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

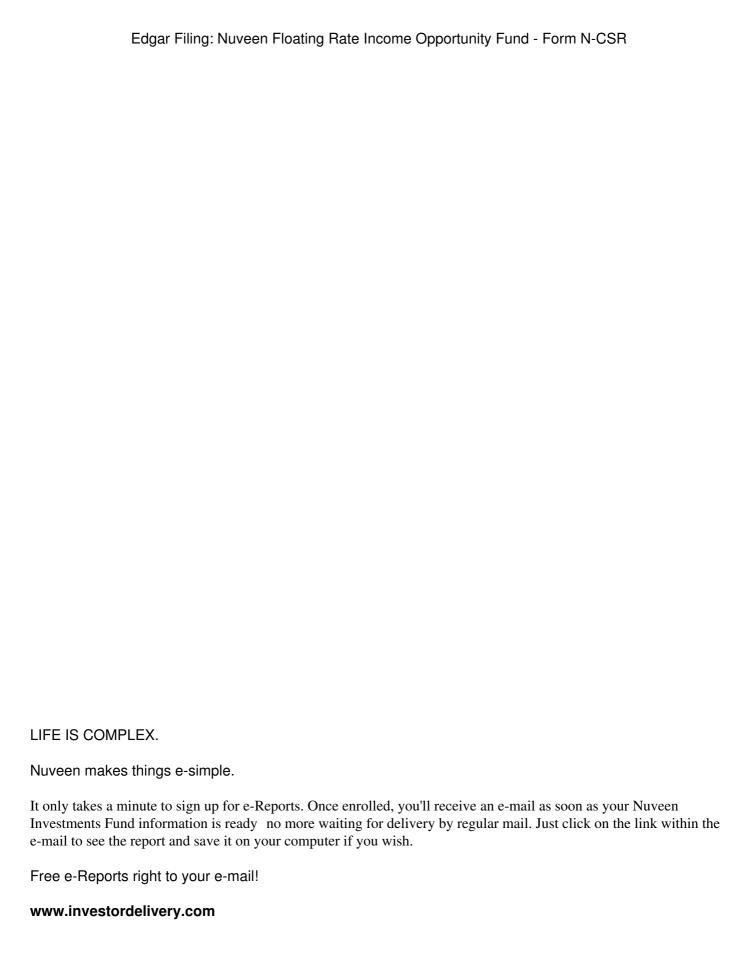
JFR

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,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	· · · · · · · · · · · · · · · · · · ·		
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
	1,110	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	.100070	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=	D 0	
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 & 5,968 Equipment 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 E- 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 1.7erm 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 Harland Clarke Holdings Corporation, Term Loan 5.250% 5/22/18 B2 995,523 Total Commercial 5.447 Services & Supplies Nueven Investments 15,597,067 Nueven Inves	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 Invact	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	2.1/0 (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	F11 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 lilv	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 ,	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.,	11070 (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	11000,0			.,
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 Tatall			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)

9	Shares	Description (1)				Value
		Media 2.7% (1.8% of Total	al Investments	(
		Metro-Goldwyn-Mayer,		,		
-	182,499	(6), (7)				\$ 9,900,571
	44,843	Tribune Company, (6)				2,834,078
	36,087	Tribune Company, (8)				2,001,070
	00,007	Total Media				12,734,649
		Total Common Stocks				12,701,010
		(cost \$19,262,278)				20,108,557
Р	rincipal	(, -, -,			Ratings	-,,
	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
	(,	Convertible Bonds 0.3%				
		Communications Equipme				
		Nortel Networks Corp.,	· ·		,	
\$	550	(5)	1.750%	4/15/12	N/R	\$ 539,000
		Nortel Networks Corp.,				
	1,000	(5)	2.125%	4/15/14	N/R	982,500
	,	Total Convertible				·
		Bonds (cost				
\$	1,550	\$1,307, 5 00)				1,521,500
Р	rincipal				Ratings	
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Corporate Bonds 16.3%	(11.2% of Tota	l Investment		
		Corporate Bonds 16.3% Commercial Services & Su	(11.2% of Tota	l Investment		s)
\$	500		(11.2% of Tota	l Investment		s) \$ 508,750
\$	500 1,224	Commercial Services & Su	(11.2% of Tota upplies 0.5%	I Investment (0.3% of Total	al Investments	
\$	1,224	Commercial Services & Su Ceridian Corporation	(11.2% of Tota upplies 0.5% 11.250% 9.500%	I Investment (0.3% of Total 11/15/15	al Investments CCC B-	\$ 508,750
\$		Commercial Services & Su Ceridian Corporation Harland Clarke Holdings Tervita Corporation, 144A	(11.2% of Tota upplies 0.5% 11.250%	I Investment (0.3% of Total 11/15/15	al Investments CCC	\$ 508,750
\$	1,224	Commercial Services & Su Ceridian Corporation Harland Clarke Holdings Tervita Corporation,	(11.2% of Tota upplies 0.5% 11.250% 9.500%	Il Investment (0.3% of Total 11/15/15 5/15/15	al Investments CCC B-	\$ 508,750 1,228,590
\$	1,224	Commercial Services & Su Ceridian Corporation Harland Clarke Holdings Tervita Corporation, 144A Total Commercial Services & Supplies	(11.2% of Total upplies 0.5% 11.250% 9.500% 8.000%	Il Investment (0.3% of Total 11/15/15 5/15/15 11/15/18	al Investments CCC B- B2	\$ 508,750 1,228,590
\$	1,224 500	Commercial Services & Su Ceridian Corporation Harland Clarke Holdings Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equipme	(11.2% of Total upplies 0.5% 11.250% 9.500% 8.000%	Il Investment (0.3% of Total 11/15/15 5/15/15	al Investments CCC B- B2	\$ 508,750 1,228,590 518,125
\$	1,224 500 2,224	Commercial Services & Su Ceridian Corporation Harland Clarke Holdings Tervita Corporation, 144A Total Commercial Services & Supplies	(11.2% of Total upplies 0.5% 11.250% 9.500% 8.000%	1 Investment (0.3% of Total 11/15/15 5/15/15 11/15/18	al Investments CCC B- B2 vestments)	\$ 508,750 1,228,590 518,125 2,255,465
\$	1,224 500	Commercial Services & Su Ceridian Corporation Harland Clarke Holdings Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equipme Nortel Networks Limited, (5)	(11.2% of Total upplies 0.5% 11.250% 9.500% 8.000%	Il Investment (0.3% of Total 11/15/15 5/15/15 11/15/18	al Investments CCC B- B2	\$ 508,750 1,228,590 518,125
\$	1,224 500 2,224 3,000	Commercial Services & Su Ceridian Corporation Harland Clarke Holdings Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equipme Nortel Networks Limited,	(11.2% of Total upplies 0.5% 11.250% 9.500% 8.000% ent 0.8% (0.5	1 Investment (0.3% of Total 11/15/15 5/15/15 11/15/18 % of Total Inv	al Investments CCC B- B2 vestments) N/R	\$ 508,750 1,228,590 518,125 2,255,465 3,165,000
\$	1,224 500 2,224	Ceridian Corporation Harland Clarke Holdings Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equipme Nortel Networks Limited, (5) Nortel Networks Limited, (5)	(11.2% of Total upplies 0.5% 11.250% 9.500% 8.000%	1 Investment (0.3% of Total 11/15/15 5/15/15 11/15/18	al Investments CCC B- B2 vestments)	\$ 508,750 1,228,590 518,125 2,255,465
\$	1,224 500 2,224 3,000 450	Commercial Services & Su Ceridian Corporation Harland Clarke Holdings Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equipme Nortel Networks Limited, (5) Nortel Networks Limited, (5) Total Communications	(11.2% of Total upplies 0.5% 11.250% 9.500% 8.000% ent 0.8% (0.5	1 Investment (0.3% of Total 11/15/15 5/15/15 11/15/18 % of Total Inv	al Investments CCC B- B2 vestments) N/R	\$ 508,750 1,228,590 518,125 2,255,465 3,165,000 519,188
\$	1,224 500 2,224 3,000	Commercial Services & Su Ceridian Corporation Harland Clarke Holdings Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equipme Nortel Networks Limited, (5) Nortel Networks Limited, (5) Total Communications Equipment	(11.2% of Total upplies 0.5% 11.250% 9.500% 8.000% ent 0.8% (0.5) 0.000%	1 Investment (0.3% of Total 11/15/15 5/15/15 11/15/18 % of Total Inv 7/15/11	al Investments CCC B- B2 vestments) N/R N/R	\$ 508,750 1,228,590 518,125 2,255,465 3,165,000 519,188 3,684,188
\$	1,224 500 2,224 3,000 450	Commercial Services & Su Ceridian Corporation Harland Clarke Holdings Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equipme Nortel Networks Limited, (5) Nortel Networks Limited, (5) Total Communications Equipment Diversified Consumer Services	(11.2% of Total upplies 0.5% 11.250% 9.500% 8.000% ent 0.8% (0.5) 0.000%	1 Investment (0.3% of Total 11/15/15 5/15/15 11/15/18 % of Total Inv 7/15/11	al Investments CCC B- B2 vestments) N/R N/R	\$ 508,750 1,228,590 518,125 2,255,465 3,165,000 519,188 3,684,188
\$	1,224 500 2,224 3,000 450 3,450	Commercial Services & Su Ceridian Corporation Harland Clarke Holdings Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equipme Nortel Networks Limited, (5) Nortel Networks Limited, (5) Total Communications Equipment Diversified Consumer Services	(11.2% of Total upplies 0.5% 11.250% 9.500% 8.000% ent 0.8% (0.5) 0.000% 10.750%	1 Investment (0.3% of Total 11/15/15 5/15/15 11/15/18 % of Total In 7/15/11 7/15/16	al Investments CCC B- B2 vestments) N/R N/R Investments)	\$ 508,750 1,228,590 518,125 2,255,465 3,165,000 519,188 3,684,188
\$	1,224 500 2,224 3,000 450	Commercial Services & Su Ceridian Corporation Harland Clarke Holdings Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equipme Nortel Networks Limited, (5) Nortel Networks Limited, (5) Total Communications Equipment Diversified Consumer Services NES Rental Holdings Inc., 144A	(11.2% of Total pplies 0.5% 11.250% 9.500% 8.000% 0.000% 10.750% vices 0.2% (0.7.875%	1 Investment (0.3% of Total 11/15/15 5/15/15 11/15/18 % of Total Inv 7/15/11 7/15/16 0.1% of Total	al Investments CCC B- B2 vestments) N/R N/R Investments)	\$ 508,750 1,228,590 518,125 2,255,465 3,165,000 519,188 3,684,188
\$	1,224 500 2,224 3,000 450 3,450	Commercial Services & Su Ceridian Corporation Harland Clarke Holdings Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equipme Nortel Networks Limited, (5) Nortel Networks Limited, (5) Total Communications Equipment Diversified Consumer Services NES Rental Holdings Inc., 144A Diversified Telecommunic	(11.2% of Total pplies 0.5% 11.250% 9.500% 8.000% 10.750% 10.750% vices 0.2% (0.5% ation Services	1 Investment (0.3% of Total 11/15/15 5/15/15 11/15/18 % of Total Inv 7/15/11 7/15/16 0.1% of Total 5/01/18 1.6% (1.1%	al Investments CCC B- B2 vestments) N/R N/R Investments) CCC+ 6 of Total Inve	\$ 508,750 1,228,590 518,125 2,255,465 3,165,000 519,188 3,684,188 922,500 estments)
\$	1,224 500 2,224 3,000 450 3,450 900 2,900	Commercial Services & Su Ceridian Corporation Harland Clarke Holdings Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equipme Nortel Networks Limited, (5) Nortel Networks Limited, (5) Total Communications Equipment Diversified Consumer Services NES Rental Holdings Inc., 144A Diversified Telecommunical	(11.2% of Total pplies 0.5% 11.250% 9.500% 8.000% 0.000% 10.750% vices 0.2% (0.7.875% ation Services 7.750%	1 Investment (0.3% of Total 11/15/15 5/15/15 11/15/18 11/15/18 % of Total Inv 7/15/11 7/15/16 0.1% of Total 5/01/18 1.6% (1.1% 6/01/21	al Investments CCC B- B2 vestments) N/R N/R Investments) CCC+ 6 of Total Inve CCC+	\$ 508,750 1,228,590 518,125 2,255,465 3,165,000 519,188 3,684,188 922,500 estments) 3,052,250
\$	1,224 500 2,224 3,000 450 3,450	Commercial Services & Su Ceridian Corporation Harland Clarke Holdings Tervita Corporation, 144A Total Commercial Services & Supplies Communications Equipme Nortel Networks Limited, (5) Nortel Networks Limited, (5) Total Communications Equipment Diversified Consumer Services NES Rental Holdings Inc., 144A Diversified Telecommunic	(11.2% of Total pplies 0.5% 11.250% 9.500% 8.000% 10.750% 10.750% vices 0.2% (0.5% ation Services	1 Investment (0.3% of Total 11/15/15 5/15/15 11/15/18 % of Total Inv 7/15/11 7/15/16 0.1% of Total 5/01/18 1.6% (1.1%	al Investments CCC B- B2 vestments) N/R N/R Investments) CCC+ 6 of Total Inve	\$ 508,750 1,228,590 518,125 2,255,465 3,165,000 519,188 3,684,188 922,500 estments)

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	Level 3				
	Communications Inc.				
	Total Diversified				
	Telecommunication				
6,993	3 Services				7,711,308
	Energy Equipment & Ser	vices 0.1% (0	0.1% of Total	Investments)	
	Offshore Group				
	Investment Limited,				
500) 144A	7.125%	4/01/23	B-	501,250
	Health Care Equipment 8	Supplies 1.0	0% (0.7% of 1	Total Investme	ents)
3,000		10.500%	11/01/18	В	3,300,000
1,45	Rotech Healthcare Inc.	10.750%	10/15/15	D	1,469,550
	Total Health Care				
4,45	Equipment & Supplies				4,769,550
	Health Care Providers &	Services 2.09	% (1.4% of To	otal Investmer	nts)
	Aurora Diagnostics				
2,000) Holdings LLC	10.750%	1/15/18	Caa1	1,180,000
2,750) HCA Inc.	8.500%	4/15/19	BB+	2,976,875
57	5 HCA Inc.	7.250%	9/15/20	BB+	628,906
	IASIS Healthcare				
900	Capital Corporation	8.375%	5/15/19	CCC+	945,000
	Truven Health Analytics				
1,000	Inc.	10.625%	6/01/20	CCC+	1,095,000
	Vanguard Health				
2,500	Holding LLC/Inc.	7.750%	2/01/19	B-	2,684,375
	Total Health Care				
9,72	Providers & Services				9,510,156
		Nuveen Investm	nents		
		48			

	rincipal					
	mount		_		Ratings	
	(000)	Description (1)	Coupon	Maturity	(3)	Value
ф	0.050	Household Products 1.5% (1.6			000	Φ 4.000.000
\$	3,950	Reynolds Group	9.875%	8/15/19	CCC+	\$ 4,266,000
	2,750	Spectrum Brands Inc.	9.500%	6/15/18	Ba3	3,031,875
	6,700	Total Household Products	-			7,297,875
	0.000	IT Services 0.4% (0.3% of Total	•	C/1 E/1 O	DD	0.100.000
	2,000	First Data Corporation, 144A	7.375%	6/15/19	BB-	2,100,000
	1 000	Machinery 0.2% (0.2% of Tota	8.125%	4/1E/10	B+	1 100 000
	1,000	HD Supply Inc.		4/15/19	D+	1,120,000
		Media 4.3% (2.9% of Total Inv	esiments)			
	2.401	Clear Channel Communications,	11 0000/	0/01/16	000	0.055.066
	3,491	Inc.	11.000%	8/01/16	CCC-	3,255,066
	0.000	Clear Channel Communications,	5.500%	10/1E/10	CCC-	0.000.000
	3,600	Inc.	5.500%	12/15/16	CCC-	2,880,000
	C 410	Clear Channel Communications,	0.0000/	10/1E/10	000.	C 20E 070
	6,412	Inc.	9.000%	12/15/19	CCC+	6,395,970
	E E00	Clear Channel Communications,	0.0000/	0/01/01	000.	E 417 E00
	5,500	Inc.	9.000%	3/01/21	CCC+	5,417,500
	1,200	Expo Event Transco Inc., 144A	9.000%	6/15/21	Caa2	1,195,500
	1 000	McGraw-Hill Global Education	0.7500/	4/04/04	DD	4 050 000
	1,000	Holdings, 144A	9.750%	4/01/21	BB	1,050,000
	400	WMG Acquisition Group	11.500%	10/01/18	В	463,000
	21,603	Total Media	of Total Investme	onto)		20,657,036
		Pharmaceuticals 1.1% (0.8% of Valeant Pharmaceuticals	or rotal investing	ens)		
	2,000	International, 144A	7.000%	10/01/20	B1	2,120,000
	2,000	Valeant Pharmaceuticals	7.000%	10/01/20	ы	2,120,000
	1,000	International, 144A	7.250%	7/15/22	B1	1,062,500
	2,000	VPII Escrow Corporation, 144A	7.500%	7/15/22	B1	2,145,000
	5,000	Total Pharmaceuticals	7.500 /6	7/15/21	ы	5,327,500
	3,000	Road & Rail 0.3% (0.2% of Total	tal Investments)			5,527,500
	1,200	Avis Budget Car Rental	2.775%	5/15/14	B+	1,200,012
	1,200	Semiconductors & Equipment	0.9% (0.6% of			1,200,012
	2,050	Advanced Micro Devices, Inc.	7.750%	8/01/20	B	2,024,375
	2,500	Advanced Micro Devices, Inc.	7.500%	8/15/22	В	2,425,000
	2,500	Total Semiconductors &	7.50070	0/10/22	D	2,420,000
	4,550	Equipment				4,449,375
	+,550	Software 0.6% (0.4% of Total	Investments)			4,440,070
	850	Infor Us Inc.	11.500%	7/15/18	B-	979,625
	1,875	Infor Us Inc.	9.375%	4/01/19	B-	2,095,311
	2,725	Total Software	0.07070	1/01/10	D	3,074,936
	2,720		Total Investme	nts)		5,07 -1 ,000
		Cents	Total Investme	1110)		
		Only				
	500	99Stores	11.000%	12/15/19	CCC+	565,000
		Wireless Telecommunication S				
		FairPoint Communications Inc.,	J. 11000 011 /0 (-10 /3 G1 1 OL		
	750	144A	8.750%	8/15/19	В	757,500
			2 0070	J J J	_	,

2,750	MetroPCS Wireless Inc., 144A	6.250%	4/01/21	BB	2,805,000
3,500	Total Wireless Telecommunication Services				3,562,500
\$ 77,025	Total Corporate Bonds (cost \$75,429,312)				78,708,651
		Nuveen Investments 49			, ,

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Nuveen Floating Rate Income Opportunity Fund (continued)

Portfolio of Investments July 31, 2013

rincipal mount				Ratings	
(000)	Description (1)	Coupon	Maturity	(3)	Value
,	Asset-Backed Securities BlueMountain Collateralized Loan Obligation, Series 2012		of Total Inves		
\$ 800	2A E14	5.374%	11/20/24	BB	\$ 742,803
0.500	BlueMountain Collateralized Loan Obligations Limited	F 7000/	7/00/00	DD	0.400.400
2,500	2012-1A, 144A Carlyle Global Market Strategies, Collateralized Loan Obligations,	5.766%	7/20/23	BB	2,402,100
1,250	Series 2013-3A, 144A	4.870%	7/15/25	BB	1,131,618
500	Dryden Senior Loan 2013-26A E, 144A	4.768%	7/15/25	BB	442,467
1,500	Flatiron Collateralized Loan Obligation Limited, Series 2011-1A	4.668%	1/15/23	BB	1,346,506
1,500	Fraser Sullivan Collateralized Loan Obligations Limited, Series 2011-6A, 144A	5.773%	11/22/22	BB	1,430,095
250	ING Investment Management, Collateralized Loan Obligation, 2013-1A D,	5.310%	4/15/24	BB	226,028
	LCM Limited Partnership, Collateralized Loan				·
2,000	Obligations, 144A LCM Limited Partnership, Collateralized Loan	6.018%	4/15/22	BB	1,953,504
1,500	Obligations LCM Limited	5.416%	4/19/22	BB	1,396,782
	Partnership Series				
1,800 1,500	2012A, 144A Madison Park Funding	6.016% 5.616%	10/19/22 4/22/22	BB BB	1,739,162
1,500	Limited, Collateralized	J.010%	4/22/22	DD	1,427,438

	Loan Obligations,				
	Series 2012-8A, 144A Madison Park Funding				
	Limited, Collateralized				
1,000	Loan Obligations, Series 2012-8A, 144A	4.616%	4/22/22	BBB	992,486
1,000	North End CLO Limited,	4.010 /6	4/22/22	БББ	992,400
	Loan Pool, 144A,				
500	WI/DD (8)	1.000%	7/17/25	N/R	442,600
	Oak Hill Credit Partners IV Limited,				
	Collateralized Loan				
0.000	Obligation	F 7750/	E /4 E /00	DD	1 011 500
2,000	Series 2012-6A Oak Hill Credit	5.775%	5/15/23	BB	1,911,588
	Partners, Series				
2,240	2012-7A	5.274%	11/20/23	BB	2,065,484
	Race Point Collateralized Loan				
	Obligations, Series				
1,000	2011-5A, 144A	6.773%	12/15/22	BB	999,853
	Race Point Collateralized Loan				
	Obligations, Series				
2,000	2012-6A, 144A	5.774%	5/24/23	BB	1,926,172
	Race Point Collateralized Loan				
	Obligations, Series				
2,000	2012-7A, 144A	5.275%	11/08/24	BB-	1,841,456
	Total Asset-Backed				
\$ 25,840	Securities (cost \$22,546,536)				24,418,142
. ,	Total Long-Term				, ,
	Investments (cost				666,183,652
Principal	\$657,257,960)				000,103,032
Amount		_			
(000)	Description (1) Short-Term Investments	Coupon 7 2% (4 9% c	Maturity of Total Inves	etmonte)	Value
\$ 34,586	Repurchase Agreement	0.010%	or rotal lilves		\$ 34,585,583
. ,	with Fixed Income				
	Clearing Corporation, dated				
	7/31/13, repurchase				
	price \$34,585,593,				
	collateralized by \$29,400,000				
	U.S. Treasury Bonds,		8/01/13		
	7.250%, due 5/15/16,				
	value \$35,280,000				34,585,583
					J T ,JUJ,JUJ

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Total Short-Term Investments (cost \$34,585,583)	
Total Investments (cost \$691,843,543) 145.3%	700,769,235
Borrowings (41.9)% (9), (10)	(201,900,000)
Other Assets Less Liabilities (3.4)% (11)	(16,664,971)
Net Assets Applicable to Common Shares 100%	\$ 482,204,264

Investments in Derivatives as of July 31, 2013

Interest Rate Swaps outstanding:

			Fund Pay/Receiv	/ € loating		Fixed Rate	Unrealized
Coun	terparty	Notional Amount	Floating Rate	Rate Index	Fixed Rate (Annualized)	Paymenterminat Frequency Date	ion Appreciation (Depreciation) (11)
Gold	dman			1-Month	,		` ' '
Sac	hs	\$29,317,500	Receive	USD-LIBO	OR 1.300%	Monthly 4/20/14	\$ (236,519)
Mor	gan			1-Month			
Star	nley	29,317,500	Receive	USD-LIBC	OR 2.201	Monthly 4/20/16	(1,307,616)
		\$58,635,000					\$ (1,544,135)
				Nuve	en Investments 50		

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) Borrowings as a percentage of Total Investments is 28.8%.
- (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 Short Duration Credit Opportunities Fund

Portfolio of Investments

July 31, 2013

Ar	incipal mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Variable Rate Senior Loa				tments) (4)
		Aerospace & Defense Beechcraft Holdings	1.0% (0.7% of To	otai investme	nts)	
\$	810	LLC, Exit Term Loan B	5.750%	2/15/20	BB-	\$ 816,101
Ψ	010	Sequa Corporation,	0.10070	2/10/20		φ 010,101
	1,244	Term Loan B	5.250%	6/19/17	B1	1,260,852
	,— · ·	Total Aerospace &	01-0070	J. 1 J. 1		.,,
	2,054	Defense				2,076,953
		Airlines 4.1% (2.9% of	Total Investmen	ts)		
		American Airlines, Inc.,				
	1,000	Exit Term Loan, WI/DD	TBD	TBD	Baa2	995,000
		Delta Air Lines, Inc.,		10/10/10	- .	0.004.040
	3,184	Term Loan B1	4.000%	10/18/18	Ba1	3,201,340
	995	Delta Air Lines, Inc., Term Loan B2	3.250%	4/18/16	Ba1	1 001 716
	990	Delta Air Lines, Inc.,	3.230%	4/10/10	Dal	1,001,716
	1,960	Term Loan B	4.250%	4/20/17	Ba1	1,979,110
	1,000	US Airways, Inc., Term	1.200 /0	1/20/17	Bai	1,070,110
	1,000	Loan B1	4.250%	5/23/19	B+	1,001,625
	8,139	Total Airlines				8,178,791
		Auto Components 0.69	% (0.4% of Total	Investments)		
		Allison Transmission,				
	985	Inc., Term Loan B3	4.250%	8/23/19	BB-	995,142
	470	Schaeffler AG, Term	4.0500/	4 (07 (47	_	474 004
	170	Loan C	4.250%	1/27/17	B+	171,221
	1,155	Total Auto Components	1 79/ of Total Inv	(ootmonto)		1,166,363
		Capital Markets 2.4% (American Capital, LTD.,	1.1 /0 UI TULAI IIIN	resuments)		
		Senior Secured Term				
	850	Loan	5.500%	8/15/16	B+	855,568
		Walter Investment				·
		Management				
		Corporation, Tranche B,				
	3,917	Term Loan, DD1	5.750%	11/28/17	B+	3,959,980
	4,767	Total Capital Markets	. (T.) . 1			4,815,548
		Chemicals 1.0% (0.7%	of Total Investm	nents)		
	1,187	Ineos US Finance LLC, Term Loan, First Lien	4.000%	5/04/18	BB-	1,186,317

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		,			
	MacDermid, Inc.,				
	Tranche B, Term Loan,				
750	Second Lien	7.750%	12/07/20	B-	761,250
1,937	Total Chemicals		<i>.</i>		1,947,567
	Commercial Services & Sup	plies 5.0%	(3.6% of Tot	al Investmen	ts)
0.500	Aramark Corporation,	4.0000/	0/00/40	DD	0.500.545
2,500	Term Loan, Tranche D	4.000%	9/09/19	BB-	2,528,515
	Brand Energy & Infrastructure Services,				
	Inc., Canadian Tranche				
192	1, Term Loan	6.250%	10/23/18	В	195,779
132	Brand Energy &	0.20070	10/20/10	J	100,770
	Infrastructure Services,				
	Inc., Term Loan, Second				
500	Lien	11.000%	10/23/19	CCC+	514,375
	Brand Energy &				
	Infrastructure Services,				
800	Inc., Term Loan	6.250%	10/23/18	В	815,745
	Brickman Group				
0.40	Holdings, Inc., Tranche	0.0700/	10/14/10	Б	0.40.004
840	B2, Term Loan	3.273%	10/14/16	B+	846,901
	Brickman Group Holdings, Inc., Tranche				
1,059	B3, Term Loan	4.000%	9/28/18	B+	1,065,066
1,000	Ceridian Corporation,	4.000 /6	3/20/10	DT	1,000,000
998	Extended Term Loan	5.942%	5/09/17	B1	1,006,749
	Harland Clarke Holdings				, ,
	Corporation, Term Loan				
2,654	B3	7.000%	5/22/18	B+	2,631,661
	Houghton Mifflin, Term				
494	Loan	5.250%	5/22/18	B2	497,762
40.007	Total Commercial				10 100 550
10,037	Services & Supplies	1 100/ /0.0	00/ of Total In		10,102,553
	Communications Equipmen	1.3% (0.9	% of Total In	vestments)	
1,493	Alcatel-Lucent, Term Loan C	7.250%	1/29/19	B+	1,527,481
1,433	Telesat Canada Inc.,	1.250/6	1/23/13	DT	1,527,401
1,163	Term Loan B	3.500%	3/28/19	Ba2	1,171,339
.,	Total Communications	2.20070	5, 25, 15		.,,
2,656	Equipment				2,698,820
	•	0.4% (0.3% (of Total Inves	stments)	
	SunGard Data Systems,				
796	Inc., Term Loan D	4.500%	1/31/20	BB	807,277
		Nuveen Investn	nents		
		52			

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	incipal mount			Maturity	Ratings	
((000)	Description (1)	Coupon	(2)	(3)	Value
		Consumer Finance 1.39	% (0.9% of Total	Investments)		
Φ	707	Jackson Hewitt Tax	10.0000/	10/10/17	N/D	Ф 710 O1E
\$	727	Service, Inc., Term Loan Royalty Pharma Finance	10.000%	10/16/17	N/R	\$ 710,215
		Trust, Incremental Term				
	964	Loan	4.000%	11/09/18	Baa2	968,310
		Springleaf Financial				,
		Funding Company, Term				
	960	Loan	5.500%	5/10/17	В	962,760
	2,651	Total Consumer Finance	0.00/ /0.40/ -4	T-4-1		2,641,285
		Containers & Packaging	0.6% (0.4% of	i otai investm	ents)	
		Reynolds Group Holdings, Inc., Term				
	1,137	Loan	4.750%	9/28/18	B+	1,152,480
	1,101	Distributors 1.5% (1.1%			2,	1,102,100
		HD Supply, Inc., Term		,		
	2,970	Loan B	4.500%	10/12/17	B+	3,003,104
		Diversified Consumer Se	rvices 1.8% (1	.3% of Total Ir	vestments)	
		Cengage Learning				
	0.000	Acquisitions, Inc., Term	0.0000/	7/00/4 4	5	1 500 007
	2,060	Loan, (5) Laureate Education, Inc.,	0.000%	7/03/14	D	1,522,007
	2,192	Extended Term Loan	5.250%	6/15/18	B1	2,196,837
	2,102	Total Diversified	0.20070	0/10/10	. .	2,100,007
	4,252	Consumer Services				3,718,844
		Diversified Financial Serv	vices 2.6% (1.9	9% of Total Inv	estments)	
		Ocwen Financial				
	4 400	Corporation, Term Loan	F 0000/	0/05/40	D4	4 540 004
	1,496	B WideOpenWest Finance	5.000%	2/05/18	B1	1,518,694
	3,732	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	B1	3,779,663
	0,702	Total Diversified	4.75076	7/01/13	D1	3,773,003
	5,228	Financial Services				5,298,357
	,	Electric Utilities 0.2% (0	0.2% of Total Inv	estments)		, ,
		Equipower Resources				
		Holdings LLC, Term Loan				
	500	C, WI/DD	TBD	TBD	BB	503,750
		Electrical Equipment 0.	5% (U.3% Of 10t	ai investments	5)	
		Sensus Metering Systems, Inc., Term				
	1,000	Loan, Second Lien	8.500%	5/09/18	CCC	977,500
	.,500	Electronic Equipment & I				·
		SMART Modular				,
		Technologies, Inc., Term				
	1,451	Loan B	8.250%	8/26/17	В	1,324,266
	005	Food & Staples Retailing		Total Investm	-	011010
	905		4.250%	3/21/16	BB-	914,810

	Albertson's LLC, Term Loan B1				
591	Albertson's LLC, Term Loan B2	4.750%	3/21/19	BB-	595,208
	Rite Aid Corporation, Tranche 2, Term Loan,				
1,000	Second Lien	4.875%	6/21/21	B-	1,008,750
997	Supervalu, Inc., New Term Loan B	5.000%	3/21/19	B+	1,007,674
1,444	Wilton Products, Inc., Tranche B, Term Loan	7.500%	8/30/18	B1	1,450,066
·	Total Food & Staples	7.00070	<i>3/33/13</i>	Σ,	
4,937	Retailing	40/ of Total love	\		4,976,508
	Food Products 4.3% (3. AdvancePierre Foods,	1% of Total inve	estments)		
	Inc., Term Loan, First				
1,493	Lien	5.750%	7/10/17	B1	1,511,779
427	Ferrara Candy Company, Term Loan B	7.504%	6/18/18	В	426,599
	H.J Heinz Company,				
2,300	Term Loan B2 Pinnacle Foods Finance	3.500%	6/05/20	BB	2,324,757
998	LLC, Term Loan G	3.250%	4/29/20	BB-	999,370
3,440	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	3,451,180
8,658	Total Food Products	4.300%	3/31/19	DZ	8,713,685
0,000	Health Care Equipment &	Supplies 479	6 (3.3% of To	tal Investme	
	Hologic, Inc., Term Loan	оприности л	0 (0.0 % 0. 10		, , , , , , , , , , , , , , , , , , ,
1,299	В	4.500%	8/01/19	BBB-	1,307,289
3,546	Kinetic Concepts, Inc., Term Loan D1	4.500%	5/04/18	Ba2	3,591,617
ŕ	Onex Carestream				·
0.500	Finance LP, Term Loan,	5.0004	0/07/40	_	0.500.070
3,500	First Lien Onex Carestream	5.000%	6/07/19	B+	3,526,978
	Finance LP, Term Loan,				
1,000	Second Lien	9.500%	12/07/19	B-	991,667
, , , , ,	Total Health Care				,
9,345	Equipment & Supplies				9,417,551
	Health Care Providers &	Services 13.1%	% (9.3% of To	tal Investme	ents)
	Apria Healthcare Group,				
2 002	Inc., Term Loan, First	6 7500/	4/06/20	BB-	2 020 555
2,993	Lien Ardent Medical Services,	6.750%	4/00/20	DD-	3,020,555
	Inc., Term Loan, First				
952	Lien	6.750%	7/02/18	B+	957,198
	BioScrip, Inc., Delayed				,
938	Draw, Term Loan, WI/DD	TBD	TBD	В	948,047
	Community Health				
104	Systems, Inc., Extended	0.7700/	1/05/17	חם	10E 000
184	Term Loan	3.773%	1/25/17	BB	185,963

Nuveen Investments 53

JSD

Nuveen Short Duration Credit Opportunities Fund (continued)

Portfolio of Investments	July 31,	2013
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Am	ncipal nount			Maturity	Ratings	
(0	000)	Description (1)	Coupon	(2)	(3)	Value
		Health Care Providers & S	ervices (contin	iued)		
		CRC Health Corporation, Term Loan				
\$	971	В3	8.500%	11/16/15	B+	\$ 990,699
2	2,985	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	3,005,788
	861	Genesis Healthcare LLC, Term Loan	10.002%	12/04/17	B+	880,039
-	1,360	Gentiva Health Services, Inc., Term Loan B	6.500%	8/17/16	B+	1,364,922
	3,138	Golden Living, Term Loan	5.000%	5/04/18	B1	3,049,688
	4 404	Health Management Associates, Inc., Replacement Term Loan	0.5000/	11/10/10	DD.	4 400 045
	1,164	B Heartland Dental Care,	3.500%	11/16/18	BB-	1,169,015
	995	Inc., Term Loan, First Lien	6.250%	12/21/18	Ba3	1,004,535
	500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	511,875
	300	IASIS Healthcare LLC,	3.73076	0/20/13	000+	311,073
-	1,225	Term Loan B2, First Lien Kindred Healthcare, Inc.,	4.500%	5/03/18	Ba3	1,236,379
	358	Term Loan B1	4.250%	6/01/18	Ba3	357,890
	924	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	937,860
	992	National Mentor Holdings, Inc., Term Loan B Select Medical Corporation, Term Loan	6.500%	2/09/17	B+	999,213
-	1,155	В	4.002%	6/01/18	Ba2	1,160,986
2	2,475	Sheridan Holdings, Inc., Term Loan, First Lien	4.500%	6/29/18	B+	2,494,244
	1,000	Sheridan Holdings, Inc., Term Loan, Second Lien	9.000%	7/01/19	B-	1,008,750
26	969 6,139	Skilled Healthcare Group, Inc., Term Loan	6.788%	4/09/16	B1	976,016 26,259,662

Total Health Care Providers & Services

	Providers & Services				
	Hotels, Restaurants & Leisur	e 5.6% (4	.0% of Total I	nvestments)	
	24 Hour Fitness				
	Worldwide, Inc., Term				
2,343	Loan B	5.250%	4/22/16	Ba3	2,371,921
	BLB Management				
	Services, Inc., Term				
1,426	Loan	5.250%	11/10/18	BB-	1,444,641
	CCM Merger, Inc., Term				
2,393	Loan	5.000%	3/01/17	B+	2,419,998
	Landry's Restaraunts,	. ====/	4/0.4/4.0		
1,968	Inc., Term Loan B	4.750%	4/24/18	BB-	1,994,553
	MGM Resorts				
005	International, Term Loan	0.5000/	10/00/10	DD	000 405
995	B Station Coning III C	3.500%	12/20/19	BB	998,105
1.005	Station Casino LLC,	E 0000/	2/02/20	D1	0.016.554
1,995	Term Loan B Total Hotels,	5.000%	3/02/20	B1	2,016,554
11,120	Restaurants & Leisure				11 045 770
11,120		(1.0% of To	tal Investmen	ute)	11,245,772
	Spectrum Brands, Inc.,	(1.0 % 01 10	tai iiivestiiieii	113)	
768	Term Loan	4.510%	12/17/19	Ba3	774,960
700	Sun Products	1.01070	12/17/10	Buo	77 1,000
1,995	Corporation, Term Loan	5.500%	3/23/20	B1	1,997,494
.,	Total Household	0.00070	0, 20, 20		.,007,101
2,763	Durables				2,772,454
	Industrial Conglomerates 1	.0% (0.7%	of Total Inves	tments)	
	DuPont Performance				
	DuPont Performance Coatings, Dollar Term				
1,995		4.750%	2/03/20	B+	2,017,133
1,995	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To			B+	2,017,133
1,995	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC,			B+	2,017,133
	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First	otal Investm	ents)		
1,995 995	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien			B+ B1	2,017,133 1,003,551
	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien Cunningham Lindsey	otal Investm	ents)		
995	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien Cunningham Lindsey Group, Ltd., Term Loan,	stal Investm	12/20/19	B1	1,003,551
	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien Cunningham Lindsey Group, Ltd., Term Loan, First Lien	otal Investm	ents)		
995	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien Cunningham Lindsey Group, Ltd., Term Loan, First Lien USI Holdings	stal Investm	12/20/19	B1	1,003,551
995	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien Cunningham Lindsey Group, Ltd., Term Loan, First Lien USI Holdings Corporation, Term Loan	5.000% 5.000%	12/20/19 12/10/19	B1 Ba3	1,003,551 1,302,337
995	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien Cunningham Lindsey Group, Ltd., Term Loan, First Lien USI Holdings Corporation, Term Loan B	stal Investm	12/20/19	B1	1,003,551
995 1,294 1,990	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien Cunningham Lindsey Group, Ltd., Term Loan, First Lien USI Holdings Corporation, Term Loan B Vantage Drilling	5.000% 5.000% 5.250%	12/20/19 12/10/19 12/27/19	B1 Ba3 B1	1,003,551 1,302,337 2,009,651
995 1,294 1,990 963	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien Cunningham Lindsey Group, Ltd., Term Loan, First Lien USI Holdings Corporation, Term Loan B Vantage Drilling Company, Term Loan B	5.000% 5.000%	12/20/19 12/10/19	B1 Ba3	1,003,551 1,302,337 2,009,651 970,521
995 1,294 1,990	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien Cunningham Lindsey Group, Ltd., Term Loan, First Lien USI Holdings Corporation, Term Loan B Vantage Drilling Company, Term Loan B Total Insurance	5.000% 5.000% 5.250% 6.250%	12/20/19 12/10/19 12/27/19 10/25/17	B1 Ba3 B1 B-	1,003,551 1,302,337 2,009,651
995 1,294 1,990 963	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien Cunningham Lindsey Group, Ltd., Term Loan, First Lien USI Holdings Corporation, Term Loan B Vantage Drilling Company, Term Loan B Total Insurance Internet & Catalog Retail 1.	5.000% 5.000% 5.250% 6.250%	12/20/19 12/10/19 12/27/19	B1 Ba3 B1 B-	1,003,551 1,302,337 2,009,651 970,521
995 1,294 1,990 963 5,242	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien Cunningham Lindsey Group, Ltd., Term Loan, First Lien USI Holdings Corporation, Term Loan B Vantage Drilling Company, Term Loan B Total Insurance Internet & Catalog Retail 1. EIG Investors Corp.,	5.000% 5.000% 5.250% 6.250% 4% (1.0% o	12/20/19 12/10/19 12/27/19 10/25/17 f Total Invest	B1 Ba3 B1 B- ments)	1,003,551 1,302,337 2,009,651 970,521 5,286,060
995 1,294 1,990 963	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien Cunningham Lindsey Group, Ltd., Term Loan, First Lien USI Holdings Corporation, Term Loan B Vantage Drilling Company, Term Loan B Total Insurance Internet & Catalog Retail 1. EIG Investors Corp., Term Loan, First Lien	5.000% 5.000% 5.250% 6.250% 4% (1.0% o	12/20/19 12/10/19 12/27/19 10/25/17 f Total Invest 11/09/19	B1 Ba3 B1 B- ments)	1,003,551 1,302,337 2,009,651 970,521
995 1,294 1,990 963 5,242	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien Cunningham Lindsey Group, Ltd., Term Loan, First Lien USI Holdings Corporation, Term Loan B Vantage Drilling Company, Term Loan B Total Insurance Internet & Catalog Retail 1. EIG Investors Corp., Term Loan, First Lien Internet Software & Services	5.000% 5.000% 5.250% 6.250% 4% (1.0% o	12/20/19 12/10/19 12/27/19 10/25/17 f Total Invest	B1 Ba3 B1 B- ments)	1,003,551 1,302,337 2,009,651 970,521 5,286,060
995 1,294 1,990 963 5,242 2,736	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien Cunningham Lindsey Group, Ltd., Term Loan, First Lien USI Holdings Corporation, Term Loan B Vantage Drilling Company, Term Loan B Total Insurance Internet & Catalog Retail 1. EIG Investors Corp., Term Loan, First Lien Internet Software & Services Ancestry.com, Inc.,	5.000% 5.000% 5.250% 6.250% 4% (1.0% o 6.250% 5.1% (3.6	12/20/19 12/10/19 12/27/19 10/25/17 f Total Invest 11/09/19 5% of Total In	B1 Ba3 B1 B- ments) B1 vestments)	1,003,551 1,302,337 2,009,651 970,521 5,286,060 2,760,192
995 1,294 1,990 963 5,242	Coatings, Dollar Term Loan B Insurance 2.6% (1.9% of To Alliant Holdings I LLC, Initial Term Loan B, First Lien Cunningham Lindsey Group, Ltd., Term Loan, First Lien USI Holdings Corporation, Term Loan B Vantage Drilling Company, Term Loan B Total Insurance Internet & Catalog Retail 1. EIG Investors Corp., Term Loan, First Lien Internet Software & Services	5.000% 5.000% 5.250% 6.250% 4% (1.0% o	12/20/19 12/10/19 12/27/19 10/25/17 f Total Invest 11/09/19	B1 Ba3 B1 B- ments)	1,003,551 1,302,337 2,009,651 970,521 5,286,060

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	ION Tue die e				
	ION Trading				
	Technologies S.A.R.L.,				
	Term Loan, Second Lien				
925	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	932,169
	Sabre, Inc., Term Loan				
2,488	В	5.250%	2/19/19	B1	2,523,646
	San Juan Cable LLC,				
2,000	Term Loan, Second Lien	10.000%	6/09/18	CCC+	2,015,000
	SSI Investments II, Ltd.,				, ,
2,960	New Term Loan	5.000%	5/26/17	Ba3	2,986,260
,	Total Internet Software				, ,
10,102	& Services				10,198,181
,	IT Services 5.0% (3.5% c	of Total Invest	ments)		, ,
	CompuCom Systems,				
663	Inc., Term Loan B	4.250%	5/09/20	B1	669,054
000	EIG Investors Corp.,	4.20070	3/03/20	D1	000,004
1,500	Term Loan, Second Lien	10.250%	5/09/20	CCC+	1,509,375
1,500	SRA International, Term	10.230 /6	3/03/20	000+	1,509,575
000	·	C E000/	7/00/10	D4	007.000
933	Loan	6.500%	7/20/18	B1	937,809
200	SunGard Data Systems,	4.0000/	0/00/00	55	4 000 000
998	Inc., Term Loan E	4.000%	3/08/20	BB	1,006,683
		Nuveen Investn	nents		
		54			

incipal			B# - 4	D	
mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
(000)	IT Services (continued)	ocapo	(-)	(0)	valuo
	VFH Parent LLC, Term				
\$ 2,325	Loan B	5.775%	7/08/16	N/R	\$ 2,348,279
	Zayo Group LLC, Term				
3,463	Loan B	4.500%	7/02/19	B1	3,499,109
9,882	Total IT Services	duata 1 00/ /	1 20/ of Total	Investments)	9,970,309
	Leisure Equipment & Pro Bombardier Recreational	ducis 1.9% (1.3% OI 10tai	investments)	
	Products, Inc., Term				
2,263	Loan	4.000%	1/30/19	B+	2,271,343
	Equinox Holdings, Inc.,	. =			
1,496	New Initial Term Loan B	4.501%	1/31/20	B1	1,507,472
3,759	Total Leisure Equipment & Products				3,778,815
-,	Machinery 0.5% (0.3% o	of Total Investr	nents)		2,112,212
	Gardner Denver, Inc.,		•		
1,000	Term Loan, WI/DD	TBD	TBD	B1	1,005,000
	Media 5.7% (4.0% of To	tal Investment	s)		
	Cengage Learning Acquisitions, Inc.,				
	Tranche B, Extended				
579	Term Loan, (5)	0.000%	7/04/17	D	430,402
	Charter Communications				
	Operating Holdings LLC,				
840	Term Loan F	3.000%	12/31/20	Baa3	837,674
069	Cumulus Media, Inc.,	7 5000/	0/16/10	D2	004 500
968	Term Loan, Second Lien Emerald Expositions	7.500%	9/16/19	B3	994,598
	Holdings, Inc., Term				
1,000	Loan, First Lien	5.500%	6/17/20	BB-	1,010,000
	Internet Brands, Inc.,				
998	Term Loan B	6.250%	3/18/19	B+	1,001,864
	McGraw-Hill Education				
1,496	Holdings LLC, Term Loan	9.000%	3/22/19	B2	1,506,537
1,400	Media General, Inc.,	3.000 /0	0/ <i>LL</i> /10	DE	1,000,007
	Delayed Draw, Term				
1,000	Loan, WI/DD	TBD	TBD	BB-	1,000,938
000	Radio One, Inc., Term	7.500.4	0/4.4/1=	_	4 002 277
980	Loan B, First Lien	7.500%	2/14/17	B+	1,006,675
	Springer Science & Business Media, Inc.,				
1,000	Term Loan, WI/DD	TBD	TBD	В	989,375
.,	UPC Broadband Holding		- -		333,373
2,571	BV, Term Loan AF	4.000%	1/31/21	BB-	2,591,520
11,432	Total Media				11,369,583
	Multiline Retail 0.3% (0.	.2% of Total Inv	estments)		

	99 Cents Only Stores,				
556	Term Loan B1	5.253%	1/11/19	B+	561,802
	Oil, Gas & Consumable F	uels 6.1% (4.	.4% of Total I	nvestments)	
	Buffalo Gulf Coast				
1,228	Terminals, Term Loan B	5.250%	10/31/17	BB+	1,243,571
4.045	Crestwood Holdings	7.0000/	0/40/40	D	1 070 100
1,645	LLC, Term Loan B	7.000%	6/19/19	В	1,678,120
1 000	EP Energy LLC, Term	0.5000/	E/04/40	D-0	1 001 070
1,000	Loan B3, Second Lien Frac Tech International	3.500%	5/24/18	Ba3	1,001,979
728	LLC, Term Loan	8.500%	5/06/16	B+	727,442
720	Harvey Gulf International	0.300 /6	3/00/10	DŦ	121,442
	Marine, Inc., Term Loan				
1,800	В	5.500%	6/18/20	B1	1,829,250
1,000	Drill Rigs Holdings, Inc.,	0.00070	0/10/20		1,020,200
3,000	Tranche B1, Term Loan	6.000%	3/31/21	B+	3,041,250
-,	Rice Drilling LLC., Term				-,- ,
998	Loan, Second Lien	8.500%	10/25/18	N/R	987,525
	Samson Investment				
	Company, Initial Term				
833	Loan, Second Lien	6.000%	9/25/18	B1	844,271
	Saxon Energy Services,				
998	Inc., Term Loan	5.500%	2/13/19	Ba3	1,003,111
40.000	Total Oil, Gas &				10.050.510
12,230	Consumable Fuels	/7 40/ of Total	l	,	12,356,519
	Pharmaceuticals 10.4% Auxilium	6 (7.4% of Total	investments	5)	
	Pharmaceuticals, Inc.,				
1,975	Term Loan	6.250%	4/26/17	Ba2	1,988,578
1,575	BioScrip, Inc., Term	0.230 /6	4/20/17	Daz	1,500,570
563	• ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' ' '				
	Loan B. WI/DD	TBD	TBD	В	568.828
000	Loan B, WI/DD ConvaTec Healthcare.	TBD	TBD	В	568,828
000	ConvaTec Healthcare,	TBD	TBD	В	568,828
1,881		TBD 5.000%	TBD 12/22/16	B Ba3	·
	ConvaTec Healthcare, Incremental Term Loan				568,828 1,892,044
	ConvaTec Healthcare, Incremental Term Loan B Generic Drug Holdings, Inc., Term Loan B				·
1,881	ConvaTec Healthcare, Incremental Term Loan B Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product	5.000%	12/22/16	Ba3	1,892,044
1,881 863	ConvaTec Healthcare, Incremental Term Loan B Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term	5.000% 5.000%	12/22/16 10/29/19	Ba3 B+	1,892,044 868,078
1,881	ConvaTec Healthcare, Incremental Term Loan B Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien	5.000%	12/22/16	Ba3	1,892,044
1,881 863 2,953	ConvaTec Healthcare, Incremental Term Loan B Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational	5.000% 5.000% 4.250%	12/22/16 10/29/19 12/01/18	Ba3 B+	1,892,044 868,078 2,980,295
1,881 863	ConvaTec Healthcare, Incremental Term Loan B Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2	5.000% 5.000%	12/22/16 10/29/19	Ba3 B+	1,892,044 868,078
1,881 863 2,953 1,939	ConvaTec Healthcare, Incremental Term Loan B Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term	5.000% 5.000% 4.250% 4.500%	12/22/16 10/29/19 12/01/18 6/08/18	Ba3 B+ Ba3 BB-	1,892,044 868,078 2,980,295 1,960,735
1,881 863 2,953	ConvaTec Healthcare, Incremental Term Loan B Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term Loan, First Lien	5.000% 5.000% 4.250%	12/22/16 10/29/19 12/01/18	Ba3 B+	1,892,044 868,078 2,980,295
1,881 863 2,953 1,939	ConvaTec Healthcare, Incremental Term Loan B Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term Loan, First Lien Valeant Pharmaceuticals	5.000% 5.000% 4.250% 4.500%	12/22/16 10/29/19 12/01/18 6/08/18	Ba3 B+ Ba3 BB-	1,892,044 868,078 2,980,295 1,960,735
1,881 863 2,953 1,939 995	ConvaTec Healthcare, Incremental Term Loan B Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term Loan, First Lien Valeant Pharmaceuticals International, Inc., Series	5.000% 5.000% 4.250% 4.500% 7.500%	12/22/16 10/29/19 12/01/18 6/08/18 12/27/17	Ba3 B+ Ba3 BB- B	1,892,044 868,078 2,980,295 1,960,735 998,731
1,881 863 2,953 1,939	ConvaTec Healthcare, Incremental Term Loan B Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term Loan, First Lien Valeant Pharmaceuticals International, Inc., Series D, Term Loan	5.000% 5.000% 4.250% 4.500%	12/22/16 10/29/19 12/01/18 6/08/18	Ba3 B+ Ba3 BB-	1,892,044 868,078 2,980,295 1,960,735
1,881 863 2,953 1,939 995	ConvaTec Healthcare, Incremental Term Loan B Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term Loan, First Lien Valeant Pharmaceuticals International, Inc., Series D, Term Loan Valeant Pharmaceuticals	5.000% 5.000% 4.250% 4.500% 7.500%	12/22/16 10/29/19 12/01/18 6/08/18 12/27/17	Ba3 B+ Ba3 BB- B	1,892,044 868,078 2,980,295 1,960,735 998,731
1,881 863 2,953 1,939 995	ConvaTec Healthcare, Incremental Term Loan B Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term Loan, First Lien Valeant Pharmaceuticals International, Inc., Series D, Term Loan	5.000% 5.000% 4.250% 4.500% 7.500%	12/22/16 10/29/19 12/01/18 6/08/18 12/27/17	Ba3 B+ Ba3 BB- B	1,892,044 868,078 2,980,295 1,960,735 998,731
1,881 863 2,953 1,939 995	ConvaTec Healthcare, Incremental Term Loan B Generic Drug Holdings, Inc., Term Loan B Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational Corp., Term Loan B2 Therakos, Inc., Term Loan, First Lien Valeant Pharmaceuticals International, Inc., Series D, Term Loan Valeant Pharmaceuticals International, Inc., Term	5.000% 5.000% 4.250% 4.500% 7.500%	12/22/16 10/29/19 12/01/18 6/08/18 12/27/17 2/19/19	Ba3 B+ Ba3 BB- B	1,892,044 868,078 2,980,295 1,960,735 998,731 2,258,544

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	Additional Term Loan B1				
613	Warner Chilcott Corporation, Term Loan B1	4.250%	3/15/18	BBB-	614,961
38	Warner Chilcott Corporation, Term Loan B2	4.250%	3/15/18	BBB-	37,632
483	Warner Chilcott Corporation, Term Loan B3	4.250%	3/15/18	BBB-	484,600
771	Warner Chilcott Corporation, Term Loan B4	3.186%	8/15/17	BBB-	772,038
154	Warner Chilcott Corporation, Term Loan B5	3.186%	8/20/17	BBB-	154,408
20,728	Total Pharmaceuticals	Nuveen Investi 55	ments		20,920,303

JSD

Nuveen Short Duration Credit Opportunities Fund (continued)

Portfolio of Investments July 31, 2013

Α	rincipal mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	(000)	Real Estate Investment To				V GIGO
		Capital Automotive LP, Term Loan, Second			·	
\$	1,500	Lien	6.000%	4/30/20	B1	\$ 1,548,750
	1	iStar Financial, Inc., Term Loan, Tranche A1 iStar Financial, Inc.,	5.250%	3/19/16	BB-	1,265
	1,741	Term Loan	4.500%	10/15/17	BB-	1,750,635
	119	Realogy Corporation, Synthetic Letter of Credit	4.463%	10/10/16	BB-	119,041
	110	Total Real Estate	1.10070	10/10/10		110,011
	3,361	Investment Trust				3,419,691
	Í	Real Estate Management	& Developme	nt 1.8% (1.3	3% of Total Inv	vestments)
		Capital Automotive LP,	•			
	1,669	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,684,798
	4 005	Realogy Corporation,	4.5000/	0/05/00	55	0.040.004
	1,995	Term Loan B	4.500%	3/05/20	BB-	2,018,691
	3,664	Total Real Estate Management & Development				3,703,489
		•	of Total Inves	stments)		
	1 000	Swift Transportation Company, Inc., Term	4.0000/	10/01/17	DD	1 040 410
	1,038	Loan B2 Semiconductors & Equip	4.000%	12/21/17	BB Investments)	1,049,416
		Freescale Semiconductor, Inc.,		1.4 /0 01 10tai	investments)	
	1,995	Term Loan, Tranche B4	5.000%	2/28/20	B1	2,018,276
	000	Microsemi Corporation,	0.7500/	0/40/00	DD	0.44 500
	832	Term Loan, First Lien NXP Semiconductor LLC, Incremental Term	3.750%	2/19/20	BB	841,500
	995	Loan C	4.750%	1/10/20	B+	1,016,559
	3,822	Total Semiconductors & Equipment				3,876,335
		Software 10.0% (7.1% o	f Total Investi	ments)		
	1,767	Attachmate Corporation, Term Loan, First Lien	7.250%	11/22/17	BB-	1,787,985
	903	Blackboard, Inc., Term Loan B2	6.250%	10/04/18	B+	915,169

870	Datatel Parent Corp, Term Loan B	4.500%	7/19/18	B+	879,739
0,0	Emdeon Business	1.000 /0	7710710	2,	0,700,700
986	Services LLC, Term Loan B2	3.750%	11/02/18	BB-	992,926
	Epicor Software Corporation, Term Loan,				
980	B1	4.500%	5/16/18	Ba3	987,671
993	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	998,095
876	Greeneden U.S. Holdings II LLC, Term Loan B	4.000%	2/08/20	B+	878,353
0.0	Infor Enterprise	1100070	2,00,20	2,	3. 3,333
3,153	Applications, Term Loan B	5.250%	4/05/18	Ba3	3,187,549
	IPC Systems, Inc., Extended Term Loan,				
908	Tranche B1, First Lien	7.750%	7/31/17	B1	903,255
3,800	IPC Systems, Inc., Term Loan, Second Lien	5.436%	6/01/15	CCC	3,192,000
2,728	Misys PLC, Term Loan, First Lien	7.250%	12/12/18	Ba3	2,761,445
	RedPrairie Corporation,				, ,
796	Term Loan, First Lien Vertafore, Inc., Term	6.750%	12/21/18	B+	804,315
730	Loan, First Lien	4.250%	10/03/19	B+	734,718
1,000	Vertafore, Inc., Term Loan, Second Lien	9.750%	10/29/17	CCC+	1,020,500
20,490	Total Software Specialty Retail 2.4% (1.7)	7% of Total Ir	vestments)		20,043,720
	Charlotte Russe, Inc.,	70 01 10tal 11	ivestilients		
1,000	Initial Term Loan	6.750%	5/22/19	B2	981,875
1,819	Collective Brands, Inc., Term Loan B	7.250%	10/09/19	В	1,847,811
	J.C. Penney Corporation, Inc., Term				
1,000	Loan, First Lien	6.000%	5/22/18	B2	1,009,375
1,052	Jo-Ann Stores, Inc., Term Loan, First Lien	4.000%	3/16/18	B+	1,056,473
4,871	Total Specialty Retail				4,895,534
	Textiles, Apparel & Luxury	Goods 0.3	% (0.2% of T	otal Investm	nents)
	Wolverine World Wide, Inc., Tranche B, Term				
584	Loan	4.000%	10/09/19	BB	589,210
	Trading Companies & Dist	ributors 0.4	4% (0.3% of ∃	Total Investr	nents)
842	Wesco Distribution, Inc., Term Loan B	4.500%	12/04/19	Ba3	849,441
J 12	Wireless Telecommunicati			of Total Inv	· · · · · · · · · · · · · · · · · · ·
2,295	Clear Channel Communications, Inc.,	3.836%	1/29/16	CCC+	2,156,273

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	Tranche B, Term Loan				
0.000	Cricket Communications, Inc.,	4.7500/	2/02/20	Do O	0.010.070
2,000	Term Loan C	4.750%	3/08/20	Ba3	2,016,876
	Fairpoint Communications, Inc.,				
2,493	Term Loan B	7.500%	2/11/19	В	2,484,009
	Presidio, Inc., New				
1,738	Term Loan	5.750%	3/31/17	Ba3	1,743,080
0.500	Total Wireless Telecommunication				0.400.000
8,526	Services				8,400,238
\$ 240,552	Total Variable Rate Senior Loan Interests (cost \$237,027,662)				240,850,061
	·	Nuveen Invest 56	ments		

_)	December (1)				Value
3	hares	Description (1) Common Stocks 0.3% (0)	20% of Total In	voetmonte)		Value
		Health Care Providers & S			l Investments	\
		LifeCare Holdings Private	ervices 0.5 /6	(0.2 /8 01 1018	ii iiivesiiieiiis)
	4,514	Stock, (6), (7)				\$ 586,860
	1,011	Total Common Stocks				φ 000,000
		(cost \$564,306)				586,860
Pr	incipal	(,,				,
	mount				Ratings	
((000)	Description (1)	Coupon	Maturity	(3)	Value
		Corporate Bonds 20.6%	(14.6% of Total	Investments)	
		Commercial Services & Su	upplies 0.7%	(0.5% of Total	l Investments)	
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 508,750
	816	Harland Clarke Holdings	9.500%	5/15/15	B-	819,060
		Total Commercial				
	1,316	Services & Supplies				1,327,810
		Distributors 0.6% (0.4%				
	1,000	HD Supply Inc.	11.500%	7/15/20	CCC+	1,186,250
		Diversified Consumer Serv	vices 0.8% (0.	.6% of Total I	nvestments)	
		NES Rental Holdings		= /2 / / / 2	000	
	1,650	Inc., 144A	7.875%	5/01/18	CCC+	1,691,250
		Diversified Telecommunic			of Total Inves	_
	750	IntelSat Limited, 144A	7.750%	6/01/21	CCC+	789,375
	300	IntelSat Limited	8.125%	6/01/23	CCC+	322,500
	F00	Level 3 Communications	44.0750/	0/04/40	Б	F70 0F0
	500	Inc. Total Diversified	11.875%	2/01/19	B-	576,250
		Telecommunication				
	1,550	Services				1,688,125
	1,550	Health Care Equipment &	Sunnline 1.89	/ ₄ /1 3% of To	tal Investment	
	2,700	Kinetic Concepts	10.500%	11/01/18	B	2,970,000
	625	Rotech Healthcare Inc.	10.750%	10/15/15	D	631,250
	020	Total Health Care	1011 00 70	10/10/10		001,200
	3,325	Equipment & Supplies				3,601,250
	-,	Health Care Providers & S	ervices 2.9%	(2.0% of Tota	I Investments	
	2,000	HCA Inc.	8.500%	4/15/19	BB+	2,165,000
		lasis Healthcare Capital				. ,
	1,350	Corporation	8.375%	5/15/19	CCC+	1,417,500
		Truven Health Analtyics				
	1,000	Inc.	10.625%	6/01/20	CCC+	1,095,000
		Vanguard Health Holding				
	1,000	LLC/Inc.	8.000%	2/01/18	B-	1,061,250
		Total Health Care				
	5,350	Providers & Services				5,738,750
		Hotels, Restaurants & Leis	sure 0.5% (0.4	l% of Total In	vestments)	
		Harrah's Operating			_	
	1,000	Company, Inc.	11.250%	6/01/17	B-	1,039,375
			% (1.2% of Tota			
	700	Reynolds Group	9.875%	8/15/19	CCC+	756,000
	2,500	Sprectum Brands Inc.	9.500%	6/15/18	Ba3	2,756,250

	Total Household				
3,200	Products				3,512,250
	Media 4.0% (2.8% of Total	Investments)			
500	AMC Networks Inc.	7.750%	7/15/21	BB-	560,000
	Clear Channel				
1,862	Communications, Inc.	11.000%	8/01/16	CCC-	1,736,035
	Clear Channel				
3,585	Communications, Inc.	9.000%	12/15/19	CCC+	3,576,038
	Clear Channel				
1,000	Communications, Inc.	9.000%	3/01/21	CCC+	985,000
	Expo Event Transco Inc.,				
600	144A	9.000%	6/15/21	Caa2	597,750
	McGraw-Hill Global				
	Education Holdings,				
500	144A	9.750%	4/01/21	BB	525,000
8,047	Total Media				7,979,823
	Oil, Gas & Consumable Fuel	s 1.1% (0.8	% of Total In	vestments)	
2,000	Chaparral Energy Inc.	9.875%	10/01/20	B-	2,230,000
		Nuveen Investm	ents		
		57			

JSD

Nuveen Short Duration Credit Opportunities Fund (continued)

Portfolio of Investments July 31, 2013

Principal Amount				Ratings	
(000)	Description (1)	Coupon	Maturity	(3)	Value
(555)	Pharmaceuticals 2.4% (1.7% of	•		(0)	7 41.010
\$ 1,000	Jaguar Holding Company I, 144A	9.375%	10/15/17	CCC+	\$ 1,072,500
	Valeant Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	B1	2,120,000
	Valeant Pharmaceuticals				
500	International, 144A	7.250%	7/15/22	B1	531,250
1,000	VPII Escrow Corporation, 144A	7.500%	7/15/21	B1	1,072,500
4,500	Total Pharmaceuticals				4,796,250
	Semiconductors & Equipment	0.2% (0.2% of	Total Inves	tments)	
250	Advanced Micro Devices, Inc.	7.750%	8/01/20	В	246,875
166	Advanced Micro Devices, Inc.	7.500%	8/15/22	В	161,020
	Total Semiconductors &				
416	Equipment				407,895
	Software 1.9% (1.3% of Total I	nvestments)			
2,550	Infor Us Inc.	11.500%	7/15/18	B-	2,938,875
750	Infor Us Inc.	9.375%	4/01/19	B-	838,125
3,300	Total Software				3,777,000
	• •	Total Investme	nts)		
	Cents				
	Only				
500	99Stores	11.000%	12/15/19	CCC+	565,000
	Wireless Telecommunication Se	ervices 0.9% (0.6% of To	tal Investm	ents)
	FairPoint Communications Inc.,			_	
500	144A	8.750%	8/15/19	В	505,000
1,250	MetroPCS Wireless Inc., 144A	6.250%	4/01/21	BB	1,275,000
. ===	Total Wireless				. =
1,750	Telecommunication Services				1,780,000
* • • • • • • • • • • • • • • • • • • •	Total Corporate Bonds (cost				44 004 000
\$ 38,904	\$38,640,352)				41,321,028
	Total Investments (cost				000 757 040
	\$276,232,320) 140.7%				282,757,949
	Borrowings (42.3)% (8), (9) Other Assets Less Liabilities				(85,000,000)
					2 272 421
	1.6% (10) Net Assets Applicable to				3,273,431
	Common Shares 100%				\$201,031,380
Investments	in Derivatives as of July 31, 2013				Ψ201,031,300

Investments in Derivatives as of July 31, 2013

Interest Rate Swaps outstanding:

Counterparty

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	Notional Amount	Fund Pay/Rece	Floating eive Rate	Fixed Rate (Annualized)	Fixed Te Rate	ermination Date		realized reciation
		Floatin		•	Payment			ciation) (10)
		Rate		F	requency	7		
Barclays			1-Month					
PLC	\$17,500,000) Receive		R 1.143%	Monthly 9	9/15/16	\$ (239,036)
Morgan			1-Month					
Stanley	17,500,000) Receive		R 0.588	Monthly 9	9/15/14		(67,997)
Morgan			1-Month					
Stanley	17,500,000		USD-LIBO	R 1.659	Monthly 9	9/15/18	,	137,873)
	\$52,500,000						\$ (444,906)
Credit Deta	ault Swaps o	utstanding:						
	e ficet ecticore	•	Notional	Fixed Rate			Αp	Inrealized opreciation preciation)
Counte Epotal	eRicetectic©re intry (11)		Notional Amount	Fixed Rat ख (Annualized		n Value	Αp	preciation
	eficetectic©re itty (11)	dit Spread					Αp	preciation epreciation)
Countermand The Deutscherog Bank Co.	eRcetecticore ity (11) ger Buy	dit Spread) Date		Αp	preciation epreciation)
Counte Epod The Deutscherog Bank Co. Morgan Koh	eRcetectiocre ity (11) ger Buy bl's	dit Spread (12) 0.72%	Amount \$2,000,000	(Annualized	9/20/18	Value \$(29,614)	Ap (De	preciation epreciation) (10) (24,643)
Countermand The Deutscherog Bank Co.	eRcetectiocre ity (11) ger Buy bl's	dit Spread (12)	Amount \$2,000,000 3,000,000	(Annualized) Date	Value	Ar (De	(24,643) (47,142)
Counte Epod The Deutscherog Bank Co. Morgan Koh	eRcetectiocre ity (11) ger Buy bl's	dit Spread (12) 0.72%	\$2,000,000 3,000,000 \$5,000,000	(Annualized	9/20/18	Value \$(29,614)	Ap (De	preciation epreciation) (10) (24,643)

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) Borrowings as a percentage of Total Investments is 30.1%.
- (9) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (10) 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.
- (11) The Fund entered into the credit default swap to gain investment exposure to the referenced entity. Selling protection has a similar credit risk position to owning that referenced entity. Buying protection has a similar credit risk position to selling the referenced entity short.

(12) The credit spread generally serves as an indication of the current status of the payment/performance risk and therefore the likelihood of default of the credit derivative. The credit spread also reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into a credit default swap contract. Higher credit spreads are indicative of a higher likelihood of performance by the seller of protection.

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

Statement of

ASSETS & LIABILITIES

July 31, 2013

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)
Assets				
Investments, at value (cost \$415,388,200, \$989,045,955, \$691,843,543 and \$276,232,320,				
respectively)	\$419,722,058	\$ 999,906,490	\$700,769,235	\$282,757,949
Restricted cash ⁽¹⁾	1,224,351	2,556,916	1,805,000	504,000
Credit default swaps premiums paid				88,937
Receivable for:				,
Interest	2,398,932	5,583,687	4,240,537	2,000,608
Investments sold	17,708,799	39,593,998	24,008,578	16,471,494
Shares sold through shelf		010.000	404.005	
offering	000 010	310,306	494,295	100.071
Other assets Total assets	332,912 441,387,052	632,417 1,048,583,814	396,931 731,714,576	169,271 301,992,259
Liabilities	441,367,032	1,040,000,014	731,714,376	301,992,239
Cash overdraft				439,218
Borrowings	123,000,000	295,200,000	201,900,000	85,000,000
Unrealized deprecia	•	200,200,000	201,000,000	00,000,000
Credit default				
swaps				71,785
Interest rate				,
swaps	973,725	2,603,712	1,544,135	444,906
Payable for:				
Investments				
purchased	27,116,809	54,349,304	42,322,033	13,238,542
Common share				
dividends	1,550,052	3,799,102	2,749,230	1,216,328
Accrued expenses:				
Interest on	00.004	F0 7F0	00 70 4	10.010
borrowings	23,634	56,752	38,794	49,212
	284,167	671,467	467,041	197,834

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Management							
fees							
Trustees fees	55,207		87,790		53,938		5,077
Shelf offering							
costs	170,821		149,948		169,213		160,000
Other	187,269		353,696		265,928		137,977
Total liabilities	153,361,684		357,271,771		249,510,312	1	00,960,879
Net assets							
applicable to							
common shares	\$288,025,368	\$	691,312,043	;	\$482,204,264	\$2	01,031,380
Common shares							
outstanding	38,623,451		55,142,407		38,430,441		10,095,286
Net asset value							
(NAV) per							
common share							
outstanding (net							
assets applicable							
to							
common shares,							
divided by							
common shares							
outstanding)	\$ 7.46	\$	12.54	;	\$ 12.55	\$	19.91
Net assets applicat	ole to common sha	res c	onsist of:				
Common shares,							
\$.01 par value							
per share	\$ 386,235	\$	551,424	;	\$ 384,304	\$	100,953
Paid-in surplus	325,080,096		766,676,675		526,713,005	1	92,378,463
Undistributed							
(Over-distribution							
of) net							
investment							
income	(954,461)		(1,507,280)		(1,047,840)		(187,026)
Accumulated net							
realized gain							
(loss)	(39,846,635)		(82,665,599)		(51,226,762)		2,730,052
Net unrealized							
appreciation							
(depreciation)	3,360,133		8,256,823		7,381,557		6,008,938
Net assets							
applicable to							
common shares	\$288,025,368	\$	691,312,043	;	\$482,204,264	\$2	01,031,380
Authorized shares:							
Common	Unlimited		Unlimited		Unlimited		Unlimited
Preferred	Unlimited		Unlimited		Unlimited		Unlimited
(1) Restricted cash collateral for swaps.							

See accompanying notes to financial statements.

Nuveen Investments

Statement of

OPERATIONS

Year Ended July 31, 2013

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)			
Investment Income							
Interest and							
dividends	\$21,824,969	\$53,968,230	\$37,164,894	\$18,187,981			
Fees	1,741,545	3,571,526	2,651,783	1,548,029			
Total investment							
income	23,566,514	57,539,756	39,816,677	19,736,010			
Expenses							
Management fees	2,963,914	7,180,810	4,772,959	2,322,889			
Shareholder							
servicing agent fees							
and expenses	2,747	938	435	166			
Interest expense on							
borrowings	1,222,196	3,040,022	1,955,474	997,886			
Custodian fees and							
expenses	156,953	304,854	213,695	138,277			
Trustees fees and							
expenses	11,025	26,834	17,723	8,586			
Professional fees	67,898	84,792	75,211	39,366			
Shareholder							
reporting expenses	53,857	118,715	92,808	32,619			
Stock exchange							
listing fees	17,221	21,645	10,248	8,576			
Investor relations							
expenses	22,344	46,452	31,518	11,520			
Other expenses	16,119	34,786	26,630	20,654			
Total expenses	4,534,274	10,859,848	7,196,701	3,580,539			
Net investment	10 000 010	10.070.000	00.040.070	10.455.474			
income (loss)	19,032,240	46,679,908	32,619,976	16,155,471			
Realized and Unrealized Gain (Loss)							
Net realized gain (loss)		0.004.577	0.400.040	4.000.470			
Investments	(1,360,386)	9,001,577	6,496,242	4,230,472			
Swaps	(571,402)	(1,527,913)	(906,131)	(1,181,152)			
Change in net unrealiz	• •	•	10 500 007	1 750 070			
Investments	13,813,567	25,426,205	16,500,807	1,752,372			
Swaps Net realized and	559,590	1,496,326	887,399	160,619			
unrealized gain							
(loss)	12,441,369	34,396,195	22,978,317	4,962,311			
Net increase (decrease) in net	\$31,473,609	\$81,076,103	\$55,598,293	\$21,117,782			

assets applicable to common shares from operations

See accompanying notes to financial statements.

Nuveen Investments

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Statement of

CHANGES in NET ASSETS

	Senior Inc Year	ome (NSL) Year	Floating Rate Year	Income (JFR) Year
	Ended 7/31/13	Ended 7/31/12	Ended 7/31/13	Ended 7/31/12
Operations	.,	<u>-</u> <u>-</u>		-, -, -, -
Net investment				
income (loss)	\$ 19,032,240	\$ 18,487,319	\$ 46,679,908	\$ 48,964,335
Net realized gain (los	ss) from:			
Investments	(1,360,386)	304,709	9,001,577	(1,234,209)
Swaps	(571,402)	(569,750)	(1,527,913)	(1,523,493)
Change in net unrea	lized appreciation (de	preciation) of:	,	,
Investments	13,813,567	(1,863,555)	25,426,205	(7,489,327)
Swaps	559,590	(584,340)	1,496,326	(1,567,786)
Net increase				, , , , , , , , , , , , , , , , , , ,
(decrease) in net				
assets applicable				
to common				
shares				
from operations	31,473,609	15,774,383	81,076,103	37,149,520
Distributions to Co	mmon Shareholders	3		
From net				
investment				
income	(19,858,581)	(17,332,787)	(49,952,877)	(46,152,786)
From				
accumulated net				
realized gains				
Decrease in net				
assets applicable				
to common				
shares from				
distributions				
to common				
shareholders	(19,858,581)	(17,332,787)	(49,952,877)	(46,152,786)
Capital Share Trans	sactions			
Common shares:				
Proceeds from				
shelf offering, net				
of offering costs	44,273,857	5,291,150	87,398,181	648,718
Net proceeds				
from shares				
issued to				
shareholders due				
to				
reinvestment of				
distributions	270,527	147,415	672,744	53,039
	44,544,384	5,438,565	88,070,925	701,757

Net increase (decrease) in net assets applicable to common shares from capital share transactions				
Net increase (decrease) in net assets applicable to common				(0.004.700)
shares Net assets applicable to common shares at the beginning	56,159,412	3,880,161	119,194,151	(8,301,509)
of period Net assets applicable to common shares at the end of period	231,865,956 \$288,025,368	227,985,795 \$231,865,956	572,117,892 \$691,312,043	580,419,401 \$572,117,892
Undistributed (Over-distribution of) net investment income at the end of period See accompanying in	\$ (954,461) notes to financial state	\$ 448,863 ements.	\$ (1,507,280)	\$ 3,281,455
		Nuveen Investments 62		

Statement of

CHANGES in NET ASSETS (continued)

		ig Rate	Short Duration			
		ortunity (JRO)	Credit Opportunities (JSD)			
	Year	Year	Year	Year		
	Ended	Ended	Ended	Ended		
Onerations	7/31/13	7/31/12	7/31/13	7/31/12		
Operations Net investment						
income (loss)	\$ 32,619,976	\$ 34,745,909	\$ 16,155,471	\$ 15,645,842		
Net realized gain (Ic		φ 34,743,909	φ 10,155,471	φ 15,045,042		
Investments	6,496,242	(2,142,143)	4,230,472	(450,347)		
Swaps	(906,131)	(903,510)	(1,181,152)	(312,485)		
•	alized appreciation (de	, ,	(1,101,132)	(312,403)		
Investments	16,500,807	(3,638,774)	1,752,372	3,994,309		
Swaps	887,399	(926,647)	160,619	(677,310)		
Net increase	007,000	(020,017)	100,010	(077,010)		
(decrease) in net						
assets applicable						
to common						
shares						
from operations	55,598,293	27,134,835	21,117,782	18,200,009		
	ommon Shareholders			. 5,=55,555		
From net						
investment						
income	(35,370,449)	(30,865,165)	(16,162,038)	(14,029,738)		
From	(,,	(,,	(-, - ,,	(,,,		
accumulated net						
realized gains			(749,442)			
Decrease in net			,			
assets applicable						
to common						
shares from						
distributions						
to common						
shareholders	(35,370,449)	(30,865,165)	(16,911,480)	(14,029,738)		
Capital Share Tran	sactions					
Common shares:						
Proceeds from						
shelf offering, net						
of offering costs	91,655,153	8,615,279	731,375			
Net proceeds						
from shares						
issued to						
shareholders due						
to						
reinvestment of	000.004	474 004	000 000	100 001		
distributions	382,664	171,001	928,903	126,221		

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Net increase (decrease) in net assets applicable to common shares from capital share transactions	92,037,817	8,786,280	1,660,278	126,221
Net increase (decrease) in net assets applicable to common	,	, ,	, ,	,
shares	112,265,661	5,055,950	5,866,580	4,296,492
Net assets applicable to common shares at the beginning of period	369,938,603	364,882,653	195,164,800	190,868,308
Net assets applicable to common shares at the end of		, ,		
period Undistributed (Over-distribution of) net investment income at	\$482,204,264	\$369,938,603	\$201,031,380	\$195,164,800
the end of period See accompanying	\$ (1,047,840) notes to financial state	\$ 2,596,681 ements.	\$ (187,026)	\$ 376,038
		Nuveen Investments		

Nuveen Investments

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Statement of

CASH FLOWS

Year Ended July 31, 2013

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)
	Operating Activities):		
Net Increase				
(Decrease) in				
Net Assets				
Applicable to				
Common				
Shares from	Ф 01 470 COO	Ф 01 076 100	Ф	¢ 01.117.700
Operations	\$ 31,473,609	\$ 81,076,103 se (decrease) in net ass	\$ 55,598,293	\$ 21,117,782
_	om operations to net (•	sets applicable to	
(used in) operating	•	basii provided by		
Purchases of	g 4011711100.			
investments	(303,919,626)	(667,251,624)	(490,360,400)	(221,292,778)
Proceeds from	, , ,	, ,	, , ,	, , ,
sales and				
maturities of				
investments	247,213,588	552,619,848	380,295,514	216,542,407
Payment-in-kind	()	(,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	()	()
distributions	(98,263)	(197,548)	(87,828)	(32,838)
Proceeds from				
(Purchases of) short-term				
investments,				
net	(10,339,188)	(16,748,403)	(25,359,345)	10,604,701
Proceeds from	(10,000,100)	(10,110,100)	(=0,000,010)	. 0,00 .,. 0 .
(Payments for)				
swap contracts,				
net	(571,402)	(1,527,913)	(906,131)	(1,181,152)
Amortization				
(Accretion) of				
premiums and	(0.040.070)	(0.707.400)	(0.000.004)	(1,000,011)
discounts, net	(3,042,973)	(8,767,469)	(6,280,224)	(1,236,911)
(Increase) Decrea Restrictive	o∪ III.			
cash	(1,224,351)	(2,556,916)	(1,805,000)	(504,000)
Credit default	(:,== :,00:)	(=,555,515)	(1,500,000)	(301,000)
swaps				
premiums paid				1,216,560
Receivable for				
interest	(542,725)	(1,301,139)	(1,003,566)	(452,599)

Receivable for				
investments	(14 ECE 040)	(22.402.005)	(10 606 106)	(10.066.044)
sold	(14,565,249)	(33,402,885)	(18,696,196)	(10,866,244)
Receivable for				
matured senior	500,070	4 475 070	000.004	
loans	503,970	1,475,072	983,381	(450.054)
Other assets	(188,010)	(379,425)	(238,372)	(158,054)
Increase (Decrea	ıse) ın:			
Payable for				
investments				
purchased	20,664,621	47,395,628	32,246,439	4,282,372
Payable for				
unfunded				
senior loans	(2,075,000)	(3,400,000)	(1,825,000)	
Accrued				
interest on				
borrowings	(16,343)	(30,704)	(25,129)	31,094
Accrued				
management				
fees	53,919	108,733	132,241	3,174
Accrued				
trustees fees	(5,164)	5,713	4,150	2,672
Accrued other	` '	·		,
expenses	(42,347)	(41,358)	(21,865)	(29,693)
Net realized (gair	, ,	()/	(,)	(-,)
Investments	1,360,386	(9,001,577)	(6,496,242)	(4,230,472)
Swaps	571,402	1,527,913	906,131	1,181,152
· ·	realized (appreciation) de		000,.0.	.,
Investments	(13,813,567)	(25,426,205)	(16,500,807)	(1,752,372)
Swaps	(559,590)	(1,496,326)	(887,399)	(160,619)
Taxes paid on	(888,888)	(1,100,020)	(007,000)	(100,010)
undistributed				
capital gains		(5,818)	(4,577)	(7,358)
Proceeds from		(0,010)	(1,077)	(7,000)
litigation				
settlement	10,785	20,019	2,593	
Net cash	10,765	20,013	2,330	
provided by				
(used in)				
operating				
activities	(40 151 519)	(97 206 201)	(100,329,339)	13,076,824
	(49,151,518) m Financing Activities:	(87,306,281)	(100,329,339)	13,070,024
Increase in	in Financing Activities.			
	22 000 000	46,000,000	40,000,000	
borrowings	23,000,000	46,000,000	42,000,000	
Increase (Decrea	ise) in:			400.010
Cash overdraft				439,218
Accrued shelf	150.001	404.057	454400	400,000
offering costs	158,821	131,657	154,138	160,000
Cash	(19,502,511)	(48,968,656)	(34,626,691)	(15,921,823)
distributions				
paid to				

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common shareholders Proceeds from				
shelf offering,				
net of offering				
costs	44,273,857	87,296,365	91,351,392	731,375
Net cash provided by (used in) financing	47,000,107	04.450.000	00.070.000	(14 501 000)
activities	47,930,167	84,459,366	98,879,339	(14,591,230)
Net Increase				
(Decrease) in Cash	(1,221,351)	(2,846,915)	(1,450,000)	(1,514,406)
Cash at the beginning of period	1,221,351	2,846,915	1,450,000	1,514,406
Cash at the	.,,	2,0 .0,0 .0	1,100,000	.,0,.00
End of Period	\$	\$	\$	\$

See accompanying notes to financial statements.

Statement of

CASH FLOWS (continued)

Supplemental Disclosures of Cash Flow Information									
	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)					
Cash paid for interest on borrowings (excluding borrowing	,	, ,	, ,	, ,					
costs)	\$1,054,859	\$2,618,099	\$1,688,889	\$ 881,953					
Non-cash financing activities not included herein consists of reinvestments of common share									
distributions	270,527	672,744	382,664	928,903					
See accompanying notes	s to financial statem	nents.							
		Nuveen Investments 65							

Financial

HIGHLIGHTS

Selected data for a common share outstanding throughout each period:

	Asset	Net Net nvestme Income	Ir Net Realized danrealize Gain	Distri stribution frenccu Net I nvestn Rea Incomed / to drefer Pee ShareSh	ibutions nsm mulated Net atlized tains to deferred	Distr Fr8xxxu Net InvestrRed Incom to Comr0xx ShareS	adized ains to mmon	f Co SI Repu Offering	Premiu scourftom ror@ommo mm@hares naresSold irchtasedg and Shelf etir@fferin	onEnding sCommor Share h Net Asset	n Ending Market Value
Senior		(====)(., (====):		, (,					9	
Income											
(NSL)											
	ded 7/31										
2013	\$ 7.07	\$.54	\$.35	\$	\$ \$ 0.89	\$(.56)	\$ \$(56)	\$(0.01)	\$ \$.07	\$ 7.46	\$ 7.45
2012	7.12	.57	(.10)	Ψ	φ φ 0.03 0.47	. (,	(.54)	Ψ(0.01)	.02	7.07	7.10
2011	6.81	.64	.09		0.73	, ,	(.49)		.07	7.12	6.99
2010	5.70	.37	1.20	*		()	(.46)			6.81	6.95
2009	7.18	.45	(1.46)	(.02)	(1.03	, ,	(.45)			5.70	5.15
Floating			(*****)	()	())	(()				
Rate	9										
Income	!										
(JFR)											
	ded 7/31	:									
2013	11.87	.90	.68		1.58	(.97)	(.97)	*	.06	12.54	12.72
2012	12.06	1.02	(.25)		.77	, ,	(.96)			* 11.87	11.78
2011	11.47	1.07	.19		1.26	, ,	(.69)		.02	12.06	11.41
2010	9.76	.82	1.47	*		, ,	(.58)		*	11.47	11.20
2009	11.83	.71	(2.07)	(.07)	(1.43	, ,	(.64)		*	9.76	8.37
(a) Per	share Ne	t Invest	ment Inco	me (Los	s) is calcula	, , ,	, ,	ge daily s	shares me	ethod.	

- (b) The amounts shown are based on common share equivalents.
- (c) Total Return Based on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

Total Return Based on Common Share Net Asset Value is the combination of changes in common share net asset value, reinvested dividend income at net asset value and reinvested capital gains distributions at net asset value, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending net asset value. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its net asset value), and therefore may be different from the price used in the calculation. Total returns are not annualized.

- (d) Ratios do not reflect the effect of dividend payments to Preferred shareholders, where applicable.
- Net Investment Income (Loss) ratios reflect income earned and expenses incurred on assets attributable to Preferred shares and/or borrowings, where applicable.
- Each ratio includes the effect of all interest expense paid and other costs related to borrowings, where applicable, as follows:

Ratios of Borrowings Interest Ex	•		
Average Net Assets Applicable to	Common	Ratios of Borrowings Inte	erest Expense to
Shares		Average Net Assets Applicable	e to Common Shares
Senior Income (NSL)		Floating Rate Income (JFR)	
Year Ended 7/31:		Year Ended 7/31:	
2013	.47%	2013	.48%
2012	.47	2012	.51
2011	.49	2011	.52
2010	.86	2010	.78
2009	1.83	2009	1.64
	N	Nuveen Investments	
		66	

Ratios/Supplemental Data

		Ration Aver Net A Applica Common	rage ssets able to	Av Net Appl	tios to rerage Assets icable to on Shares				
		Bef	ore	-	After		Preferred	Shares at	the End
Total Returns		Reimburs	ement(R)e	imbur	sement(d)(e	e)		Period	
	Ending		` ,		. , ,	•			
Based	Net								
on	Assets							Liquidation	n
Common	Applicable)						and	
Share Based	to		Net		Net		Aggregate	Market	
Net on	Common	Ir	nvestment		Investment		00 0	Value	Ass
Asset Market	Shares		Income		Income 1	urnove	Outstanding	ı Per	Cover
Value(c) Value(c)	(000)	Expenses	(Loss)(f)E	xpens	es(Loss)(f)	Rate(h)	(000)	Share	Per SI
Senior Income (NSL)	,	•		•	, , ,	()	,		
Year Ended 7/31:									
	\$288,025	1.74%	7.32%	N/A	N/A	76%	\$	\$	\$

8.34

8.99

5.61

9.39

7.34

8.72

8.74

7.14

N/A

N/A

3.39

N/A

1.72

1.54

1.74

2.17%

N/A

N/A

5.62%

9.50

N/A

8.80

8.92

7.42

64

100

68

48

69

57

99

51

26,000

25,000

188,

135,

2009 (10.37)(9.82)463,026 3.25 8.27 2.79 8.74 38 105,000 25,000 (e) After expense reimbursement from the Adviser, where applicable. As of October 31, 2009, the Adviser is no longer reimbursing Senior Income (NSL) for any fees or expenses. As of March 31, 2012, the Adviser is no longer reimbursing Floating Rate Income (JFR) for any fees or expenses.

1.82

1.78

2.18

3.50

1.71

1.79

1.72

2.03

2012

2011

2010

2009

2013

2012

2011

2010

Year Ended 7/31:

7.34

12.01

28.15

(12.25)

14.26

11.31

23.85

6.91

Floating Rate Income (JFR)

12.78

44.83

(6.83)

16.76

12.43

7.96

41.48

7.72

231,866

227,986

203,261

169,917

691,312

572,118

580,419

542,456

(f) Each Ratio of Net Investment Income (Loss) includes the effect of the increase (decrease) of the net realizable value of the receivable for matured senior loans as described in Note 3 Portfolio Securities and Investments in Derivatives, Matured Senior Loans. The increase (decrease) to the Ratios of Net Investment Income (Loss) to Average Net Assets Applicable to Common Shares were as follows:

Increase (Decrease	e) to	Increase	(Decrease) to
Ratios of Net Investment Inc	ome (Loss) to	Ratios of Net Inves	tment Income (Loss) to
Average Net Assets Applicab	le to Common	Average Net Assets	Applicable to Common
Shares(g)		<u> </u>	ares(g)
Senior Income (NSL)		Floating Rate Income (JFR)
Year Ended 7/31:		Year Ended 7/31:	
2013	%	2013	%
2012	(.01)	2012	.01
2011	.02	2011	.02
2010	.09	2010	.08
2009		2009	

- (g) The Fund had no matured senior loans for the fiscal year ended July 31, 2013 and prior to the fiscal year ended July 31, 2010.
- (h) Portfolio Turnover Rate is calculated based on the lesser of long-term purchases or sales (as disclosed in Note 5 Investment Transactions) divided by the average long-term market value during the period.
- * Rounds to less than \$.01 per share.

N/A The Fund no longer has a contractual reimbursement agreement with the Adviser.

See accompanying notes to financial statements.

Financial

HIGHLIGHTS (continued)

Selected data for a common share outstanding throughout each period:

	Beginning Commor Share Net I	g n Net	Di: In Net Realized/	nt Operation Distributions of Parcumut Net Net Net Net Net Net Net Net Net Ne	utions am ulated et ized I ins		Gains to	ted d	Co S	Premiu iscounitom fronGommo ommShare SharesSold urchtasedg	onEnding sCommor Share	
	Asset	Income		ShareSha nolde rsolo je		Share- holders			•	and Shelf Retir @ fferin		Ma Va
Floating Rate Income Opportui (JRO)	nity	(2003)(4)	(1033)	Olderwood	δίμισται	Holders	Holders	Ισιαι	OOSISI	CH GAICH	ig value	۷
Year End						* * * * * * * * * * * * * * * * * * * *			* (= * 1)		*	*
2013	\$11.84	\$.95	\$.68	\$ \$	•	\$(1.04)	\$	` ,	\$(0.01)		\$12.55	\$12
2012	11.96	1.13	(.26)		.87	(1.01)		(1.01)		.02	11.84	12
2011	11.34 9.54	1.12 1.01	.22 1.50	*	1.34 2.51	(.79)		(.79)		.07	11.96 11.34	11
2010 2009	11.75	.73	(2.15)	(.07)	(1.49)	(.71) (.72)		(.71) (.72)		*	9.54	11 8
Short Duration Credit Opportui (JSD)		.10	(2.10)	(.07)	(1.40)	(.12)		(.12)			J.J .	
Year End	ed 7/31:											
2013	19.49	1.61	.49		2.10	(1.61)	(.07)	(1.68)			* 19.91	19
2012	19.08	1.56	.25		1.81	(1.40)		(1.40)			19.49	19
2011(g)		.05	.08		.13	(.11)		(.11)	(.04)		19.08	18
(a) Per s	hare Net	Investme	ent Incom	ne (Loss) is	, calculate	ed using the	ne avera	age daily	shares r	nethod.		

- (b) The amounts shown are based on common share equivalents.
- (c) Total Return Based on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

Total Return Based on Common Share Net Asset Value is the combination of changes in common share net asset value, reinvested dividend income at net asset value and reinvested capital gains distributions at net asset value, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending net asset value. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its net asset value), and therefore may be different from the price used in the calculation. Total returns are not annualized.

- (d) Ratios do not reflect the effect of dividend payments to Preferred shareholders, where applicable.
- Net Investment Income (Loss) ratios reflect income earned and expenses incurred on assets attributable to Preferred shares and/or borrowings, where applicable.
- Each ratio includes the effect of all interest expense and other costs related to borrowings, where applicable, as follows:

Ratios of Borrowings Interest Ex Average Net Assets Applicable to Shares	•	Ratios of Borrowings Int Average Net Assets Applicab	
Floating Rate Income Opportunity (JRO)		Short Duration Credit Opportunities (JSD)	
Year Ended 7/31:		Year Ended 7/31:	
2013	.46%	2013	.50%
2012	.47	2012	.47
2011	.49	2011(g)	
2010	.86		
2009	1.65		
	N	Nuveen Investments 68	

				Ratio Aver Net As Applica Common	rage Assets able to In Shares (Ratio Aver Net As Applica Common	os to rage Assets able to n Shares				
				Befo		Aft			Preferred	Shares at	ι the En
	Total R	eturns		Reimburs	ement(B)	imburse	ment(d)(6	(د		Period	1
	Desad		Ending								1
	Based		Net						,	! !!datio:	
	on Common		Assets	_					L	Liquidation	.1
	Common	Dasad	Applicable		NIat		Mat		^ =: =: = = = = = = = = = = = = = = = =	and	•
	Share	Based	to	1.	Net	± 1,	Net		Aggregate		۸۵۰
	Net Asset	on Market	Common	111	nvestment				Amount	Value	Ass
	Asset	Market	Shares	Evapage	Income				Outstanding	-	Cove
Electing (Value(c)	Value(c)	(000) tunity (JRO	Expenses	(LOSS)(I)L	xpenses	(LOSS)(I)	Hale(I)	(000)	Share	Per S
Year Ende		ie Opport	unity (one)							
2013	15.27%	1/ /2%	\$482,204	1.71%	7.73%	N/A	N/A	72%	Ф	\$	\$
2013	8.03	15.20	369,939	1.74	9.75	1.65%	9.85%	85	Φ	φ	φ
2012	12.77	5.20	364,883	1.74	9.75	1.56	9.38	101			
2010	26.66	49.00	322,136	2.14	8.95	1.84	9.25	58			
2009	(10.57)	(7.35)	271,125	3.35	8.74	2.86	9.23	41	60,000	25,000	137,
			tunities (JS		0.7 7	2.00	J.LU	71	00,000	20,000	107,
Year Ende		iii Oppoii	umitos (55	,							
2013	11.17	10.77	201,031	1.80	8.12	N/A	N/A	82			
2012	9.96	14.77	195,165	1.75	8.25	N/A	N/A	62			
2011(g)		(7.58)	190,868	1.16**	1.52**	N/A	N/A	5			

(e) After expense reimbursement from the Adviser, where applicable. As of July 31, 2012, the Adviser is no longer reimbursing Floating Rate Income Opportunity (JRO) for any fees or expenses.

(f) Each Ratio of Net Investment Income (Loss) includes the effect of the increase (decrease) of the net realizable value of the receivable for matured senior loans as described in Note 3 Portfolio Securities and Investments in Derivatives, Matured Senior Loans. The increase (decrease) to the Ratios of Net Investment Income (Loss) to Average Net Assets Applicable to Common Shares were as follows:

Increase (Decrease) to		Increase (Decrease) to
Ratios of Net Investment Income (Los	s) to	Ratios of Net Investment Income (Loss) to
Average Net Assets Applicable to Com	nmon	Average Net Assets Applicable to Common
Shares(h)		Shares(h)
Floating Rate Income		Short Duration Credit
Opportunity (JRO)		Opportunities (JSD)
Year Ended 7/31:		Year Ended 7/31:
2013	%	2013 %
2012 .0)1	2012
2011 .()2	2011(g)
2010 .0)9	
2009		
2000		

(g) For the period May 25, 2011 (commencement of operations) through July 31, 2011.

- (h) The Funds had no matured senior loans for the fiscal year ended July 31, 2013. Floating Rate Income Opportunity (JRO) had no matured senior loans prior to the fiscal year ended July 31, 2010. Short Duration Credit Opportunities (JSD) has not had any matured senior loans since its commencement of operations on May 25, 2011.
- (i) Portfolio Turnover Rate is calculated based on the lesser of long-term purchases or sales (as disclosed in Note 5 Investment Transactions) divided by the average long-term market value during the period.

N/A The Fund never had, or no longer has, a contractual reimbursement agreement with the Adviser.

- * Rounds to less than \$.01 per share.
- ** Annualized.

See accompanying notes to financial statements.

Notes to

FINANCIAL STATEMENTS

1. General Information and Significant Accounting Policies

General Information

The funds covered in this report and their corresponding New York Stock Exchange ("NYSE") symbols are as follows (each a "Fund" and collectively, the "Funds"):

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

The Funds are registered under the Investment Company Act of 1940, as amended, as diversified closed-end registered investment companies. Senior Income (NSL), Floating Rate Income (JFR), Floating Rate Income Opportunity (JRO) and Short Duration Credit Opportunities (JSD) were organized as Massachusetts business trusts on August 13, 1999, January 15, 2004, April 27, 2004 and January 3, 2011, respectively.

On December 31, 2012, the Funds' investment adviser converted from a Delaware corporation to a Delaware limited liability company. As a result, Nuveen Fund Advisors, Inc., a wholly-owned subsidiary of Nuveen Investments, Inc. ("Nuveen"), changed its name to Nuveen Fund Advisors, LLC (the "Adviser"). There were no changes to the identities or roles of any personnel as a result of the change.

The Adviser is responsible for each Fund's overall investment strategy and asset allocation decisions. The Adviser has entered into sub-advisory agreements with Symphony Asset Management, LLC ("Symphony"), an affiliate of Nuveen, under which Symphony manages the investment portfolios of the Funds. The Adviser is responsible for overseeing the Funds' investments in interest rate and credit default swap contracts.

Senior Income's (NSL) investment objective is to achieve a high level of current income, consistent with capital preservation. The Fund invests 80% of its managed assets in adjustable rate senior secured loans. The Fund may invest up to 20% of its managed assets in U.S. dollar denominated senior loans of non-U.S. borrowers, senior loans that are not secured, other debt securities and equity securities and warrants acquired in connection with the Fund's investment in senior loans.

Floating Rate Income's (JFR) investment objective is to achieve a high level of current income. The Fund invests at least 65% of its managed assets (as defined in Note 7 Management Fees and Other Transactions with Affiliates) in adjustable rate senior loans that are secured by specific collateral. The Fund may invest a substantial portion of its managed assets in senior loans and other debt instruments that are, at the time of investment, rated below investment grade or are unrated but judged to be of comparable quality by Symphony.

Floating Rate Income Opportunity's (JRO) investment objective is to achieve a high level of current income. The Fund invests at least 80% of its managed assets in adjustable rate loans, primarily secured senior loans. As part of the 80% requirement, the Fund also may invest in unsecured senior loans and secured and unsecured subordinated loans. The Fund invests at least 65% of its managed assets in adjustable rate senior loans that are secured by specific collateral.

Short Duration Credit Opportunities' (JSD) investment objective is to provide current income and the potential for capital appreciation. Under normal market circumstances the Fund will invest at least 70% of its managed assets in adjustable rate senior loans and second lien loans. The Fund may make limited tactical investments in high yield debt and other debt instruments of up to 30% of its managed assets. No more than 20% (30% effective July 9, 2013) of the Fund's managed assets may be invested in debt instruments that are, at the time of investment, rated CCC+ or Caa or below by any Nationally Recognized Statistical Rating Organization ("NRSRO") or that are unrated but judged by Symphony, to be of comparable quality. The Fund may enter into tactical short positions consisting primarily of high yield debt, either directly or through the use of derivatives, including credit default swaps, creating investment exposure or hedging existing long (positive) investment exposure in a notional amount up to 20% of its managed assets. The Fund may invest up to 20% of its managed assets in debt instruments of non-U.S. issuers that are U.S. dollar or non-U.S. dollar denominated. The Fund's investments in debt instruments of non-U.S. issuers may include debt instruments of issuers located, or conducting their business, in emerging markets countries.

Investment Policy Changes

On July 9, 2013, the maximum CCC+ and lower rated policy for each Fund was changed. No more than 30% of each Fund's managed assets may be invested in debt instruments that are, at the time of investment, rated CCC+ or Caa or below by any NRSRO or that are unrated but judged by Symphony, to be of comparable quality.

Significant Accounting Policies

The following is a summary of significant accounting policies followed by the Funds in the preparation of their financial statements in accordance with U.S. generally accepted accounting principles ("U.S. GAAP").

Investment Transactions

Investment transactions are recorded on a trade date basis. Trade date for senior and subordinated loans purchased in the "primary market" is considered the date on which the loan allocations are determined. Trade date for senior and subordinated loans purchased in the "secondary market" is the date on which the transaction is entered into. Realized gains and losses from investment transactions are determined on the specific identification method, which is the same basis used for federal income tax purposes. Investments purchased on a when-issued/delayed delivery basis may have extended settlement periods. Any investments so purchased are subject to market fluctuation during this period. The Funds have instructed the custodian to earmark securities in the Funds' portfolios with a current value at least equal to the amount of the when-issued/delayed delivery purchase commitments. As of July 31, 2013, the Funds' outstanding when-issued/delayed delivery purchase commitments were as follows:

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)
Outstanding when-issued/delayed delivery purchase commitments	\$25,020,575	\$49,634,861	\$39,192,816	\$11,340,097
Investment Income				

Investment Income

Dividend income is recorded on the ex-dividend date. Interest income, which reflects the amortization of premiums and accretion of discounts for financial reporting purposes, is recorded on an accrual basis. Fee income consists primarily of amendment fees. Amendment fees are earned as compensation for evaluating and accepting changes to an original senior loan agreement and are recognized when received. Fee income and amendment fees, if any, are required as "Fees income" on the Statement of Operations.

Professional Fees

Professional fees presented on the Statement of Operations consist of legal fees incurred in the normal course of operations, audit fees, tax consulting fees and, in some cases, workout expenditures. Workout expenditures are incurred in an attempt to protect or enhance an investment or to pursue other claims or legal actions on behalf of Fund shareholders. Should a Fund receive a refund of workout expenditures paid in a prior reporting period, such amounts will be recognized as "Legal fee refund" on the Statement of Operations.

Dividends and Distributions to Common Shareholders

Dividends to common shareholders are declared monthly. Net realized capital gains from investment transactions, if any, are declared and distributed to shareholders at least annually. Furthermore, capital gains are distributed only to the extent they exceed available capital loss carryforwards.

Distributions to common shareholders are recorded on the ex-dividend date. The amount and timing of distributions are determined in accordance with federal corporate income tax regulations, which may differ from U.S. GAAP.

Preferred Shares

The Funds are authorized to issue Preferred shares. During prior fiscal periods, Senior Income (NSL), Floating Rate Income (JFR) and Floating Rate Income Opportunity (JRO) redeemed all of their outstanding Preferred shares, at liquidation value. Short Duration Credit Opportunities (JSD) has not issued Preferred shares since its commencement of operations on May 25, 2011.

Common Shares Equity Shelf Programs and Offering Costs

Senior Income (NSL), Floating Rate Income (JFR) and Floating Rate Income Opportunity (JRO) have each filed registration statements with the Securities and Exchange Commission ("SEC") authorizing the Funds to issue additional common shares through their ongoing equity shelf programs ("shelf offering"), which became effective with the SEC during prior fiscal periods. Senior Income (NSL), Floating Rate Income (JFR) and Floating Rate Income Opportunity (JRO) each filed registration statements with the SEC allowing each Fund to issue additional common shares during the fiscal year ended July 31, 2013. Short Duration Credit Opportunities (JSD) filed a registration statement with the SEC authorizing the Fund to issue additional common shares through an initial shelf offering, which became effective with the SEC during the current fiscal period.

Notes to

FINANCIAL STATEMENTS (continued)

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

Authorized common shares, common shares issued and offering proceeds, net of offering costs under each Fund's shelf offering during the fiscal years ended July 31, 2013 and July 31, 2012, were as follows:

						Short Dur Credi	
Senior Income (NSL)		Floatin Income	•	Floating Ra Opportun		Opportur (JSD	nities
Year Ended 7/31/13	Year Ended 7/31/12	Year Ended 7/31/13	Year Ended 7/31/12	Year Ended 7/31/13	Year Ended 7/31/12	Year Ended 7/31/13	
Authorized common	0.000.000	17 000 000	4 700 000	11 000 000	0.000.000	1 000 000	N1/A
shate 900,000 Common shares	2,900,000	17,600,000	4,700,000	11,600,000	2,800,000	1,000,000	N/A
issuæd 98,036 Offering proceeds,	759,751	6,888,559	54,809	7,155,904	731,647	36,711	N/A
net of offering							
c\$4ts,273,857 N/A Fund did r	. , ,	\$87,398,181 ective shelf off	\$ 648,718 ering.	\$91,655,153	\$8,615,279	\$ 731,375	N/A

Costs incurred by the Funds in connection with their initial shelf offerings are recorded as a deferred charges, which are amortized over the period such additional common shares are sold not to exceed the one-year life of the shelf offering period. Ongoing shelf offering costs, and any additional costs the Funds may incur in connection with these shelf offerings, are expensed as incurred and recorded as a reduction of proceeds from the shelf offering.

During the fiscal year ended July 31, 2013, Nuveen Securities, LLC, the Funds' distributor and a wholly-owned subsidiary of Nuveen, received commissions of \$89,805, \$176,587, \$185,583 and \$1,478, related to the sale of common shares from the shelf offerings of Senior Income (NSL), Floating Rate Income (JFR), Floating Rate Income Opportunity (JRO) and Short Duration Credit Opportunities (JSD), respectively.

Indemnifications

Under the Funds' organizational documents, their officers and trustees are indemnified against certain liabilities arising out of the performance of their duties to the Funds. In addition, in the normal course of business, the Funds enter into contracts that provide general indemnifications to other parties. The Funds' maximum exposure under these arrangements is unknown as this would involve future claims that may be

made against the Funds that have not yet occurred. However, the Funds have not had prior claims or losses pursuant to these contracts and expect the risk of loss to be remote.

Use of Estimates

The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements and the reported amounts of increases and decreases in net assets applicable to common shares from operations during the reporting period. Actual results may differ from those estimates.

2. Investment Valuation and Fair Value Measurements

Investment Valuation

Common stocks and other equity-type securities are valued at the last sales price on the securities exchange on which such securities are primarily traded and are generally classified as Level 1 for fair value measurement purposes. Securities primarily traded on the NASDAQ National Market ("NASDAQ") are valued, except as indicated below, at the NASDAQ Official Closing Price and are generally classified as Level 1. However, securities traded on a securities exchange or NASDAQ for which there were no transactions on a given day or securities not listed on a securities exchange or NASDAQ are valued at the quoted bid price and are generally classified as Level 2.

Investments in investment companies are valued at their respective NAVs on the valuation date. These investment vehicles are generally classified as Level 1.

Prices of fixed-income securities, senior loans and swap contracts are provided by a pricing service approved by the Funds' Board of Trustees. These securities are generally classified as Level 2. The pricing service establishes a security's fair value using methods that may include consideration of the following: yields or prices of investments of comparable quality, type of issue, coupon, maturity and rating, market quotes or indications of value from security dealers, evaluations of anticipated cash flows or collateral, general market conditions and other information and analysis, including the obligor's credit characteristics considered relevant. In pricing certain securities, particularly less liquid and lower quality securities, the pricing service may consider information about a security, its issuer or market activity, provided by the Adviser. These securities are generally classified as Level 2 or Level 3 depending on the priority of the significant inputs.

Like most fixed-income securities, the senior and subordinated loans in which the Funds invest are not listed on an organized exchange. The secondary market of such investments may be less liquid relative to markets for other fixed-income securities. Consequently, the value of senior and subordinated loans, determined as described above, may differ significantly from the value that would have been determined had there been an active market for that senior loan. These securities are generally classified as Level 2.

Repurchase agreements are valued at contract amount plus accrued interest, which approximates market value. These securities are generally classified as Level 2.

Certain securities may not be able to be priced by the pre-established pricing methods as described above. Such securities may be valued by the Funds' Board of Trustees or its designee at fair value. These securities generally include, but are not limited to, restricted securities (securities which may not be publicly sold without registration under the Securities Act of 1933, as amended) for which a pricing service is unable to provide a market price; securities whose trading has been formally suspended; debt securities that have gone into default and for which there is no current market quotation; a security whose market price is not available from a pre-established pricing source; a security with respect to which an event has occurred that is likely to materially affect the value of the security after the market has closed but before the calculation of a Fund's NAV (as may be the case in non-U.S. markets on which the security is primarily traded) or make it difficult or impossible to obtain a reliable market quotation; and a security whose price, as provided by the pricing service, is not deemed to reflect the security's fair value. As a general principle, the fair value of a security would appear to be the amount that the owner might reasonably expect to receive for it in a current sale. A variety of factors may be considered in determining the fair value of such securities, which may include consideration of the following: yields or prices of investments of comparable quality, type of issue, coupon, maturity and rating, market quotes or indications of value from security dealers, evaluations of anticipated cash flows or collateral, general market conditions and other information and analysis, including the obligor's credit characteristics considered relevant. These securities are generally classified as Level 2 or Level 3 depending on the priority of the significant inputs. Regardless of the method employed to value a particular security, all valuations are subject to review by the Funds' Board of Trustees or its designee.

Fair Value Measurements

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

- Level 1 Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.
- Level 2 Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).
- Level 3 Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risks associated with investing in those securities. The following is a summary of each Fund's fair value measurements as of the end of the reporting period:

Level 1 Level 2 Level 3 Total

Senior Income (NSL)

(1101)				
Long-Term Investm	ents*:			
Variable Rate				
Senior Loan				
Interests	\$	\$345,294,296	\$	\$345,294,296
Common Stocks	5,589,320	4,571,461	***	10,160,781
Convertible				
Bonds		833,000		833,000
Corporate Bonds		45,611,362	5	45,611,367
Short-Term Investm	ents:			
Repurchase				
Agreements		17,822,614		17,822,614
Derivatives:				
Interest Rate				
Swaps**		(973,725)		(973,725)
Total	\$5,589,320	\$413,159,008	\$ 5	\$418,748,333

^{*} Refer to the Fund's Portfolio of Investments for industry classifications and breakdown of Common Stocks classified as Level 2 and Level 3.

^{**} Represents net unrealized appreciation (depreciation) as reported in the Fund's Portfolio of Investments.

^{***} Value equals zero as of the end of the reporting period.

Notes to FINANCIAL STATEMENTS (continued)

Floating Rate Income (JFR)	Level 1	Level 2	Level 3	Total
Long-Term Invest	ments*:			
Variable Rate				
Senior Loan				
Interests	\$	\$786,135,086	\$	\$786,135,086
Common Stocks	18,703,212	13,505,830	***	32,209,042
Convertible				
Bonds		1,815,500		1,815,500
Corporate				
Bonds		99,019,615		99,019,615
Asset-Backed				
Securities		36,310,988	442,600	36,753,588
Investment			,	, ,
Companies	13,055,235			13,055,235
Short-Term Invest				. 5,555,25
Repurchase				
Agreements		30,918,424		30,918,424
Derivatives:		30,010,121		00,010,121
Interest Rate				
Swaps**		(2,603,712)		(2,603,712)
Total	\$31,758,447	\$965,101,731	\$442,600	\$997,302,778
Floating Rate	φυ1,7 συ,++7	Ψ905,101,751	Ψ442,000	Ψ331,302,110
Income				
Opportunity				
• •	Level 1	Level 2	Level 3	Total
(JRO) Long-Term Invest		Level 2	Level 3	TOLAT
Variable Rate	ments.			
Senior Loan	φ	ΦΕ41 40C 900	φ	ΦΕ44 40C 000
Interests	\$ 0.054.170	\$541,426,802	\$	\$541,426,802
Common Stocks	9,054,178	11,054,379		20,108,557
Convertible		1 501 500		4 504 500
Bonds		1,521,500		1,521,500
Corporate		70 700 054		70 700 054
Bonds		78,708,651		78,708,651
Asset-Backed			440.000	
Securities		23,975,542	442,600	24,418,142
Short-Term Invest	tments:			
Repurchase				
Agreements		34,585,583		34,585,583
Derivatives:				
Interest Rate				
Swaps**		(1,544,135)		(1,544,135)
Total	\$ 9,054,178	\$689,728,322	\$442,600	\$699,225,100
Short Duration Credit	Level 1	Level 2	Level 3	Total

Opportunities (JSD)

Interest Rate

Total

Long-Term Investments*: Variable Rate Senior Loan Interests \$ \$240,850,061 \$ \$240,850,061 Common Stocks 586,860 586,860 Corporate 41,321,028 41,321,028

Bonds Derivatives:

Swaps** (444.906)(444,906)Credit Default Swaps** (71,785)(71,785)

\$282,241,258

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

	Level	1		Level 2	Lev	vel 3
		(Transfers	Transfers		Transfers	(Transfers
	Transfers In	Out)	In	(Transfers Out)	ln	Out)
Senior In	come (NSL)					
Common						
Stocks	\$ 4,425,050	\$	\$	\$ (4,425,050)	\$	\$
Corporate)			·		
Bonds				(5)	5	
Floating	Rate Income (JFF	₹)				
Common						
Stocks	15,095,250			(15,095,250)		
Floating	Rate Income Opp	ortunity (JRO)			
Common						
Stocks	6,220,100			(6,220,100)		
			Nuveen Inve	stments		
			74			

\$282,241,258

^{*} Refer to the Fund's Portfolio of Investments for industry classifications and breakdown of Common Stocks classified as Level 2 and Level 3.

Represents net unrealized appreciation (depreciation) as reported in the Fund's Portfolio of Investments.

^{***} Value equals zero as of the end of the reporting period.

The Nuveen funds' Board of Directors/Trustees is responsible for the valuation process and has delegated the oversight of the daily valuation process to the Adviser's Valuation Committee. The Valuation Committee, pursuant to the valuation policies and procedures adopted by the Board of Directors/Trustees, is responsible for making fair value determinations, evaluating the effectiveness of the funds' pricing policies and reporting to the Board of Directors/Trustees. The Valuation Committee is aided in its efforts by the Adviser's dedicated Securities Valuation Team, which is responsible for administering the daily valuation process and applying fair value methodologies as approved by the Valuation Committee. When determining the reliability of independent pricing services for investments owned by the funds, the Valuation Committee, among other things, conducts due diligence reviews of the pricing services and monitors the quality of security prices received through various testing reports conducted by the Securities Valuation Team.

The Valuation Committee will consider pricing methodologies it deems relevant and appropriate when making a fair value determination, based on the facts and circumstances specific to the portfolio instrument. Fair value determinations generally will be derived as follows, using public or private market information:

- (i) If available, fair value determinations shall be derived by extrapolating from recent transactions or quoted prices for identical or comparable securities.
- (ii) If such information is not available, an analytical valuation methodology may be used based on other available information including, but not limited to: analyst appraisals, research reports, corporate action information, issuer financial statements and shelf registration statements. Such analytical valuation methodologies may include, but are not limited to: multiple of earnings, discount from market value of a similar freely-traded security, discounted cash flow analysis, book value or a multiple thereof, risk premium/yield analysis, yield to maturity and/or fundamental investment analysis.

The purchase price of a portfolio instrument will be used to fair value the instrument only if no other valuation methodology is available or deemed appropriate, and it is determined that the purchase price fairly reflects the instrument's current value.

For each portfolio security that has been fair valued pursuant to the policies adopted by the Board of Directors/Trustees, the fair value price is compared against the last available and next available market quotations. The Valuation Committee reviews the results of such testing and fair valuation occurrences are reported to the Board of Directors/Trustees.

3. Portfolio Securities and Investments in Derivatives

Portfolio Securities

Matured Senior Loans

Each Fund may hold senior loans which have matured prior to the end of the current fiscal period. The net realizable value for matured senior loans is recognized on the Statement of Assets and Liabilities as "Receivable for matured senior loans." The net increase or decrease in the net realizable value of the receivable for matured senior loans during the current fiscal period is recognized on the Statement of Operations as a component of "Other income" or "Other expenses," respectively, when applicable.

Repurchase Agreements

In connection with transactions in repurchase agreements, it is each Fund's policy that its custodian take possession of the underlying collateral securities, the fair value of which exceeds the principal amount of the repurchase transaction, including accrued interest, at all times. If the counterparty defaults, and the fair value of the collateral declines, realization of the collateral may be delayed or limited.

Zero Coupon Securities

Each Fund is authorized to invest in zero coupon securities. A zero coupon security does not pay a regular interest coupon to its holders during the life of the security. Income to the holder of the security comes from accretion of the difference between the original purchase price of the security at issuance and the par value of the security at maturity and is effectively paid at maturity. The market prices of zero coupon securities generally are more volatile than the market prices of securities that pay interest periodically.

Investments in Derivatives

Each Fund is authorized to invest in certain derivative instruments, such as futures, options and swap contracts. Each Fund limits its investments in futures, options on futures and swap contracts to the extent necessary for the Adviser to claim the exclusion from registration by the Commodity Futures Trading Commission as a commodity pool operator with respect to each Fund. The Funds record derivative instruments at fair value, with changes in fair value recognized on the Statement of Operations, when applicable. Even though the Funds' investments in derivatives may represent economic hedges, they are not considered to be hedge transactions for financial reporting purposes.

Interest Rate Swap Contracts

Interest rate swap contracts involve a Fund's agreement with the counterparty to pay or receive a fixed rate payment in exchange for the counterparty receiving or paying a variable rate payment that is intended to approximate the Fund's variable rate payment obligation on any variable rate

Notes to

FINANCIAL STATEMENTS (continued)

borrowing. The payment obligation is based on the notional amount of the interest rate swap contract. Interest rate swap contracts do not involve the delivery of securities or other underlying assets or principal. Accordingly, the risk of loss with respect to the swap counterparty on such transactions is limited to the net amount of interest payments that a Fund is to receive. Interest rate swap contracts are valued daily. Upon entering into an interest rate swap a Fund accrues the fixed rate payment expected to be paid or received and the variable rate payment expected to be received or paid on the swap contracts on a daily basis, and recognizes the daily change in the fair value of the Fund's contractual rights and obligations under the contracts. The net amount recorded on these transactions for each counterparty is recognized on the Statement of Assets and Liabilities as a component of "Unrealized appreciation or depreciation on interest rate swaps (, net)" with the change during the fiscal period recognized on the Statement of Operations as a component of "Change in net unrealized appreciation (depreciation) of swaps". Income received or paid by the Funds is recognized as a component of "Net realized gain (loss) from swaps" on the Statement of Operations, in addition to the net realized gains or losses recognized upon the termination of an interest rate swap contract and are equal to the difference between the Funds' basis in the interest rate swap and the proceeds from (or cost of) the closing transaction. Payments received or made at the beginning of the measurement period are recognized as a component of "Interest rate swap premiums paid and/or received" on the Statement of Assets and Liabilities, when applicable. For tax purposes, periodic payments are treated as ordinary income or expense.

During the fiscal year ended July 31, 2013, the Funds continued to invest in interest rate swap contracts to partially fix the interest cost of leverage, which each Fund uses through the use of bank borrowings.

The average notional amount of interest rate swap contracts outstanding during the fiscal year ended July 31, 2013, was as follows:

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)
Average notional amount	(- ,	(- ,	(= -,	(3.2.)
of interest rate swap contracts outstanding*	\$36,975,000	\$98,870,000	\$58,635,000	\$52,500,000

^{*} The average notional amount is calculated based on the outstanding notional amount at the beginning of the fiscal year and at the end of each fiscal quarter within the current fiscal year.

Credit Default Swaps

A Fund may enter into a credit default swap contract to seek to maintain a total return on a particular investment or portion of its portfolio, or to take an active long or short position with respect to the likelihood of a particular issuer's default. Credit default swap contracts involve one party making a stream of payments to another party in exchange for the right to receive a specified return if/when there is a credit event by a third party. Generally, a credit event means bankruptcy, failure to pay or restructuring. The specific credit events applicable for each credit default swap are stated in the terms of the particular swap agreement. As a purchaser of a credit default swap contract, the Fund pays to the counterparty a periodic interest fee based on the notional amount of the credit default swap. This interest fee is accrued daily and

recognized with the daily change in the market value of the contract as a component of "Unrealized appreciation or depreciation on credit default swaps (, net)" on the Statement of Assets and Liabilities and is recorded as a realized loss upon payment. Upon occurrence of a specific credit event with respect to the underlying referenced entity, the Fund is obligated to deliver that security, or an equivalent amount of cash, to the counterparty in exchange for receipt of the notional amount from the counterparty. The difference between the value of the security delivered and the notional amount received is recorded as a realized gain or loss. Payments received or made at the beginning of the measurement period are recognized as a component of "Credit default swap premiums paid and/or received" on the Statement of Assets and Liabilities, when applicable. As a seller of a credit default swap contract, the Fund generally receives from the counterparty a periodic interest fee based on the notional amount of the credit default swap. This interest fee is accrued daily as a component of unrealized appreciation or depreciation and is recorded as a realized gain or loss upon payment. Upon occurrence of a specific credit event with respect to the underlying referenced entity, the Fund will either receive that security, or an equivalent amount of cash, from the counterparty in exchange for payment of the notional amount to the counterparty, or pay a net settlement amount of the credit default swap contract less the recovery value of the referenced obligation or underlying securities comprising the referenced index. The difference between the value of the security received and the notional amount paid is recorded as a realized loss. Changes in the value of a credit default swap during the fiscal period are recognized as a component of "Change in net unrealized appreciation (depreciation) of swaps," and realized gains and losses are recognized as a component of "Net realized gain (loss) from swaps" on the Statement of Operations. The maximum potential amount of future payments the Fund could incur as a seller of protection in a credit default swap contract is limited to the notional amount of the contract. The maximum potential amount would be offset by the recovery value. if any, of the respective referenced entity.

During the fiscal year ended July 31, 2013, Short Duration Credit Opportunities (JSD) continued to invest in credit default swap contracts 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.

The average notional amount of credit default swap contracts outstanding during the fiscal year ended July 31, 2013, was as follows:

Short
Duration
Credit
Opportunities
(JSD)

Average notional amount of credit default swap contracts outstanding*

\$10,750,000

The following table presents the fair value of all swap contracts held by the Funds as of July 31, 2013, the location of these instruments on the Statement of Assets and Liabilities and the primary underlying risk exposure.

		Location on the Statement of Assets and Liabilities				
-	gDerivative	Asset Deriv	vatives	(Liability) Der	rivatives	
Risk	Instrument	Location	Value	Location	Value	
	Instrument	Location	value	Location	value	
Senior inc	come (NSL)					
Interest rate	Swaps		\$	Unrealized depreciation on interest rate swaps	\$ (973,725)	
	Rate Income (J	IED\	Ψ	interest rate swaps	ψ (376,723)	
rivatilig r	rate income (J	irn)		Lleve elie e el		
Interest rate	Swaps		\$	Unrealized depreciation on interest rate swaps	\$(2,603,712)	
	•	nnartunity / IDA		interest rate swaps	Ψ(2,003,712)	
rioating r	rate income O	pportunity (JRO)	Llana a Barad		
Interest rate	Swaps		\$	Unrealized depreciation on interest rate swaps	\$(1,544,135)	
		pportunities (JS			+ (· , · · · , · · · ·)	
Interest	ation ordan o	pportunities (de		Unrealized depreciation on		
rate	Swaps		\$	interest rate swaps	\$ (444,906)	
Credit	Swaps		\$	Unrealized depreciation on credit default swaps*	\$ (71,785)	
Ciodit	Cwapo	_	Ψ	doradit ovvapo	Ψ (71,700)	

^{*} Some swap contracts require a counterparty to pay or receive a premium, which is disclosed on the Statement of Assets and Liabilities and is not reflected in the cumulative appreciation (depreciation) presented above.

The following table presents the amount of net realized gain (loss) and change in net unrealized appreciation (depreciation) recognized on swap contracts during the fiscal year ended July 31, 2013, and the primary underlying risk exposure.

Fund	Underlying	Derivative	Net Realized	Change in Net
	Risk	Instrument	Gain (Loss)	Unrealized

^{*} The average notional amount is calculated based on the outstanding notional at the beginning of the fiscal year and at the end of each fiscal quarter within the current fiscal year.

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	Exposure			Appreciation (Depreciation)
Senior Income (NSL)	Interest rate	Swaps	\$ (571,402)	\$ 559,590
Floating Rate Income (JFR)	Interest rate	Swaps	(1,527,913)	1,496,326
Floating Rate Income		·	• • • • • •	
Opportunity (JRO)	Interest rate	Swaps	(906,131)	887,399
Short Duration Credit				
Opportunities (JSD)	Interest rate	Swaps	(478,900)	879,327
Short Duration Credit				
Opportunities (JSD)	Credit	Swaps	(702,252)	(718,708)

Market and Counterparty Credit Risk

In the normal course of business each Fund may invest in financial instruments and enter into financial transactions where risk of potential loss exists due to changes in the market (market risk) or failure of the other party to the transaction to perform (counterparty credit risk). The potential loss could exceed the value of the financial assets recorded on the financial statements. Financial assets, which potentially expose each Fund to counterparty credit risk, consist principally of cash due from counterparties on forward, option and swap transactions, when applicable. The extent of each Fund's exposure to counterparty credit risk in respect to these financial assets approximates their carrying value as recorded on the Statement of Assets and Liabilities.

Each Fund helps manage counterparty credit risk by entering into agreements only with counterparties the Adviser believes have the financial resources to honor their obligations and by having the Adviser monitor the financial stability of the counterparties. Additionally, counterparties may be required to pledge collateral daily (based on the daily valuation of the financial asset) on behalf of each Fund with a value approximately equal to the amount of any unrealized gain above a pre-determined threshold. Reciprocally, when each Fund has an unrealized loss, the Funds have instructed the custodian to pledge assets of the Funds as collateral with a value approximately equal to the amount of the unrealized loss above a pre-determined threshold. Collateral pledges are monitored and subsequently adjusted if and when the valuations fluctuate, either up or down, by at least the pre-determined threshold amount.

Nuveen Investments

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FINANCIAL STATEMENTS (continued)

4. Fund Shares

Common Shares

Transactions in common shares were as follows:

Senior Inco	• •	Floating Income	(JFR)	Floating Income Op (JR	portunity O)	Short Du Cred Opportu (JS)	dit ınities D)
Year Ended 7/31/13	Year Ended 7/31/12	Year Ended 7/31/13	Year Ended 7/31/12	Year Ended 7/31/13	Year Ended 7/31/12	Year Ended 7/31/13	Year Ended 7/31/12
Common shares							
Sold through shelf	750 754		54.000	7.455.004	704.047	00.744	
offe 5 i,7 9 8,036	759,751	6,888,559	54,809	7,155,904	731,647	36,711	
Issued to shareholders due to reinvestment of							
distribu ങ്തു6© 1	21,335	54,601	4,423	30,879	14,800	46,873	6,452
Repurchased and retired		. ,	.,	55,010	,,,,,	,	,
Total,834,637	781,086	6,943,160	59,232	7,186,783	746,447	83,584	6,452
Weighted average	•	0,010,100	00,202	7,100,700	7 10, 117	00,001	0, 102
Premium to NAV per shelf offering share							
sold 5.32% Price per common share	1.69%	3.70%	1.14%	4.92%	1.53%	1.68%	
repurchased and re \$ red	\$	\$	\$	\$	\$	\$	\$

Discount per common share repurchased and retired