (21) Effective April 1, 2020, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every twelve months on specific dates through the swap contract's termination date.
- (22)

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This interest rate swap has an optional early termination date beginning on July 1, 2019 and monthly thereafter through the termination date as specified in the swap contract.

(23) This interest rate swap has an optional early termination date beginning on January 1, 2021 and monthly thereafter through the termination date as specified in the swap contract.

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.

DD1 Portion of investment purchased on a delayed delivery basis.

LIBOR London Inter-Bank Offered Rate

N/A Not applicable

PIK Payment-in-kind (PIK) security. Depending on the terms of the security, income may be received in the form of cash, securities, or a combination of both. The PIK rate shown, where applicable, represents the annualized rate of the last PIK payment made by the issuer as of the end of the reporting period.

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.

WI/DD Purchased on a when-issued or delayed delivery basis.

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.

