

Nuveen Floating Rate Income Opportunity Fund  
Form N-Q  
June 28, 2013

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**

**Washington, DC 20549**

**FORM N-Q**

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

Investment Company Act file number 811-21579

**Nuveen Floating Rate Income Opportunity Fund**

(Exact name of registrant as specified in charter)

**333 West Wacker Drive, Chicago, Illinois 60606**

(Address of principal executive offices) (Zip code)

**Kevin J. McCarthy Vice President and Secretary**

**333 West Wacker Drive, Chicago, Illinois 60606**

(Name and address of agent for service)

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

Date of fiscal year end: 7/31

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Date of reporting period: 4/30/13

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

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

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**Item 1. Schedule of Investments**

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## Portfolio of Investments (Unaudited)

## Nuveen Floating Rate Income Opportunity Fund (JRO)

April 30, 2013

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	<b>Variable Rate Senior Loan Interests - 111.9% (79.8% of Total Investments) (4)</b>				
	<b>Aerospace &amp; Defense - 0.9% (0.6% of Total Investments)</b>				
\$ 2,024	Beechcraft Holdings LLC, Exit Term Loan B	5.750%	2/15/20	BB-	\$ 2,029,712
1,995	Sequa Corporation, Term Loan B	5.250%	6/19/17	B1	2,028,251
4,019	Total Aerospace & Defense				4,057,963
	<b>Airlines - 2.7% (1.9% of Total Investments)</b>				
7,980	Delta Air Lines Inc., Term Loan B1	4.250%	10/24/18	Ba2	8,078,505
2,993	Delta Air Lines Inc., Term Loan B2	5.250%	4/24/16	Ba2	3,022,425
1,000	United Airlines Inc., Term Loan B	4.000%	4/01/19	Ba2	1,013,119
11,973	Total Airlines				12,114,049
	<b>Auto Components - 2.7% (1.9% of Total Investments)</b>				
7,028	Federal-Mogul Corporation, Tranche B, Term Loan	2.138%	12/29/14	B1	6,677,933
3,586	Federal-Mogul Corporation, Tranche C, Term Loan	2.138%	12/28/15	B1	3,407,888
2,000	FleetPride Corporation, Term Loan, Second Lien	9.250%	5/01/20	CCC+	1,985,000
12,614	Total Auto Components				12,070,821
	<b>Beverages - 0.3% (0.2% of Total Investments)</b>				
1,500	Constellation Brands, Inc., Term Loan, WI/DD	TBD	TBD	N/R	1,496,250
	<b>Biotechnology - 1.8% (1.3% of Total Investments)</b>				
3,524	Grifols, Inc., Term Loan	4.250%	6/01/17	BB	3,572,198
4,660	Onex Carestream Finance LP, Term Loan	5.000%	2/25/17	BB-	4,702,358
8,184	Total Biotechnology				8,274,556
	<b>Capital Markets - 1.5% (1.1% of Total Investments)</b>				
1,700	American Capital, LTD., Senior Secured Term Loan	5.500%	8/15/16	B+	1,728,688
4,912	Walter Investment Management Corporation, Tranche B, Term Loan	5.750%	11/28/17	B+	5,002,077
6,612	Total Capital Markets				6,730,765
	<b>Chemicals - 0.9% (0.7% of Total Investments)</b>				
495	Houghton International, Inc., U.S. Term Loan, First Lien	5.250%	12/20/19	B1	503,250
2,079	Ineos US Finance LLC, Term Loan B	6.500%	5/04/18	B+	2,108,886
1,496	PQ Corporation, Term Loan, First Lien	4.500%	8/07/17	B+	1,515,755
4,070	Total Chemicals				4,127,891
	<b>Commercial Services &amp; Supplies - 3.2% (2.3% of Total Investments)</b>				
2,917	Aramark Corporation, Term Loan, Tranche D	4.000%	2/20/20	BB-	2,959,189
481	Brand Energy & Infrastructure Services, Inc., Canadian Tranche 1, Term Loan	6.250%	10/23/18	B	489,275
1,500	Brand Energy & Infrastructure Services, Inc., Term Loan, Second Lien	11.000%	10/23/19	CCC+	1,537,500
2,006	Brand Energy & Infrastructure Services, Inc., Term Loan	6.250%	10/23/18	B	2,038,647
2,345	CCS Income Trust, Term Loan, First Lien	6.250%	5/12/18	B2	2,382,199

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316	Ceridian Corporation, Extended Term Loan	5.949%	5/09/17	B1	322,229
2,484	Harland Clarke Holdings Corporation, Term Loan B3, WI/DD	TBD	TBD	B+	2,480,895
990	Houghton Mifflin, Term Loan	7.250%	5/22/18	N/R	998,044
983	SourceHov LLC, Term Loan B, First Lien	6.625%	4/28/17	B+	984,956
14,022					