Nuveen Floating Rate Income Opportunity Fund Form N-CSR October 04, 2013

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-21579

Nuveen Floating Rate Income Opportunity Fund (Exact name of registrant as specified in charter)

Nuveen Investments
333 West Wacker Drive
Chicago, IL 60606
(Address of principal executive offices) (Zip code)

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

Chicago, IL 60606 (Name and address of agent for service)

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

Date of fiscal year July 31

end:

Date of reporting period: July 31, 2013

Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-CSR, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-CSR 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 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. ss. 3507.

ITEM 1. REPORTS TO STOCKHOLDERS.

Closed-End Funds	
Nuveen Investments	
Closed-End Funds	
Seeks high current income from portfolios of senior corporate loans.	
Annual Report	
July 31, 2013	

Nuveen Senior Income Fund

NSL

Nuveen Floating Rate Income Fund

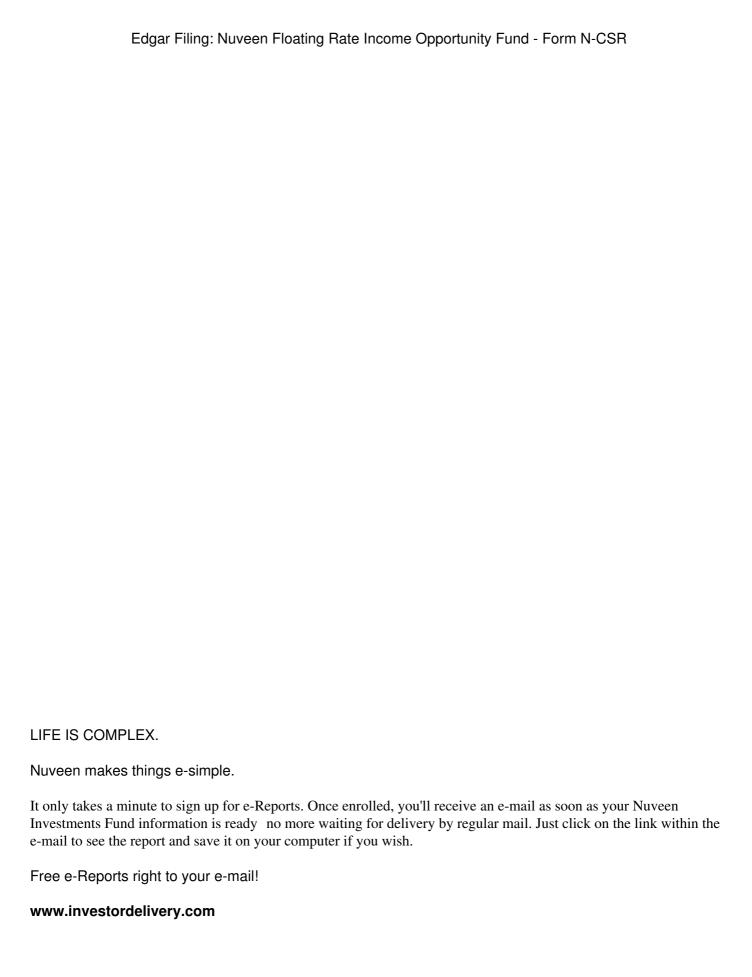
JFR

Nuveen Floating Rate Income Opportunity Fund

JRO

Nuveen Short Duration Credit Opportunities Fund

JSD



If you receive your Nuveen Fund dividends and statements from your financial advisor or brokerage account.

OR

www.nuveen.com/accountaccess

If you receive your Nuveen Fund dividends and statements directly from Nuveen.

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Chairman's Letter to Shareholders

Dear Shareholders,

I am pleased to have this opportunity to introduce myself to you as the new independent chairman of the Nuveen Fund Board, effective July 1, 2013. I am honored to have been selected as chairman, with its primary responsibility to serve the interests of the Nuveen fund shareholders. My predecessor, Robert Bremner, was the first independent director to serve as chairman of the Board and I, and my fellow Board members, plan to continue his legacy of strong independent oversight of your funds.

The global economy has hit major turning points over the last several months to a year. The developed world is gradually recovering from their financial crisis while the emerging markets appear to be struggling with the downshift of China's growth potential. Japan is entering a new era of growth after decades of economic stagnation and many of the Eurozone nations appear to be exiting their recession. Despite the positive events, there are still potential risks. Middle East tensions, rising oil prices, defaults in Europe and fallout from the financial stress in emerging markets could all reverse the recent progress in the global economy.

On the domestic front, the U.S. economy is experiencing sustainable slow growth. Corporate fundamentals are strong as earnings per share and corporate cash are at the highest level in two decades. Unemployment is trending down and the housing market has experienced a rebound, each assisting the positive economic scenario. However, there are some issues to be watched. Interest rates are expected to increase but significant uncertainty about the timing remains. Another potential fiscal cliff in October along with a possible conflict in the Middle East both add to the uncertainties that could cause problems for the economy going forward.

In the near term, governments are focused on economic recovery and the growth of their economies, which could lead to an environment of attractive investment opportunities. Over the long term, the uncertainties mentioned earlier could hinder the potential growth. Because of this, Nuveen's investment management teams work hard to balance return and risk with a range of investment strategies. I encourage you to read the following commentary on the management of your fund.

On behalf of the other members of your Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

William J. Schneider Chairman of the Nuveen Fund Board September 23, 2013

Nuveen Investments

Portfolio Managers' Comments

Nuveen Senior Income Fund (NSL) Nuveen Floating Rate Income Fund (JFR) Nuveen Floating Rate Income Opportunity Fund (JRO) Nuveen Short Duration Credit Opportunities Fund (JSD)

The Funds' investment portfolios are managed by Symphony Asset Management, LLC (Symphony), an affiliate of Nuveen Investments. Gunther Stein and Scott Caraher manage NSL, JFR and JRO. JSD is managed by Gunther, Scott and Jenny Rhee. Here they discuss the economic and market conditions, key investment strategies and performance of the Funds for the twelve-month reporting period ended July 31, 2013.

What were the general market conditions and trends during this twelve-month reporting period ended July 31, 2013?

During this reporting period, the U.S. economy's progress toward recovery from recession continued at a moderate pace. The Federal Reserve (Fed) maintained its efforts to improve the overall economic environment by holding the benchmark fed funds rate at the record low level of zero to 0.25% that it established in December 2008. The Fed also continued its monthly purchases of \$40 billion of mortgage-backed securities and \$45 billion of longer-term Treasury securities in an open-ended effort to bolster growth. At its September 2013 meeting (subsequent to the end of this reporting period), the Fed indicated that downside risks to the economy had diminished since the fall of 2012, but that recent tightening of financial conditions, if sustained, could potentially slow the pace of improvement in the economy and labor market. Consequently, the Fed made no changes to its highly accommodative monetary policies at the September meeting, announcing its decision to wait for additional evidence of sustained economic progress before adjusting the pace of its bond buying program.

As measured by gross domestic product (GDP), the U.S. economy grew at an estimated annualized rate of 1.7% in the second quarter of 2013, compared with 1.1% for the first quarter, continuing the pattern of positive economic growth for the 16th consecutive quarter. The Consumer Price Index (CPI) rose 2.0% year-over-year as of July 2013, while the core CPI (which excludes food and energy) increased 1.7% during the period, staying within the Fed's unofficial objective of 2.0% or lower for this inflation measure. Meanwhile, labor market conditions continued slowly to show signs of improvement, although unemployment remained above the Central Bank's 6.5% target. As of July 2013, the national unemployment rate was 7.4%. The housing market, long a major weak spot in the U.S. economic recovery, also delivered some good news as the average home price in the S&P/Case-Shiller Index of 20 major metropolitan areas rose 12.1% for the twelve months ended June 2013 (most recent data available at the time this report was prepared). The outlook for the U.S. economy, however, continued to be clouded by uncertainty about global financial markets and the

Certain statements in this report are forward-looking statements. Discussions of specific investments are for illustration only and are not intended as recommendations of individual investments. The forward-looking statements and other views expressed herein are those of the portfolio managers as of the date of this report. Actual future results or occurrences may differ significantly from those anticipated in any forward-looking statements and the views expressed herein are subject to change at any time, due to numerous market and other factors. The Funds disclaim any obligation to update publicly or revise any forward-looking statements or views expressed herein.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

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outcome of the "fiscal cliff" negotiations. The tax consequences of the fiscal cliff situation, scheduled to become effective in January 2013, were averted through a last minute deal that raised payroll taxes, but left in place a number of tax breaks. Lawmakers postponed and then failed to reach a resolution on \$1.2 trillion in spending cuts intended to address the federal budget deficit. As a result, automatic spending cuts (or sequestration) affecting both defense and non-defense programs (excluding Social Security and Medicaid) took effect March 1, 2013, with potential implications for U.S. economic growth over the next decade. In late March 2013, Congress passed legislation that established federal funding levels for the remainder of fiscal 2013, which ends on September 30, 2013, preventing a federal government shutdown. The proposed federal budget for fiscal 2014 remains under debate.

For the majority of the reporting period, generally improving economic data and diminished systemic risk fears were supportive of risk assets in general and fixed income spread sectors specifically. The pressure to find yield continued to provide strong technical underpinnings to the market as investor flows indicated robust demand for fixed income securities during most of the reporting period. The tide quickly turned in the final month of the reporting period, however, triggered by the Fed Chairman's comments that the economic outlook had improved enough to warrant a possible "tapering" of the Central Bank's quantitative easing programs as soon as September of this year, earlier than the market anticipated. In response, Treasury yields rose sharply, while global risk assets, including equities, spread products and growth-sensitive currencies, sold off significantly. The combination of rising yields and a sell-off in risk assets in June was somewhat unusual; the two have generally been negatively correlated over the past several years. The common thread in the markets appeared to be a general "de-risking" by investors based on concerns about the Central Bank's withdrawal of policy stimulus.

While the Fed Chairman's remarks and the subsequent magnitude and speed of the rise in Treasury yields surprised many investors, we believe the overall positioning by the Fed is a positive. As investors adjust their expectations and shift their portfolios to more appropriately position for increasing interest rates, we anticipate loans will hold up on a technical basis and continue to outperform other fixed income instruments on a relative basis.

What strategies were used to manage the Funds during the twelve-month reporting period ended July 31, 2013? How did these strategies influence performance?

NSL, JFR and JRO have similar investment objectives and strategies. Each Fund is designed to seek a high level of current income by primarily investing in a portfolio of adjustable rate, senior secured corporate loans. The Funds also may invest in unsecured senior loans, other debt securities, equity securities and warrants acquired in connection with an investment in senior loans. A significant portion of each Fund's assets may be invested in instruments that, at the time of investment, are rated below investment grade or are unrated but judged by Symphony to be of comparable quality. JSD seeks to provide current income and the potential for capital appreciation. The Fund invests primarily in a blended portfolio of below investment grade adjustable rate corporate debt instruments, including senior secured loans, second lien loans and other adjustable rate corporate debt instruments. The Fund may also make limited tactical investments in other types of debt instruments and may enter into tactical short positions consisting of primarily high yield debt. During the reporting period, the maximum CCC+ and lower rated policy for all four Funds was changed. NSL (originally 10%), JFR (originally 10%), JRO (originally 15%) and JSD (originally 20%) may now invest up to 30% of their managed assets in CCC+ and lower rated credits. The purpose of the change was to increase each Fund's flexibility and the team's ability to take advantage of market opportunities.

How did the Funds perform during this twelve-month reporting period ended July 31, 2013?

The tables in the Performance Overview and Holding Summaries section of this report provide total return performance for each Fund for the one-year, five-year, ten-year and/or since inception periods ended July 31, 2013. For the twelve-month reporting period ended July 31, 2013, the Funds' common share at net asset value (NAV) outperformed both the

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Barclays U.S. Aggregate Bond Index and the CSFB Leveraged Loan Index. Loans in general performed well during the reporting period, as the asset class was supported by demand for floating rate products from institutional investors and collateralized loan obligation new issuance.

The Fund's maintained exposure primarily to senior loans during the reporting period which benefitted performance. Exposure consisted of mainly U.S. issuers and was focused on companies that, in general, had high levels of tangible assets, predictable revenue streams, significant market share within their respective industries and positive free cashflow. The term loans and high yield bonds of Clear Channel Communications Inc., a diversified media and entertainment company, continued to be strong performers for the Funds. The loans and bonds traded higher as the company launched an exchange in May 2013 to push out approximately half of their 2016 maturities, offering significantly higher yield in exchange for a longer maturity. The term loans and high yield bonds of Avaya, Inc., an enterprise communications company, were also contributors to the Funds' positive performance as the company reached an agreement with investors to amend and extend its term B-1 loans. We sold our positions in Avaya during the reporting period. On the downside, the Funds were negatively affected by positions in LifeCare Holdings, Inc. because the loans traded down during the reporting period. Also detracting from performance were the loans of Cengage Learning Acquisitions, Inc., a private textbook company, that filed for Chapter 11 bankruptcy protection in July 2013. While the company's results deteriorated guicker than we originally forecasted, we continue to believe the recovery value will be higher than the current valuation. In addition, JSD benefited from short exposures to Kohl's Corporation and Best Buy Co., Inc. Both companies sold off during the fourth quarter of 2012 after reporting disappointing revenue results.

There has been an increased focus on the structure of many senior loans in the market, including LIBOR floors. These are fairly recent developments and worthy of discussion. All of these Funds have owned, or currently own, loans with the LIBOR floor feature. The coupon on most senior loans consists of both LIBOR (usually 90-day U.S. LIBOR) plus a spread. For example, a senior loan might have a coupon structure of "LIBOR plus 400 basis points (bp)" in which the coupon consists of 90-day LIBOR, plus 400bp. Given today's relatively low LIBOR rate, however, many issuers have put in place LIBOR floors to enhance the yield (and satisfy demand from investors) for newly issued loans. LIBOR floors, as the name suggests, put a "floor" on the reference LIBOR rate. LIBOR floors typically range from 150bp to 50bp. A loan with a LIBOR floor might have a structure of "LIBOR + 400bp with a 100bp LIBOR floor." In this example, the effective coupon is 5% (100bp + 400bp). As a result, as LIBOR rises from current levels, the yield on a senior loan with a LIBOR floor will not rise in lockstep until after the reference LIBOR rate exceeds the LIBOR floor. Although many loans have LIBOR floors, the asset class is one of the few that will float when interest rates begin to rise, we believe the senior loan asset class provides fixed income oriented investors with a potential safeguard from a secular rise in interest rates.

For JSD, we also continued to invest in credit default swaps, which were used to provide a benefit if particular bonds' credit quality worsened. The Fund does not hold other securities issued by the issuers referenced under these credit default swap contracts. These contracts had a negligible effect on performance.

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Fund Leverage

IMPACT OF THE FUNDS' LEVERAGE STRATEGY ON PERFORMANCE

One important factor impacting the returns of the Funds relative to their benchmarks was the Funds' use of leverage through the use of bank borrowings. The Funds use leverage because their managers believe that, over time, leveraging provides opportunities for additional income and total return for common shareholders. However, use of leverage also can expose common shareholders to additional volatility. For example, as the prices of securities held by a Fund decline, the negative impact of these valuation changes on common share NAV and common shareholder total return is magnified by the use of leverage. Conversely, leverage may enhance common share returns during periods when the prices of securities held by a Fund generally are rising. Leverage had a positive impact on the performance of the Funds over this reporting period. During the period, the Funds continued to invest in interest rate swap contracts to partially fix the interest cost of their leverage. This had a negligible effect on performance during the period.

THE FUNDS' REGULATORY LEVERAGE

Bank Borrowings

As discussed previously, the Funds employ regulatory leverage through the use of bank borrowings. As of July 31, 2013, the Funds have outstanding bank borrowings as shown in the accompanying table.

Fund	Bank Borrowings
NSL	\$ 123,000,000
JFR	\$ 295,200,000
JRO	\$ 201,900,000
JSD	\$ 85,000,000

Refer to Notes to Financial Statements, Note 9 Borrowing Arrangements for further details.

As of July 31, 2013, the Funds' percentages of leverage are shown in the accompanying table.

From al	Effective	Regulatory
Fund	Leverage*	Leverage*
NSL	29.93%	29.93%
JFR	29.92%	29.92%
JRO	29.51%	29.51%
JSD	29.72%	29.72%

^{*} Effective leverage is a Fund's effective economic leverage, and includes both regulatory leverage and the leverage effects of certain derivative and other investments in a Fund's portfolio that increase the Fund's investment exposure. Regulatory leverage consists of preferred shares issued or borrowings of a Fund. Both of these are part of a Fund's capital structure. Regulatory leverage is subject to asset coverage limits set forth in the Investment Company Act of 1940.

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Common Share Information

Distribution Information

The following information regarding the Funds' distributions is current as of July 31, 2013. The Funds' distribution levels may vary over time based on each Fund's investment activity and portfolio investment value changes.

During the current reporting period, the Funds' monthly distributions to common shareholders were as shown in the accompanying table.

	Per Common Share Amounts			
	NSL	JFR	JRO	JSD
August	\$ 0.0455	\$ 0.0735	\$ 0.0775	\$ 0.1245
September	0.0455	0.0760	0.0800	0.1270
October	0.0455	0.0760	0.0800	0.1270
November	0.0455	0.0760	0.0800	0.1270
December	0.0455	0.0760	0.0800	0.1320
January	0.0455	0.0760	0.0800	0.1320
February	0.0455	0.0760	0.0800	0.1320
March	0.0455	0.0760	0.0800	0.1320
April	0.0455	0.0760	0.0800	0.1320
May	0.0455	0.0760	0.0800	0.1320
June	0.0410	0.0700	0.0730	0.1260
July	0.0410	0.0700	0.0730	0.1260
Short-Term Capital Gain*				0.0523
Ordinary Income Distribution*				0.0224
Non-recurring supplemental				
taxable distribution*	0.0248	0.0736	0.0930	0.0598
Current Distribution Rate**	6.60%	6.60%	6.88%	7.60%

^{*} Distribution paid in December 2012.

The Funds employ leverage through the use of bank borrowings. Leverage provides the potential for higher earnings (net investment income), total returns and distributions over time, but also increases the variability of common shareholders' NAV per share in response to changing market conditions.

During certain periods, each Fund may pay dividends at a rate that may be more or less than the amount of net investment income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it holds the excess in reserve as undistributed net investment income (UNII) as part of the Fund's NAV. Conversely, if a Fund has cumulatively paid dividends in excess of earnings, the excess constitutes negative UNII that is likewise reflected in the Fund's NAV. Each Fund will, over time, pay all of its net investment income as dividends to shareholders. As of July 31, 2013, all four Funds had positive UNII balances for tax purposes and negative UNII balances for financial reporting purposes.

^{**} Current distribution rate is based on the Fund's current annualized monthly distribution divided by the Fund's current market price. The Fund's monthly distributions to its shareholders may be comprised of ordinary income, net realized capital gains and, if at the end of the fiscal year the Fund's cumulative net ordinary income and net realized gains are less than the amount of the Fund's distributions, a return of capital for tax purposes.

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Common Share Repurchases

As of July 31, 2013, and since the inception of the Funds' repurchase programs, JFR and JRO have cumulatively repurchased and retired their common shares as shown in the accompanying table. Since the inception of the Funds' repurchase programs, NSL and JSD have not repurchased any of their outstanding common shares.

	NSL	JFR	JRO	JSD
Common Shares				
Repurchased and Retired		147,593	19,400	
Common Shares Authorized				
for Repurchase	3,385,000	4,975,000	3,255,000	1,005,000
During the current reporting pe	eriod, JFR and JRC	did not repurchase	any of their outstar	nding common
shares.				-

Common Share Equity Shelf Programs

During the current reporting period, NSL, JFR and JRO filed registration statements with the Securities and Exchange Commission (SEC) authorizing the Funds to issue additional common shares through their ongoing equity shelf programs. NSL filed registration statements with the SEC for 3.2 million and 8.8 million additional common shares during August 2012 and March 2013, respectively. JFR filed a registration statement with the SEC for 12.9 million additional common shares during March 2013. JRO filed registration statements with the SEC for 3.1 million and 8.5 million additional common shares during August 2012 and March 2013, respectively.

JSD filed a registration statement with the SEC authorizing the Fund to issue an additional 1.0 million shares through its initial equity shelf program during February 2013.

Under these equity shelf programs, the Funds, subject to market conditions, may raise additional capital from time to time in varying amounts and offering methods at a net price at or above each Fund's NAV per common share.

During the current reporting period, the Funds sold common shares through their equity shelf programs at a weighted average premium to NAV per common share as shown in the accompanying table.

	NSL	JFR	JRO	JSD
Common Shares Sold				
through Shelf Offering	5,798,036	6,888,559	7,155,904	36,711
Weighted Average Premium				
to NAV per Common Share				
Sold	5.32%	3.70%	4.92%	1.68%
Other Common Share Inform	ation			

As of July 31, 2013, and during the current reporting period, the Funds common share prices were trading at a premium/(discount) to their common share NAVs as shown in the accompanying table.

	NSL	JFR	JRO	JSD
Common Share NAV	\$ 7.46	\$ 12.54	\$ 12.55	\$ 19.91
Common Share Price	\$ 7.45	\$ 12.72	\$ 12.73	\$ 19.89
Premium/(Discount) to NAV	(0.13)%	1.44%	1.43%	(0.10)%

12-Month Average Premium/(Discount) to NAV

4.09% 2.62% Nuveen Investments

4.54%

2.54%

Risk Considerations

Fund shares are not guaranteed or endorsed by any bank or other insured depository institution, and are not federally insured by the Federal Deposit Insurance Corporation. Shares of closed-end funds are subject to investment risks, including the possible loss of principal invested. Past performance is no guarantee of future results.

Investment, Market and Price Risk. An investment in common shares is subject to investment risk, including the possible loss of the entire principal amount that you invest. Your investment in common shares represents an indirect investment in the corporate securities owned by the Funds, which generally trade in the over-the-counter markets. Shares of closed-end investment companies like the Funds frequently trade at a discount to their NAV. Your common shares at any point in time may be worth less than your original investment, even after taking into account the reinvestment of Fund dividends and distributions.

Leverage Risk. The Funds' use of leverage creates the possibility of higher volatility for the Funds' per share NAV, market price and distributions. Leverage risk can be introduced through regulatory leverage (issuing preferred shares or debt borrowings at the Fund level) or through certain derivative investments held in a Fund's portfolio. Leverage typically magnifies the total return of a Fund's portfolio, whether that return is positive or negative. The use of leverage creates an opportunity for increased common share net income, but there is no assurance that a Fund's leveraging strategy will be successful.

Tax Risk. The tax treatment of Fund distributions may be affected by new IRS interpretations of the Internal Revenue Code and future changes in tax laws and regulations.

Issuer Credit Risk. This is the risk that a security in a Fund's portfolio will fail to make dividend or interest payments when due.

Illiquid Securities Risk. This is the risk that a Fund may not be able to sell securities in its portfolio at the time or price desired by the Fund.

Non-Investment Grade or Below-Investment Grade Risk. Investments in securities below investment grade quality are predominantly speculative and subject to greater volatility and risk of default.

Unrated Investment Risk. In determining whether an unrated security is an appropriate investment for a Fund, the manager will consider information from industry sources, as well as its own quantitative and qualitative analysis, in making such a determination. However, such a determination by the manager is not the equivalent of a rating by a rating agency.

Senior Loan Risk. Senior loans, both secured and unsecured, may not be rated by a national rating agency at the time of investment, generally will not be registered with the Securities and Exchange Commission (SEC) and generally will not be listed on a securities exchange. In addition, the amount of public information available with respect to senior loans generally is less extensive than that available for more widely rated, registered and exchange-listed securities.

Risks from Unsecured Adjustable Rate Loans or Insufficient Collateral Securing Adjustable Rate Loans. Some of the adjustable rate loans in which a Fund may invest will be unsecured, thereby increasing the risk of loss to the Fund in the event of issuer default. Other adjustable rate loans may be secured by specific collateral, but there can be no assurance that liquidating this collateral would satisfy a borrower's obligation to the Fund in the event of borrower default, or that such collateral could be readily liquidated

under such circumstances.

Derivatives Strategy Risk. Derivative securities, such as calls, puts, warrants, swaps and forwards, carry risks different from, and possibly greater than, the risks associated with the underlying investments.

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Interest Rate Risk. Fixed-income securities such as bonds, preferred, convertible and other debt securities will decline in value if market interest rates rise.

Reinvestment Risk. If market interest rates decline, income earned from a Fund's portfolio may be reinvested at rates below that of the original investment that generated the income.

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Nuveen Senior Income Fund (NSL)

Performance Overview and Holding Summaries as of July 31, 2013

Average Annual Total Returns as of July 31, 2013

		Average Annual	
	1-Year	5-Year	10-Year
NSL at Common Share NAV	13.89%	9.02%	7.42%
NSL at Common Share Price	10.23%	12.57%	6.77%
Barclays U.S. Aggregate Bond			
Index	(1.91)%	5.23%	4.89%
CSFB Leveraged Loan Index	7.74%	6.20%	5.20%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

Common Share Price Performance Weekly Closing Price

Portfolio Allocation^{1,2}

(as a % of total investments)

Variable Rate Senior Loan Interests	82.3%
Corporate Bonds	10.9%
Short-Term Investments	4.2%
Common Stocks	2.4%
Convertible Bonds	0.2%
Top Five Issuers ^{1,2}	

(as a % of total long-term investments)

H.J. Heinz Company	2.3%
Clear Channel Communications, Inc.	2.1%
Federal-Mogul Corporation	1.9%
US Foods, Inc.	1.8%
HD Supply, Inc.	1.8%

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this page.

¹ Holdings are subject to change.

2 Excluding investments in derivatives.

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Portfolio Composition^{1,2}

(as a % of total investments)

Media		9.1%
Health Care Providers & Services		8.2%
Software		7.4%
Pharmaceuticals		7.4%
Food Products		6.0%
Hotels, Restaurants & Leisure		4.1%
Health Care Equipment & Supplies		3.5%
Wireless Telecommunication Services		3.3%
Commercial Services & Supplies		3.2%
Oil, Gas & Consumable Fuels		3.2%
Airlines		3.0%
Diversified Telecommunication Services		2.8%
IT Services		2.6%
Diversified Financial Services		2.2%
Semiconductors & Equipment		2.0%
Specialty Retail		2.0%
Food & Staples Retailing		1.9%
Auto Components		1.8%
Leisure Equipment & Products		1.5%
Distributors		1.4%
Short-Term Investments		4.2%
Other		19.2%
	Nuveen Investments	
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Nuveen Floating Rate Income Fund (JFR)

Performance Overview and Holding Summaries as of July 31, 2013

Average Annual Total Returns as of July 31, 2013

Average Annual

	1-Year	5-Year	Since Inception ¹
JFR at Common Share NAV	14.26%	8.58%	5.89%
JFR at Common Share Price	16.76%	12.57%	5.91%
Barclays U.S. Aggregate Bond			
Index	(1.91)%	5.23%	4.51%
CSFB Leveraged Loan Index	7.74%	6.20%	5.03%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

Common Share Price Performance Weekly Closing Price

Portfolio Allocation^{2,3}

(as a % of total investments)

Variable Rate Senior Loan Interests	78.6%
Corporate Bonds	9.9%
Asset-Backed Securities	3.7%
Common Stocks	3.2%
Short-Term Investments	3.1%
Investment Companies	1.3%
Convertible Bonds	0.2%

Top Five Issuers^{2,3}

(as a % of total long-term investments)

Clear Channel Communications, Inc.	1.9%
US Foods, Inc.	1.9%
Univision Communications, Inc.	1.9%
H.J. Heinz Company	1.8%
Federal-Mogul Corporation	1.7%

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- 1 Since inception returns are from 3/25/04.
- 2 Holdings are subject to change.
- 3 Excluding investments in derivatives.

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Portfolio Composition^{2,3}

(as a % of total investments)

Media		10.7%
Health Care Providers & Services		8.8%
Software		6.4%
Pharmaceuticals		6.1%
Food Products		5.4%
Hotels, Restaurants & Leisure		3.3%
Wireless Telecommunication Services		3.1%
Oil, Gas & Consumable Fuels		2.8%
Diversified Telecommunication Services		2.8%
Airlines		2.8%
Diversified Financial Services		2.8%
Health Care Equipment & Supplies		2.5%
Commercial Services & Supplies		2.4%
IT Services		2.2%
Semiconductors & Equipment		2.1%
Specialty Retail		1.9%
Auto Components		1.6%
Food & Staples Retailing		1.6%
Building Products		1.5%
Communications Equipment		1.5%
Asset-Backed Securities		3.7%
Investment Companies		1.3%
Short-Term Investments		3.1%
Other		19.6%
	Nuveen Investments	
	17	

Nuveen Floating Rate Income Opportunity Fund (JRO)

Performance Overview and Holding Summaries as of July 31, 2013

Average Annual Total Returns as of July 31, 2013

Average Annual Since 5-Year Inception¹

JRO at Common Share NAV	15.27%	9.73%	6.61%
JRO at Common Share Price	14.42%	13.87%	6.60%
Barclays U.S. Aggregate Bond			
Index	(1.91)%	5.23%	4.97%
CSFB Leveraged Loan Index	7.74%	6.20%	5.02%

1-Year

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

Common Share Price Performance Weekly Closing Price

Portfolio Allocation^{2,3}

(as a % of total long-term investments)

77.3%
11.2%
4.9%
3.5%
2.9%
0.2%

(as a % of total long-term investments)

Clear Channel Communications, Inc.	2.7%
US Foods, Inc.	2.0%
Federal-Mogul Corporation	1.8%
H.J. Heinz Company	1.7%
Delta Air Lines, Inc.	1.7%

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this page.

- 1 Since inception returns are from 7/27/04.
- 2 Holdings are subject to change.
- 3 Excluding investments in derivatives.

Nuveen Investments

Portfolio Composition^{2,3}

(as a % of total investments)

Media		11.7%
Health Care Providers & Services		7.2%
Software		6.6%
Pharmaceuticals		6.5%
Food Products		4.9%
Health Care Equipment & Supplies		3.2%
Hotels, Restaurants & Leisure		3.0%
Oil, Gas & Consumable Fuels		2.9%
Wireless Telecommunication Services		2.9%
Diversified Financial Services		2.8%
Airlines		2.7%
Commercial Services & Supplies		2.5%
Diversified Telecommunication Services		2.5%
IT Services		2.2%
Semiconductors & Equipment		1.9%
Internet Software & Services		1.8%
Food & Staples Retailing		1.7%
Auto Components		1.7%
Specialty Retail		1.7%
Leisure Equipment & Products		1.5%
Asset-Backed Securities		3.5%
Short-Term Investments		4.9%
Other		19.7%
	Nuveen Investments	
	19	

Nuveen Short Duration Credit Opportunities Fund (JSD)

Performance Overview and Holding Summaries as of July 31, 2013

Average Annual Total Returns as of July 31, 2013

Average Annual

		Since
	1-Year	Inception ¹
JSD at Common Share NAV	11.17%	9.86%
JSD at Common Share Price	10.77%	7.65%
Barclays U.S. Aggregate Bond Index	(1.91)%	3.13%
CSFB Leveraged Loan Index	7.74%	5.37%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

Common Share Price Performance Weekly Closing Price

Portfolio Allocation^{2,3}

(as a % of total investments)

Variable Rate Senior Loan Interests	85.2%
Corporate Bonds	14.6%
Common Stocks	0.2%
Top Five Issuers ^{2,3}	

(as a % of total investments)

Clear Channel Communications, Inc.	2.2%
Delta Air Lines, Inc.	2.2%
Valeant Pharmaceuticals International, Inc.	1.8%
Onex Carestream Finance LP	1.6%
EIG Investors Corp.	1.5%

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this page.

¹ Since inception returns are from 5/25/11.

² Holdings are subject to change.

3 Excluding investments in derivatives.

Nuveen Investments 20

Portfolio Composition^{2,3}

(as a % of total investments)

Health Care Providers & Services		11.5%
Pharmaceuticals		9.1%
Software		8.4%
Media		6.8%
Oil, Gas & Consumable Fuels		5.2%
Health Care Equipment & Supplies		4.6%
Hotels, Restaurants & Leisure		4.4%
Commercial Services & Supplies		4.1%
Internet Software & Services		3.6%
Wireless Telecommunication Services		3.6%
IT Services		3.5%
Food Products		3.1%
Airlines		2.9%
Specialty Retail		1.9%
Diversified Consumer Services		1.9%
Diversified Financial Services		1.9%
Insurance		1.9%
Food & Staples Retailing		1.8%
Other		19.8%
	Nuveen Investments 21	

Report of INDEPENDENT REGISTERED

PUBLIC ACCOUNTING FIRM

The Board of Trustees and Shareholders
Nuveen Senior Income Fund
Nuveen Floating Rate Income Fund
Nuveen Floating Rate Income Opportunity Fund
Nuveen Short Duration Credit Opportunities Fund

We have audited the accompanying statements of assets and liabilities, including the portfolios of investments, of Nuveen Senior Income Fund, Nuveen Floating Rate Income Fund, Nuveen Floating Rate Income Opportunity Fund, and Nuveen Short Duration Credit Opportunities Fund (the "Funds") as of July 31, 2013, and the related statements of operations and cash flows for the year then ended, the statements of changes in net assets for each of the two years in the period then ended, and the financial highlights for each of the periods indicated therein. These financial statements and financial highlights are the responsibility of the Funds' management. Our responsibility is to express an opinion on these financial statements and financial highlights based on our audits.

We conducted our audits in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements and financial highlights are free of material misstatement. We were not engaged to perform an audit of the Funds' internal control over financial reporting. Our audits included consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Funds' internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements and financial highlights, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. Our procedures included confirmation of securities owned as of July 31, 2013, by correspondence with the custodian, counterparty, selling or agent banks, and brokers or by other appropriate auditing procedures where replies from selling or agent banks and brokers were not received. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements and financial highlights referred to above present fairly, in all material respects, the financial positions of Nuveen Senior Income Fund, Nuveen Floating Rate Income Fund, Nuveen Floating Rate Income Opportunity Fund, and Nuveen Short Duration Credit Opportunities Fund at July 31, 2013, and the results of their operations and their cash flows for the year then ended, the changes in their net assets for each of the two years in the period then ended, and the financial highlights for each of the periods indicated therein, in conformity with U.S. generally accepted accounting principles.

Chicago, Illinois September 25, 2013

Nuveen Investments

NSL

Nuveen Senior Income Fund

Portfolio of Investments

July 31, 2013

Am	cipal ount		_	Maturity	Ratings	
(00	00)	Description (1)	Coupon	(2)	(3)	Value
		Long-Term Investments				1
		Variable Rate Senior Loa				tments) (4)
		Aerospace & Defense (Sequa Corporation,	0.5% (0.4% 01 10	otai investine	nts)	
\$ 1	,493	Term Loan B	5.250%	6/19/17	B1	\$ 1,513,022
Ψι	,+50	Airlines 4.3% (3.0% of			D1	Ψ 1,510,022
		American Airlines, Inc.,		110)		
2	2,000	Exit Term Loan, WI/DD	TBD	TBD	Baa2	1,990,000
	,	Delta Air Lines, Inc.,				, ,
4	1,975	Term Loan B1	4.000%	10/18/18	Ba1	5,002,094
		Delta Air Lines, Inc.,				
	995	Term Loan B2	3.250%	4/18/16	Ba1	1,001,716
		United Air Lines, Inc.,				
1	,995	Term Loan B	4.000%	4/01/19	Ba2	2,016,197
0	. F00	US Airways, Inc., Term	4.0E00/	E/00/10	р.	0.504.000
	2,500 2,465	Loan B1, DD1 Total Airlines	4.250%	5/23/19	B+	2,504,062 12,514,069
12	2,403	Auto Components 2.6%	∕₂ (1.8% of Total	Investments	١	12,514,009
		Federal-Mogul	0 (1.0 % OI 10tal	investinents	,	
		Corporation, Tranche B,				
5	5,065	Term Loan, DD1	2.137%	12/29/14	B1	4,988,475
	•	Federal-Mogul				, ,
		Corporation, Tranche C,				
2	2,585	Term Loan, DD1	2.137%	12/28/15	B1	2,545,543
7	7,650	Total Auto Components				7,534,018
		Beverages 0.3% (0.2%	of Total Investn	nents)		
		Constellation Brands,	0.7500/	E /04 /00	DD.	4 000 405
1	,000	Inc., Term Loan	2.750%	5/01/20	BB+	1,002,125
- 1	,756	Biotechnology 0.6% (0 Grifols, Inc., Term Loan	.4% of Total inv 4.250%	6/01/17	Ba1	1,776,356
	,750	Capital Markets 1.8% (Dal	1,770,330
		American Capital, LTD.,	1.2 /8 OF TOtal III	vestilients)		
		Senior Secured Term				
	850	Loan	5.500%	8/15/16	B+	855,568
		Walter Investment				,
		Management				
		Corporation, Tranche B,				
4	I,180	Term Loan, DD1	5.750%	11/28/17	B+	4,226,059

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5,030	Total Capital Markets				5,081,627
	Chemicals 1.8% (1.2% of	f Total Investn	nents)		
	Ineos US Finance LLC,				
2,649	Term Loan, First Lien	4.000%	5/04/18	BB-	2,648,735
	PQ Corporation, Term				
995	Loan, First Lien	4.500%	8/07/17	B+	1,004,950
1,443	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,427,486
5,087	Total Chemicals				5,081,171
	Commercial Services & Su	upplies 4.1%	(2.8% of Tot	al Investme	nts)
	Aramark Corporation,				
2,500	Term Loan, Tranche D	4.000%	9/09/19	BB-	2,528,515
	Brand Energy &				
	Infrastructure Services,				
	Inc., Canadian Tranche				
384	1, Term Loan	6.250%	10/23/18	В	391,557
	Brand Energy &				
	Infrastructure Services,				
	Inc., Term Loan, Second				
1,000	Lien	11.000%	10/23/19	CCC+	1,028,750
	Brand Energy &				
	Infrastructure Services,			_	
1,601	Inc., Term Loan	6.250%	10/23/18	В	1,631,489
	Brickman Group				
	Holdings, Inc., Tranche			_	
507	B2, Term Loan	3.273%	10/14/16	B+	511,559
	Brickman Group				
	Holdings, Inc., Tranche	4.0000/	0/00//0	_	242.222
640	B3, Term Loan	4.000%	9/28/18	B+	643,339
	Ceridian Corporation,	= 0.400/		5.	. === ===
1,574	Extended Term Loan	5.942%	5/09/17	B1	1,587,908
	Harland Clarke Holdings				
0.054	Corporation, Term Loan	7.0000/	E/00/40	_	0.000.470
3,054	B3	7.000%	5/22/18	B+	3,028,472
40.4	Houghton Mifflin, Term	5.0500/	E/00/40	Do	407 700
494	Loan	5.250%	5/22/18	B2	497,762
0.0	Vertrue Inc., Term Loan,	45.0000/	0/04/40	N/D	00.550
90	First Lien	15.000%	2/04/18	N/R	90,556
	Total Commercial				
11,844	Services & Supplies	NI I	4-		11,939,907
		Nuveen Investm 23	nents		
		23			

NSL

Nuveen Senior Income Fund (continued)

Princ Amo (00)	unt	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
(00)	0)	Communications Equipme		رے) 6 of Total Inve		Value
		Alcatel-Lucent, Term	110 0.070 (0.07	o or rotal lilve	otinionto,	
\$ 1,7	742	Loan C	7.250%	1/29/19	B+	\$1,782,699
Ψ .,.	. —	Arris Group, Inc., Term	00,	., = 0, . 0		Ψ :,: σ=,σσσ
4	199	Loan B	3.500%	4/17/20	BB-	498,542
		Total Communications				, -
2,2	241	Equipment				2,281,241
		Computers & Peripherals	0.4% (0.3% of	Total Investr	nents)	
		SunGard Data Systems,				
1,1	194	Inc., Term Loan D	4.500%	1/31/20	BB	1,210,915
		Consumer Finance 1.2%	(0.8% of Total	Investments)		
		Jackson Hewitt Tax				
7	727	Service, Inc., Term Loan	10.000%	10/16/17	N/R	710,215
		Royalty Pharma Finance				
		Trust, Incremental Term				
1,8	321	Loan	4.000%	11/09/18	Baa2	1,829,183
		Springleaf Financial				
_	700	Funding Company, Term	F F000/	E /4 O /4 Z	Б	700.040
	780	Loan	5.500%	5/10/17	В	782,242
3,3	328	Total Consumer Finance	0.40/ /0.00/ of	Tatal Invastm	onto\	3,321,640
		Containers & Packaging Pact Group, Inc., Term	0.4% (0.2% of	rotai investin	ents)	
1.0	000	Loan B	3.750%	5/22/20	Ba3	1,000,625
1,0	000	Distributors 2.1% (1.4% of			Dao	1,000,023
		HD Supply, Inc., Term	or rotal livesti	ileilts)		
6.0	003	Loan B, DD1	4.500%	10/12/17	B+	6,069,819
0,0		Diversified Consumer Serv		= : :		0,000,010
		Cengage Learning			,	
		Acquisitions, Inc., Term				
2,6	086	Loan, (5)	0.000%	7/03/14	D	1,979,850
•		Laureate Education, Inc.,				
2,4	154	Extended Term Loan	5.250%	6/15/18	B1	2,459,150
		Total Diversified				
5,1	134	Consumer Services				4,439,000
		Diversified Financial Servi	ces 3.2% (2.2	% of Total Inv	restments)	
	-00	Guggenheim Partners	4.65057	7/00/22	NUD	
1,5	500	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,519,687
		Home Loan Servicing				
0.0	200	Solutions, Ltd., Term	4.5000/	0/00/00	DD	0.040.000
	000	Loan B	4.500%	6/26/20	BB-	2,016,200
1,8	995		5.000%	2/05/18	B1	2,024,925

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Ocwen Financial Corporation, Term Loan B						
S						
Services		•				
9,207 Financial Services 9,320,371 Diversified Telecommunication Services Charter Communications Charter Communication Charter C		WideOpenWest Finance				
9,207 Financial Services 9,320,371 Diversified Telecommunication Services 2.3% (1.5% of Total Investments)	3,712	•	4.750%	4/01/19	B1	3,759,559
Diversified Telecommunication Charter Communications Charter Communications Charter Communications Charter Communications Charter Communications Charter Communications Charter Loan Ch						
Charter Communications	9,207			/		
Operating Holdings LLC,			eation Services	2.3% (1.5%	6 of Total In	vestments)
1,788						
Intelsat Jackson	0.000		0.0000/	0/00/14	DD.	0.000 500
Holdings, Ltd., Term	2,000		2.080%	3/06/14	BB+	2,006,500
1,788						
Level 3 Financing, Inc., 2,667 Tranche B , Term Loan 5,250% 8/01/19 Ba2 2,689,987 Total Diversified Telecommunication 6,455 Services 6,500,674 Electric Utilities 0.6% (0.4% of Total Investments) Equipower Resources Holdings LLC, Term Loan 1,000 C, WI/DD TBD TBD BB 1,007,500 TXU Corporation, 2014 854 Term Loan 3.721% 10/10/14 B2 612,338 1,854 Total Electric Utilities 1,619,838 Electrical Equipment 0.2% (0.1% of Total Investments) Sensus Metering Systems, Inc., Term 587 Loan, First Lien 4.750% 5/09/17 B1 580,390 Electronic Equipment & Instruments 0.6% (0.4% of Total Investments) SMART Modular Technologies, Inc., Term 1,935 Loan B 8.250% 8/26/17 B 1,765,688 Food & Staples Retailing 2.7% (1.9% of Total Investments) Albertson's LLC, Term 905 Loan B1 4.250% 3/21/16 BB- 914,810 Albertson's LLC, Term 591 Loan B2 4.750% 3/21/16 BB- 914,810 Albertson's LLC, Term 591 Loan B2 4.750% 3/21/16 BB- 914,810 Albertson's LLC, Term 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Ald Corporation, Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661	1 788		4 250%	4/02/18	RR₋	1 80/ 187
2,667	1,700		4.230 /6	4/02/10	DD-	1,004,107
Total Diversified Telecommunication 6,455	2 667		5 250%	8/01/19	Ba2	2 689 987
Telecommunication Services Services Services Electric Utilities 0.6% (0.4% of Total Investments)	2,007		0.20070	0/01/10	Duz	2,000,007
Services						
Flectric Utilities	6,455					6,500,674
Holdings LLC, Term Loan		Electric Utilities 0.6% (0	.4% of Total Inv	estments)		·
1,000 C, WI/DD TBD TBD BB 1,007,500						
TXU Corporation, 2014 Term Loan 3.721% 10/10/14 B2 612,338 1,854 Total Electric Utilities 1,619,838 Electrical Equipment 0.2% (0.1% of Total Investments) Sensus Metering Systems, Inc., Term 587 Loan, First Lien 4.750% 5/09/17 B1 580,390 Electronic Equipment & Instruments 0.6% (0.4% of Total Investments) SMART Modular Technologies, Inc., Term 1,935 Loan B 8.250% 8/26/17 B 1,765,688 Food & Staples Retailing 2.7% (1.9% of Total Investments) Albertson's LLC, Term 905 Loan B1 4.250% 3/21/16 BB- 914,810 Albertson's LLC, Term 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,897,661						
1,854 Term Loan 3.721% 10/10/14 B2 612,338 1,854 Total Electric Utilities 1,619,838 Electrical Equipment 0.2% (0.1% of Total Investments) Sensus Metering Systems, Inc., Term 587 Loan, First Lien 4.750% 5/09/17 B1 580,390 Electronic Equipment & Instruments 0.6% (0.4% of Total Investments) SMART Modular Technologies, Inc., Term 1,935 Loan B 8.250% 8/26/17 B 1,765,688 Food & Staples Retailing 2.7% (1.9% of Total Investments) Albertson's LLC, Term 905 Loan B1 4.250% 3/21/16 BB 914,810 Albertson's LLC, Term 591 Loan B2 4.750% 3/21/19 BB 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,897,661	1,000		TBD	TBD	BB	1,007,500
Total Electric Utilities		· · · · · · · · · · · · · · · · · · ·			_	
Electrical Equipment 0.2% (0.1% of Total Investments)			3.721%	10/10/14	B2	•
Sensus Metering Systems, Inc., Term	1,854					1,619,838
Systems, Inc., Term Loan, First Lien 4.750% 5/09/17 B1 580,390 Electronic Equipment & Instruments 0.6% (0.4% of Total Investments) SMART Modular Technologies, Inc., Term 1,935 Loan B 8.250% 8/26/17 B 1,765,688 Food & Staples Retailing 2.7% (1.9% of Total Investments) Albertson's LLC, Term 905 Loan B1 4.250% 3/21/16 BB- 914,810 Albertson's LLC, Term 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661		• •	2% (U.1% of Tota	ai investmen	its)	
Loan, First Lien		<u> </u>				
Electronic Equipment & Instruments 0.6% (0.4% of Total Investments)	597	•	4 750%	5/00/17	R1	580 300
SMART Modular Technologies, Inc., Term 1,935	307					
Technologies, Inc., Term 1,935				70 (0.470 01	Total invest	inicitis)
1,935 Loan B 8.250% 8/26/17 B 1,765,688 Food & Staples Retailing 2.7% (1.9% of Total Investments) Albertson's LLC, Term 4.250% 3/21/16 BB- 914,810 Albertson's LLC, Term 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, Tranche 2, Term Loan, Tranche 2, Term Loan, Tranche 3, Term Loan, Term Loan B 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,897,661						
Food & Staples Retailing 2.7% (1.9% of Total Investments) Albertson's LLC, Term 905 Loan B1 4.250% 3/21/16 BB- 914,810 Albertson's LLC, Term 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661	1.935	<u> </u>	8.250%	8/26/17	В	1.765.688
Albertson's LLC, Term 905 Loan B1	,					,,
Albertson's LLC, Term 591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661		<u>. </u>	,			
591 Loan B2 4.750% 3/21/19 BB- 595,208 Rite Aid Corporation, Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661	905		4.250%	3/21/16	BB-	914,810
Rite Aid Corporation,						
Tranche 2, Term Loan, 1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661	591		4.750%	3/21/19	BB-	595,208
1,500 Second Lien 4.875% 6/21/21 B- 1,513,125 Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661		•				
Supervalu, Inc., New 996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661	. =	The state of the s		0/0 / /0 :	-	
996 Term Loan B 5.000% 3/21/19 B+ 1,007,674 Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661	1,500		4.875%	6/21/21	В-	1,513,125
Wilton Products, Inc., 3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661	000		F 0000/	0/04/40	_	4 007 074
3,850 Tranche B, Term Loan 7.500% 8/30/18 B1 3,866,844 Total Food & Staples 7,842 Retailing 7,897,661	996		5.000%	3/21/19	R+	1,007,674
Total Food & Staples 7,842 Retailing 7,897,661	2 050		7 5000/	9/20/19	D1	2 066 044
7,842 Retailing 7,897,661	3,030		7.300%	0/30/10	ום	3,000,044
	7 842	•				7 897 661
Nuveen Investments	7,072	Totaling	Nuveen Investme	ents		7,007,001
24						

	ncipal					
	nount	Description (1)	Couran	Maturity	Ratings	Value
()	000)	Description (1) Food Products 8.7% (6.	Coupon	(2)	(3)	Value
		AdvancePierre Foods,	o /o or rotal lill	coments)		
		Inc., Term Loan, First				
\$	1,990	Lien	5.750%	7/10/17	B1	\$ 2,015,705
		AdvancePierre Foods,				
	900	Inc., Term Loan, Second Lien	9.500%	10/10/17	CCC+	919,875
	900	BJ's Wholesale Club,	9.500%	10/10/17	000+	919,075
		Inc., Term Loan, First				
	893	Lien	4.250%	9/26/19	В	898,786
		Ferrara Candy				
	427	Company, Term Loan B	7.504%	6/18/18	В	426,599
	0.000	H.J. Heinz Company,	0.5000/	0/05/00	DD	0.400.405
	9,300	Term Loan B2 Michael Foods Group,	3.500%	6/05/20	BB	9,400,105
	1,619	Inc., Term Loan	4.250%	2/25/18	Ba3	1,643,748
	1,010	Pinnacle Foods Finance	1.20070	2,20,10	Duo	1,010,710
	998	LLC, Term Loan G	3.250%	4/29/20	BB-	999,370
		Sprouts Farmers Market				
		Holdings LLC, Term	. =	1/00/00	_	
	1,000	Loan US Foods, Inc.,	4.500%	4/23/20	B+	1,002,500
	7,252	Incremental Term Loan	4.500%	3/31/19	B2	7,275,232
	7,202	Wendy's, Inc., Term	4.000 /0	0/01/10	<u> </u>	7,270,202
	545	Loan B	3.250%	5/15/19	BB-	546,829
2	4,924	Total Food Products				25,128,749
		Health Care Equipment &	Supplies 4.1	% (2.8% of To	otal Investmer	nts)
	1 721	Hologic, Inc., Term Loan B	4.500%	8/01/19	BBB-	1 742 052
	1,731	Kinetic Concepts, Inc.,	4.300%	0/01/19	DDD-	1,743,053
	4,925	Term Loan D1	4.500%	5/04/18	Ba2	4,988,357
	,	Onex Carestream				, ,
		Finance LP, Term Loan,				
	4,000	First Lien	5.000%	6/07/19	B+	4,030,832
		Onex Carestream				
	1,000	Finance LP, Term Loan, Second Lien	9.500%	12/07/19	B-	991,667
	1,000	Total Health Care	9.500 /6	12/07/19	D-	991,007
1	1,656	Equipment & Supplies				11,753,909
		Health Care Providers & S	Services 9.7%	6.7% of Tot	al Investment	s)
		Apria Healthcare Group,				
	0.000	Inc., Term Loan, First	C 7F00/	4/00/00	DD	0.000 EEE
	2,993	Lien Ardent Medical	6.750%	4/06/20	BB-	3,020,555
		Services, Inc., Term				
	1,406	Loan, First Lien	6.750%	7/02/18	B+	1,414,260
	938		TBD	TBD	В	948,047

BioScrip, Inc., Delayed Draw, Term Loan, WI/DD

	WI/DD				
	Community Health				
	Systems, Inc., Extended				
21	Term Loan	3.773%	1/25/17	BB	21,263
	DaVita, Inc., New Term				
3,980	Loan B2	4.000%	11/01/19	Ba2	4,007,717
	Genesis Healthcare				
618	LLC, Term Loan	10.002%	12/04/17	B+	631,010
	Gentiva Health Services,				
2,135	Inc., Term Loan B	6.500%	8/17/16	B+	2,143,177
	Golden Living, Term				
3,526	Loan	5.000%	5/04/18	B1	3,426,756
	Health Management				
	Associates, Inc.,				
	Replacement Term Loan				
582	В	3.500%	11/16/18	BB-	584,508
	Heartland Dental Care,				
005	Inc., Term Loan, First	0.0500/	10/01/10	D 0	1 004 505
995	Lien	6.250%	12/21/18	Ba3	1,004,535
	Heartland Dental Care,				
F00	Inc., Term Loan, Second	0.7500/	0/00/10	000	E44.07E
500	Lien	9.750%	6/20/19	CCC+	511,875
1 202	Kindred Healthcare, Inc., Term Loan B1	4.0500/	6/01/10	Po2	1 202 500
1,302	LHP Operations Co.	4.250%	6/01/18	Ba3	1,302,589
924	LLC, Term Loan B	9.000%	7/03/18	В	937,860
324	National Mentor	9.000 /6	7/03/10	Ь	337,000
	Holdings, Inc., Term				
992	Loan B	6.500%	2/09/17	B+	999,213
002	Select Medical	0.00070	2/00/17	D1	000,210
	Corporation, Term Loan				
1,340	В	4.002%	6/01/18	Ba2	1,347,059
,,,,,,	Sheridan Holdings, Inc.,		0, 0 1, 1 0		.,,.
1,980	Term Loan, First Lien	4.500%	6/29/18	B+	1,995,395
,	Sheridan Holdings, Inc.,				, ,
1,000	Term Loan, Second Lien	9.000%	7/01/19	B-	1,008,750
	Skilled Healthcare				
1,040	Group, Inc., Term Loan	6.788%	4/09/16	B1	1,048,076
	Vanguard Health				
	Holding Company II				
1,531	LLC, Term Loan B	3.750%	1/29/16	Ba2	1,538,230
	Total Health Care				
27,803	Providers & Services				27,890,875
	Hotels, Restaurants & Leis	sure 5.6% (3.	.9% of Total	Investments	5)
	24 Hour Fitness				
	Worldwide, Inc., Term			_	
1,940	Loan B	5.250%	4/22/16	Ba3	1,964,263
1,426	BLB Management	5.250%	11/10/18	BB-	1,444,641
	Services, Inc., Term				

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Caesars Entertainment Operating Company, 1,428 Inc., Term Loan B6 5.440% 1/28/18 B- CCM Merger, Inc., Term 3,074 Loan 5.000% 3/01/17 B+ 3,109,010 Landry's Restaurant's, 1,968 Inc., Term Loan B 4.750% 4/24/18 BB- Inc., Term Loan B 4.750% 4/24/18 BB- MGM Resorts International, Term Loan 1,493 B 3.500% 12/20/19 BB 1,497,158 Scientific Games Corporation, Term Loan 2,000 B, WI/DD TBD Ba2 1,997,500 Seaworld Parks and Entertainment, Inc., 952 Term Loan B2 3.000% 5/14/20 BB- Station Casino LLC, 1,995 Term Loan B 5.000% 3/02/20 B1 2,016,554 Total Hotels, 16,276 Restaurants & Leisure Household Durables AOT Bedding Super Holdings LLC, Term
1,428 Inc., Term Loan B6 5.440% 1/28/18 B- 1,269,493 CCM Merger, Inc., Term 3,074 Loan 5.000% 3/01/17 B+ 3,109,010 Landry's Restaurant's, 1,968 Inc., Term Loan B 4.750% 4/24/18 BB- 1,994,553 MGM Resorts International, Term Loan 1,493 B 3.500% 12/20/19 BB 1,497,158 Scientific Games Corporation, Term Loan 2,000 B, WI/DD TBD TBD Ba2 1,997,500 Seaworld Parks and Entertainment, Inc., 952 Term Loan B2 3.000% 5/14/20 BB- 951,389 Station Casino LLC, 1,995 Term Loan B 5.000% 3/02/20 B1 2,016,554 Total Hotels, 16,276 Restaurants & Leisure 16,244,561 Household Durables 1.1% (0.7% of Total Investments) AOT Bedding Super
CCM Merger, Inc., Term 3,074 Loan 5.000% 3/01/17 B+ 3,109,010 Landry's Restaurant's, 1,968 Inc., Term Loan B 4.750% 4/24/18 BB- 1,994,553 MGM Resorts International, Term Loan 1,493 B 3.500% 12/20/19 BB 1,497,158 Scientific Games Corporation, Term Loan 2,000 B, WI/DD TBD TBD Ba2 1,997,500 Seaworld Parks and Entertainment, Inc., 952 Term Loan B2 3.000% 5/14/20 BB- 951,389 Station Casino LLC, 1,995 Term Loan B 5.000% 3/02/20 B1 2,016,554 Total Hotels, 16,276 Restaurants & Leisure Household Durables 1.1% (0.7% of Total Investments) AOT Bedding Super
3,074 Loan 5.000% 3/01/17 B+ 3,109,010 Landry's Restaurant's, 1,968 Inc., Term Loan B 4.750% 4/24/18 BB- 1,994,553 MGM Resorts International, Term Loan 1,493 B 3.500% 12/20/19 BB 1,497,158 Scientific Games Corporation, Term Loan 2,000 B, WI/DD TBD TBD Ba2 1,997,500 Seaworld Parks and Entertainment, Inc., 952 Term Loan B2 3.000% 5/14/20 BB- 951,389 Station Casino LLC, 1,995 Term Loan B 5.000% 3/02/20 B1 2,016,554 Total Hotels, 16,276 Restaurants & Leisure 16,244,561 Household Durables 1.1% (0.7% of Total Investments) AOT Bedding Super
Landry's Restaurant's, 1,968 Inc., Term Loan B
1,968 Inc., Term Loan B
MGM Resorts International, Term Loan 1,493 B 3.500% 12/20/19 BB 1,497,158 Scientific Games Corporation, Term Loan 2,000 B, WI/DD TBD TBD Ba2 1,997,500 Seaworld Parks and Entertainment, Inc., 952 Term Loan B2 3.000% 5/14/20 BB- 951,389 Station Casino LLC, 1,995 Term Loan B 5.000% 3/02/20 B1 2,016,554 Total Hotels, 16,276 Restaurants & Leisure 16,244,561 Household Durables 1.1% (0.7% of Total Investments) AOT Bedding Super
1,493 B 3.500% 12/20/19 BB 1,497,158 Scientific Games Corporation, Term Loan 2,000 B, WI/DD TBD TBD Ba2 1,997,500 Seaworld Parks and Entertainment, Inc., 952 Term Loan B2 3.000% 5/14/20 BB- 951,389 Station Casino LLC, 1,995 Term Loan B 5.000% 3/02/20 B1 2,016,554 Total Hotels, 16,276 Restaurants & Leisure 16,244,561 Household Durables 1.1% (0.7% of Total Investments) AOT Bedding Super
Scientific Games Corporation, Term Loan 2,000 B, WI/DD TBD TBD Ba2 1,997,500 Seaworld Parks and Entertainment, Inc., 952 Term Loan B2 3.000% 5/14/20 BB- 951,389 Station Casino LLC, 1,995 Term Loan B 5.000% 3/02/20 B1 2,016,554 Total Hotels, 16,276 Restaurants & Leisure 16,244,561 Household Durables 1.1% (0.7% of Total Investments) AOT Bedding Super
Corporation, Term Loan 2,000 B, WI/DD TBD TBD Ba2 1,997,500 Seaworld Parks and Entertainment, Inc., 952 Term Loan B2 3.000% 5/14/20 BB- 951,389 Station Casino LLC, 1,995 Term Loan B 5.000% 3/02/20 B1 2,016,554 Total Hotels, 16,276 Restaurants & Leisure 16,244,561 Household Durables 1.1% (0.7% of Total Investments) AOT Bedding Super
2,000 B, WI/DD TBD TBD Ba2 1,997,500 Seaworld Parks and Entertainment, Inc., 952 Term Loan B2 3.000% 5/14/20 BB- 951,389 Station Casino LLC, 1,995 Term Loan B 5.000% 3/02/20 B1 2,016,554 Total Hotels, 16,276 Restaurants & Leisure 16,244,561 Household Durables 1.1% (0.7% of Total Investments) AOT Bedding Super
Seaworld Parks and Entertainment, Inc., 952 Term Loan B2 3.000% 5/14/20 BB- 951,389 Station Casino LLC, 1,995 Term Loan B 5.000% 3/02/20 B1 2,016,554 Total Hotels, 16,276 Restaurants & Leisure 16,244,561 Household Durables 1.1% (0.7% of Total Investments) AOT Bedding Super
Entertainment, Inc., 952 Term Loan B2 3.000% 5/14/20 BB- 951,389 Station Casino LLC, 1,995 Term Loan B 5.000% 3/02/20 B1 2,016,554 Total Hotels, 16,276 Restaurants & Leisure 16,244,561 Household Durables 1.1% (0.7% of Total Investments) AOT Bedding Super
952 Term Loan B2 3.000% 5/14/20 BB- 951,389 Station Casino LLC, 1,995 Term Loan B 5.000% 3/02/20 B1 2,016,554 Total Hotels, 16,276 Restaurants & Leisure 16,244,561 Household Durables 1.1% (0.7% of Total Investments) AOT Bedding Super
Station Casino LLC, 1,995 Term Loan B 5.000% 3/02/20 B1 2,016,554 Total Hotels, 16,276 Restaurants & Leisure 16,244,561 Household Durables 1.1% (0.7% of Total Investments) AOT Bedding Super
1,995 Term Loan B 5.000% 3/02/20 B1 2,016,554 Total Hotels, 16,276 Restaurants & Leisure 16,244,561 Household Durables 1.1% (0.7% of Total Investments) AOT Bedding Super
Total Hotels, 16,276 Restaurants & Leisure 16,244,561 Household Durables 1.1% (0.7% of Total Investments) AOT Bedding Super
16,276 Restaurants & Leisure 16,244,561 Household Durables 1.1% (0.7% of Total Investments) AOT Bedding Super
AOT Bedding Super
· ·
Holdings LLC, Term
498 Loan B 5.000% 10/01/19 B+ 502,431
Spectrum Brands, Inc.,
530 Term Loan 4.510% 12/17/19 Ba3 534,976 Sun Products
1,995 Corporation, Term Loan 5.500% 3/23/20 B1 1,997,494
Total Household
3,023 Durables 3,034,901
Nuveen Investments
25

NSL

Nuveen Senior Income Fund (continued)

Α	rincipal mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	(000)	Industrial Conglomerates		of Total Inves		Value
\$	3,993	DuPont Performance Coatings, Dollar Term Loan B, DD1	4.750%	2/03/20	В+	\$ 4,036,793
Ψ	0,000	Insurance 2.1% (1.4% of				φ 1,000,700
		Sedgwick Holdings, Inc.,				
	1,442	Term Loan, First Lien	4.250%	6/12/18	B+	1,456,731
	,	USI Holdings				, , -
		Corporation, Term Loan				
	2,488	В ,	5.250%	12/27/19	B1	2,512,064
	,	Vantage Drilling				, ,
	1,925	Company, Term Loan B	6.250%	10/25/17	B-	1,941,041
	5,855	Total Insurance				5,909,836
		Internet & Catalog Retail	1.0% (0.7% of	f Total Invest	ments)	
		EIG Investors Corp.,				
	2,886	Term Loan, First Lien	6.250%	11/09/19	B1	2,910,748
		Internet Software & Service	es 1.3% (0.9	% of Total Inv	vestments)	
	925	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	932,169
		Sabre, Inc., Term Loan				
	746	В	5.250%	2/19/19	B1	757,094
		SSI Investments II, Ltd.,				
	1,935	New Term Loan	5.000%	5/26/17	Ba3	1,952,099
		Total Internet Software				
	3,606	& Services		- \		3,641,362
		IT Services 3.3% (2.3% of	f Total Investr	nents)		
	1 100	CompuCom Systems,	4.0500/	F/00/00	D4	1 500 000
	1,490	Inc., Term Loan B	4.250%	5/09/20	B1	1,503,282
	2 000	EIG Investors Corp., Term Loan, Second Lien	10.0500/	E/00/00	CCC+	0.010.500
	2,000	SRA International, Term	10.250%	5/09/20	000+	2,012,500
	327	Loan	6.500%	7/20/18	B1	328,652
	321	SunGard Data Systems,	0.500 /6	7/20/10	Di	320,032
	998	Inc., Term Loan E	4.000%	3/08/20	BB	1,006,683
	330	VFH Parent LLC, Term	4.00070	0/00/20		1,000,000
	1,163	Loan B	5.775%	7/08/16	N/R	1,174,140
	1,100	Zayo Group LLC, Term	0.770	7,00,10	14/11	1,17 1,1 10
	3,465	Loan B	4.500%	7/02/19	B1	3,499,109
	9,443	Total IT Services				9,524,366
	-, ·-	Leisure Equipment & Prod	ucts 2.2% (1	1.5% of Total	Investments)	-,,
	3,017	Bombardier Recreational Products,	4.000%	1/30/19	B+	3,028,457

	Inc., Term Loan				
	Equinox Holdings, Inc.,				
1,197	New Initial Term Loan B	4.501%	1/31/20	B1	1,205,978
	Four Seasons Holdings,				
4 500	Inc., Term Loan, First	4.0500/	0/07/00	D.D.	4 500 005
1,500	Lien	4.250%	6/27/20	BB-	1,520,625
	Four Seasons Holdings, Inc., Term Loan, Second				
500	Lien	6.250%	12/27/20	B-	512,500
300	Total Leisure Equipment	0.230 /6	12/21/20	D	312,300
6,214	& Products				6,267,560
,	Machinery 1.0% (0.7%	of Total Investn	nents)		, ,
	Gardner Denver, Inc.,				
3,000	Term Loan, WI/DD	TBD	TBD	B1	3,015,000
	Media 8.8% (6.0% of To	otal Investments	s)		
	Cengage Learning				
	Acquisitions, Inc., Tranche B, Extended				
873	Term Loan, (5)	0.000%	7/04/17	D	648,813
070	Cumulus Media, Inc.,	0.00070	770 1717		010,010
1,334	Term Loan B, First Lien	4.500%	9/18/18	Ba2	1,348,853
	Cumulus Media, Inc.,				
968	Term Loan, Second Lien	7.500%	9/16/19	B3	994,598
	Emerald Expositions				
1 000	Holdings, Inc., Term	F F000/	0/17/00	DD	1 010 000
1,000	Loan, First Lien FoxCo Acquisition Sub	5.500%	6/17/20	BB-	1,010,000
993	LLC, Initial Term Loan	5.500%	7/14/17	В	1,004,909
	Interactive Data	0.000,0	.,,	_	.,
572	Corporation, Term Loan	3.750%	1/31/18	Ba3	574,250
	Internet Brands, Inc.,				
998	Term Loan B	6.250%	3/18/19	B+	1,001,864
	McGraw-Hill Education				
1,995	Holdings LLC, Term Loan	9.000%	3/22/19	B2	2,008,716
1,995	Media General, Inc.,	9.000 /6	3/22/19	DZ	2,000,710
	Delayed Draw, Term				
1,000	Loan, WI/DD	TBD	TBD	BB-	1,000,938
	Mediacom Broadband				
	LLC, Tranche G, Term				
993	Loan	4.000%	1/20/20	Ba3	994,567
1,861	Radio One, Inc., Term Loan B, First Lien	7.500%	2/14/17	B+	1,912,682
1,001	Springer Science &	7.500 /6	Z/14/17	D+	1,912,002
	Business Media, Inc.,				
1,500	Term Loan, WI/DD	TBD	TBD	В	1,484,062
,	Weather Channel				, ,
	Corporation, Term Loan,				
500	Second Lien	7.000%	6/26/20	B3	513,125
0.047	Tribune Company, Exit	4.0000/	10/17/10	DD	0.044.007
3,317	Term Loan B	4.000%	12/17/19	BB+	3,344,867

	Univision				
3,899	Communications, Inc., Term Loan C1	4.500%	3/01/20	B+	3,925,982
0,000	UPC Broadband Holding	1.00070	0,01,20	Β,	3,323,332
1,714	BV, Term Loan AF	4.000%	1/31/21	BB-	1,727,680
	WMG Acquisition				, ,
	Corporation, Tranche B,				
1,328	Refinancing Term Loan	3.750%	7/01/20	BB-	1,333,394
	Yell Group PLC, Term				
1,839	Loan, (5)	0.000%	7/31/14	N/R	395,301
26,684	Total Media				25,224,601
	Multiline Retail 0.3% (0.2	% of Total Inv	estments)		
	99 Cents Only Stores,				
833	Term Loan B1	5.253%	1/11/19	B+	842,708
		Nuveen Investn	nents		
		26			

	incipal					
	mount	- 1.11 (1)		Maturity	Ratings	
((000)	Description (1)	Coupon	(2)	(3)	Value
		Oil, Gas & Consumable F Crestwood Holdings	ueis 4.6% (3.	.2% of Total if	ivestments)	
\$	1,377	LLC, Term Loan B	7.000%	6/19/19	В	\$ 1,404,494
Ψ	1,077	EP Energy LLC, Term	7.00070	0/10/10		Ψ 1,101,101
	1,250	Loan B3, Second Lien	3.500%	5/24/18	Ba3	1,252,474
		Frac Tech International				
	751	LLC, Term Loan	8.500%	5/06/16	B+	750,648
		Harvey Gulf International				
		Marine, Inc., Term Loan	5 500°/	0/40/00	5.4	0.000.500
	2,000	B Drill Disc Holdings Inc	5.500%	6/18/20	B1	2,032,500
	3,000	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	3,041,250
	3,000	Pacific Drilling S.A.,	0.000 /6	3/31/21	D+	3,041,230
	1,500	Term Loan B	4.500%	6/03/18	B+	1,510,500
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Rice Drilling LLC., Term		0,00,10		1,010,000
	998	Loan, Second Lien	8.500%	10/25/18	N/R	987,525
		Samson Investment				
		Company, Initial Term				
	1,250	Loan, Second Lien	6.000%	9/25/18	B1	1,266,406
	000	Saxon Energy Services,	F 5000/	0/40/40	D 0	1 000 111
	998	Inc., Term Loan	5.500%	2/13/19	Ba3	1,003,111
4	13,124	Total Oil, Gas & Consumable Fuels				13,248,908
	10,124		% (0.1% of Tota	l Investments	:)	13,240,300
		Prestige Brands, Inc.,	(011 /0 01 10 10		,	
	429	Term Loan B1	3.778%	1/31/19	BB-	434,071
		Pharmaceuticals 9.5% (6.5% of Total I	nvestments)		
		BioScrip, Inc., Term				
	563	Loan B, WI/DD	TBD	TBD	В	568,828
		ConvaTec Healthcare,				
	1 051	Incremental Term Loan	5.000%	10/00/16	Do0	1 056 906
	1,051	B Generic Drug Holdings,	5.000%	12/22/16	Ba3	1,056,896
	863	Inc., Term Loan B	5.000%	10/29/19	B+	868,078
	000	Graceway	0.00070	10/20/10	D (000,070
		Pharmaceuticals LLC,				
		Second Lien Term Loan,				
	2,000	(5)	0.000%	5/03/13	N/R	60,000
		Graceway				
		Pharmaceuticals LLC,		_,,	=	
	129	Term Loan, (5)	0.000%	5/03/12	N/R	142,310
		Par Pharmaceutical				
	1,820	Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	1,828,216
	1,020	Pharmaceutical Product	7.200/0	3/30/13	D _T	1,020,210
		Development, Inc., Term				
	2,953	Loan B, First Lien	4.250%	12/01/18	Ba3	2,980,295

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2,327	Quintiles Transnational Corp., Term Loan B2	4.500%	6/08/18	BB-	2,352,882	
	Therakos, Inc., Term					
1,493	Loan, First Lien	7.500%	12/27/17	В	1,498,097	
0.710	Valeant Pharmaceuticals International, Inc., Series	0.5000/	0/10/10	DDD	0.700.400	
3,718	D, Term Loan Valeant Pharmaceuticals	3.500%	2/19/19	BBB-	3,760,466	
	International, Inc., Term					
7,000	Loan E, WI/DD	TBD	TBD	Ba1	7,102,375	
7,000	Warner Chilcott	100	100	Бат	7,102,070	
	Company LLC,					
794	Additional Term Loan B1	4.250%	3/15/18	BBB-	796,202	
	Warner Chilcott					
	Corporation, Term Loan					
1,824	B1	4.250%	3/15/18	BBB-	1,828,985	
	Warner Chilcott					
	Corporation, Term Loan	4.05004	0/15/10			
112	B2	4.250%	3/15/18	BBB-	111,924	
	Warner Chilcott Corporation, Term Loan					
1,437	B3	4.250%	3/15/18	BBB-	1,441,273	
1,407	Warner Chilcott	4.230 /6	3/13/10	000-	1,441,270	
	Corporation, Term Loan					
771	B4	3.186%	8/15/17	BBB-	772,038	
	Warner Chilcott				,	
	Corporation, Term Loan					
154	B5	3.186%	8/20/17	BBB-	154,408	
29,009	Total Pharmaceuticals				27,323,273	
	Real Estate Investment T	rust 1.8% (1.3% of Total Investments)				
4 500	Capital Automotive LP,	0.0000/	4/00/00	D4	4 5 40 750	
1,500	Term Loan, Second Lien	6.000%	4/30/20	B1	1,548,750	
2,237	iStar Financial, Inc., Term Loan	4.500%	10/15/17	BB-	2,249,390	
2,237	Starwood Property Trust,	4.300%	10/13/17	DD-	2,249,390	
1,496	Inc., Term Loan B	3.500%	4/17/20	BB+	1,499,991	
1,100	Total Real Estate	0.00070	., . , , _ 0	22,	1,100,001	
5,233	Investment Trust				5,298,131	
	Real Estate Management	& Developmen	nt 1.3% (0.9	% of Total In	nvestments)	
	Capital Automotive LP,					
1,198	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,209,510	
0.400	Realogy Corporation,	4.5000/	0/05/00	55	0.500.000	
2,492	Term Loan B	4.500%	3/05/20	BB-	2,523,363	
	Total Real Estate Management &					
3,690	Development				3,732,873	
3,030	Road & Rail 0.4% (0.3%	of Total Inves	tments)		0,702,070	
	Swift Transportation	J. 10tal 111703				
	Company, Inc., Term					
1,123	Loan B2	4.000%	12/21/17	ВВ	1,135,415	
	Semiconductors & Equip	ment 2.1% (1	.4% of Total	Investments		

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	Freescale				
	Semiconductor, Inc.,				
1,995	Term Loan, Tranche B4	5.000%	2/28/20	B1	2,018,276
	NXP Semiconductor				
	LLC, Incremental Term				
995	Loan C	4.750%	1/10/20	B+	1,016,559
	NXP Semiconductor	117 00 70	1, 10, 20		1,010,000
1,955	LLC, Term Loan	4.500%	3/03/17	B1	1,991,656
1,000	Spansion LLC, Term	1.00070	0/00/17	٥,	1,001,000
965	Loan B	5.250%	12/13/18	BB+	972,907
303	Total Semiconductors &	0.20070	12/10/10	DDT	372,307
5,910	Equipment				5,999,398
3,310	Software 10.2% (7.0% o	f Total Investo	nonto)		3,333,390
	•	i iotai iiivestii	ieiiis)		
0.400	Attachmate Corporation,	7.0500/	44/00/47	DD	0.540.007
2,490	Term Loan, First Lien	7.250%	11/22/17	BB-	2,518,967
	Blackboard, Inc., Term			_	
1,128	Loan B2	6.250%	10/04/18	B+	1,143,388
	Datatel Parent Corp,				
2,406	Term Loan B, DD1	4.500%	7/19/18	B+	2,431,659
	Emdeon Business				
	Services LLC, Term				
4,579	Loan B2, DD1	3.750%	11/02/18	BB-	4,613,380
•	·	Nuveen Investr	nents		,
		27			

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Nuveen Senior Income Fund (continued)

Principal Amount (000)		Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Software (continued)				
		Epicor Software				
Φ.	050	Corporation, Term Loan,	4.5000/	E/40/40	D 0	Φ 050 447
\$	653	B1	4.500%	5/16/18	Ba3	\$ 658,447
	993	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	998,095
	993	Greeneden U.S.	6.000%	3/02/16	D+	990,090
		Holdings II LLC, Term				
	876	Loan B	4.000%	2/08/20	B+	878,353
	070	Infor Enterprise	1.00070	2,00,20		070,000
		Applications, Term Loan				
	6,981	В	5.250%	4/05/18	Ba3	7,058,143
		IPC Systems, Inc.,				
		Extended Term Loan,				
	1,234	Tranche B1, First Lien	7.750%	7/31/17	B1	1,227,364
		IPC Systems, Inc., Term				
	2,500	Loan, Second Lien	5.436%	6/01/15	CCC	2,100,000
	o .=.	Misys PLC, Term Loan,	-	10/10/10	D 0	
	3,474	First Lien	7.250%	12/12/18	Ba3	3,514,567
	1 104	RedPrairie Corporation,	0.7500/	10/01/10	Б	1 000 170
	1,194	Term Loan, First Lien Vertafore, Inc., Term	6.750%	12/21/18	B+	1,206,473
	975	Loan, First Lien	4.250%	10/03/19	B+	981,364
	29,483	Total Software	4.230 /6	10/03/19	DT	29,330,200
	20,400		0% of Total Ir	vestments)		20,000,200
		Charlotte Russe, Inc.,	o /o or Total II	ivocumorito,		
	1,000	Initial Term Loan	6.750%	5/22/19	B2	981,875
	,	Collective Brands, Inc.,				,
	2,729	Term Loan B	7.250%	10/09/19	В	2,771,717
		J.C. Penney				
		Corporation, Inc., Term				
	3,000	Loan, First Lien	6.000%	5/22/18	B2	3,028,125
		Jo-Ann Stores, Inc.,			_	
	1,657	Term Loan, First Lien	4.000%	3/16/18	B+	1,664,497
	8,386	Total Specialty Retail		20/ /0 00/ -4 7	'atal lassa - t	8,446,214
		Trading Companies & Dis	tributors 0.3	5% (U.2% Of I	otal investme	nts)
	842	Wesco Distribution, Inc., Term Loan B	4.500%	12/04/19	Ba3	849,441
	042	Wireless Telecommunicat			of Total Inves	· ·
		Asurion LLC, Term Loan	ion oervices	7.0 /6 (2.0 /6	or rotal lives	inicitis)
	1,818	B1	4.500%	5/24/19	B+	1,820,967

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	Clear Channel						
1,723	Communications, Inc., Tranche B, Term Loan	3.836%	1/29/16	CCC+	1,620,571		
.,0	Cricket	0.000,	.,,		.,,.		
	Communications, Inc.,						
2,500	Term Loan C	4.750%	3/08/20	Ba3	2,521,095		
	Fairpoint Communications, Inc.,						
3,034	Term Loan B	7.500%	2/11/19	В	3,022,525		
	IPC Systems, Inc., Term						
4 005	Loan, Tranche C, First	7.7500/	7/04/47	D4	1 007 050		
1,985	Lien Presidio, Inc., New	7.750%	7/31/17	B1	1,937,856		
695	Term Loan	5.750%	3/31/17	Ba3	697,232		
	Total Wireless				,		
44.755	Telecommunication				11 000 010		
11,755	Services Total Variable Rate				11,620,246		
	Senior Loan Interests						
\$ 348,285	(cost \$343,893,052)				345,294,296		
Shares	Description (1)				Value		
Common Stocks 3.5% (2.4% of Total Investments) Building Products 1.6% (1.1% of Total Investments)							
				•			
	Building Products 1.69			•			
88,501	Building Products 1.69 Masonite Worldwide Holdings, (6)	% (1.1% of Tota	al Investmen	ts)	\$ 4,425,050		
88,501	Building Products 1.69 Masonite Worldwide Holdings, (6) Health Care Providers &	% (1.1% of Tota	al Investmen	ts)			
	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings	% (1.1% of Tota	al Investmen	ts)	ents)		
88,501 7,231	Building Products 1.69 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7)	% (1.1% of Tota Services 0.3	al Investmen	ts) Total Investm	940,030		
	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings	% (1.1% of Tota Services 0.3	al Investmen	ts) Total Investm	940,030		
	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7)	% (1.1% of Total Services 0.3 eisure 0.3% (al Investments (0.2% of T	ts) Total Investm	940,030		
7,231	Building Products 1.69 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T	% (1.1% of Total Services 0.3 eisure 0.3% (al Investments (0.2% of T	ts) Total Investm	940,030 s)		
7,231 40,968	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer,	% (1.1% of Total Services 0.3 eisure 0.3% (al Investments (0.2% of T	ts) Total Investm	940,030 s) 947,385		
7,231 40,968 48,954	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer, (6), (7)	% (1.1% of Total Services 0.3 eisure 0.3% (al Investments (0.2% of T	ts) Total Investm	940,030 947,385 2,655,755		
7,231 40,968	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer,	% (1.1% of Total Services 0.3 eisure 0.3% (al Investments (0.2% of T	ts) Total Investm	940,030 s) 947,385		
7,231 40,968 48,954 18,422	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer, (6), (7) Tribune Company, (6) Tribune Company, (8) Total Media	% (1.1% of Total Services 0.3 eisure 0.3% (al Investment % (0.2% of T 0.2% of Tota	ts) Total Investments	940,030 947,385 2,655,755		
7,231 40,968 48,954 18,422 14,825	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer, (6), (7) Tribune Company, (6) Tribune Company, (8) Total Media Professional Services	% (1.1% of Total Services 0.3 eisure 0.3% (al Investment % (0.2% of T 0.2% of Tota	ts) Total Investments	940,030 947,385 2,655,755 1,164,270 3,820,025		
7,231 40,968 48,954 18,422	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer, (6), (7) Tribune Company, (6) Tribune Company, (8) Total Media Professional Services Vertrue, Inc., (7)	% (1.1% of Total Services 0.3 eisure 0.3% (al Investment % (0.2% of T 0.2% of Tota	ts) Total Investments	940,030 947,385 2,655,755 1,164,270		
7,231 40,968 48,954 18,422 14,825	Building Products 1.66 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer, (6), (7) Tribune Company, (6) Tribune Company, (8) Total Media Professional Services	% (1.1% of Total Services 0.3 eisure 0.3% (al Investment % (0.2% of T 0.2% of Tota	ts) Total Investments	940,030 947,385 2,655,755 1,164,270 3,820,025		
7,231 40,968 48,954 18,422 14,825	Building Products 1.69 Masonite Worldwide Holdings, (6) Health Care Providers & LifeCare Holdings Private Stock, (6), (7) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (6), (7) Media 1.3% (0.9% of T Metro-Goldwyn-Mayer, (6), (7) Tribune Company, (6) Tribune Company, (8) Total Media Professional Services Vertrue, Inc., (7) Total Common Stocks	% (1.1% of Total Services 0.3 eisure 0.3% (al Investments 6% (0.2% of Total 0.2% of Total ts)	ts) Total Investments	940,030 947,385 2,655,755 1,164,270 3,820,025 28,291		

	incipal					
	mount		_		Ratings	
((000)	Description (1)	Coupon	Maturity	(3)	Value
		Convertible Bonds 0.3%			_	
		Communications Equipme	nt 0.3% (0.2%	6 of Total Inve	estments)	
		Nortel Networks Corp.,		==		
\$	850	(5)	1.750%	4/15/12	N/R	\$ 833,000
		Total Convertible				
\$.	850	Bonds (cost \$710,500)				833,000
	incipal				D	
	mount	B			Ratings	V/ .1
((000)	Description (1)	Coupon	Maturity	(3)	Value
		Corporate Bonds 15.8% (•		
Φ	F00	Commercial Services & Su	•			
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 508,750
	816	Harland Clarke Holdings	9.500%	5/15/15	B-	819,060
	E00	Tervita Corporation,	0.0000/	11/15/10	DO	E10 10F
	500	144A	8.000%	11/15/18	B2	518,125
	1 010	Total Commercial				1 045 005
	1,816	Services & Supplies	mt 0.69/ /0.49	of Total Inve	otmonto\	1,845,935
		Communications Equipme	nt 0.6% (0.4%	6 of Total Inve	estments)	
	1 000	Nortel Networks Limited,	0.0000/	7/45/44	N/D	1 055 000
	1,000	(5)	0.000%	7/15/11	N/R	1,055,000
	CEO.	Nortel Networks Limited,	10.750%	7/15/16	N/R	740.000
	650	(5) Total Communications	10.730%	7/13/16	IV/ I	749,938
	1,650	Equipment				1,804,938
	1,030	Diversified Consumer Serv	1,004,900			
		NES Rental Holdings	1005 0.5 /6 (0.	2 /6 OI TOLAI II	ivestillents)	
	900	Inc., 144A	7.875%	5/01/18	CCC+	922,500
	300	Diversified Telecommunica			of Total Inves	,
	2,000	IntelSat Limited, 144A	7.750%	6/01/21	CCC+	2,105,000
	450	IntelSat Limited	8.125%	6/01/23	CCC+	483,750
	100	Level 3 Communications	0.12070	0/01/20	0001	100,700
	2,286	Inc.	11.875%	2/01/19	B-	2,634,615
	.,_ 3 0	Total Diversified		_,	_	_,,• .•
		Telecommunication				
	4,736	Services				5,223,365
	,	Energy Equipment & Servi	ces 0.2% (0.1	% of Total Inv	estments)	, ,
		Offshore Group	,		ĺ	
	500	Investment Limited, 144A	7.125%	4/01/23	B-	501,250
		Health Care Equipment & S	Supplies 1.0%	6 (0.7% of Total	al Investment	s)
	2,025	Kinetic Concepts	10.500%	11/01/18	В	2,227,500
	625	Rotech Healthcare Inc.	10.750%	10/15/15	D	631,250
		Total Health Care				
	2,650	Equipment & Supplies				2,858,750
		Health Care Providers & Se	ervices 1.9%	(1.3% of Total	Investments)
	1,000	HCA Inc.	8.500%	4/15/19	BB+	1,082,500
	325	HCA Inc.	7.250%	9/15/20	BB+	355,469
	600		8.375%	5/15/19	CCC+	630,000

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	IASIS Healthcare Capital				
	Corporation				
	Truven Health Analytics				
1,000	Inc.	10.625%	6/01/20	CCC+	1,095,000
,	Vanguard Health Holding				, ,
500	LLC/Inc.	8.000%	2/01/18	B-	530,625
	Vanguard Health Holding				,
1,500	LLC/Inc.	7.750%	2/01/19	B-	1,610,623
	Total Health Care				
4,925	Providers & Services				5,304,217
	Household Products 1.7%	6 (1.2% of Tota	al Investmen	its)	
2,600	Reynolds Group	9.875%	8/15/19	CCC+	2,808,000
2,000	Spectrum Brands Inc.	9.500%	6/15/18	Ba3	2,205,000
	Total Household				
4,600	Products				5,013,000
	IT Services 0.4% (0.3% of	Total Investm	ents)		
	First Data Corporation,		,		
1,000	144A	7.375%	6/15/19	BB-	1,050,000
	Machinery 0.4% (0.3% of	Total Investme	ents)		
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,120,000
		Nuveen Investm	ents		
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Nuveen Senior Income Fund (continued)

Principal Amount					Detings		
	(000)	Description (1)	Coupon	Maturity	Ratings (3)		Value
	(000)	Media 3.1% (2.2% of Total			(3)		value
		Clear Channel	iai iiivestiiieiii	13)			
\$	931	Communications, Inc.	11.000%	8/01/16	CCC-	\$	868,018
_		Clear Channel		0,01,10		<u> </u>	333,013
	3,200	Communications, Inc.	5.500%	12/15/16	CCC-		2,560,000
	,	Clear Channel					, ,
	2,872	Communications, Inc.	9.000%	12/15/19	CCC+		2,864,820
		Clear Channel					
	2,000	Communications, Inc.	9.000%	3/01/21	CCC+		1,970,000
		McGraw-Hill Global					
	=	Education Holdings,	. ====/				
	500	144A	9.750%	4/01/21	BB		525,000
	000	WMG Acquisition	44 5000/	10/01/10	Б		004 500
	200	Group Total Madia	11.500%	10/01/18	В		231,500
	9,703	Total Media Pharmaceuticals 1.3% (0.9% of Total	Invoctments)			9,019,338
		Valeant	0.9% OF TOTAL	investinents)			
		Pharmaceuticals					
	2,000	International, 144A	7.000%	10/01/20	B1		2,120,000
	_,000	Valeant	7100070	10/01/20			2,:20,000
		Pharmaceuticals					
	500	International, 144A	7.250%	7/15/22	B1		531,250
		VPII Escrow					
	1,000	Corporation, 144A	7.500%	7/15/21	B1		1,072,500
	3,500	Total Pharmaceuticals					3,723,750
		Road & Rail 0.2% (0.1%					
	600	Avis Budget Car Rental	2.775%	5/15/14	B+		600,006
		Semiconductors & Equip	ment 0.9% (0.6% of Total	Investments)		
	1.075	Advanced Micro	7.7500/	0/04/00	Б		1 001 500
	1,075	Devices, Inc.	7.750%	8/01/20	В		1,061,563
	1,500	Advanced Micro Devices, Inc.	7.500%	8/15/22	В		1,455,000
	1,500	Total Semiconductors &	7.500%	0/13/22	D		1,455,000
	2,575	Equipment					2,516,563
	2,010	Software 0.6% (0.4% of	Total Investm	ents)			2,010,000
	850	Infor Us Inc.	11.500%	7/15/18	B-		979,625
	750	Infor Us Inc.	9.375%	4/01/19	B-		838,125
	1,600	Total Software					1,817,750
	,		.0% of Total Ir	nvestments)			, , ,
		Local Insight Regatta		ĺ			
	480	Holdings, (5), (8)	11.000%	12/01/17	D		5

	Wireless Telecommunicat	tion Services	0.8% (0.5%	of Total In	vestments)
	FairPoint				
500	Communications Inc., 144A	8.750%	8/15/19	В	505,000
500	MetroPCS Wireless	0.750%	0/13/19	Б	505,000
1,750	Inc., 144A	6.250%	4/01/21	BB	1,785,000
	Total Wireless				
2,250	Telecommunication Services				2,290,000
2,230	Total Corporate				2,290,000
	Bonds (cost				
\$ 44,485	\$43,282,755)				45,611,367
	Total Long-Term Investments (cost				
	\$397,565,586)				401,899,444
Principal Amount					,
(000)	Description (1)	Coupon	Maturity		Value
\$ 17,823	Short-Term Investments Repurchase Agreement	6.2% (4.2% o 0.010%	f Total Inves	stments)	\$ 17,822,614
Ψ 11,020	with Fixed Income Clearing Corporation, dated 7/31/13, repurchase price \$17,822,619, collateralized by \$18,220,000 U.S. Treasury Notes, 0.875%, due 4/30/17, value \$18,180,153		8/01/13		ψ 11,9 <u>=</u> 2,5 11
	Total Short-Term Investments (cost				
	\$17,822,614)				17,822,614
	Total Investments				, ,
	(cost \$415,388,200) 145.7%				419,722,058
	Borrowings (42.7)% (9), (10)				(123,000,000)
	Other Assets Less Liabilities (3.0)% (11)				(8,696,690)
	Net Assets Applicable to Common Shares 100%				\$ 288,025,368
		Nuveen Investr	nents		. , ,

Investments in Derivatives as of July 31, 2013

Interest Rate Swaps outstanding:

			Fund			Fixed		
	Pay/Receiv € Ioating				Rate	U	nrealized	
		Notional	Floating	Rate	Fixed Rate	Paymentermination	on Ap	preciation
C	ounterparty	Amount	Rate	Index	(Annualized)	Frequency Date	(Depr	eciation) (11)
	Goldman			1-Month				
	Sachs	\$18,487,500	Receive	USD-LIBO	R 1.300%	Monthly 4/20/14	\$	(149,148)
	Morgan			1-Month				
	Stanley	18,487,500	Receive	USD-LIBO	R 2.201	Monthly 4/20/16		(824,577)
		\$36,975,000					\$	(973,725)

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (3) Ratings (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan.

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
 - (6) Non-income producing; issuer has not declared a dividend within the past twelve months.

- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
 - (9) Borrowings as a percentage of Total Investments is 29.3%.
- (10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (11) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
 - DD1 Portion of investment purchased on a delayed delivery basis.
 - WI/DD Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

USD-LIBOR United States Dollar London Inter-Bank Offered Rate.

See accompanying notes to financial statements.

Nuveen Investments

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Nuveen Floating Rate Income Fund

Portfolio of Investments

July 31, 2013

	rincipal			Matricity	Datings	
4	Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	(000)	Long-Term Investments				Value
		Variable Rate Senior Loa				stments) (4)
			0.7% (0.5% of To			(1)
		Beechcraft Holdings	(,	
\$	2,024	LLC, Exit Term Loan B	5.750%	2/15/20	BB-	\$ 2,040,253
		Hamilton Sundstrand,				
	204	Term Loan, First Lien	4.000%	12/13/19	B1	204,414
		Sequa Corporation,				
	2,488	Term Loan B	5.250%	6/19/17	B1	2,521,703
		Total Aerospace &				
	4,716	Defense		_		4,766,370
			Total Investmen	its)		
	4.000	American Airlines, Inc.,	TDD	TDD	D 0	0.000.000
	4,000	Exit Term Loan, WI/DD	TBD	TBD	Baa2	3,980,000
	10.045	Delta Air Lines, Inc.,	4.0000/	10/10/10	Det	11 004 000
	10,945	Term Loan B1 Delta Air Lines, Inc.,	4.000%	10/18/18	Ba1	11,004,606
	1,990	Term Loan B2	3.250%	4/18/16	Ba1	2,003,432
	1,550	United Air Lines, Inc.,	J.250 /6	-1 /10/10	Бат	2,000,402
	6,476	Term Loan B	4.000%	4/01/19	Ba2	6,545,060
	0,	US Airways, Inc., Term	1100070	1,01,10	242	0,010,000
	4,500	Loan B1, DD1	4.250%	5/23/19	B+	4,507,312
	27,911	Total Airlines				28,040,410
		Auto Components 2.4%	% (1.6% of Total	Investments)		
		Federal-Mogul				
		Corporation, Tranche B,				
	10,647	Term Loan, DD1	2.137%	12/29/14	B1	10,486,241
		Federal-Mogul				
		Corporation, Tranche C,				
	5,856	Term Loan, DD1	2.137%	12/28/15	B1	5,767,439
	16,503	Total Auto Components	of Total Investor			16,253,680
		Beverages 0.4% (0.3%	of Total Investm	ients)		
	2,500	Constellation Brands,	2.750%	5/01/20	BB+	2,505,312
	۷,500	Inc., Term Loan Biotechnology 0.9% (0	.6% of Total Inv		DD+	۷,505,512
	5,854	Grifols, Inc., Term Loan	4.250%	6/01/17	Ba1	5,921,188
	J,UJ T		1.0% of Total Inv		Βαι	5,521,100
	1,700	Capital markets 11070 (5.500%	8/15/16	B+	1,711,135
	.,. 00		2.00070	3, 13, 13		.,,

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American Capital, LTD.,

Senior Secured Term Loan Walter Investment Management Corporation, Tranche B, 8,404 Term Loan, DD1 B+ 8,496,011 5.750% 11/28/17 10,104 **Total Capital Markets** 10,207,146 Chemicals 1.8% (1.2% of Total Investments) Ineos US Finance LLC, 4,132 Term Loan, First Lien 4.000% 5/04/18 BB-4,131,631 MacDermid, Inc., Tranche B, Term Loan, 1,250 Second Lien 7.750% 12/07/20 B-1,268,750 PQ Corporation, Term 2,488 Loan, First Lien 4.500% 8/07/17 B+ 2,512,375 4,346 Univar, Inc., Term Loan 5.000% 6/30/17 4,299,372 B+ 12,216 **Total Chemicals** 12,212,128 **Commercial Services & Supplies** 2.9% (2.0% of Total Investments) Aramark Corporation, 4,167 Term Loan, Tranche D 4.000% 9/09/19 BB-4,214,192 **Brand Energy &** Infrastructure Services, Inc., Canadian Tranche 1, Term Loan В 672 6.250% 10/23/18 685,225 **Brand Energy &** Infrastructure Services. Inc., Term Loan, Second CCC+ 2,500 Lien 11.000% 10/23/19 2,571,875 **Brand Energy &** Infrastructure Services, 2,800 Inc., Term Loan В 6.250% 10/23/18 2,855,106 Brickman Group Holdings, Inc., Tranche 572 B2, Term Loan 3.273% 10/14/16 B+ 577,155 Brickman Group Holdings, Inc., Tranche 722 B3, Term Loan 4.000% 9/28/18 B+ 725,833 CCS Income Trust, Term Loan, First Lien B2 629 6.250% 5/12/18 633,995 Ceridian Corporation, 3,299 Extended Term Loan 5.942% B1 3,328,820 5/09/17 Harland Clarke Holdings Corporation, Term Loan 3,477 7.000% 5/22/18 B+ 3,448,041 Houghton Mifflin, Term 988 5.250% B2 995,523 Loan 5/22/18 Nuveen Investments 32

Principal				D. II	
Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
(000)	Commercial Services & S			(3)	value
	Vertrue Inc., Term Loan,	cappines (contin	aca,		
\$ 90	First Lien	15.000%	2/04/18	N/R	\$ 90,556
	Total Commercial				
19,916	Services & Supplies				20,126,321
	Communications Equipm	ent 1.2% (0.8	8% of Total Inv	vestments)	
0.004	Alcatel-Lucent, Term	7.0500/	1/00/10	Б	0.040.404
3,234	Loan C	7.250%	1/29/19	B+	3,310,181
2,494	Arris Group, Inc., Term Loan B	3.500%	4/17/20	BB-	2,492,710
2,494	Riverbed Technology,	3.300 /6	4/17/20	DD-	2,432,710
2,168	Inc., Term Loan	4.000%	12/18/19	BBB-	2,192,808
Ź	Total Communications				, ,
7,896	Equipment				7,995,699
	Computers & Peripherals	0.4% (0.2% (of Total Invest	tments)	
	SunGard Data Systems,				
2,388	Inc., Term Loan D	4.500%	1/31/20	BB	2,421,831
	Consumer Finance 1.09 Jackson Hewitt Tax	% (0.7% of Tota	i investments	5)	
969	Service, Inc., Term Loan	10.000%	10/16/17	N/R	946,953
303	Royalty Pharma Finance	10.000 /6	10/10/17	11/11	940,933
	Trust, Incremental Term				
4,713	Loan	4.000%	11/09/18	Baa2	4,734,804
	Springleaf Financial				
	Funding Company,				
1,440	Term Loan	5.500%	5/10/17	В	1,444,140
7,122	Total Consumer Finance	2 42/ /2 22/			7,125,897
	Containers & Packaging	0.4% (0.3% of	Total Investr	ments)	
	Reynolds Group Holdings, Inc., Term				
2,937	Loan	4.750%	9/28/18	B+	2,975,371
2,507	Distributors 1.6% (1.1%			DŦ	2,575,571
	HD Supply, Inc., Term				
10,953	Loan B, DD1	4.500%	10/12/17	B+	11,074,992
	Diversified Consumer Se	rvices 1.0% (0.7% of Total	Investments)	
	Cengage Learning				
	Acquisitions, Inc., Term		_,_,	_	
4,393	Loan, (5)	0.000%	7/03/14	D	3,245,608
	Laureate Education,				
3,930	Inc., Extended Term Loan	5.250%	6/15/18	B1	3,938,637
3,930	Total Diversified	J.ZJU /0	0/13/10	DI	0,900,007
8,323	Consumer Services				7,184,245
	Diversified Financial Serv	ices 4.0% (2.	.8% of Total Ir	nvestments)	, <u>,</u>
	Citco III Limited, Term			, in the second	
2,867	Loan B	4.250%	6/29/18	N/R	2,877,281
3,000		4.250%	7/22/20	N/R	3,039,375

	Guggenheim Partners LLC, Initial Term Loan				
	Home Loan Servicing Solutions, Ltd., Term				
3,5	00 Loan B	4.500%	6/26/20	BB-	3,528,350
	Ocwen Financial Corporation, Term Loan				
5,2	•	5.000%	2/05/18	B1	5,315,428
	WideOpenWest Finance				
12,7	94 LLC, Term Loan B Total Diversified	4.750%	4/01/19	B1	12,958,375
27,3					27,718,809
	Diversified Telecommur	nication Services	s 2.3% (1.6°	% of Total	Investments)
	Charter Communications Operating Holdings LLC,				
3,0	00 Holdco Term Loan	2.686%	3/06/14	BB+	3,009,750
	Charter Communications				
	Operating Holdings LLC,				
1,7	50 Term Loan E	3.000%	7/01/20	BB+	1,747,048
	Intelsat Jackson Holdings, Ltd., Term				
5,7	50 Loan B1 Level 3 Financing, Inc.,	4.250%	4/02/18	BB-	5,802,480
5,1		5.250%	8/01/19	Ba2	5,211,849
-,	Total Diversified Telecommunication				-, ,
15,6		(0 50/ of Total In	··· \		15,771,127
	Electric Utilities 0.8% (Equipower Resources	(0.5% of Total in	vestments)		
	Holdings LLC, Term				
2,0		TBD	TBD	BB	2,015,000
4,7	TXU Corporation, 2014 81 Term Loan	3.721%	10/10/14	B2	3,428,318
6,7		0.72170	10/10/11		5,443,318
	Electronic Equipment &	Instruments 0	.7% (0.5% of	Total Inve	estments)
	SMART Modular Technologies, Inc., Term				
5,3	•	8.250%	8/26/17	В	4,855,641
,-	Food & Staples Retailing				, ,
1,8		4.250%	3/21/16	BB-	1,829,621
1,1	Albertson's LLC, Term 82 Loan B2	4.750%	3/21/19	BB-	1,190,417
1,1	Rite Aid Corporation,	4.7 30 /0	5/21/13	-00	1,130,417
	Tranche 1, Term Loan,				
1,5		5.750%	8/21/20	B-	1,546,312
	Rite Aid Corporation, Tranche 2, Term Loan,				
2,5		4.875%	6/21/21	B-	2,521,875

3,193	Supervalu, Inc., New Term Loan B, DD1	5.000%	3/21/19	B+	3,228,547
	Wilton Products, Inc.,				
5,775	Tranche B, Term Loan	7.500%	8/30/18	B1	5,800,266
	Total Food & Staples				
15,961	Retailing				16,117,038
		Nuveen Investn	nents		
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Nuveen Floating Rate Income Fund (continued)

An	ncipal nount	5		Maturity	Ratings	
((000)	Description (1)	Coupon	(2)	(3)	Value
		Food Products 7.8% (5.4 AdvancePierre Foods,	% of Total inv	estments)		
\$	3,980	Inc., Term Loan, First Lien	5.750%	7/10/17	B1	\$ 4,031,410
		AdvancePierre Foods,				
	1,800	Inc., Term Loan, Second Lien	9.500%	10/10/17	CCC+	1,839,749
	1,287	BJ's Wholesale Club, Inc., Term Loan, First Lien	4.250%	9/26/19	В	1,294,480
	998	Dole Food Company, Inc., Term Loan	3.752%	4/01/20	Ba3	999,370
	1,066	Ferrara Candy Company, Term Loan B	7.504%	6/18/18	В	1,066,498
1	7,400	H.J Heinz Company, Term Loan B2	3.500%	6/05/20	ВВ	17,587,294
	4,477	Michael Foods Group, Inc., Term Loan	4.250%	2/25/18	Ba3	4,544,481
	2,993	Pinnacle Foods Finance LLC, Term Loan G	3.250%	4/29/20	BB-	2,998,111
	1,000	Sprouts Farmers Market Holdings LLC, Term Loan	4.500%	4/23/20	B+	1,002,500
	8,179 3,180	US Foods, Inc., Incremental Term Loan Total Food Products	4.500%	3/31/19	B2	18,237,748 53,601,641
J	0,100	Health Care Equipment & S	Supplies 2.9	% (2.0% of To	otal Investme	
		Hologic, Inc., Term Loan		(230 / 0 0 1 1		
	2,323	В	4.500%	8/01/19	BBB-	2,337,332
	9,851	Kinetic Concepts, Inc., Term Loan D1	4.500%	5/04/18	Ba2	9,976,714
	6,000	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	6,046,248
	2,000	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/07/19	B-	1,983,334
	2,000	Total Health Care	9.000/6	12/0//13	D-	1,300,334
2	0,174	Equipment & Supplies Health Care Providers & S	arvicas 100	% (7 5% of T	otal Investmer	20,343,628
	5,985	Ticaltii Cale Flovideis & S	6.750%	4/06/20	BB-	6,041,109

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Apria Healthcare Group,

Inc., Term Loan, First Lien **Ardent Medical** Services, Inc., Term 1,406 Loan, First Lien 6.750% 7/02/18 B+ 1,414,260 BioScrip, Inc., Delayed Draw, Term Loan, TBD В 2,031 WI/DD TBD 2,054,102 DaVita, Inc., New Term 9,950 Loan B2 4.000% 11/01/19 Ba2 10,019,292 Genesis Healthcare 1,577,527 1,544 LLC, Term Loan 12/04/17 B+ 10.002% Gentiva Health Services, Inc., Term Loan B 4,852 6.500% 8/17/16 B+ 4,870,051 Golden Living, Term 13,565 Loan 5.000% 5/04/18 B1 13,183,490 HCA, Inc., Tranche B5, BB 1,325 Term Loan 3.026% 3/31/17 1,330,783 Health Management Associates, Inc., Replacement Term Loan 2,910 3.500% BB-11/16/18 2,922,539 Heartland Dental Care, Inc., Term Loan, First 2,985 Lien 6.250% 12/21/18 Ba3 3,013,605 Heartland Dental Care. Inc., Term Loan, Second 2,000 CCC+ Lien 9.750% 6/20/19 2,047,500 Kindred Healthcare, Inc., 2,586 Term Loan B1 4.250% 6/01/18 Ba3 2,587,815 LHP Operations Co. 1,848 LLC, Term Loan B 9.000% 7/03/18 В 1,875,720 **National Mentor** Holdings, Inc., Term 3,970 Loan B 6.500% 2/09/17 B+ 3,996,853 Select Medical Corporation, Term Loan 3,717 4.002% 6/01/18 Ba2 3,737,834 Sheridan Holdings, Inc., 4,950 Term Loan, First Lien 4.500% 6/29/18 B+ 4,988,488 Sheridan Holdings, Inc., 1,750 Term Loan, Second Lien 7/01/19 B-9.000% 1,765,312 Skilled Healthcare Group, Inc., Term Loan 1,270 6.788% 4/09/16 B1 1,279,297 Vanguard Health Holding Company II LLC, Term Loan B Ba2 6,525 3.750% 1/29/16 6,554,672 Total Health Care Providers & Services 75,169 75,260,249

Hotels, Restaurants & Leisure 4.7% (3.2% of Total Investments)

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	0 0	· ·	,,		
	24 Hour Fitness				
	Worldwide, Inc., Term			_	
4,850	Loan B	5.250%	4/22/16	Ba3	4,910,657
	BLB Management				
2,037	Services, Inc., Term Loan	5.250%	11/10/18	BB-	2,063,773
2,007	Caesars Entertainment	3.230 /6	11/10/10	00-	2,000,770
	Operating Company,				
3,095	Inc., Term Loan B6	5.440%	1/28/18	B-	2,751,984
	CCM Merger, Inc., Term				
1,749	Loan	5.000%	3/01/17	B+	1,768,931
4.010	Landry's Restaurants,	4.7500/	4/04/10	DD	4.000.000
4,919	Inc., Term Loan B MGM Resorts	4.750%	4/24/18	BB-	4,986,383
	International, Term Loan				
2,985	В	3.500%	12/20/19	BB	2,994,316
	Scientific Games				
	Corporation, Term Loan			_	
4,000	B, WI/DD	TBD	TBD	Ba2	3,995,000
	Seaworld Parks and Entertainment, Inc.,				
3,427	Term Loan B2	3.000%	5/14/20	BB-	3,425,622
2,1_1	Six Flags Theme Parks,	0.000,0	0, 1, 1, 2		5,1-5,5
	Inc., Term Loan B, First				
1,347	Lien	4.001%	12/20/18	BB+	1,363,753
0.000	Station Casino LLC,	F 0000/	0/00/00	D4	4 000 400
3,990	Term Loan B Total Hotels,	5.000%	3/02/20	B1	4,033,108
32,399	Restaurants & Leisure				32,293,527
02,000		5% (1.0% of To	tal Investmei	nts)	02,200,027
	AOT Bedding Super	·		,	
	Holdings LLC, Term			_	
2,736	Loan B	5.000%	10/01/19	B+	2,763,369
1,413	Spectrum Brands, Inc., Term Loan	4.510%	12/17/19	Ba3	1,426,751
1,413	Sun Products	7.010/0	14/11/13	Dao	1,420,731
3,990	Corporation, Term Loan	5.500%	3/23/20	B1	3,994,988
	-	Nuveen Investn	nents		
		34			

incipal mount			Maturity	Ratings	
(000)	Description (1)	Coupon	(2)	(3)	Value
	Household Durables (contin	nued)			
	Tempur-Pedic International, Inc., New				
\$ 2,119	Term Loan B	3.500%	3/18/20	BB	\$ 2,115,371
10,258	Total Household Durables				10,300,479
	Industrial Conglomerates	1.5% (1.1% (of Total Inves	tments)	
	DuPont Performance Coatings, Dollar Term				
8,484	Loan B, DD1	4.750%	2/03/20	B+	8,577,869
1,959	Rexnord LLC, New Term Loan B	3.750%	4/01/18	BB	1,970,856
10,443	Total Industrial Conglomerates				10,548,725
	Insurance 1.6% (1.1% of	Total Investm	ents)		
2,885	Sedgwick Holdings, Inc., Term Loan, First Lien	4.250%	6/12/18	B+	2,913,462
	USI Holdings Corporation, Term Loan				
4,478	В	5.250%	12/27/19	B1	4,521,715
3,369	Vantage Drilling Company, Term Loan B	6.250%	10/25/17	B-	3,396,822
10,732	Total Insurance				10,831,999
		0.8% (0.6% of	f Total Invest	ments)	
E 470	EIG Investors Corp.,	6.250%	11/09/19	B1	E E20 204
5,473	Term Loan, First Lien Internet Software & Service		% of Total In		5,520,384
2,313	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	2,330,422
	Sabre, Inc., Term Loan				
3,483	B CCI Investmenta II I td	5.250%	2/19/19	B1	3,533,104
3,870	SSI Investments II, Ltd., New Term Loan	5.000%	5/26/17	Ва3	3,904,199
9,666	Total Internet Software & Services				9,767,725
,	IT Services 2.7% (1.9% of	Total Investr	ments)		, - ,
	CompuCom Systems,		ĺ		
3,645	Inc., Term Loan B	4.250%	5/09/20	B1	3,676,454
2,500	EIG Investors Corp., Term Loan, Second Lien	10.250%	5/09/20	CCC+	2,515,625
918	SRA International, Term Loan	6.500%	7/20/18	B1	922,397
760	SunGard Data Systems, Inc., Term Loan B	1.942%	2/28/14	BB	760,732
	SunGard Data Systems,				
2,993	Inc., Term Loan E VFH Parent LLC, Term	4.000%	3/08/20	BB	3,020,049
2,325	Loan B	5.775%	7/08/16	N/R	2,348,279

5,346	Zayo Group LLC, Term Loan B	4.500%	7/02/19	B1	5,398,626
18,487	Total IT Services				18,642,162
	Leisure Equipment & Pro	oducts 2.0% (1	1.4% of Total	Investments)	
0.700	Bombardier Recreational Products,	4.0000/	1/00/10	D	0.044.000
6,789	Inc., Term Loan	4.000%	1/30/19	B+	6,814,029
3,242	Equinox Holdings, Inc., New Initial Term Loan B Four Seasons Holdings,	4.501%	1/31/20	B1	3,266,189
3,000	Inc., Term Loan, First Lien	4.250%	6/27/20	BB-	3,041,250
1,000	Four Seasons Holdings, Inc., Term Loan, Second Lien	6.250%	12/27/20	B-	1,025,000
14,031	Total Leisure Equipment & Products				14,146,468
	Machinery 0.7% (0.5%	of Total Investm	nents)		
5,000	Gardner Denver, Inc., Term Loan, WI/DD Media 10.2% (7.1% of T	TBD	TBD	B1	5,025,000
819	Cengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan, (5) Clear Channel	0.000%	7/04/17	D	608,877
1,247	Communications, Inc., Tranche D, Term Loan, WI/DD	TBD	TBD	CCC+	1,152,613
1,217	Cumulus Media, Inc.,	100	. 22	0001	1,102,010
2,744	Term Loan B, First Lien	4.500%	9/18/18	Ba2	2,773,368
4,503	Cumulus Media, Inc., Term Loan, Second Lien Emerald Expositions	7.500%	9/16/19	B3	4,624,882
3,000	Holdings, Inc., Term Loan, First Lien EMI Music Publishing	5.500%	6/17/20	BB-	3,030,000
1,998	LLC, Term Loan B FoxCo Acquisition Sub	4.250%	6/29/18	BB-	2,019,352
993	LLC, Initial Term Loan	5.500%	7/14/17	В	1,004,909
2,171	Interactive Data Corporation, Term Loan	3.750%	1/31/18	Ba3	2,179,070
2,992	Internet Brands, Inc., Term Loan B	6.250%	3/18/19	B+	3,005,592
3,990	McGraw-Hill Education Holdings LLC, Term Loan	9.000%	3/22/19	B2	4,017,431
·	Media General, Inc., Delayed Draw, Term				
3,000	Loan, WI/DD	TBD	TBD	BB-	3,002,814
1,985		4.000%	1/20/20	Ba3	1,989,135

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	Mediacom Broadband LLC, Tranche G, Term Loan				
3,951	Radio One, Inc., Term Loan B, First Lien	7.500%	2/14/17	B+	4,060,108
3,000	Springer Science & Business Media, Inc., Term Loan, WI/DD	TBD	TBD	В	2,968,125
0,000	rom Loan, W//DD	Nuveen Investr 35	. = =	U	2,300,120

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Nuveen Floating Rate Income Fund (continued)

Princip Amou (000)	nt	Coupon	Maturity (2)	Ratings (3)	Value
	Media (continued)				
\$ 75	Weather Channel Corporation, Term Loan, Second Lien	7.000%	6/26/20	В3	\$ 769,687
6,30		4.000%	12/17/19	BB+	6,354,494
17,93	Univision Communications, Inc., Term Loan C1 UPC Broadband Holding	4.500%	3/01/20	B+	18,059,519
3,00	00 BV, Term Loan AF	4.000%	1/31/21	BB-	3,023,439
2,00		3.250%	6/30/21	BB-	2,000,834
1,00	WMG Acquisition	3.500%	6/08/20	BB-	1,000,486
2,03	<u> </u>	3.750%	7/01/20	BB-	2,043,384
4,68 74,09	, , ,	0.000%	7/31/14	N/R	1,006,438 70,694,557
,		4% of Total Inv	restments)		, ,
2,15		5.253%	1/11/19	B+	2,179,798
2,00 4,15	•	4.000%	5/16/18	B+	2,008,594 4,188,392
4,10	Multi-Utilities 0.1% (0.19	% of Total Inve	stments)		4,100,392
	ADS Waste Holdings,	, o o i i o tai ii i o			
99	93 Inc., Term Loan B	4.250%	8/05/19	B+	1,000,767
	Oil, Gas & Consumable F	uels 4.1% (2.	8% of Total Ir	nvestments)	
2,75	·	7.000%	6/19/19	В	2,808,988
16	•	3.750%	3/24/17	BB	170,461
2,50	EP Energy LLC, Term 00 Loan B3, Second Lien	3.500%	5/24/18	Ba3	2,504,948
1,34 4,00	Frac Tech International LLC, Term Loan	8.500% 5.500%	5/06/16 6/18/20	B+ B1	1,339,645 4,065,000

	В				
	Drill Rigs Holdings, Inc.,				
7,000	Tranche B1, Term Loan Pacific Drilling S.A.,	6.000%	3/31/21	B+	7,096,250
3,000	Term Loan B	4.500%	6/03/18	B+	3,021,000
2,000	Rice Drilling LLC., Term	1100070	0, 0 0, 1 0		3,523,533
2,743	Loan, Second Lien	8.500%	10/25/18	N/R	2,715,694
	Samson Investment				
	Company, Initial Term				
2,500	Loan, Second Lien	6.000%	9/25/18	B1	2,532,812
	Saxon Energy Services,				
1,995	Inc., Term Loan	5.500%	2/13/19	Ba3	2,006,222
	Total Oil, Gas &				
28,002	Consumable Fuels				28,261,020
		% (0.0% of Tota	I Investment	s)	
400	Prestige Brands, Inc.,	0.7700/	1/01/10	DD	404.074
429	Term Loan B1	3.778%	1/31/19	BB-	434,071
	Pharmaceuticals 8.1%	(5.6% 01 10tal 1	investments)		
1,219	BioScrip, Inc., Term Loan B, WI/DD	TBD	TBD	В	1,232,461
1,219	ConvaTec Healthcare,	100	100		1,202,401
	Incremental Term Loan				
2,628	В	5.000%	12/22/16	Ba3	2,642,240
_,===	Generic Drug Holdings,	0.00070	,, . •	200	_, _ ,,_
1,726	Inc., Term Loan B	5.000%	10/29/19	B+	1,736,155
,	Graceway				, ,
	Pharmaceuticals LLC,				
	Second Lien Term Loan,				
5,625	(5)	0.000%	5/03/13	N/R	168,750
	Graceway				
	Pharmaceuticals LLC,		= (0.0 / 4.0		=0.040
69	Term Loan, (5)	0.000%	5/03/12	N/R	76,019
	Par Pharmaceutical				
3,639	Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	3,656,434
3,039	Pharmaceutical Product	4.230 /6	9/30/19	D+	3,000,404
	Development, Inc., Term				
5,905	Loan B, First Lien	4.250%	12/01/18	Ba3	5,960,591
0,000	Quintiles Transnational	1120070	. =, 0 ., . 0	240	0,000,001
7,971	Corp., Term Loan B2	4.500%	6/08/18	BB-	8,061,350
, -	Therakos, Inc., Term				, ,
3,483	Loan, First Lien	7.500%	12/27/17	В	3,495,559
	Valeant Pharmaceuticals				
	International, Inc., Series				
4,913	D, Term Loan	3.500%	2/19/19	BBB-	4,968,797
	Valeant Pharmaceuticals				
44000	International, Inc., Term	TDD	TDD	Б.4	44.004.750
14,000	Loan E, WI/DD	TBD	TBD	Ba1	14,204,750
	Warner Chilcott				
1 500	Company LLC,	4 0500/	2/15/10	BBB-	1 500 040
1,589	Additional Term Loan B1	4.250%	3/15/18	DDD-	1,592,840

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3,649	Warner Chilcott Corporation, Term Loan B1	4.250%	3/15/18	BBB-	3,658,973
223	Warner Chilcott Corporation, Term Loan B2	4.250%	3/15/18	BBB-	223,909
2,876	Warner Chilcott Corporation, Term Loan B3	4.250%	3/15/18	BBB-	2,883,335
1,542	Warner Chilcott Corporation, Term Loan B4	3.186%	8/15/17	BBB-	1,544,076
308	Warner Chilcott Corporation, Term Loan B5	3.186%	8/20/17	BBB-	308,815
61,365	Total Pharmaceuticals	4 00/ /4 /	20/ of Total I		56,415,054
	Real Estate Investment Tru Capital Automotive LP,	ust 1.8% (1.	3% of Total li	nvestments	
3,000	Term Loan, Second Lien	6.000%	4/30/20	B1	3,097,500
	iStar Financial, Inc.,				
10	Term Loan, Tranche A1	5.250%	3/19/16	BB-	10,119
5,465	iStar Financial, Inc., Term Loan, DD1	4.500%	10/15/17	BB-	5,496,290
3,990	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	3,999,975
12,465	Total Real Estate Investment Trust				12,603,884
		Nuveen Investr 36	nents		

Pı	rincipal					
	mount			Maturity	Ratings	
	(000)	Description (1)	Coupon	(2)	(3)	Value
		Real Estate Management &	& Developmen	t 1.7% (1.2	% of Total Inv	estments)
		Capital Automotive LP, Term Loan, Tranche B1,				
\$	6,797	DD1	4.000%	4/10/19	Ba2	\$ 6,862,469
Ψ	0,707	Realogy Corporation,	1.00070	1/ 10/ 10	Buz	φ 0,002,100
	4,988	Term Loan B	4.500%	3/05/20	BB-	5,046,727
	,	Total Real Estate				
		Management &				
	11,785	Development				11,909,196
		Road & Rail 0.6% (0.4% (of Total Invest	ments)		
		Swift Transportation				
	3,910	Company, Inc., Term Loan B2	4.000%	12/21/17	BB	3,951,641
	3,310	Semiconductors & Equipn				3,931,041
		Freescale	2.170 (1	.0 70 O1 10tu1	investinents)	
		Semiconductor, Inc.,				
	3,990	Term Loan, Tranche B4	5.000%	2/28/20	B1	4,036,551
		NXP Semiconductor				
		LLC, Incremental Term				
	2,984	Loan C	4.750%	1/10/20	B+	3,049,676
	E 000	NXP Semiconductor	4 E000/	0/00/17	D4	F 000 077
	5,860	LLC, Term Loan Spansion LLC, Term	4.500%	3/03/17	B1	5,969,977
	1,448	Loan B	5.250%	12/13/18	BB+	1,459,360
	.,	Total Semiconductors &	0.20070	12/13/13	22,	1,100,000
	14,282	Equipment				14,515,564
		Software 8.7% (6.0% of 7	Total Investme	ents)		
		Attachmate Corporation,				
	6,004	Term Loan, First Lien	7.250%	11/22/17	BB-	6,074,829
	2.057	Blackboard, Inc., Term	6.0500/	10/04/10	р.	2 006 000
	2,957	Loan B2 Datatel Parent Corp,	6.250%	10/04/18	B+	2,996,089
	3,561	Term Loan B, DD1	4.500%	7/19/18	B+	3,599,787
	0,001	Emdeon Business	1100070	7, 10, 10		3,333,131
		Services LLC, Term				
	7,565	Loan B2, DD1	3.750%	11/02/18	BB-	7,621,306
		Epicor Software				
		Corporation, Term Loan,	. =			
	653	B1	4.500%	5/16/18	Ba3	658,446
	1,985	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	1,996,191
	1,300	Greeneden U.S.	0.00076	3/02/10	D+	1,330,131
		Holdings II LLC, Term				
	1,752	Loan B	4.000%	2/08/20	B+	1,756,705
		Infor Enterprise				
		Applications, Term Loan				
	13,960	В	5.250%	4/05/18	Ba3	14,116,287

	IPC Systems, Inc.,				
4,207	Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	4,183,321
8,500	IPC Systems, Inc., Term Loan, Second Lien	5.436%	6/01/15	CCC	7,140,000
6,451	Misys PLC, Term Loan, First Lien	7.250%	12/12/18	Ba3	6,527,052
0,401	RedPrairie Corporation,	7.250 /6	12/12/10	Бао	0,527,052
1,990	Term Loan, First Lien SS&C Technologies,	6.750%	12/21/18	B+	2,010,788
	Inc./ Sunshine				
	Acquisition II, Inc. 2013 Replacement				
1,529	Term Loan B1	3.500%	6/07/19	BB	1,533,293
	SS&C Technologies, Inc./ Sunshine				
	Acquisition II, Inc.				
158	2013 Replacement Term Loan B2	3.500%	6/07/19	BB	158,649
61,272	Total Software				60,372,743
	• •	% of Total In	vestments)		
2,000	Charlotte Russe, Inc., Initial Term Loan	6.750%	5/22/19	B2	1,963,750
	Collective Brands, Inc.,				
3,639	Term Loan B J Crew Group, Term	7.250%	10/09/19	В	3,695,618
416	Loan B1	4.000%	3/07/18	B1	419,006
	J.C. Penney				
7,000	Corporation, Inc., Term Loan, First Lien	6.000%	5/22/18	B2	7,065,625
2 202	Jo-Ann Stores, Inc.,	4.0000/	0/16/10	р.	2.010.505
3,802	Term Loan, First Lien Petco Animal Supplies,	4.000%	3/16/18	B+	3,818,505
2,194	Inc., Term Loan B	4.000%	11/24/17	Ba3	2,210,374
19,051	Total Specialty Retail Trading Companies & Distr	ributoro 00	00/ /0 00 / of T	otal Invastm	19,172,878
	Wesco Distribution, Inc.,	ibulois 0.2	:% (U.2% UI I	Otal Investin	ents)
1,684	Term Loan B	4.500%	12/04/19	Ba3	1,698,881
	Wireless Telecommunication	on Services	3.7% (2.6%	of Total Inve	stments)
10,001	Asurion LLC, Term Loan B1	4.500%	5/24/19	B+	10,015,320
. 6,66.	Clear Channel	.1000,0	0, = ., . c		. 0,0 . 0,0 _ 0
4,333	Communications, Inc., Tranche B, Term Loan	3.836%	1/29/16	CCC+	4,072,623
т,000	Cricket	0.000 /0	1/20/10	000T	1,072,020
4,000	Communications, Inc., Term Loan C	4.750%	3/08/20	Ba3	4,033,752
7,000	Fairpoint	T.1 JU /0	0/00/20	Dao	7,000,702
4.00=	Communications, Inc.,	7.5000/	0/44/40	Б	4.000.040
4,987 993	Term Loan B	7.500% 7.750%	2/11/19 7/31/17	B B1	4,968,019 968,928
000		7.7.5070	.,01,11	٥.	300,020

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	IPC Systems, Inc., Term Loan, Tranche C, First Lien				
	Presidio, Inc., New		0/04/4=		
1,855	Term Loan	5.750%	3/31/17	Ba3	1,859,286
26,169	Total Wireless Telecommunication Services				25,917,928
\$ 795,141	Total Variable Rate Senior Loan Interests (cost \$783,386,133)				786,135,086
		Nuveen Invest	ments		
		37			

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Nuveen Floating Rate Income Fund (continued)

S	hares	Description (1)				Value
		Common Stocks 4	.6% (3.2% of T	otal Investment	s)	
		Building Products		Total Investmen	-	
		Masonite Worldwide	·		ŕ	
3	801,905	Holdings, (6)				\$15,095,250
		Health Care Provide	rs & Services	0.2% (0.1% of	Total Investments	
		LifeCare Holdings		·		
	11,176	Private Stock, (6), (7)				1,452,880
		Hotels, Restaurants	& Leisure 0.	1% (0.1% of Tot	al Investments)	
		BLB Worldwide				
	42,041	Holdings Inc., (6), (7)				972,198
		Buffets Term Loan, (6	6),			
	2,670	(7)				15,353
		Total Hotels.				
		Restaurants & Leisur	Э			987,551
		Media 2.1% (1.5%	of Total Invest	ments)		
		Metro-Goldwyn-Maye	r,			
2	203,449	(6), (7)				11,037,108
	57,088	Tribune Company, (6				3,607,962
	45,942	Tribune Company, (8				
		Total Media				14,645,070
		Professional Service	es 0.0% (0.0%	6 of Total Invest	ments)	
	47,152	Vertrue, Inc., (7)	-			28,291
		Total Common Stoc	KS			00 000 040
D.,	امماما	(cost \$32,268,773)			Datings	32,209,042
	incipal	Description (1)	Cour	Maturit	Ratings	Value
AIIIC	ount (000)	Description (1) Convertible Bonds	Coupe		• • • •	Value
		Communications Ed				
		Nortel Networks Corp		/6 (U.2 /6 UI TUlai	invesiments)	
\$	850	(5)	., 1.75	0% 4/15/12	N/R	\$ 833,000
Ψ	000	Nortel Networks Corp		0/0 4/10/12	14/11	φ 000,000
	1,000	(5)	., 2.12	5% 4/15/14	N/R	982,500
	1,000	Total Convertible	2.12	0 /0 1/ 10/ 1 1	14/11	002,000
		Bonds (cost				
\$	1,850	\$1,563,750)				1,815,500
	incipal	, ,,,			Ratings	,,
	unt (000)	Description (1)	Coup	n Maturit	_	Value
	()			Total Investme		
		Commercial Service				3)
\$	1,000	Ceridian Corporation	11.25			\$ 1,017,500
	1,631	Harland Clarke Holdin	ngs 9.50	0% 5/15/15	B-	1,637,116
		Tervita Corporation,				
	1,000	144A	8.00	0% 11/15/18	B2	1,036,250

3,631	Total Commercial Services & Supplies				3,690,866
2,021	Communications Equipme	ent 0.7% (0.5	5% of Total I	nvestments)	2,222,222
4,000	Nortel Networks Limited, (5)	0.000%	7/15/11	N/R	4,220,000
650	Nortel Networks Limited, (5)	10.750%	7/15/16	N/R	749,938
4,650	Total Communications Equipment				4,969,938
	Diversified Consumer Serv	vices 0.1% (0.1% of Tota	al Investments	s)
700	NES Rental Holdings Inc., 144A	7.875%	5/01/18	CCC+	717,500
	Diversified Telecommunic	ation Service:	s 1.8% (1.2	2% of Total Inv	restments)
	Consolidated Communications				
1,500	Finance Company	10.875%	6/01/20	B-	1,725,000
4,000	IntelSat Limited, 144A	7.750%	6/01/21	CCC+	4,210,000
1,050	IntelSat Limited	8.125%	6/01/23	CCC+	1,128,750
4,611	Level 3 Communications Inc. Total Diversified	11.875%	2/01/19	В-	5,314,178
11,161	Telecommunication Services				12,377,928
	Energy Equipment & Servi	ces 0.2% (0	.1% of Total	Investments)	
1,000	Offshore Group Investment Limited, 144A	7.125% Nuveen Investm 38	4/01/23 ents	B-	1,002,500

Principal Amount				Ratings	
(000)	Description (1)	Coupon	Maturity	(3)	Value
(000)	Health Care Equipment &				
\$ 3,250	Kinetic Concepts	10.500%	11/01/18	В	\$ 3,575,000
1,455	Rotech Healthcare Inc.	10.750%	10/15/15	D	1,469,550
	Total Health Care				
4,705	Equipment & Supplies				5,044,550
	Health Care Providers & S	Services 1.7%	6 (1.2% of Tot	tal Investment	s)
	Aurora Diagnostics				
2,000	Holdings LLC	10.750%	1/15/18	Caa1	1,180,000
3,750	HCA Inc.	8.500%	4/15/19	BB+	4,059,375
725	HCA Inc.	7.250%	9/15/20	BB+	792,969
	IASIS Healthcare				
1,200	Capital Corporation	8.375%	5/15/19	CCC+	1,260,000
	Truven Health Analytics	40.00=04	0/01/00	000	
1,000	Inc.	10.625%	6/01/20	CCC+	1,095,000
	Vanguard Health		0/01/10	_	
500	Holding LLC/Inc.	8.000%	2/01/18	B-	530,625
0.000	Vanguard Health	7.7500/	0/04/40	Б	0.400.574
2,923	Holding LLC/Inc.	7.750%	2/01/19	B-	3,138,571
10.000	Total Health Care				10.050.540
12,098	Providers & Services	00/ /0 0 0/ of Tol			12,056,540
E 7E0		3% (0.9% of To		CCC+	6 010 000
5,750	Reynolds Group	9.875%	8/15/19 6/15/18	Ba3	6,210,000 3,031,875
2,750	Spectrum Brands Inc. Total Household	9.500%	6/13/16	Das	3,031,073
8,500	Products				9,241,875
6,500		of Total Investr	mente)		9,241,075
	First Data Corporation,	or rotal lilvesti	iieiits <i>j</i>		
3,000	144A	7.375%	6/15/19	BB-	3,150,000
0,000	Machinery 0.3% (0.2% o				0,100,000
2,000	HD Supply Inc.	8.125%	4/15/19	B+	2,240,000
_,,,,,	Media 3.1% (2.1% of Tot				_,_ 10,000
	Clear Channel		,		
2,094	Communications, Inc.	11.000%	8/01/16	CCC-	1,953,039
	Clear Channel				
3,700	Communications, Inc.	5.500%	12/15/16	CCC-	2,960,000
	Clear Channel				
6,562	Communications, Inc.	9.000%	12/15/19	CCC+	6,545,595
	Clear Channel				
7,500	Communications, Inc.	9.000%	3/01/21	CCC+	7,387,500
	McGraw-Hill Global				
	Education Holdings,				
1,875	144A	9.750%	4/01/21	BB	1,968,750
400	WMG Acquisition Group	11.500%	10/01/18	В	463,000
22,131	Total Media	0.50/ .6.5			21,277,884
4 000	•	0.5% of Total Ir		D4	4 000 000
1,000	Valeant	7.000%	10/01/20	B1	1,060,000
	Pharmaceuticals				

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International, 144A						
Pharmaceuticals						
1,000 International, 144A 7.250% 7/15/22 B1 1,062,500 VPII Escrow 3,000 Corporation, 144A 7.500% 7/15/21 B1 3,217,500 5,000 Total Pharmaceuticals 5,340,000 Road & Rail 0.5% (0.4% of Total Investments) 1,200 Avis Budget Car Rental 2.775% 5/15/14 B+ 1,200,012 Swift Services Holdings 2,000 Inc. 10.000% 11/15/18 B+ 2,235,000 3,200 Total Road & Rail 3,435,012 Semiconductors & Equipment 0.8% (0.6% of Total Investments) Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,765,000 Advanced Micro 3,168 Devices, Inc. 7.500% 8/15/22 B 3,072,960 Total Semiconductors & 5,968 Equipment 5,837,960 Software 0.6% (0.4% of Total Investments)						
VPII Escrow 3,000 Corporation, 144A 7.500% 7/15/21 B1 3,217,500 5,000 Total Pharmaceuticals 5,340,000 Road & Rail 0.5% (0.4% of Total Investments)						
3,000 Corporation, 144A 7.500% 7/15/21 B1 3,217,500 5,000 Total Pharmaceuticals 5,340,000 Road & Rail 0.5% (0.4% of Total Investments) 1,200 Avis Budget Car Rental 2.775% 5/15/14 B+ 1,200,012 Swift Services Holdings 2,000 Inc. 10.000% 11/15/18 B+ 2,235,000 3,200 Total Road & Rail 3,435,012 Semiconductors & Equipment 0.8% (0.6% of Total Investments) Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,765,000 Advanced Micro 3,168 Devices, Inc. 7.500% 8/15/22 B 3,072,960 Total Semiconductors & 5,968 Equipment 5,837,960 Software 0.6% (0.4% of Total Investments)	1,000	•	7.250%	7/15/22	B1	1,062,500
5,000 Total Pharmaceuticals Road & Rail 0.5% (0.4% of Total Investments) 1,200 Avis Budget Car Rental 2.775% 5/15/14 B+ 1,200,012 Swift Services Holdings 2,000 Inc. 10.000% 11/15/18 B+ 2,235,000 3,200 Total Road & Rail 3,435,012 Semiconductors & Equipment 0.8% (0.6% of Total Investments) Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,765,000 Advanced Micro 3,168 Devices, Inc. 7.500% 8/15/22 B 3,072,960 Total Semiconductors & 5,837,960 Software 0.6% (0.4% of Total Investments)						
Road & Rail 0.5% (0.4% of Total Investments) 1,200	3,000		7.500%	7/15/21	B1	3,217,500
1,200 Avis Budget Car Rental 2.775% 5/15/14 B+ 1,200,012 Swift Services Holdings 2,000 Inc. 10.000% 11/15/18 B+ 2,235,000 3,200 Total Road & Rail 3,435,012 Semiconductors & Equipment 0.8% (0.6% of Total Investments) Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,765,000 Advanced Micro 3,168 Devices, Inc. 7.500% 8/15/22 B 3,072,960 Total Semiconductors & 5,837,960 Software 0.6% (0.4% of Total Investments)	5,000	Total Pharmaceuticals				5,340,000
Swift Services Holdings 2,000 Inc. 10.000% 11/15/18 B+ 2,235,000 3,200 Total Road & Rail 3,435,012 Semiconductors & Equipment 0.8% (0.6% of Total Investments) Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,765,000 Advanced Micro 3,168 Devices, Inc. 7.500% 8/15/22 B 3,072,960 Total Semiconductors & 5,968 Equipment 5,837,960 Software 0.6% (0.4% of Total Investments)		Road & Rail 0.5% (0.4%	of Total Invest	ments)		
2,000 Inc. 10.000% 11/15/18 B+ 2,235,000 3,200 Total Road & Rail 3,435,012 Semiconductors & Equipment 0.8% (0.6% of Total Investments) Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,765,000 Advanced Micro 3,168 Devices, Inc. 7.500% 8/15/22 B 3,072,960 Total Semiconductors & 5,968 Equipment 5,837,960 Software 0.6% (0.4% of Total Investments)	1,200		2.775%	5/15/14	B+	1,200,012
3,200 Total Road & Rail 3,435,012 Semiconductors & Equipment 0.8% (0.6% of Total Investments) Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,765,000 Advanced Micro 3,168 Devices, Inc. 7.500% 8/15/22 B 3,072,960 Total Semiconductors & 5,968 Equipment 5,837,960 Software 0.6% (0.4% of Total Investments)		Swift Services Holdings				
Semiconductors & Equipment 0.8% (0.6% of Total Investments) Advanced Micro	2,000	Inc.	10.000%	11/15/18	B+	2,235,000
Advanced Micro 2,800 Devices, Inc. 7.750% 8/01/20 B 2,765,000 Advanced Micro 3,168 Devices, Inc. 7.500% 8/15/22 B 3,072,960 Total Semiconductors & 5,968 Equipment 5,837,960 Software 0.6% (0.4% of Total Investments)	3,200	Total Road & Rail				3,435,012
2,800 Devices, Inc. 7.750% 8/01/20 B 2,765,000 Advanced Micro 3,168 Devices, Inc. 7.500% 8/15/22 B 3,072,960 Total Semiconductors & 5,968 Equipment 5,837,960 Software 0.6% (0.4% of Total Investments)		Semiconductors & Equipment	nent 0.8% (0	.6% of Total	Investments)	
Advanced Micro 3,168 Devices, Inc. 7.500% 8/15/22 B 3,072,960 Total Semiconductors & 5,968 Equipment 5,837,960 Software 0.6% (0.4% of Total Investments)		Advanced Micro				
3,168 Devices, Inc. 7.500% 8/15/22 B 3,072,960 Total Semiconductors & 5,968 Equipment 5,837,960 Software 0.6% (0.4% of Total Investments)	2,800	Devices, Inc.	7.750%	8/01/20	В	2,765,000
Total Semiconductors & 5,968 Equipment 5,837,960 Software 0.6% (0.4% of Total Investments)		Advanced Micro				
5,968 Equipment 5,837,960 Software 0.6% (0.4% of Total Investments)	3,168	Devices, Inc.	7.500%	8/15/22	В	3,072,960
Software 0.6% (0.4% of Total Investments)		Total Semiconductors &				
,	5,968	Equipment				5,837,960
1 700 Infor I I Ino 11 500% 7/15/19 P 1 050 250		Software 0.6% (0.4% of 7	Total Investme	ents)		
1,700 IIII0I OS IIIC. 11.500 % 7/15/16 B- 1,959,250	1,700	Infor Us Inc.	11.500%	7/15/18	B-	1,959,250
1,875 Infor Us Inc. 9.375% 4/01/19 B- 2,095,312	1,875	Infor Us Inc.	9.375%	4/01/19	B-	2,095,312
3,575 Total Software 4,054,562	3,575	Total Software				4,054,562
Nuveen Investments				nents		
39			39			

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Nuveen Floating Rate Income Fund (continued)

	Principal nount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Valu	Δ.
A111		Wireless Telecommunicat			of Total Inves		
		FairPoint		0.1 70 (0.0 70	or rotal inve	Stille litte	
		Communications Inc.,					
\$	750	144A	8.750%	8/15/19	В	\$ 757	,500
		MetroPCS Wireless					
	3,750	Inc., 144A	6.250%	4/01/21	BB	3,825	,000
		Total Wireless					
	4 500	Telecommunication				4 500	E00
	4,500	Services Total Corporate Bonds				4,582	,500
\$	95,819	(cost \$94,658,581)				99,019	615
	Principal	(0001 40-1,000,001)			Ratings	00,010	,010
	ount (000)	Description (1)	Coupon	Maturity	(3)	Valu	е
	, ,	Asset-Backed Securities	5.3% (3.7% c	of Total Inves	stments)		
		Bluemountain					
		Collateralized Loan					
ф	1 000	Obligation, Series 2012	E 0740/	11/00/04	DD	ф 4 4 4 4	004
\$	1,200	2A E14 BlueMountain	5.374%	11/20/24	BB	\$ 1,114	,204
		Collateralized Loan					
		Obligations Limited					
	2,500	2012-1A, 144A	5.766%	7/20/23	BB	2,402	,099
	·	Carlyle Global Market				·	
		Strategies Collateralized					
		Loan Obligations,					
	500	Series 2013-2A E	5.266%	4/18/25	BB	459	,375
		Carlyle Global Market					
		Strategies, Collateralized Loan					
		Obligations,					
	1,750	Series 2013-3A, 144A	4.870%	7/15/25	BB	1,584	,265
	, 	Dryden Senior Loan				, -	
	1,000	2013-26A E, 144A	4.768%	7/15/25	BB	884	,933
		Finn Square					
		Collateralized Loan					
	1 000	Obligations Limited,	E 0000/	10/04/00	DD	004	070
	1,000	Series 2012-1A, 144A Flatiron Collateralized	5.323%	12/24/23	BB	924	,376
		Loan Obligation Limited,					
	1,500	Series 2011-1A	4.668%	1/15/23	BB	1,346	.507
	1,500	Fraser Sullivan	5.773%	11/22/22	BB	1,430	
	,	Collateralized Loan				,	

Obligations Limited, Series 2011-6A, 144A **ING Investment** Management, Collateralized Loan Obligation, 2013-1A D, 500 144A BB 5.310% 4/15/24 452,057 LCM Limited Partnership, Collateralized Loan 3,000 Obligations, 144A 6.018% 4/15/22 BB 2,930,256 LCM Limited Partnership, Collateralized Loan BB 1,500 **Obligations** 5.416% 4/19/22 1,396,782 LCM Limited Partnership Series 2,700 2012A, 144A 10/19/22 BB 6.016% 2,608,743 Madison Park Funding Limited, Collateralized Loan Obligations, 1,500 Series 2012-8A, 144A 4/22/22 BB 1,427,438 5.616% Madison Park Funding Limited, Collateralized Loan Obligations. 1,000 Series 2012-8A, 144A 4.616% 4/22/22 BBB 992,486 Madison Park Funding Limited, Series BB 1,500 2012-10A 5.516% 1/20/25 1,440,224 Nomad CLO Ltd, Series 1,000 2013-1A D, 144A 5.018% 1/15/25 BB 907,093 North End CLO Limited. Loan Pool, 144A, 500 WI/DD (8) N/R 442,600 1.000% 7/17/25 Northwoods Capital Corporation, Collateralized Loan 750 Obligations 2012-9A 5.366% 1/18/24 BB-694,098 Oak Hill Credit Partners IV Limited. Collateralized Loan **Obligation Series** 3,000 2012-6A BB 5.775% 5/15/23 2,867,382 Oak Hill Credit Partners, 3,360 Series 2012-7A BB 3,098,226 5.274% 11/20/23 Octagon Investment Partners, Series 750 2012-1A D, 144A 1/15/24 BB-699,056 5.518% Race Point 1,000 12/15/22 BB 999,853 6.773% Collateralized Loan Obligations, Series

	2011-5A, 144A				
	Race Point Collateralized Loan				
3,000	Obligations, Series 2012-6A, 144A	5.774%	5/24/23	BB	2,889,257
3,000	Race Point Collateralized Loan Obligations Series 2012-7A, 144A	5.275%	11/08/24	BB-	2,762,182
\$ 39,010	Total Asset-Backed Securities (cost \$34,302,518)	3.27370	11/00/24	55	36,753,588
Shares	Description (1), (9)				Value
01141.00	Investment Companies	1.9% (1.3% o	f Total Invest	ments)	7 41.43
353,668	Eaton Vance Floating-Rate Income Trust Fund			,	\$ 5,913,329
963,820	Eaton Vance Senior Income Trust				7,141,906
	Total Investment Companies (cost \$11,947,776)				13,055,235
	Total Long-Term Investments (cost \$958,127,531)				968,988,066
		Nuveen Invest 40	ments		

Principal Amount				
(000)	Description (1)	Coupon	Maturity	Value
, ,	Short-Term Investments		f Total Investments)	
\$ 30,918	Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/13, repurchase price \$30,918,433, collateralized by: \$12,365,000 U.S. Treasury Notes, 0.875%, due 4/30/17, value \$12,337,958 \$11,115,000 U.S. Treasury Notes, 0.250%, due 5/15/16, value \$11,017,744 \$8,275,000 U.S. Treasury Notes, 1.875%, due 6/30/20, value \$8,181,906	0.010%	8/01/13	\$ 30,918,424
	Total Short-Term			
	Investments (cost \$30,918,424)			30,918,424
	Total Investments			30,310,424
	(cost \$989,045,955)			
	144.6%			999,906,490
	Borrowings (42.7)% (10), (11)			(295,200,000)
	Other Assets Less			(233,200,000)
	Liabilities (1.9)% (12)			(13,394,447)
	Net Assets Applicable			
	to Common Shares			¢ 604 040 040
Investments	in Derivatives as of July 31, 2	2013		\$ 691,312,043
	20 att 00 at 0. oaly 01, 2	-0.0		

Interest Rate Swaps outstanding:

			Fund Pay/Receiv	∕ € loating		Fixed Rate	Unrealized
		Notional	Floating	Rate	Fixed Rate	Paymer Termination	on Appreciation
C	ounterparty	Amount	Rate	Index	(Annualized)	Frequency Date	(Depreciation) (12)
	Goldman			1-Month			-
	Sachs	\$49,435,000	Receive	USD-LIBC	R 1.300%	Monthly 4/20/14	\$ (398,818)
	Morgan			1-Month		·	,
	Stanley	49,435,000	Receive	USD-LIBC	R 2.201	Monthly 4/20/16	(2,204,894)
	_	\$98,870,000				·	\$ (2,603,712)

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (3) Ratings (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan.

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
 - (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurments for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (9) A copy of the most recent financial statements for the investment companies in which the Fund invests can be obtained directly from the Securities and Exchange Commission on its website at http://www.sec.gov.
 - (10) Borrowings as a percentage of Total Investments is 29.5%.

- (11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (12) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
 - DD1 Portion of investment purchased on a delayed delivery basis.
 - WI/DD Purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

USD-LIBOR United States Dollar London Inter-Bank Offered Rate.

See accompanying notes to financial statements.

Nuveen Investments

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Nuveen Floating Rate Income Opportunity Fund

Portfolio of Investments

July 31, 2013

rincipal mount			Maturity	Ratings	
(000)	Description (1)	Coupon	(2)	(3)	Value
` ′	Long-Term Investments	138.1% (95.1%	of Total Inve	estments)	
	Variable Rate Senior Loa				tments) (4)
		0.8% (0.6% of To	otal Investme	nts)	
\$ 2,024	Beechcraft Holdings LLC, Exit Term Loan B	5.750%	2/15/20	BB-	\$ 2,040,253
1,990	Sequa Corporation, Term Loan B Total Aerospace &	5.250%	6/19/17	B1	2,017,362
4,014	Defense				4,057,615
.,	Airlines 3.9% (2.7% of	Total Investmen	its)		.,,
3,000	American Airlines, Inc., Exit Term Loan, WI/DD	TBD	TBD	Baa2	2,985,000
-,,,,,,	Delta Air Lines, Inc.,				_,,,,,,,,
7,960	Term Loan B1	4.000%	10/18/18	Ba1	8,003,350
	Delta Air Lines, Inc.,				
2,985	Term Loan B2	3.250%	4/18/16	Ba1	3,005,149
998	United Air Lines, Inc., Term Loan B	4.000%	4/01/19	Ba2	1,008,098
4,000	US Airways, Inc., Term Loan B1, DD1	4.250%	5/23/19	B+	4,006,500
18,943	Total Airlines				19,008,097
	Auto Components 2.59	% (1.7% of Total	Investments))	
	Federal-Mogul				
0.000	Corporation, Tranche B,	0.1070/	10/00/14	D4	7.044.070
8,066	Term Loan	2.137%	12/29/14	B1	7,944,278
	Federal-Mogul Corporation, Tranche C,				
4,116	Term Loan	2.137%	12/28/15	B1	4,054,009
12,182	Total Auto Components	2.107 /0	12,20,10	.	11,998,287
,		of Total Investn	nents)		, ,
	Constellation Brands,		Í		
1,500	Inc., Term Loan	2.750%	5/01/20	BB+	1,503,188
	~ .	.5% of Total Inve			
3,512	Grifols, Inc., Term Loan	4.250%	6/01/17	Ba1	3,552,713
		1.1% of Total Inv	vestments)		
	American Capital, LTD.,				
1,700	Senior Secured Term Loan	5.500%	8/15/16	B+	1,711,135
1,700	Luaii	3.500 /6	0/13/10	D+	1,711,130

Corporation, Tranche B, 6,167 Term Loan, DD1 5.750% 11/28/17 B+ 6,235,197 7,867 Total Capital Markets 7,946,332 Chemicals 1.2% (0.9% of Total Investments) Ineos US Finance LLC, 3,242 Term Loan, First Lien 4.000% 5/04/18 BB- 3,241,894 MacDermid, Inc., Tranche B, Term Loan, 1,250 Second Lien 7.750% 12/07/20 B- 1,268,750 PQ Corporation, Term Loan, First Lien 4.500% 8/07/17 B+ 1,507,425 5,985 Total Chemicals 6.018,069 Commercial Services & Supplies 3.2% (2.2% of Total Investments) Aramark Corporation, 2,917 Term Loan, Tranche D 4.000% 9/09/19 BB- 2,949,934 Brand Energy & Infrastructure Services, Inc., Canadian Tranche 480 1, Term Loan 6.250% 10/23/18 B 489,447 Brand Energy & Infrastructure Services, Inc., Term Loan 6.250% 10/23/19 CCC+ 1,543,125 Brand Energy & Infrastructure Services, Inc., Term Loan 6.250% 10/23/18 B 2,039,361 Brickman Group Holdings, Inc., Tranche 1,384 B2, Term Loan 6.250% 10/23/18 B 2,039,361 Brickman Group Holdings, Inc., Tranche 1,745 B3, Term Loan 3.273% 10/14/16 B+ 1,395,951 Brickman Group Holdings, Inc., Tranche CCS Income Trust, 622 Term Loan, First Lien 6.250% 5/12/18 B2 637,157 Ceridian Corporation, 1,316 Extended Term Loan 5.942% 5/09/17 B1 1,328,129 Harland Clarke Holdings Corporation, Term Loan 5.250% 5/22/18 B2 995,523 Total Commercial 15,447 Services & Supplies Nevere Investments Nevere Investments 15,597,067		Walter Investment Management				
7,867 Total Capital Markets 7,946,332 Chemicals 1.2% (0.9% of Total Investments)		•				
Chemicals 1.2% (0.9% of Total Investments) Ineos US Finance LLC, Term Loan, First Lien		•	5.750%	11/28/17	B+	
Ineos US Finance LLC, Term Loan, First Lien 4.000% 5/04/18 BB- 3,241,894 MacDermid, Inc., Tranche B, Term Loan, 1,250 Second Lien 7.750% 12/07/20 B- 1,268,750 PQ Corporation, Term 1,493 Loan, First Lien 4.500% 8/07/17 B+ 1,507,425 5,985 Total Chemicals Commercial Services & Supplies 3.2% (2.2% of Total Investments) Aramark Corporation, Term Loan, Tranche D 4.000% 9/09/19 BB- 2,949,934 Brand Energy & Infrastructure Services, Inc., Canadian Tranche 480 1, Term Loan 6.250% 10/23/18 B 489,447 Brand Energy & Infrastructure Services, Inc., Term Loan, Second 1,500 Lien 11.000% 10/23/19 CCC+ 1,543,125 Brand Energy & Infrastructure Services, Inc., Term Loan 6.250% 10/23/18 B 2,039,361 Brickman Group Holdings, Inc., Tranche 1,384 B2, Term Loan 3.273% 10/14/16 B+ 1,395,951 Brickman Group Holdings, Inc., Tranche 1,745 B3, Term Loan 4.000% 9/28/18 B+ 1,755,554 CCS Income Trust, Term Loan 5.942% 5/09/17 B1 1,328,129 Harland Clarke Holdings Corporation, Term Loan 5.942% 5/09/17 B1 1,328,129 Holdings Corporation, Term Loan 5.250% 5/22/18 B2 995,523 Total Commercial 5,447 Services & Supplies Nueven Investments 15,597,067 Nueven Investm	7,867	•	Total Investm	anto)		7,946,332
3,242 Term Loan, First Lien 4.000% 5/04/18 BB- 3,241,894			rotai investii	ienis)		
MacDermid, Inc., Tranche B, Term Loan, Second Lien 7.750% 12/07/20 B- 1,268,750	3.242		4.000%	5/04/18	BB-	3.241.894
1,250 Second Lien 7.750% 12/07/20 B- 1,268,750 PO Corporation, Term 1,493 Loan, First Lien 4.500% 8/07/17 B+ 1,507,425 5,985 Total Chemicals Commercial Services & Supplies 3.2% (2.2% of Total Investments) Aramark Corporation, 2,917 Term Loan, Tranche D 4.000% 9/09/19 BB- 2,949,934 Brand Energy & Infrastructure Services, Inc., Canadian Tranche 480 1, Term Loan 6.250% 10/23/18 B 489,447 Brand Energy & Infrastructure Services, Inc., Term Loan, Second 1,500 Lien 11.000% 10/23/19 CCC+ 1,543,125 Brand Energy & Infrastructure Services, 2,001 Inc., Term Loan 6.250% 10/23/18 B 2,039,361 Brickman Group Holdings, Inc., Tranche 1,384 B2, Term Loan 3.273% 10/14/16 B+ 1,395,951 Brickman Group Holdings, Inc., Tranche 1,745 B3, Term Loan 4.000% 9/28/18 B+ 1,755,554 CCS Income Trust, 632 Term Loan, First Lien 6.250% 5/12/18 B2 637,157 Ceridian Corporation, 1,316 Extended Term Loan 5.942% 5/09/17 B1 1,328,129 Harland Clarke Holdings Corporation, Term Loan 2,484 B3 7.000% 5/22/18 B+ 2,462,886 Houghton Mifflin, Term 988 Loan 5.250% 5/22/18 B2 995,523 Total Commercial	,	MacDermid, Inc.,				, ,
1,493 Loan, First Lien 4.500% 8/07/17 B+ 1,507,425 5,985 Total Chemicals 6,018,069 Commercial Services & Supplies 3.2% (2.2% of Total Investments) Aramark Corporation, 2,917 Term Loan, Tranche D 4.000% 9/09/19 BB- 2,949,934 Brand Energy & Infrastructure Services, Inc., Canadian Tranche 480 1, Term Loan 6.250% 10/23/18 B 489,447 Brand Energy & Infrastructure Services, Inc., Term Loan, Second 1,500 Lien Brand Energy & Infrastructure Services, Inc., Term Loan, Second 1,501 Lien Brand Energy & Infrastructure Services, Inc., Term Loan 6.250% 10/23/19 CCC+ 1,543,125 Brand Energy & Infrastructure Services, Inc., Term Loan 6.250% 10/23/18 B 2,039,361 Brickman Group Holdings, Inc., Tranche 1,384 B2, Term Loan 3.273% 10/14/16 B+ 1,395,951 Brickman Group Holdings, Inc., Tranche 1,745 B3, Term Loan 4.000% 9/28/18 B+ 1,755,554 CCS Income Trust, G25 Term Loan, First Lien 6.250% 5/12/18 B2 637,157 Ceridian Corporation, Irst Lien Ceridian Corporation, Term Loan 5.942% 5/09/17 B1 1,328,129 Harland Clarke Holdings Corporation, Term Loan 5.942% 5/09/17 B1 1,328,129 Harland Clarke Holdings Corporation, Term Loan 5.950% 5/22/18 B2 995,523 Total Commercial 5,597,067 Nuveen Investments	1,250		7.750%	12/07/20	B-	1,268,750
Total Chemicals		•		- / / -	_	
Commercial Services & Supplies 3.2% (2.2% of Total Investments)			4.500%	8/07/17	B+	
Aramark Corporation, 2,917 Term Loan, Tranche D Brand Energy & Infrastructure Services, Inc., Canadian Tranche 480 1, Term Loan Brand Energy & Infrastructure Services, Inc., Canadian Tranche 480 1, Term Loan Brand Energy & Infrastructure Services, Inc., Term Loan, Second 1,500 Lien 1,500 Lien 11.000% 10/23/19 CCC+ Brand Energy & Infrastructure Services, Inc., Term Loan Brickman Group Holdings, Inc., Tranche 1,384 B2, Term Loan Brickman Group Holdings, Inc., Tranche 1,745 B3, Term Loan CCS Income Trust, 632 Term Loan CCS Income Trust, 632 Term Loan CCS Income Trust, 632 Term Loan Brickman Group Harland Clarke Holdings Corporation, Term Loan Lanch Barland Clarke Holdings Corporation, Term Loan C2,484 B3 Total Commercial Total Commercial Services & Supplies Nuveen Investments	5,985		nnlico 2 20/	(2.20/ of Tot	al Invastma	
2,917 Term Loan, Tranche D			pplies 3.2%	(2.2% 01 101	ai ilivesillie	iii(S)
Brand Energy & Infrastructure Services, Inc., Canadian Tranche	2.917	•	4.000%	9/09/19	BB-	2.949.934
Infrastructure Services, Inc., Canadian Tranche	_,_,		11000,			_,0 10,00 1
1, Term Loan 6.250% 10/23/18 B 489,447						
Brand Energy & Infrastructure Services, Inc., Term Loan, Second 1,500 Lien 11.000% 10/23/19 CCC+ 1,543,125 Brand Energy & Infrastructure Services, 2,001 Inc., Term Loan 6.250% 10/23/18 B 2,039,361 Brickman Group Holdings, Inc., Tranche 1,384 B2, Term Loan 3.273% 10/14/16 B+ 1,395,951 Brickman Group Holdings, Inc., Tranche 1,745 B3, Term Loan 4.000% 9/28/18 B+ 1,755,554 CCS Income Trust, 632 Term Loan, First Lien 6.250% 5/12/18 B2 637,157 Ceridian Corporation, 1,316 Extended Term Loan 5.942% 5/09/17 B1 1,328,129 Harland Clarke Holdings Corporation, Term Loan 2,484 B3 7.000% 5/22/18 B+ 2,462,886 Houghton Mifflin, Term 988 Loan 5.250% 5/22/18 B2 995,523 Total Commercial 15,447 Services & Supplies Nuveen Investments						
Infrastructure Services, Inc., Term Loan, Second 1,500 Lien 11.000% 10/23/19 CCC+ 1,543,125 Brand Energy & Infrastructure Services, 2,001 Inc., Term Loan 6.250% 10/23/18 B 2,039,361 Brickman Group Holdings, Inc., Tranche 1,384 B2, Term Loan 3.273% 10/14/16 B+ 1,395,951 Brickman Group Holdings, Inc., Tranche 1,745 B3, Term Loan 4.000% 9/28/18 B+ 1,755,554 CCS Income Trust, 632 Term Loan, First Lien 6.250% 5/12/18 B2 637,157 Ceridian Corporation, 1,316 Extended Term Loan 5.942% 5/09/17 B1 1,328,129 Harland Clarke Holdings Corporation, Term Loan 2,484 B3 7.000% 5/22/18 B+ 2,462,886 Houghton Mifflin, Term 988 Loan 5.250% 5/22/18 B2 995,523 Total Commercial 15,447 Services & Supplies 15,597,067	480	•	6.250%	10/23/18	В	489,447
Inc., Term Loan, Second 1,500 Lien 11.000% 10/23/19 CCC+ 1,543,125 Brand Energy & Infrastructure Services, 2,001 Inc., Term Loan 6.250% 10/23/18 B 2,039,361 Brickman Group Holdings, Inc., Tranche 1,384 B2, Term Loan 3.273% 10/14/16 B+ 1,395,951 Brickman Group Holdings, Inc., Tranche 1,745 B3, Term Loan 4.000% 9/28/18 B+ 1,755,554 CCS Income Trust, 632 Term Loan, First Lien 6.250% 5/12/18 B2 637,157 Ceridian Corporation, 1,316 Extended Term Loan 5.942% 5/09/17 B1 1,328,129 Harland Clarke Holdings Corporation, Term Loan 2,484 B3 7.000% 5/22/18 B+ 2,462,886 Houghton Mifflin, Term 988 Loan 5.250% 5/22/18 B2 995,523 Total Commercial 15,447 Services & Supplies 15,597,067						
1,500 Lien 11.000% 10/23/19 CCC+ 1,543,125 Brand Energy &						
Brand Energy & Infrastructure Services, 2,001 Inc., Term Loan 6.250% 10/23/18 B 2,039,361 Brickman Group Holdings, Inc., Tranche 1,384 B2, Term Loan 3.273% 10/14/16 B+ 1,395,951 Brickman Group Holdings, Inc., Tranche 1,745 B3, Term Loan 4.000% 9/28/18 B+ 1,755,554 CCS Income Trust, 632 Term Loan, First Lien 6.250% 5/12/18 B2 637,157 Ceridian Corporation, 1,316 Extended Term Loan 5.942% 5/09/17 B1 1,328,129 Harland Clarke Holdings Corporation, Term Loan 2,484 B3 7.000% 5/22/18 B+ 2,462,886 Houghton Mifflin, Term 988 Loan 5.250% 5/22/18 B2 995,523 Total Commercial 15,447 Services & Supplies 15,597,067	1.500		11.000%	10/23/19	CCC+	1.543.125
2,001 Inc., Term Loan Brickman Group Holdings, Inc., Tranche 1,384 B2, Term Loan Brickman Group Holdings, Inc., Tranche 1,745 B3, Term Loan CCS Income Trust, 632 Term Loan, First Lien Ceridian Corporation, 1,316 Extended Term Loan Harland Clarke Holdings Corporation, Term Loan 2,484 B3 Houghton Mifflin, Term 988 Loan Total Commercial 15,447 Services & Supplies 10/23/18 B 2,039,361 B+ 1,395,951 B+ 1,395,951 B+ 1,755,554 B+ 1,755,554 B+ 2,462,886 B+ 2,462,886 B+ 2,462,886 B+ 2,462,886 B+ 3,500% B+ 2,462,886 B+ 3,500% B+ 3,000% B	,					,, -
Brickman Group Holdings, Inc., Tranche 1,384 B2, Term Loan 3.273% 10/14/16 B+ 1,395,951 Brickman Group Holdings, Inc., Tranche 1,745 B3, Term Loan 4.000% 9/28/18 B+ 1,755,554 CCS Income Trust, 632 Term Loan, First Lien 6.250% 5/12/18 B2 637,157 Ceridian Corporation, 1,316 Extended Term Loan 5.942% 5/09/17 B1 1,328,129 Harland Clarke Holdings Corporation, Term Loan 2,484 B3 7.000% 5/22/18 B+ 2,462,886 Houghton Mifflin, Term 988 Loan 5.250% 5/22/18 B2 995,523 Total Commercial 15,447 Services & Supplies 15,597,067						
Holdings, Inc., Tranche 1,384 B2, Term Loan 3.273% 10/14/16 B+ 1,395,951 Brickman Group Holdings, Inc., Tranche 1,745 B3, Term Loan 4.000% 9/28/18 B+ 1,755,554 CCS Income Trust, 632 Term Loan, First Lien 6.250% 5/12/18 B2 637,157 Ceridian Corporation, 1,316 Extended Term Loan 5.942% 5/09/17 B1 1,328,129 Harland Clarke Holdings Corporation, Term Loan 2,484 B3 7.000% 5/22/18 B+ 2,462,886 Houghton Mifflin, Term 988 Loan 5.250% 5/22/18 B2 995,523 Total Commercial 15,447 Services & Supplies 15,597,067	2,001		6.250%	10/23/18	В	2,039,361
1,384 B2, Term Loan 3.273% 10/14/16 B+ 1,395,951 Brickman Group Holdings, Inc., Tranche 1,745 B3, Term Loan 4.000% 9/28/18 B+ 1,755,554 CCS Income Trust, C						
Brickman Group Holdings, Inc., Tranche 1,745 B3, Term Loan 4.000% 9/28/18 B+ 1,755,554 CCS Income Trust, 632 Term Loan, First Lien 6.250% 5/12/18 B2 637,157 Ceridian Corporation, 1,316 Extended Term Loan 5.942% 5/09/17 B1 1,328,129 Harland Clarke Holdings Corporation, Term Loan 2,484 B3 7.000% 5/22/18 B+ 2,462,886 Houghton Mifflin, Term 988 Loan 5.250% 5/22/18 B2 995,523 Total Commercial 15,447 Services & Supplies 15,597,067	1 38/		3 273%	10/14/16	R.	1 305 051
Holdings, Inc., Tranche 1,745 B3, Term Loan	1,504		3.27376	10/14/10	DΤ	1,090,901
1,745 B3, Term Loan 4.000% 9/28/18 B+ 1,755,554		•				
632 Term Loan, First Lien 6.250% 5/12/18 B2 637,157 Ceridian Corporation, 1,316 Extended Term Loan 5.942% 5/09/17 B1 1,328,129 Harland Clarke Holdings Corporation, Term Loan 2,484 B3 7.000% 5/22/18 B+ 2,462,886 Houghton Mifflin, Term 988 Loan 5.250% 5/22/18 B2 995,523 Total Commercial 15,447 Services & Supplies Nuveen Investments	1,745		4.000%	9/28/18	B+	1,755,554
Ceridian Corporation, 1,316 Extended Term Loan 5.942% 5/09/17 B1 1,328,129 Harland Clarke Holdings Corporation, Term Loan 2,484 B3 7.000% 5/22/18 B+ 2,462,886 Houghton Mifflin, Term 988 Loan 5.250% 5/22/18 B2 995,523 Total Commercial 15,447 Services & Supplies 15,597,067 Nuveen Investments				_,,_,,		
1,316 Extended Term Loan 5.942% 5/09/17 B1 1,328,129 Harland Clarke Holdings Corporation, Term Loan 2,484 B3 7.000% 5/22/18 B+ 2,462,886 Houghton Mifflin, Term 988 Loan 5.250% 5/22/18 B2 995,523 Total Commercial 15,447 Services & Supplies 15,597,067 Nuveen Investments	632		6.250%	5/12/18	B2	637,157
Harland Clarke Holdings	1 316		5 942%	5/09/17	R1	1 328 129
Corporation, Term Loan 2,484 B3 7.000% 5/22/18 B+ 2,462,886 Houghton Mifflin, Term 988 Loan 5.250% 5/22/18 B2 995,523 Total Commercial 15,447 Services & Supplies 15,597,067 Nuveen Investments	1,510		J.J42 /0	J/UJ/17	וט	1,020,120
2,484 B3 7.000% 5/22/18 B+ 2,462,886 Houghton Mifflin, Term 988 Loan 5.250% 5/22/18 B2 995,523 Total Commercial 15,447 Services & Supplies 15,597,067 Nuveen Investments						
988 Loan 5.250% 5/22/18 B2 995,523 Total Commercial 15,447 Services & Supplies 15,597,067 Nuveen Investments	2,484		7.000%	5/22/18	B+	2,462,886
Total Commercial 15,447 Services & Supplies 15,597,067 Nuveen Investments					_	
15,447 Services & Supplies 15,597,067 Nuveen Investments	988		5.250%	5/22/18	B2	995,523
Nuveen Investments	15 117					1E EO7 007
	15,447	Services & Supplies	Nuveen Investm	nents		15,597,067

Α	rincipal mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	` '	Communications Equipme			estments)	
		Alcatel-Lucent, Term				
\$	2,239	Loan C	7.250%	1/29/19	B+	\$ 2,291,860
		Arris Group, Inc., Term				
	499	Loan B	3.500%	4/17/20	BB-	498,542
	0.700	Total Communications				0.700.400
	2,738	Equipment Computers & Peripherals	0.39/ (0.39/ 6	of Total Invest	tmonto)	2,790,402
		SunGard Data Systems,	0.5 /6 (0.2 /6 0	or rotal lilvesi	inenis)	
	1,592	Inc., Term Loan D	4.500%	1/31/20	BB	1,614,554
	1,002	Consumer Finance 1.1%				1,011,001
		Jackson Hewitt Tax	(01071 01 1010		,	
	969	Service, Inc., Term Loan	10.000%	10/16/17	N/R	946,953
		Royalty Pharma Finance				
		Trust, Incremental Term				
	3,428	Loan	4.000%	11/09/18	Baa2	3,443,494
		Springleaf Financial				
		Funding Company,			_	
	840	Term Loan	5.500%	5/10/17	В	842,415
	5,237	Total Consumer Finance	0.00/ /0.00/ -4	. 		5,232,862
		Containers & Packaging Pact Group, Inc., Term	0.3% (0.2% of	i otal investr	nents)	
	1,500	Loan B	3.750%	5/22/20	Ba3	1,500,938
	1,500	Distributors 1.6% (1.1%			Dao	1,500,950
		HD Supply, Inc., Term	or rotal lilvest	inchis,		
	7,488	Loan B, DD1	4.500%	10/12/17	B+	7,571,371
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Diversified Consumer Ser				
		Cengage Learning	,		•	
		Acquisitions, Inc., Term				
	3,038	Loan, (5)	0.000%	7/03/14	D	2,244,318
		Laureate Education,				
		Inc., Extended Term				
	4,829	Loan	5.250%	6/15/18	B1	4,839,922
	7.007	Total Diversified				7.004.040
	7,867	Consumer Services	iono 4.09/ (2	99/ of Total In	wootmonto\	7,084,240
		Diversified Financial Servicitico III Limited, Term	ices 4.0% (2.	.8% of Total Ir	ivesiments)	
	2,867	Loan B	4.250%	6/29/18	N/R	2,877,281
	2,007	Guggenheim Partners	4.20070	0/23/10	14/11	2,011,201
	2,000	LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,026,250
	,	Home Loan Servicing		, _ •		-, ,
		Solutions, Ltd., Term				
	2,500	Loan B	4.500%	6/26/20	BB-	2,520,250
		Ocwen Financial				
		Corporation, Term Loan				
	2,743	В	5.000%	2/05/18	B1	2,784,272
	9,102		4.750%	4/01/19	B1	9,218,746

		_			
	WideOpenWest Finance				
	LLC, Term Loan B				
10.010	Total Diversified				10 400 700
19,212	Financial Services Diversified Telecommunic	nation Services	2 10/. /1 /	% of Total Inv	19,426,799
	Charter	Cation Services	Z. 1 /0 (1. 4	76 OI TOLAI IIIV	estilients)
	Communications				
	Operating Holdings LLC,				
3,000	Holdco Term Loan	2.686%	3/06/14	BB+	3,009,750
	Charter				
	Communications				
750	Operating Holdings LLC,	0.0000/	7/01/00	DD.	740 705
750	Term Loan E Intelsat Jackson	3.000%	7/01/20	BB+	748,735
	Holdings, Ltd., Term				
993	Loan B1	4.250%	4/02/18	BB-	1,001,495
	Level 3 Financing, Inc.,				, ,
4,167	Tranche B, Term Loan	5.250%	8/01/19	Ba2	4,203,104
	Level 3 Financing, Inc.,				
1,000	Tranche B, Term Loan	4.750%	8/01/19	BB-	1,008,850
	Total Diversified Telecommunication				
9,910	Services				9,971,934
3,310	Electric Utilities 0.6% (0	.4% of Total Inv	estments)		0,071,00 1
	Equipower Resources		,		
	Holdings LLC, Term				
1,500	Loan C, WI/DD	TBD	TBD	BB	1,511,250
0.000	TXU Corporation, 2014	0.7040/	10/10/11	Do	4 440 000
2,022	Term Loan Total Electric Utilities	3.721%	10/10/14	B2	1,449,830
3,522		5% (0.3% of Tot	al Investme	nte)	2,961,080
	Sensus Metering	370 (0.070 01 100		1110)	
	Systems, Inc., Term				
2,500	Loan, Second Lien	8.500%	5/09/18	CCC	2,443,750
	Electronic Equipment & Ir	nstruments 0.	6% (0.4% o	f Total Investr	nents)
	SMART Modular				
3,386	Technologies, Inc., Term Loan B	8.250%	8/26/17	В	3,089,953
3,300	Food & Staples Retailing	2.5% (1.7% of			3,009,933
	Albertson's LLC, Term	2.0 /0 (1.1 /0 01	Total IIIVoc	, inicinto,	
1,207	Loan B1	4.250%	3/21/16	BB-	1,219,747
	Albertson's LLC, Term				
788	Loan B2	4.750%	3/21/19	BB-	793,611
F00	BJ Wholesale Club, Inc.,	0.7500/	0/00/00	000	F44.0F0
500	Term Loan, Second Lien Rite Aid Corporation,	9.750%	3/26/20	CCC+	511,250
	Tranche 2, Term Loan,				
2,000	Second Lien	4.875%	6/21/21	B-	2,017,500
_,000	Supervalu, Inc., New		. = ., = .	-	_,0.7,000
2,695	Term Loan B, DD1	5.000%	3/21/19	B+	2,724,711
4,813		7.500%	8/30/18	B1	4,833,555

Wilton Products, Inc., Tranche B, Term Loan

Total Food & Staples

12,003 Retailing 12,100,374

Nuveen Investments

43

JRO
Nuveen Floating Rate Income Opportunity Fund (continued)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
(000)	Food Products 7.1% (4.9			(3)	value
	AdvancePierre Foods,	70 Of Total life	estilients)		
\$ 2,985	Inc., Term Loan, First Lien	5.750%	7/10/17	B1	\$ 3,023,557
	AdvancePierre Foods, Inc., Term Loan, Second				
900	Lien	9.500%	10/10/17	CCC+	919,875
1,340	BJ's Wholesale Club, Inc., Term Loan, First Lien	4.250%	9/26/19	В	1,348,179
747	Ferrara Candy	7.5040/	0/40/40	Б	740 540
747	Company, Term Loan B	7.504%	6/18/18	В	746,549
11,500	H.J Heinz Company, Term Loan B2	3.500%	6/05/20	BB	11,623,786
1,496	Pinnacle Foods Finance LLC, Term Loan G	3.250%	4/29/20	BB-	1,499,055
1,490	Sprouts Farmers Market Holdings LLC, Term	3.230 /6	4/29/20	DD-	1,499,000
1,000	Loan	4.500%	4/23/20	B+	1,002,500
13,356	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	13,399,467
545	Wendy's, Inc., Term Loan B	3.250%	5/15/19	BB-	546,829
33,869	Total Food Products				34,109,797
	Health Care Equipment &	Supplies 3.6	% (2.5% of To	otal Investmer	its)
0.400	Hologic, Inc., Term Loan	4.5000/	0/04/40	BBB-	0.470.040
2,166	B Kinetic Concepts, Inc.,	4.500%	8/01/19	BBB-	2,178,816
6,895	Term Loan D1	4.500%	5/04/18	Ba2	6,983,700
0,000	Onex Carestream Finance LP, Term Loan,	4.500 /6	3/04/10	Daz	0,000,700
5,000	First Lien	5.000%	6/07/19	B+	5,038,540
0,000	Onex Carestream Finance LP, Term Loan,	0.00070	0/07/10	D,	0,000,010
2,000	Second Lien	9.500%	12/07/19	B-	1,983,334
, = = 0	United Surgical Partners International, Inc.,				,,
993	Incremental Term Loan	4.750%	4/03/19	B1	1,003,058
17,054	Total Health Care Equipment & Supplies	onvioce 9 40	/ /5 9 0/ of Tak	tal Invastment	17,187,448
	Health Care Providers & S	ervices 6.4%	(0.0% OI 10	tal Investment	5)

	Apria Healthcare Group, Inc., Term Loan, First				
3,990	Lien	6.750%	4/06/20	BB-	4,027,406
2,522	BioScrip, Inc., Delayed				, - ,
	Draw, Term Loan,				
1,406	WI/DD	TBD	TBD	В	1,422,070
	DaVita, Inc., New Term				
3,980	Loan B2	4.000%	11/01/19	Ba2	4,007,717
000	Genesis Healthcare	40.0000/	10/01/17	D	040 540
926	LLC, Term Loan	10.002%	12/04/17	B+	946,516
2,993	Gentiva Health Services, Inc., Term Loan B	6.500%	8/17/16	B+	3,004,105
2,990	Golden Living, Term	0.500 /6	0/17/10	DT	3,004,103
7,688	Loan	5.000%	5/04/18	B1	7,472,231
7,000	Health Management	0.00070	3/3 1/13	2.	7,172,201
	Associates, Inc.,				
	Replacement Term Loan				
975	В	3.500%	11/16/18	BB-	979,075
	Heartland Dental Care,				
4 400	Inc., Term Loan, First	0.0500/	10/01/10	D-0	4 500 000
1,493	Lien	6.250%	12/21/18	Ba3	1,506,803
	Heartland Dental Care, Inc., Term Loan, Second				
1,500	Lien	9.750%	6/20/19	CCC+	1,535,625
1,000	Kindred Healthcare, Inc.,	0.70070	0,20,10	0001	1,000,020
953	Term Loan B1	4.250%	6/01/18	Ba3	953,870
	LHP Operations Co.				
1,386	LLC, Term Loan B	9.000%	7/03/18	В	1,406,790
	National Mentor				
0.077	Holdings, Inc., Term	C E009/	0/00/17	р.	0.007.640
2,977	Loan B Select Medical	6.500%	2/09/17	B+	2,997,640
	Corporation, Term Loan				
1,959	B	4.002%	6/01/18	Ba2	1,969,666
1,000	Sheridan Holdings, Inc.,		G, G 1, 1 G		.,000,000
3,960	Term Loan, First Lien	4.500%	6/29/18	B+	3,990,791
	Sheridan Holdings, Inc.,				
1,500	Term Loan, Second Lien	9.000%	7/01/19	B-	1,513,125
4 000	Skilled Healthcare	0.7000/	4/00/40	D4	1 000 100
1,283	Group, Inc., Term Loan	6.788%	4/09/16	B1	1,292,486
	Vanguard Health Holding Company II				
	LLC, Term Loan B,				
1,187	WI/DD	TBD	TBD	Ba2	1,192,406
, , , _ ,	Total Health Care			-	, - ,
40,156	Providers & Services				40,218,322
	Hotels, Restaurants & Le	eisure 4.1% (2	.8% of Total	Investments)	
	24 Hour Fitness				
0.040	Worldwide, Inc., Term	E 0500/	4/00/40	D-0	0.040.004
2,910	Loan B	5.250%	4/22/16	Ba3	2,946,394
1,426		5.250%	11/10/18	BB-	1,444,641

BLB Management

Services, Inc., Term Loan Caesars Entertainment Operating Company, 2,616 Inc., Term Loan B6 5.440% 1/28/18 B-2,325,986 CCM Merger, Inc., Term 1,390,991 1,376 Loan 5.000% 3/01/17 B+ Landry's Restaurants, 2,951 Inc., Term Loan B 4.750% 4/24/18 BB-2,991,830 MGM Resorts International, Term Loan BB 1,990 1,996,211 3.500% 12/20/19 Scientific Games Corporation, Term Loan 3,000 B, WI/DD **TBD TBD** Ba2 2,996,250 Shingle Springs Tribal Gaming Authority, Term 498 В 471,054 Loan 10.500% 12/17/13 Station Casino LLC, 2,993 Term Loan B 5.000% 3/02/20 B1 3,024,831 Total Hotels, 19,760 Restaurants & Leisure 19,588,188 **Household Durables** 1.2% (0.8% of Total Investments) **AOT Bedding Super** Holdings LLC, Term 995 Loan B 5.000% B+ 1,004,861 10/01/19 Spectrum Brands, Inc., Term Loan 972 4.510% 12/17/19 Ba3 981,543 Sun Products 2,743 Corporation, Term Loan 5.500% 3/23/20 B1 2,746,554 Tempur-Pedic International, Inc., New 817 Term Loan B BB 815,784 3.500% 3/18/20 Total Household 5,527 **Durables** 5,548,742 Nuveen Investments 44

Pı	rincipal					
	mount		_	Maturity	Ratings	
	(000)	Description (1)	Coupon	(2)	(3)	Value
		Industrial Conglomerates DuPont Performance	1.6% (1.1% (of Total Inves	tments)	
		Coatings, Dollar Term				
\$	6,489	Loan B, DD1	4.750%	2/03/20	B+	\$ 6,560,736
Ť	0, .00	Rexnord LLC, New	00 /0	2,00,20	2,	φ σ,σσσ, σσ
	1,314	Term Loan B	3.750%	4/01/18	BB	1,321,616
		Total Industrial				
	7,803	Conglomerates				7,882,352
		Insurance 1.8% (1.3% of	Total Investm	ents)		
	4 000	Sedgwick Holdings, Inc.,	4.0500/	0/40/40	5	1 0 10 000
	1,923	Term Loan, First Lien	4.250%	6/12/18	B+	1,942,308
	1,000	Sedgwick Holdings, Inc., Term Loan, Second Lien	8.000%	12/12/18	CCC+	1,018,750
	1,000	USI Holdings	0.00076	12/12/10	000+	1,010,730
		Corporation, Term Loan				
	3,483	B	5.250%	12/27/19	B1	3,516,890
	·	Vantage Drilling				
	2,406	Company, Term Loan B	6.250%	10/25/17	B-	2,426,301
	8,812	Total Insurance				8,904,249
		Internet & Catalog Retail	0.9% (0.6% of	f Total Investi	ments)	
	4 470	EIG Investors Corp.,	C 0E00/	11/00/10	D4	4 E1C C70
	4,478	Term Loan, First Lien Internet Software & Servic	6.250%	11/09/19 % of Total Inv	B1	4,516,678
		ION Trading	es 2.0 /8 (1.0	78 Of Total III	vestilients)	
		Technologies S.A.R.L.,				
	1,500	Term Loan, Second Lien	8.250%	5/22/21	CCC+	1,506,094
	2,313	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	2,330,422
		Sabre, Inc., Term Loan				
	3,483	В	5.250%	2/19/19	B1	3,533,104
	0.000	San Juan Cable LLC,	10.0000/	0/00/10	000	0.045.000
	2,000	Term Loan, Second Lien SSI Investments II, Ltd.,	10.000%	6/09/18	CCC+	2,015,000
	2,903	New Term Loan	5.000%	5/26/17	Ba3	2,928,149
	2,000	Total Internet Software	0.00070	0/20/17	Buo	2,020,110
	12,199	& Services				12,312,769
	,		f Total Investr	ments)		, ,
		CompuCom Systems,				
	1,658	Inc., Term Loan B	4.250%	5/09/20	B1	1,672,636
		EIG Investors Corp.,	40.0500/	E (0.0 (0.0	000	0.040.750
	3,000	Term Loan, Second Lien	10.250%	5/09/20	CCC+	3,018,750
	2,494	SunGard Data Systems, Inc., Term Loan E	4.000%	3/08/20	BB	2,516,707
	۷,434	VFH Parent LLC, Term	4.000 /0	3/00/20	טט	2,310,707
	1,473	Loan B	5.775%	7/08/16	N/R	1,487,244
	,	Zayo Group LLC, Term				, ,
	4,752	Loan B	4.500%	7/02/19	B1	4,798,779
	13,377	Total IT Services				13,494,116

	Leisure Equipment & Pro	oducts 2.2% (1.5% of Total	Investments	s)
	Bombardier	•			•
F 000	Recreational Products,	4.0000/	1/00/10	Б	F 000 000
5,280	Inc., Term Loan Equinox Holdings, Inc.,	4.000%	1/30/19	B+	5,299,800
2,193	New Initial Term Loan B	4.501%	1/31/20	B1	2,210,959
,	Four Seasons Holdings,				
0.000	Inc., Term Loan, First	4.0500/	0/07/00	DD	0.007.500
2,000	Lien Four Seasons Holdings,	4.250%	6/27/20	BB-	2,027,500
	Inc., Term Loan, Second				
1,000	Lien	6.250%	12/27/20	B-	1,025,000
	Total Leisure Equipment				
10,473	& Products Machinery 0.8% (0.6%)	of Total Investn	nonto\		10,563,259
	Gardner Denver, Inc.,	or rotal investi	ients)		
4,000	Term Loan, WI/DD	TBD	TBD	B1	4,020,000
	Media 10.2% (7.0% of 1	Total Investmen	ts)		
	Cengage Learning				
	Acquisitions, Inc., Tranche B, Extended				
1,737	Term Loan, (5)	0.000%	7/04/17	D	1,291,157
	Clear Channel				
	Communications, Inc.,				
1,247	Tranche D, Term Loan, WI/DD	TBD	TBD	CCC+	1,152,613
1,217	Cumulus Media, Inc.,	100	100	0001	1,102,010
1,409	Term Loan B, First Lien	4.500%	9/18/18	Ba2	1,424,515
2.005	Cumulus Media, Inc.,	7 5009/	0/16/10	В3	0.000.705
2,905	Term Loan, Second Lien Emerald Expositions	7.500%	9/16/19	D3	2,983,795
	Holdings, Inc., Term				
2,000	Loan, First Lien	5.500%	6/17/20	BB-	2,020,000
1 000	EMI Music Publishing	4.0509/	6/00/10	BB-	0.010.050
1,998	LLC, Term Loan B FoxCo Acquisition Sub	4.250%	6/29/18	DD-	2,019,352
993	LLC, Initial Term Loan	5.500%	7/14/17	В	1,004,909
	Internet Brands, Inc.,			_	
1,995	Term Loan B McGraw-Hill Education	6.250%	3/18/19	B+	2,003,728
	Holdings LLC, Term				
2,993	Loan	9.000%	3/22/19	B2	3,013,073
	Media General, Inc.,				
2.000	Delayed Draw, Term	TDD	TDD	DD	0.001.076
2,000	Loan, WI/DD Mediacom Broadband	TBD	TBD	BB-	2,001,876
	LLC, Tranche G, Term				
1,985	Loan	4.000%	1/20/20	Ba3	1,989,135
2.400	Radio One, Inc., Term	7 5000/	0/14/17	D.	0.500.001
3,429 2,000	Loan B, First Lien	7.500% TBD	2/14/17 TBD	B+ B	3,523,361 1,978,750
_,555			. 	_	.,5.5,750

Springer Science &

	Business Media, Inc., Term Loan, WI/DD				
	Weather Channel				
750	Corporation, Term Loan, Second Lien	7.000%	6/26/20	В3	769,687
7,297	Tribune Company, Exit Term Loan B	4.000%	12/17/19	BB+	7,357,702
	Univision Communications, Inc.,				
8,579	Term Loan C1	4.500%	3/01/20	B+	8,637,161
	UPC Broadband Holding				
2,143	BV, Term Loan AF	4.000%	1/31/21	BB-	2,159,599
	UPC Broadband Holding				
1,500	BV, Term Loan AH	3.250%	6/30/21	BB-	1,500,626
		Nuveen Investm 45	nents		

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Nuveen Floating Rate Income Opportunity Fund (continued)

Principa Amoun (000)		Coupon	Maturity (2)	Ratings (3)	Value
` '	Media (continued)	•	` ,	` ,	
	WMG Acquisition				
Φ 4.50/	Corporation, Tranche B,	0.7500/	7/04/00	DD	Φ 4 500 500
\$ 1,500	Refinancing Term Loan Yell Group PLC, Term	3.750%	7/01/20	BB-	\$ 1,506,562
3,127	the contract of the contract o	0.000%	7/31/14	N/R	672,351
51,587	, ()	0.00070	7701711	14/11	49,009,952
,		2% of Total Inv	estments)		, ,
	99 Cents Only Stores,			_	
1,112		5.253%	1/11/19	B+	1,123,609
	Multi-Utilities 0.2% (0.19 ADS Waste Holdings,	% of Total Inve	stments)		
995	9 ,	4.250%	8/05/19	B+	1,003,287
	Oil, Gas & Consumable F				1,000,207
	Crestwood Holdings	,		,	
2,790	•	7.000%	6/19/19	В	2,846,241
4.054	EP Energy LLC, Term	0.5000/	5/04/40	D 0	4 050 005
1,650	Loan B3, Second Lien Frac Tech International	3.500%	5/24/18	Ba3	1,653,265
982		8.500%	5/06/16	B+	981,089
	Harvey Gulf International	0.00070	<i>0,00,</i> 10	D ,	001,000
	Marine, Inc., Term Loan				
3,000		5.500%	6/18/20	B1	3,048,750
F 00/	Drill Rigs Holdings, Inc.,	0.0000/	0/04/04	D	5 000 750
5,000	Tranche B1, Term Loan Pacific Drilling S.A.,	6.000%	3/31/21	B+	5,068,750
2,500	•	4.500%	6/03/18	B+	2,517,500
2,000	Rice Drilling LLC., Term	1.00070	0,00,10	D 1	2,017,000
1,745	•	8.500%	10/25/18	N/R	1,728,169
	Samson Investment				
4 00	Company, Initial Term	0.0000/	0/05/40	D4	4 000 540
1,667	Loan, Second Lien Saxon Energy Services,	6.000%	9/25/18	B1	1,688,542
998	•	5.500%	2/13/19	Ba3	1,003,111
	Total Oil, Gas &	0.00070	2, 10, 10	Dao	1,000,111
20,332					20,535,417
		6 (0.1% of Tota	l Investments	5)	
400	Prestige Brands, Inc.,	0.7700/	4 /04 /4 0	DD	404.074
429		3.778%	1/31/19	BB-	434,071
1,975	•	5.7% of Total I 6.250%	4/26/17	Ba2	1,988,578
1,070		0.20070	., _ 5, 1 ,		.,000,070

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	0	· ·	, ,		
	Auxilium Pharmaceuticals, Inc., Term Loan				
844	BioScrip, Inc., Term Loan B, WI/DD	TBD	TBD	В	853,242
2,102	ConvaTec Healthcare, Incremental Term Loan B	5.000%	12/22/16	Ba3	2,113,792
1,295	Generic Drug Holdings, Inc., Term Loan B	5.000%	10/29/19	B+	1,302,116
	Graceway Pharmaceuticals LLC, Second Lien Term Loan,	0.0000/			
3,125	(5) Graceway Pharmaceuticals LLC,	0.000%	5/03/13	N/R	93,750
84	Term Loan, (5) Par Pharmaceutical Companies, Inc.,	0.000%	5/03/12	N/R	93,129
2,275	Additional Term Loan B1 Pharmaceutical Product	4.250%	9/30/19	B+	2,285,271
3,936	Development, Inc., Term Loan B, First Lien	4.250%	12/01/18	Ba3	3,973,727
4,860	Quintiles Transnational Corp., Term Loan B2	4.500%	6/08/18	BB-	4,914,246
1,989	Therakos, Inc., Term Loan, First Lien Valeant Pharmaceuticals	7.500%	12/27/17	В	1,997,462
3,126	International, Inc., Series D, Term Loan	3.500%	2/19/19	BBB-	3,161,962
10,000	Valeant Pharmaceuticals International, Inc., Term Loan E, WI/DD Warner Chilcott	TBD	TBD	Ba1	10,146,250
975	Company LLC, Additional Term Loan B1	4.250%	3/15/18	BBB-	977,410
2,239	Warner Chilcott Corporation, Term Loan B1 Warner Chilcott	4.250%	3/15/18	BBB-	2,245,246
137	Corporation, Term Loan B2	4.250%	3/15/18	BBB-	137,397
1,765	Warner Chilcott Corporation, Term Loan B3 Warner Chilcott	4.250%	3/15/18	BBB-	1,769,294
1,542	Corporation, Term Loan B4	3.186%	8/15/17	BBB-	1,544,076
308	Warner Chilcott Corporation, Term Loan B5	3.186%	8/20/17	BBB-	308,815

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42,5	577	Total Pharmaceuticals	0.00/ /4.4/			39,905,763
		Real Estate Investment Trust	2.0% (1.4	% of Total Inv	estments)	
2,0	000	Capital Automotive LP, Term Loan, Second Lien	6.000%	4/30/20	B1	2,065,000
5,0	030	iStar Financial, Inc., Term Loan, DD1	4.500%	10/15/17	BB-	5,058,631
2,4	494	Starwood Property Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	2,499,984
9,5	524	Total Real Estate Investment Trust				9,623,615
		Real Estate Management & D	evelopment	1.9% (1.3%	of Total Investm	ents)
4.9	949	Capital Automotive LP, Term Loan, Tranche B1, DD1	4.000%	4/10/19	Ba2	4,996,345
·	990	Realogy Corporation, Term Loan B	4.500%	3/05/20	BB-	4,037,381
8.9	939	Total Real Estate Management & Development				9,033,726
C , C		Road & Rail 0.6% (0.4% of	Total Investr	ments)		0,000,120
3,0	008	Swift Transportation Company, Inc., Term Loan B2	4.000% Nuveen Investme 46	12/21/17	ВВ	3,039,978

	incipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
7 11110	, and (000)	Semiconductors & Equip				
		Freescale Semiconductor, Inc.,	1.070 (1.0 /0 01 10141	veotmente	,
\$	2,993	Term Loan, Tranche B4	5.000%	2/28/20	B1	\$ 3,027,413
		NXP Semiconductor LLC, Incremental Term			_	
	1,990	Loan C NXP Semiconductor	4.750%	1/10/20	B+	2,033,117
	2,928	LLC, Term Loan Spansion LLC, Term	4.500%	3/03/17	B1	2,982,493
	965	Loan B Total Semiconductors &	5.250%	12/13/18	BB+	972,907
	8,876	Equipment	Total Investm	onto)		9,015,930
		Software 9.0% (6.2% of Attachmate	TOTAL HIVESTM	ciilə)		
		Corporation, Term				
	4,013	Loan, First Lien	7.250%	11/22/17	BB-	4,060,297
	2,279	Blackboard, Inc., Term Loan B2	6.250%	10/04/18	B+	2,309,712
	3,276	Datatel Parent Corp, Term Loan B, DD1	4.500%	7/19/18	B+	3,311,398
	1,000	Deltek, Inc., Term Loan, Second Lien	10.000%	10/10/19	CCC+	1,010,000
		Emdeon Business Services LLC, Term				
	5,738	Loan B2, DD1 Explorer Holdings, Inc.,	3.750%	11/02/18	BB-	5,780,684
	1,985	Term Loan	6.000%	5/02/18	B+	1,996,191
		Greeneden U.S. Holdings II LLC, Term				
	1,095	Loan B	4.000%	2/08/20	B+	1,097,941
	10,020	Infor Enterprise Applications, Term Loan B	5.250%	4/05/18	Ba3	10,131,854
	10,020	IPC Systems, Inc., Extended Term Loan,	0.20070	1/00/10	Duo	10,101,001
	3,380	Tranche B1, First Lien	7.750%	7/31/17	B1	3,360,551
		IPC Systems, Inc., Term Loan, Second		2/2:1:=		
	4,000	Lien	5.436%	6/01/15	CCC	3,360,000
	4,714	Misys PLC, Term Loan, First Lien	7.250%	12/12/18	Ba3	4,769,769
	1,592	RedPrairie Corporation, Term Loan, First Lien	6.750%	12/21/18	B+	1,608,630
		RedPrairie Corporation, Term Loan, Second				
	800	Lien	11.250%	12/21/19	CCC+	819,000
	43,892	Total Software				43,616,027

	Specialty Retail 2.3% (1.	6% of Total In	vestments)		
1,500	Charlotte Russe, Inc., Initial Term Loan	6.750%	5/22/19	B2	1,472,812
1,300	Collective Brands, Inc.,	0.73078	3/22/19	DZ	1,472,012
2,729	Term Loan B	7.250%	10/09/19	В	2,771,715
ĺ	J.C. Penney				, ,
	Corporation, Inc., Term				
4,500	Loan, First Lien	6.000%	5/22/18	B2	4,542,190
2,047	Jo-Ann Stores, Inc.,	4.000%	3/16/18	B+	2.056.160
10,776	Term Loan, First Lien Total Specialty Retail	4.000%	3/10/10	D+	2,056,160 10,842,877
10,770	Textiles, Apparel & Luxury	Goods 0.5	% (0.3% of T	otal Investm	
	Philips-Van Heusen		•		,
	Corporation, Term Loan				
742	B	3.250%	2/13/20	BBB-	746,087
	Wolverine World Wide, Inc., Tranche B, Term				
1,559	Loan	4.000%	10/09/19	BB	1,571,225
,,,,,,,	Total Textiles, Apparel				.,
2,301	& Luxury Goods				2,317,312
	Trading Companies & Dis	tributors 0.3	% (0.2% of T	Total Investn	nents)
1 060	Wesco Distribution,	4.500%	12/04/19	Do2	1 074 160
1,263	Inc., Term Loan B Wireless Telecommunicat			Ba3 of Total Inv	1,274,162
	Asurion LLC, Term	ion services	J.J /0 (2.4 /0	or rotal lilv	
4,545	Loan B1	4.500%	5/24/19	B+	4,552,418
	Clear Channel				
0.007	Communications, Inc.,	0.0000/	1/00/10	000	0.050.000
2,827	Tranche B, Term Loan Cricket	3.836%	1/29/16	CCC+	2,656,869
	Communications, Inc.,				
3,500	Term Loan C	4.750%	3/08/20	Ba3	3,529,533
	Fairpoint				
0.040	Communications, Inc.,	7.5000/	0/14/10	5	0.000.040
3,242	Term Loan B IPC Systems, Inc.,	7.500%	2/11/19	В	3,229,212
	Term Loan, Tranche C,				
1,985	First Lien	7.750%	7/31/17	B1	1,937,856
	Presidio, Inc., New				
927	Term Loan	5.750%	3/31/17	Ba3	929,643
	Total Wireless				
17,026	Telecommunication Services				16,835,531
17,020	Total Variable Rate				10,000,001
	Senior Loan Interests				
\$ 546,550	(cost \$538,712,334)				541,426,802
Shares	Description (1)	00/ of Tabel 1			Value
	•	2.9% of Total I (0.9% of Total			
	Masonite Worldwide	(J.J/JOI TOTA	mivesinent	<i>3</i> ,	
124,402	Holdings, (6)				\$ 6,220,100

	Health Care Providers & Services 0.0% (0.0% of Total Investment	ents)
	LifeCare Holdings	
1,397	Private Stock, (6), (7)	181,610
	Hotels, Restaurants & Leisure 0.2% (0.2% of Total Investments	s)
	BLB Worldwide	
42,041	Holdings Inc., (6), (7)	972,198
	Nuveen Investments	
	47	

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Nuveen Floating Rate Income Opportunity Fund (continued)

Shares	Description (1)	Value
	Media 2.7% (1.8% of Total Investments)	
	Metro-Goldwyn-Mayer,	
182,499	(6), (7)	\$ 9,900,571
44,843	Tribune Company, (6)	2,834,078
36,087	Tribune Company, (8)	
	Total Media	12,734,649
	Total Common Stocks	
	(cost \$19,262,278)	20,108,557
Principal	Ratings	
Amount (000) Description (1) Coupon Maturity (3)	Value
	Convertible Bonds 0.3% (0.2% of Total Investments)	
	Communications Equipment 0.3% (0.2% of Total Investments)	
\$ 550		