

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
316	Ceridian Corporation, Extended Term Loan	5.949%	5/09/17	B1	322,229

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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	Total Commercial Services & Supplies				14,192,934
	<b>Communications Equipment - 2.6% (1.9% of Total Investments)</b>				
2,245	Alcatel-Lucent, Term Loan C	7.250%	1/29/19	BB-	2,305,334
2,000	Arris Group, Inc., Term Loan B	3.500%	4/17/20	BB-	2,006,562
2,500	CompuCom Systems, Inc., Term Loan, Second Lien	10.250%	10/04/19	B-	2,556,250
4,764	Zayo Group LLC, Term Loan B	4.500%	7/02/19	B1	4,825,784
11,509	Total Communications Equipment				11,693,930
	<b>Computers &amp; Peripherals - 0.4% (0.3% of Total Investments)</b>				
1,596	SunGard Data Systems, Inc., Term Loan D	4.500%	1/31/20	BB	1,620,679
	<b>Consumer Finance - 1.3% (0.9% of Total Investments)</b>				
969	Jackson Hewitt Tax Service, Inc., Term Loan	10.000%	10/16/17	N/R	959,063
3,460	Royalty Pharma Finance Trust, Incremental Term Loan	4.000%	11/09/18	Baa2	3,493,052
1,416	Springleaf Financial Funding Company, Term Loan	5.500%	5/10/17	B	1,424,330
5,845	Total Consumer Finance				5,876,445
	<b>Distributors - 1.5% (1.0% of Total Investments)</b>				
6,451	HD Supply, Inc., Term Loan B	4.500%	10/12/17	B+	6,542,980
	<b>Diversified Consumer Services - 2.3% (1.7% of Total Investments)</b>				
3,046	Cengage Learning Acquisitions, Inc., Term Loan	2.700%	7/03/14	CCC	2,385,440
3,129	Brickman Group Holdings, Inc., Tranche B1, Term Loan	5.500%	10/14/16	B+	3,168,331
4,842	Laureate Education, Inc., Extended Term Loan	5.250%	6/15/18	B1	4,888,024
11,017	Total Diversified Consumer Services				10,441,795
	<b>Diversified Financial Services - 3.3% (2.3% of Total Investments)</b>				
2,874	Citco III Limited, Term Loan B	4.250%	6/29/18	N/R	2,884,605
2,750	Ocwen Financial Corporation, Term Loan B	5.000%	1/23/18	B1	2,799,844
8,874	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	B1	9,008,210
14,498	Total Diversified Financial Services				14,692,659
	<b>Diversified Telecommunication Services - 2.1% (1.5% of Total Investments)</b>				
3,000	Charter Communications Operating Holdings LLC, Holdco Term Loan	2.698%	3/06/14	BB+	3,014,610
995	Intelsat Jackson Holdings, Ltd., Term Loan B1	4.250%	4/02/18	BB-	1,010,754
2,000	Intelsat, Unsecured Term Loan	2.698%	2/01/14	B	2,001,562
3,500	Level 3 Financing, Inc., Term Loan, Tranche B	5.250%	8/01/19	Ba2	3,545,500
9,495	Total Diversified Telecommunication Services				9,572,426
	<b>Electric Utilities - 0.3% (0.2% of Total Investments)</b>				
2,022	TXU Corporation, 2014 Term Loan	3.731%	10/10/14	B2	1,523,057
	<b>Electrical Equipment - 0.6% (0.4% of Total Investments)</b>				
2,500	Sensus Metering Systems, Inc., Term Loan, Second Lien	8.500%	5/09/18	B-	2,525,000
	<b>Electronic Equipment &amp; Instruments - 0.7% (0.5% of Total Investments)</b>				
3,413	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/26/17	B+	3,079,781
	<b>Food &amp; Staples Retailing - 1.7% (1.2% of Total Investments)</b>				
2,000	Albertson's, Inc., Term Loan B	5.750%	3/21/16	BB-	2,027,656
500	BJ Wholesale Club, Inc., Term Loan, Second Lien	9.750%	3/26/20	CCC+	520,782

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4,875	Wilton Products, Inc., Tranche B, Term Loan	7.500%	8/30/18	B1	4,942,031
7,375	Total Food & Staples Retailing				7,490,469
	<b>Food Products - 8.2% (5.8% of Total Investments)</b>				
2,993	AdvancePierre Foods, Inc., Term Loan, First Lien	5.750%	7/10/17	B1	3,039,258
900	AdvancePierre Foods, Inc., Term Loan, Second Lien	9.500%	10/10/17	CCC+	931,500
1,343	BJ's Wholesale Club, Inc., Term Loan, First Lien	4.250%	9/26/19	B	1,357,064
1,500	Dole Food Company, Inc., Term Loan, WI/DD	TBD	TBD	Ba3	1,512,188
1,737	Ferrara Candy Company, Term Loan B	7.504%	6/18/18	B	1,773,784
12,500	H.J. Heinz Company, Term Loan B2, WI/DD	TBD	TBD	BB	12,629,300
1,500	Pinnacle Foods Finance LLC, Term Loan G	3.250%	4/29/20	BB-	1,509,369
1,000	Sprouts Farmers Market Holdings LLC, Term Loan	4.500%	4/23/20	B+	1,005,625
1,500	Supervalu, Inc., New Term Loan, DD1	6.250%	3/13/19	B+	1,525,001
11,401	U.S. Foodservice, Inc., Extended Term Loan	5.750%	3/31/17	B2	11,566,446
36,374	Total Food Products				36,849,535
	<b>Health Care Equipment &amp; Supplies - 4.2% (3.0% of Total Investments)</b>				
1,500	Bausch & Lomb, Inc., Term Loan, (10)	6.250%	5/31/18	B+	1,512,188
998	Bausch & Lomb, Inc., Delayed Draw, Term Loan B	3.450%	11/24/16	B+	1,011,216
5,955	Bausch & Lomb, Inc., Term Loan B	4.000%	4/25/19	B+	6,035,500
2,171	Hologic, Inc., Term Loan B	4.500%	8/01/19	BBB-	2,203,072
6,913	Kinetic Concepts, Inc., Term Loan C1	5.500%	5/04/18	Ba2	7,046,563
995	United Surgical Partners International, Inc., Term Loan, First Lien	4.750%	2/14/19	B1	1,006,816
18,532	Total Health Care Equipment & Supplies				18,815,355
	<b>Health Care Providers &amp; Services - 9.0% (6.5% of Total Investments)</b>				
4,000	Apria Healthcare Group, Inc., Term Loan, First Lien	6.750%	4/06/20	BB-	4,011,876
3,990	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	4,041,527
938	Genesis Healthcare LLC, Term Loan	10.002%	12/04/17	B+	935,886
2,993	Gentiva Health Services, Inc., Term Loan B	6.500%	8/17/16	B+	3,017,822
7,709	Golden Living, Term Loan	5.000%	5/04/18	B1	7,550,064
977	Health Management Associates, Inc., Replacement Term Loan B	3.500%	11/16/18	BB-	988,100
1,496	Heartland Dental Care, Inc., Term Loan, First Lien	6.250%	12/21/18	Ba3	1,521,499
1,500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	1,550,625
956	Kindred Healthcare, Term Loan	5.250%	6/01/18	Ba3	965,817
1,390	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	B	1,425,974
97	LifeCare Holdings, Inc., Term Loan Add On, (5)	0.000%	2/01/16	N/R	90,737
538	LifeCare, Term Loan, (5)	0.000%	2/01/16	N/R	503,044
2,985	National Mentor Holdings, Inc., Term Loan B	6.500%	2/09/17	B+	3,029,551
4,176	Select Medical Corporation, Term Loan	5.500%	6/01/18	B+	4,227,795
3,970	Sheridan Holdings, Inc., Term Loan, First Lien	4.500%	2/13/18	B+	4,026,500
1,500	Sheridan Holdings, Inc., Term Loan, Second Lien	9.000%	7/01/19	B-	1,531,875
1,291	Skilled Healthcare Group, Inc., Term Loan	6.750%	4/09/16	B1	1,305,666
40,506	Total Health Care Providers & Services				40,724,358
	<b>Hotels, Restaurants &amp; Leisure - 3.9% (2.8% of Total Investments)</b>				
2,918	24 Hour Fitness Worldwide, Inc., Term Loan B	5.250%	4/22/16	Ba3	2,944,487
1,426	BLB Management Services, Inc., Term Loan, WI/DD	TBD	TBD	BB-	1,449,692
2,616	Caesars Entertainment Operating Company, Inc., Term Loan B6	5.450%	1/28/18	B	2,380,709
1,380	CCM Merger, Inc. Term Loan	6.000%	3/01/17	B+	1,395,032
2,970	Landry's Restaurants, Inc., Term Loan B	4.750%	4/24/18	B+	3,016,406
1,995	MGM Resorts International, Term Loan B	4.250%	12/20/19	BB	2,028,943
748		10.500%	12/17/13	CCC	706,581

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	Shingle Springs Tribal Gaming Authority, Term Loan				
3,000	Station Casino LLC, Term Loan B	5.000%	3/02/20	B1	3,043,749
794	Wendy s, Inc., Term Loan B	4.750%	5/15/19	BB-	798,763
17,847	Total Hotels, Restaurants & Leisure				17,764,362
	<b>Household Durables - 1.1% (0.8% of Total Investments)</b>				
998	AOT Bedding Super Holdings LLC, Term Loan B	5.000%	10/01/19	B+	1,012,730
1,114	Spectrum Brands, Inc., Term Loan	4.500%	12/17/19	Ba3	1,132,527
2,750	Sun Products Corporation, Term Loan	5.500%	3/23/20	B1	2,780,938
4,862	Total Household Durables				4,926,195
	<b>Household Products - 0.8% (0.6% of Total Investments)</b>				
3,500	American Builders & Contractors Supply Co., Inc., Term Loan B	3.500%	4/16/20	B1	3,532,435
	<b>Independent Power Producers &amp; Energy Traders - 0.3% (0.2% of Total Investments)</b>				
1,500	Equipower Resources Holdings LLC, Term Loan, Second Lien	10.000%	6/19/19	BB	1,545,000
	<b>Industrial Conglomerates - 1.6% (1.1% of Total Investments)</b>				
5,000	DuPont Performance Coatings, Dollar Term Loan B	4.750%	1/17/20	B+	5,070,835
1,955	U.S. Foodservice, Inc., Term Loan, First Lien	5.750%	3/31/17	B2	1,978,304
6,955	Total Industrial Conglomerates				7,049,139
	<b>Insurance - 1.3% (1.0% of Total Investments)</b>				
3,491	USI Holdings Corporation, Term Loan B	5.250%	12/27/19	B1	3,540,711
2,438	Vantage Drilling Company, Term Loan B	6.250%	10/25/17	B-	2,463,398
5,929	Total Insurance				6,004,109
	<b>Internet &amp; Catalog Retail - 1.0% (0.7% of Total Investments)</b>				
4,489	EIG Investors Corp., Term Loan, First Lien	6.250%	11/09/19	B1	4,528,027
	<b>Internet Software &amp; Services - 2.4% (1.7% of Total Investments)</b>				
3,491	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	3,547,965
2,406	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	2,427,906
2,000	San Juan Cable LLC, Term Loan, Second Lien	10.000%	6/09/18	CCC+	2,060,000
2,910	SSI Investments II, Ltd., New Term Loan	5.000%	5/26/17	Ba3	2,968,400
10,807	Total Internet Software & Services				11,004,271
	<b>IT Services - 1.7% (1.2% of Total Investments)</b>				
3,000	EIG Investors Corp., Term Loan, Second Lien	10.250%	5/09/20	CCC+	3,015,000
746	Genpact International, Inc., Term Loan	4.250%	8/30/19	BB+	758,843
2,500	SunGard Data Systems, Inc., Term Loan E	4.000%	3/07/20	BB	2,535,158
1,530	VFH Parent LLC, Term Loan B	5.805%	7/08/16	Ba2	1,550,094
7,776	Total IT Services				7,859,095
	<b>Leisure Equipment &amp; Products - 2.1% (1.5% of Total Investments)</b>				
7,000	Bombardier Recreational Products, Inc., Term Loan B	5.000%	1/30/19	B+	7,083,125
2,200	Equinox Holdings, Inc., Term Loan, First Lien	4.500%	1/31/20	B1	2,227,500
9,200	Total Leisure Equipment & Products				9,310,625
	<b>Machinery - 0.3% (0.2% of Total Investments)</b>				
1,493	Rexnord Corporation, Inc., Term Loan B Refinancing	4.500%	4/01/18	BB	1,510,151
	<b>Media - 8.9% (6.4% of Total Investments)</b>				
3,127	Yell Group PLC, Term Loan, (5)	0.000%	7/31/14	N/R	653,785
1,102	Atlantic Broadband Finance LLC, Term Loan B	4.500%	9/20/19	BB	1,121,050
1,742	Cengage Learning Acquisitions, Inc., Tranche B, Extended Term Loan	5.700%	7/04/17	CCC	1,305,322
2,409		4.500%	9/18/18	Ba2	2,455,562

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	Cumulus Media, Inc., Term Loan B, First Lien				
2,905	Cumulus Media, Inc., Term Loan, Second Lien	7.500%	9/16/19	B3	3,027,543
995	FoxCo Acquisition Sub LLC, Initial Term Loan	5.500%	7/14/17	B	1,013,451
2,000	Internet Brands, Inc., Term Loan B	6.250%	3/13/19	B+	2,013,750
3,000	McGraw-Hill Education Holdings LLC, Term Loan	9.000%	3/22/19	B2	2,995,500
1,990	Mediacom Broadband LLC, Tranche G, Term Loan	4.000%	1/20/20	Ba3	2,016,119
571	NEP Broadcasting, Term Loan, Second Lien	9.500%	6/18/20	CCC+	597,619
3,438	Radio One, Inc., Term Loan B, First Lien	7.500%	2/14/17	B+	3,532,373
6,983	Tri				