

Nuveen Floating Rate Income Opportunity Fund
Form N-Q
June 29, 2015

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: 4/30/15

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

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

Item 1. Schedule of Investments

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Portfolio of Investments (Unaudited)
Nuveen Floating Rate Income Opportunity Fund (JRO)
 April 30, 2015

| Principal Amount (000) | Description (1) | Coupon (2) | Maturity (3) | Ratings (4) | Value |
|------------------------|--|------------|--------------|-------------|--------------|
| | LONG-TERM INVESTMENTS 151.4% (97.1% of Total Investments) | | | | |
| | VARIABLE RATE SENIOR LOAN INTERESTS 123.8% (79.4% of Total Investments) (2) | | | | |
| | Aerospace & Defense - 1.4% (0.9% of Total Investments) | | | | |
| \$ 3,242 | B/E Aerospace, Inc., Term Loan B, First Lien | 4.000% | 12/16/21 | BB+ | \$ 3,281,993 |
| 3,835 | Sequa Corporation, Term Loan B, (DD1) | 5.250% | 6/19/17 | B3 | 3,485,407 |
| 7,077 | Total Aerospace & Defense | | | | 6,767,400 |
| | Airlines - 3.4% (2.2% of Total Investments) | | | | |
| 2,000 | American Airlines, Inc., Term Loan B, First Lien | 3.750% | 10/10/21 | BB | 2,010,834 |
| 2,449 | American Airlines, Inc., Term Loan | 3.750% | 6/27/19 | BB | 2,462,600 |
| 5,855 | Delta Air Lines, Inc., Term Loan B1 | 3.250% | 10/18/18 | BBB- | 5,868,766 |
| 2,933 | Delta Air Lines, Inc., Term Loan B2 | 2.433% | 4/18/16 | BBB- | 2,936,427 |
| 2,970 | US Airways, Inc., Term Loan B1 | 3.500% | 5/23/19 | BB | 2,977,161 |
| 16,207 | Total Airlines | | | | 16,255,788 |
| | Automobiles - 3.6% (2.3% of Total Investments) | | | | |
| 9,900 | Chrysler Group LLC, Tranche B, Term Loan | 3.250% | 12/31/18 | BB+ | 9,923,681 |
| 5,568 | Formula One Group, Term Loan, First Lien | 4.750% | 7/30/21 | B | 5,586,278 |
| 1,500 | Formula One Group, Term Loan, Second Lien | 7.750% | 7/29/22 | CCC+ | 1,505,937 |
| 16,968 | Total Automobiles | | | | 17,015,896 |
| | Building Products - 0.7% (0.4% of Total Investments) | | | | |
| 1,990 | Gates Global LLC, Term Loan | 4.250% | 7/06/21 | B+ | 1,994,442 |
| 1,170 | Quikrete Holdings, Inc., Term Loan, First Lien | 4.000% | 9/28/20 | B+ | 1,174,680 |
| 3,160 | Total Building Products | | | | 3,169,122 |
| | Capital Markets - 1.0% (0.6% of Total Investments) | | | | |
| 2,815 | Citco III Limited, Term Loan B | 4.250% | 6/29/18 | N/R | 2,832,171 |
| 1,970 | Guggenheim Partners LLC, Initial Term Loan | 4.250% | 7/22/20 | N/R | 1,983,544 |
| 4,785 | Total Capital Markets | | | | 4,815,715 |
| | Chemicals - 1.6% (1.1% of Total Investments) | | | | |
| 2,434 | Ineos US Finance LLC, Cash Dollar, Term Loan | 3.750% | 5/04/18 | BB- | 2,441,162 |
| 441 | Ineos US Finance LLC, Term Loan B, First Lien | 4.250% | 3/12/22 | BB- | 443,984 |
| 3,493 | Mineral Technologies, Inc., Term Loan B, First Lien | 4.000% | 5/07/21 | BB | 3,513,452 |
| 1,466 | PQ Corporation, Term Loan B | 4.000% | 8/07/17 | B+ | 1,468,725 |
| 7,834 | Total Chemicals | | | | 7,867,323 |
| | Commercial Services & Supplies - 3.2% (2.1% of Total Investments) | | | | |
| 1,421 | Acosta Holdco Inc., First Lien Term Loan B | 4.250% | 9/30/21 | B | 1,430,313 |
| 969 | ADS Waste Holdings, Inc., Initial Term Loan, Tranche B2 | 3.750% | 10/09/19 | B+ | 968,712 |
| 2,500 | CCS Income Trust, Term Loan, First Lien, (WI/DD) | TBD | TBD | B- | 2,382,813 |
| 261 | Education Management LLC, Tranche A, Term Loan, (DD1) | 5.500% | 7/02/20 | N/R | 235,111 |
| 440 | Education Management LLC, Tranche B, Term Loan, (DD1) | 2.004% | 7/02/20 | N/R | 353,728 |
| 716 | HMH Holdings, Inc., Term Loan, First Lien | 4.250% | 5/22/18 | B1 | 714,007 |
| 3,222 | iQor US, Inc., Term Loan, First Lien | 6.000% | 4/01/21 | B | 3,040,359 |
| 333 | iQor US, Inc., Term Loan, Second Lien | 9.750% | 4/01/22 | CCC+ | 313,333 |
| 7,111 | Millennium Laboratories, Inc., Tranche B, Term Loan, (DD1) | 5.250% | 4/16/21 | B+ | 5,884,575 |
| 16,973 | Total Commercial Services & Supplies | | | | 15,322,951 |
| | Communications Equipment - 2.0% (1.3% of Total Investments) | | | | |
| 5,926 | Avaya, Inc., Term Loan B3 | 4.681% | 10/26/17 | B1 | 5,910,963 |
| 1,603 | Avaya, Inc., Term Loan B6 | 6.500% | 3/31/18 | B1 | 1,606,474 |
| 2,000 | Riverbed Technology, Inc., Term Loan B, First Lien, (WI/DD) | TBD | TBD | B1 | 2,025,156 |
| 9,529 | Total Communications Equipment | | | | 9,542,593 |

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|--|---|---------|----------|------|------------|
| Containers & Packaging - 0.5% (0.3% of Total Investments) | | | | | |
| 2,547 | BWAY Holding Company, Term Loan B, First Lien | 5.500% | 8/14/20 | B2 | 2,576,075 |
| Diversified Consumer Services - 6.1% (3.9% of Total Investments) | | | | | |
| 5,795 | Cengage Learning Acquisitions, Inc., Exit Term Loan | 7.000% | 3/31/20 | B+ | 5,841,741 |
| 2,375 | Harland Clarke Holdings Corporation, Term Loan B3 | 7.000% | 5/22/18 | B+ | 2,393,140 |
| 1,453 | Harland Clarke Holdings Corporation, Term Loan B4 | 6.000% | 8/04/19 | B+ | 1,464,932 |
| 7,237 | Hilton Hotels Corporation, Term Loan B2 | 3.500% | 10/25/20 | BBB- | 7,272,395 |
| 1,467 | Laureate Education, Inc., Term Loan B | 5.000% | 6/15/18 | B | 1,426,479 |
| 2,641 | New Albertson's, Inc., Term Loan | 4.750% | 6/24/21 | Ba3 | 2,655,842 |
| 8,005 | ServiceMaster Company, Term Loan | 4.250% | 7/01/21 | B+ | 8,037,946 |
| 28,973 | Total Diversified Consumer Services | | | | 29,092,475 |
| Diversified Financial Services - 1.4% (0.9% of Total Investments) | | | | | |
| 2,516 | McGraw Hill Global Education Holdings LLC, Term Loan B, (WI/DD) | TBD | TBD | N/R | 2,516,022 |
| 1,610 | RCS Capital, Term Loan | 6.500% | 4/29/19 | B | 1,592,159 |
| 1,496 | TransFirst, Inc., Term Loan, First Lien | 5.500% | 11/12/21 | B | 1,510,277 |
| 1,000 | TransFirst, Inc., Term Loan, Second Lien | 9.000% | 11/07/22 | CCC+ | 1,007,750 |
| 6,622 | Total Diversified Financial Services | | | | 6,626,208 |
| Diversified Telecommunication Services - 6.0% (3.9% of Total Investments) | | | | | |
| 1,076 | Greeneden U.S. Holdings II LLC, Term Loan B | 4.000% | 2/08/20 | B | 1,079,575 |
| 209 | Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan | 3.750% | 6/30/19 | BB- | 209,565 |
| 4,000 | Level 3 Financing, Inc., Term Loan B, First Lien | 4.500% | 1/31/22 | BB | 4,022,916 |
| 2,667 | Level 3 Financing, Inc., Term Loan, Tranche B3 | 4.000% | 8/01/19 | BB | 2,678,333 |
| 1,489 | TelX Group, Inc., Initial Term Loan, First Lien | 4.500% | 4/09/20 | B1 | 1,496,503 |
| 750 | TelX Group, Inc., Initial Term Loan, Second Lien | 7.500% | 4/09/21 | CCC | 761,250 |
| 9,441 | WideOpenWest Finance LLC, Term Loan B | 4.750% | 4/01/19 | Ba3 | 9,502,623 |
| 3,328 | Ziggo N.V., Term Loan B1 | 3.500% | 1/15/22 | BB- | 3,335,480 |
| 2,145 | Ziggo N.V., Term Loan B2 | 3.500% | 1/15/22 | BB- | 2,149,446 |
| 3,527 | Ziggo N.V., Term Loan B3, Delayed Draw | 3.500% | 1/15/22 | BB- | 3,535,072 |
| 28,632 | Total Diversified Telecommunication Services | | | | 28,770,763 |
| Electronic Equipment, Instruments & Components - 0.5% (0.3% of Total Investments) | | | | | |
| 2,434 | SMART Modular Technologies, Inc., Term Loan B | 8.250% | 8/26/17 | B | 2,433,820 |
| Energy Equipment & Services - 1.4% (0.9% of Total Investments) | | | | | |
| 4,043 | Drill Rigs Holdings, Inc., Tranche B1, Term Loan | 6.000% | 3/31/21 | B+ | 3,286,561 |
| 664 | Dynamic Energy Services International LLC, Term Loan | 9.500% | 3/06/18 | B+ | 621,213 |
| 2,413 | Offshore Group Investment Limited, Term Loan B | 5.000% | 10/25/17 | B- | 1,729,795 |
| 1,446 | Pacific Drilling S.A., Term Loan B | 4.500% | 6/03/18 | B+ | 1,278,940 |
| 8,566 | Total Energy Equipment & Services | | | | 6,916,509 |
| Food & Staples Retailing - 6.7% (4.3% of Total Investments) | | | | | |
| 3,473 | Albertson's LLC, Term Loan B2 | 5.375% | 3/21/19 | BB- | 3,504,570 |
| 18,501 | Albertson's LLC, Term Loan B4 | 5.500% | 8/25/21 | BB- | 18,722,259 |
| 3,295 | BJ's Wholesale Club, Inc., Replacement Loan, First Lien | 4.500% | 9/26/19 | B- | 3,317,214 |
| 2,500 | BJ's Wholesale Club, Inc., Replacement Loan, Second Lien | 8.500% | 3/26/20 | CCC | 2,531,250 |
| 1,175 | Rite Aid Corporation, Tranche 2, Term Loan, Second Lien | 4.875% | 6/21/21 | B+ | 1,180,141 |
| 2,647 | Supervalu, Inc., New Term Loan | 4.500% | 3/21/19 | BB- | 2,661,464 |
| 31,591 | Total Food & Staples Retailing | | | | 31,916,898 |
| Food Products - 6.6% (4.2% of Total Investments) | | | | | |
| 3,858 | H.J Heinz Company, Term Loan B2 | 3.250% | 6/05/20 | BB+ | 3,867,371 |
| 1,489 | Hearthside Group Holdings, Term Loan, First Lien | 4.500% | 6/02/21 | B1 | 1,492,881 |
| 6,000 | Jacobs Douwe Egberts, Term Loan B | 3.500% | 7/23/21 | BB | 6,000,000 |
| 1,925 | Pinnacle Foods Finance LLC, Term Loan G | 3.000% | 4/29/20 | BB+ | 1,928,809 |
| 14,125 | US Foods, Inc., Incremental Term Loan | 4.500% | 3/31/19 | B2 | 14,192,363 |
| 4,100 | Wilton Products, Inc., Tranche B, Term Loan | 7.500% | 8/30/18 | B3 | 3,936,000 |
| 31,497 | Total Food Products | | | | 31,417,424 |
| Health Care Equipment & Supplies - 3.0% (1.9% of Total Investments) | | | | | |
| 714 | Ardent Medical Services, Inc., Term Loan, Second Lien | 11.000% | 1/02/19 | CCC+ | 725,000 |
| 1,492 | CareCore National LLC, Term Loan | 5.500% | 3/05/21 | B | 1,509,253 |
| 2,015 | ConvaTec, Inc., Dollar Term Loan | 4.000% | 12/22/16 | Ba3 | 2,022,698 |
| 2,230 | Kinetic Concepts, Inc., Incremental Term Loan E1 | 4.500% | 5/04/18 | BB- | 2,248,271 |
| 4,300 | | 5.000% | 6/07/19 | B+ | 4,347,585 |

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| | Onex Carestream Finance LP, Term Loan, First Lien | | | | |
| 2,553 | Onex Carestream Finance LP, Term Loan, Second Lien | 9.500% | 12/07/19 | B- | 2,562,762 |
| 975 | United Surgical Partners International, Inc., Incremental Term Loan | 4.750% | 4/03/19 | B1 | 979,062 |
| 14,279 | Total Health Care Equipment & Supplies | | | | 14,394,631 |
| | Health Care Providers & Services - 4.7% (3.0% of Total Investments) | | | | |
| 3,950 | Community Health Systems, Inc., Term Loan D | 4.250% | 1/27/21 | BB | 3,978,393 |
| 7,346 | Drumm Investors LLC, Term Loan | 6.750% | 5/04/18 | B | 7,453,462 |
| 867 | Genesis Healthcare LLC, Term Loan | 10.000% | 12/04/17 | B- | 890,437 |
| 1,496 | Healogics, Inc., Term Loan, First Lien | 5.250% | 7/01/21 | B | 1,509,295 |
| 2,214 | Heartland Dental Care, Inc., Term Loan, First Lien | 5.500% | 12/21/18 | B1 | 2,222,795 |
| 1,500 | Heartland Dental Care, Inc., Term Loan, Second Lien | 9.750% | 6/21/19 | CCC+ | 1,499,375 |
| 1,303 | LHP Operations Co. LLC, Term Loan B | 9.000% | 7/03/18 | B- | 1,270,070 |
| 1,791 | National Mentor Holdings, Inc., Term Loan B | 4.250% | 1/31/21 | B+ | 1,800,908 |
| 1,555 | One Call Care Management, Inc., Term Loan B | 5.000% | 11/27/20 | B1 | 1,559,216 |
| 22,022 | Total Health Care Providers & Services | | | | 22,183,951 |
| | Health Care Technology - 0.5% (0.3% of Total Investments) | | | | |
| 2,126 | Catalent Pharma Solutions, Inc., Term Loan | 4.250% | 5/20/21 | BB | 2,148,211 |
| | Hotels, Restaurants & Leisure - 5.7% (3.6% of Total Investments) | | | | |
| 8,370 | Burger King Corporation, Term Loan B, First Lien | 4.500% | 12/10/21 | B+ | 8,481,236 |
| 2,413 | CCM Merger, Inc., Term Loan B | 4.500% | 8/08/21 | BB- | 2,432,705 |
| 3,864 | CityCenter Holdings LLC, Term Loan | 4.250% | 10/16/20 | BB- | 3,895,773 |
| 391 | Extended Stay America, Inc., Term Loan | 5.000% | 6/24/19 | BB+ | 394,802 |
| 2,223 | Intrawest Resorts Holdings, Inc., Term Loan B, First Lien | 4.750% | 11/30/20 | B+ | 2,242,568 |
| 1,955 | MGM Resorts International, Term Loan B | 3.500% | 12/20/19 | BB | 1,958,666 |
| 1,995 | Scientific Games Corporation, Term Loan B2 | 6.000% | 10/01/21 | BB- | 2,017,581 |
| 2,963 | Scientific Games Corporation, Term Loan | 6.000% | 10/18/20 | BB- | 2,995,828 |
| 2,734 | Station Casino LLC, Term Loan B | 4.250% | 3/02/20 | B+ | 2,755,145 |
| 26,908 | Total Hotels, Restaurants & Leisure | | | | 27,174,304 |
| | Household Durables - 0.3% (0.2% of Total Investments) | | | | |
| 916 | Serta Simmons Holdings LLC, Term Loan | 4.250% | 10/01/19 | B+ | 923,250 |
| 640 | Tempur-Pedic International, Inc., New Term Loan B | 3.500% | 3/18/20 | BB+ | 643,276 |
| 1,556 | Total Household Durables | | | | 1,566,526 |
| | Industrial Conglomerates - 0.2% (0.1% of Total Investments) | | | | |
| 896 | Brand Energy & Infrastructure Services, Inc., Initial Term Loan | 4.750% | 11/26/20 | B1 | 888,550 |
| | Insurance - 2.4% (1.6% of Total Investments) | | | | |
| 191 | Alliant Holdings I LLC, Incremental Term Loan | 5.000% | 12/23/19 | B+ | 192,027 |
| 2,272 | Alliant Holdings I LLC, Initial Term Loan B, First Lien | 4.250% | 12/20/19 | B+ | 2,281,534 |
| 4,436 | Hub International Holdings, Inc., Initial Term Loan | 4.000% | 10/02/20 | B1 | 4,429,033 |
| 4,656 | USI Holdings Corporation, Initial Term Loan | 4.250% | 12/27/19 | B1 | 4,670,530 |
| 11,555 | Total Insurance | | | | 11,573,124 |
| | Internet & Catalog Retail - 1.1% (0.7% of Total Investments) | | | | |
| 4,988 | Travelport LLC, Term Loan B, First Lien | 5.750% | 9/02/21 | B | 5,045,559 |
| | Internet Software & Services - 2.2% (1.4% of Total Investments) | | | | |
| 739 | Sabre Inc., Term Loan B2 | 4.500% | 2/19/19 | Ba3 | 744,060 |
| 290 | Sabre Inc., Term Loan C | 4.000% | 2/19/18 | Ba3 | 290,315 |
| 3,421 | Sabre Inc., Term Loan | 4.000% | 2/18/19 | Ba3 | 3,444,059 |
| 5,833 | Tibco Software, Inc., Term Loan B | 6.500% | 12/04/20 | B1 | 5,902,569 |
| 10,283 | Total Internet Software & Services | | | | 10,381,003 |
| | IT Services - 1.1% (0.7% of Total Investments) | | | | |
| 5,126 | ELG Investors Corp., Term Loan | 5.000% | 11/09/19 | B | 5,081,508 |
| 247 | VFH Parent LLC, New Term Loan | 5.250% | 11/08/19 | N/R | 247,883 |
| 129 | Zayo Group LLC, Term Loan B | 4.000% | 7/02/19 | Ba3 | 128,862 |
| 5,502 | Total IT Services | | | | 5,458,253 |
| | Leisure Products - 1.8% (1.2% of Total Investments) | | | | |
| 2,265 | 24 Hour Fitness Worldwide, Inc., Term Loan B | 4.750% | 5/28/21 | Ba3 | 2,265,998 |
| 3,161 | Bombardier Recreational Products, Inc., Term Loan | 4.000% | 1/30/19 | BB- | 3,183,164 |
| 2,156 | Equinox Holdings, Inc., New Initial Term Loan, First Lien | 5.000% | 1/31/20 | B1 | 2,177,701 |
| 1,000 | Four Seasons Holdings, Inc., Term Loan, Second Lien | 6.250% | 12/27/20 | B- | 1,008,750 |

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|--------|---|--------|----------|------|------------|
| 8,582 | Total Leisure Products | | | | 8,635,613 |
| | Machinery - 0.6% (0.4% of Total Investments) | | | | |
| 1,714 | Doosan Infracore International, Inc., Term Loan | 4.500% | 5/27/21 | BB- | 1,735,109 |
| 995 | Rexnord LLC, Term Loan B | 4.000% | 8/21/20 | BB- | 1,000,104 |
| 2,709 | Total Machinery | | | | 2,735,213 |
| | Media - 17.5% (11.2% of Total Investments) | | | | |
| 2,189 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 4.250% | 7/25/21 | B1 | 2,199,774 |
| 1,450 | Advantage Sales & Marketing, Inc., Term Loan, Second Lien | 7.500% | 7/25/22 | CCC+ | 1,459,213 |
| 2,221 | Affinion Group Holdings, Inc., Initial Term Loan, Second Lien | 8.500% | 10/31/18 | B3 | 1,999,312 |
| 979 | Affinion Group Holdings, Inc., Term Loan, First Lien | 6.750% | 4/30/18 | B1 | 941,991 |
| 3,474 | Catalina Marketing Corporation, Term Loan, First Lien | 4.500% | 4/09/21 | B+ | 3,167,626 |
| 1,500 | Catalina Marketing Corporation, Term Loan, Second Lien | 7.750% | 4/11/22 | CCC+ | 1,168,125 |
| 1,646 | Clear Channel Communications, Inc., Term Loan E | 7.684% | 7/30/19 | CCC+ | 1,601,475 |
| 2,478 | Clear Channel Communications, Inc., Tranche D, Term Loan | 6.934% | 1/30/19 | CCC+ | 2,377,087 |
| 9,966 | Cumulus Media, Inc., Term Loan B | 4.250% | 12/23/20 | B+ | 9,843,880 |
| 2,613 | Emerald Expositions Holdings, Inc., Term Loan, First Lien | 4.750% | 6/17/20 | BB- | 2,642,245 |
| 191 | EMI Music Publishing LLC, Term Loan B | 3.750% | 6/29/18 | BB- | 192,123 |
| 594 | Gray Television, Inc., Initial Term Loan | 3.750% | 6/13/21 | BB | 596,439 |
| 1,985 | IMG Worldwide, Inc., First Lien | 5.250% | 5/06/21 | B1 | 1,985,993 |
| 3,226 | Interactive Data Corporation, Term Loan B | 4.750% | 5/02/21 | B+ | 3,251,330 |
| 1,125 | Lions Gate Entertainment Corporation, Term Loan B, Second Lien | 5.000% | 3/13/22 | BB- | 1,136,250 |
| 2,469 | McGraw-Hill Education Holdings LLC, Term Loan B | 6.250% | 12/18/19 | BB- | 2,487,266 |
| 1,950 | Mediacom Broadband LLC, Tranche G, Term Loan | 4.000% | 1/20/20 | BB | 1,956,094 |
| 3,744 | Numericable Group S.A., Term Loan B1 | 4.500% | 5/21/20 | Ba3 | 3,763,817 |
| 3,239 | Numericable Group S.A., Term Loan B2 | 4.500% | 5/21/20 | Ba3 | 3,256,214 |
| 2,211 | Springer Science & Business Media GmbH, First Lien Term Loan B, (WI/DD) | TBD | TBD | N/R | 2,223,907 |
| 23,070 | Tribune Company, Term Loan B | 4.000% | 12/27/20 | BB+ | 23,213,392 |
| 8,428 | Univision Communications, Inc., Replacement Term Loan, First Lien | 4.000% | 3/01/20 | B+ | 8,440,346 |
| 1,520 | Weather Channel Corporation, Term Loan, Second Lien | 7.000% | 6/26/20 | CCC+ | 1,440,316 |
| 1,478 | WMG Acquisition Corporation, Tranche B, Refinancing Term Loan | 3.750% | 7/01/20 | B+ | 1,471,590 |
| 519 | Yell Group PLC, Term Loan A2 | 5.270% | 3/01/19 | CCC+ | 821,337 |
| 39 | Yell Group PLC, Term Loan A2, (5) | 1.500% | 3/03/19 | CCC+ | |
| 1,286 | Yell Group PLC, Term Loan B2, PIK, (5) | 0.000% | 3/03/24 | CCC- | |
| 85,590 | Total Media | | | | 83,637,142 |
| | Multiline Retail - 2.2% (1.4% of Total Investments) | | | | |
| 7,000 | Dollar Tree, Inc., Initial Term Loan B, First Lien | 4.250% | 3/09/22 | BB+ | 7,100,058 |
| 384 | Hudson's Bay Company, Term Loan B, First Lien | 4.750% | 11/04/20 | BB | 386,572 |
| 2,853 | J.C. Penney Corporation, Inc., Term Loan | 5.000% | 6/20/19 | B | 2,846,304 |
| 10,237 | Total Multiline Retail | | | | 10,332,934 |
| | Oil, Gas & Consumable Fuels - 3.2% (2.1% of Total Investments) | | | | |
| 586 | Citgo Petroleum Corporation, Term Loan B | 4.500% | 7/29/21 | B+ | 589,088 |
| 2,300 | Crestwood Holdings LLC, Term Loan B | 7.000% | 6/19/19 | B2 | 2,242,110 |
| 5,449 | Energy and Exploration Partners, Term Loan, (DD1) | 7.750% | 1/22/19 | N/R | 4,782,793 |
| 173 | EP Energy LLC, Term Loan B3, Second Lien | 3.500% | 5/24/18 | Ba3 | 171,643 |
| 3,185 | Fieldwood Energy LLC, Term Loan, Second Lien | 8.375% | 9/30/20 | B2 | 2,492,162 |
| 1,303 | Harvey Gulf International Marine, Inc., Term Loan B, (WI/DD) | TBD | TBD | B | 1,032,652 |
| 2,934 | Seadrill Partners LLC, Initial Term Loan | 4.000% | 2/21/21 | BB- | 2,408,800 |
| 908 | Southcross Holdings Borrower L.P., Holdco Term Loan | 6.000% | 8/04/21 | B2 | 894,158 |
| 845 | Western Refining, Inc., Term Loan B | 4.250% | 11/12/20 | BB- | 848,426 |

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| | | | | | |
|--------|--|---------|----------|------|------------|
| 17,683 | Total Oil, Gas & Consumable Fuels | | | | 15,461,832 |
| | Pharmaceuticals - 5.6% (3.6% of Total Investments) | | | | |
| 1,179 | Generic Drug Holdings, Inc., Term Loan B | 5.000% | 8/16/20 | B | 1,176,544 |
| 3,125 | Graceway Pharmaceuticals LLC, Second Lien Term Loan, (6) | 0.000% | 5/03/13 | N/R | 19,531 |
| 62 | Graceway Pharmaceuticals LLC, Term Loan, (6) | 0.000% | 5/03/12 | N/R | 62,632 |
| 944 | Grifols, Inc., Term Loan | 3.184% | 2/27/21 | Ba1 | 947,690 |
| 2,226 | Par Pharmaceutical Companies, Inc., Term Loan B2 | 4.000% | 9/30/19 | B1 | 2,231,186 |
| 385 | Par Pharmaceutical Companies, Inc., Term Loan B3 | 4.250% | 9/30/19 | B1 | 387,869 |
| 2,978 | Patheon, Inc., Term Loan B | 4.250% | 3/11/21 | B | 2,985,563 |
| 2,485 | Pharmaceutical Product Development, Inc., Term Loan B, First Lien, (DD1) | 4.000% | 12/01/18 | Ba2 | 2,500,463 |
| 3,811 | Pharmaceutical Research Associates, Inc., Term Loan | 4.500% | 9/23/20 | B1 | 3,841,636 |
| 2,818 | Quintiles Transnational Corp., Term Loan B3 | 3.750% | 6/08/18 | BB+ | 2,828,363 |
| 1,882 | Therakos, Inc., Term Loan, First Lien | 7.000% | 12/27/17 | B | 1,881,115 |
| 3,500 | Valeant Pharmaceuticals International, Inc., Term Loan F | 4.000% | 4/01/22 | BB+ | 3,528,658 |
| 1,418 | Valeant Pharmaceuticals International, Inc., Term Loan E | 3.500% | 8/05/20 | BB+ | 1,423,951 |
| 2,680 | Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2 | 3.500% | 2/13/19 | Ba1 | 2,691,934 |
| 29,493 | Total Pharmaceuticals | | | | 26,507,135 |
| | Professional Services - 0.0% (0.0% of Total Investments) | | | | |
| 156 | Ceridian Corporation, Term Loan B2 | 4.500% | 9/15/20 | Ba3 | 156,082 |
| | Real Estate Investment Trust - 4.2% (2.7% of Total Investments) | | | | |
| 10,800 | Communications Sales & Leasing, Inc., Term Loan B, First Lien | 5.000% | 10/16/22 | BB | 10,800,000 |
| 3,920 | Realogy Corporation, Initial Term Loan B | 3.750% | 3/05/20 | BB | 3,939,365 |
| 1,431 | Starwood Property Trust, Inc., Term Loan B | 3.500% | 4/17/20 | BB | 1,428,784 |
| 3,966 | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien | 4.750% | 12/18/20 | B+ | 3,810,347 |
| 20,117 | Total Real Estate Investment Trust | | | | 19,978,496 |
| | Real Estate Management & Development - 1.2% (0.8% of Total Investments) | | | | |
| 2,482 | Capital Automotive LP, Term Loan, Second Lien | 6.000% | 4/30/20 | B1 | 2,537,771 |
| 3,391 | Capital Automotive LP, Term Loan, Tranche B1 | 4.000% | 4/10/19 | Ba2 | 3,415,133 |
| 5,873 | Total Real Estate Management & Development | | | | 5,952,904 |
| | Semiconductors & Semiconductor Equipment - 2.9% (1.9% of Total Investments) | | | | |
| 4,944 | Avago Technologies, Term Loan B | 3.750% | 5/06/21 | BBB- | 4,973,801 |
| 4,915 | Freescale Semiconductor, Inc., Term Loan, Tranche B4 | 4.250% | 2/28/20 | B1 | 4,939,858 |
| 1,970 | Freescale Semiconductor, Inc., Term Loan, Tranche B5 | 5.000% | 1/15/21 | B1 | 1,987,545 |
| 1,942 | NXP Semiconductor LLC, Term Loan D | 3.250% | 1/11/20 | BBB- | 1,942,861 |
| 13,771 | Total Semiconductors & Semiconductor Equipment | | | | 13,844,065 |
| | Software - 9.6% (6.1% of Total Investments) | | | | |
| 2,000 | Ascend Learning LLC, Term Loan, Second Lien | 9.500% | 11/30/20 | CCC+ | 1,997,500 |
| 4,493 | Blackboard, Inc., Term Loan B3 | 4.750% | 10/04/18 | B+ | 4,514,975 |
| 4,240 | BMC Software, Inc., Initial Term Loan | 5.000% | 9/10/20 | B1 | 4,174,023 |
| 4,502 | Compuware Corporation, Tranche B2, Term Loan, First Lien | 6.250% | 12/15/21 | B | 4,420,475 |
| 1,627 | Datatel Parent Corp, Term Loan B1 | 4.000% | 7/19/18 | BB- | 1,635,511 |
| 1,000 | Deltek, Inc., Term Loan, Second Lien | 10.000% | 10/10/19 | CCC+ | 1,012,917 |
| 2,914 | Emdeon Business Services LLC, Term Loan B2 | 3.750% | 11/02/18 | Ba3 | 2,928,523 |
| 1,865 | Explorer Holdings, Inc., Term Loan | 6.000% | 5/02/18 | B+ | 1,865,227 |
| 8,396 | Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5 | 3.750% | 6/03/20 | Ba3 | 8,388,755 |
| 1,235 | Micro Focus International PLC, Term Loan B | 5.250% | 11/19/21 | BB- | 1,242,684 |
| 2,100 | Micro Focus International PLC, Term Loan C | 4.500% | 11/20/19 | BB- | 2,106,999 |
| 4,631 | Misys PLC, Term Loan B, First Lien | 5.000% | 12/12/18 | B+ | 4,662,596 |
| 2,179 | SunGard Data Systems, Inc., Term Loan E | 4.000% | 3/08/20 | BB | 2,195,911 |
| 4,386 | Zebra Technologies Corporation, Term Loan B, First Lien | 4.750% | 10/27/21 | BB+ | 4,446,114 |
| 45,568 | Total Software | | | | 45,592,210 |

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| | | | | | |
|--|--|--------|----------|-----|-------------|
| Specialty Retail - 1.3% (0.8% of Total Investments) | | | | | |
| 1,943 | Jo-Ann Stores, Inc., Term Loan, First Lien | 4.000% | 3/16/18 | B+ | 1,942,667 |
| 2,250 | Petsmart Inc., Term Loan B, First Lien | 5.000% | 3/11/22 | BB- | 2,280,656 |
| 449 | Pilot Travel Centers LLC, Term Loan B, First Lien | 4.250% | 9/30/21 | BB+ | 456,482 |
| 1,600 | Staples, Inc., Term Loan B, First Lien, (WI/DD) | TBD | TBD | BBB | 1,608,555 |
| 6,242 | Total Specialty Retail | | | | 6,288,360 |
| Technology Hardware, Storage & Peripherals - 2.7% (1.7% of Total Investments) | | | | | |
| 12,838 | Dell, Inc., Term Loan B | 4.500% | 4/29/20 | BBB | 12,903,472 |
| Textiles, Apparel & Luxury Goods - 0.5% (0.3% of Total Investments) | | | | | |
| 2,477 | Polymer Group, Inc., Initial Term Loan | 5.250% | 12/19/19 | B2 | 2,496,117 |
| Trading Companies & Distributors - 1.2% (0.8% of Total Investments) | | | | | |
| 4,498 | HD Supply, Inc., Term Loan | 4.000% | 6/28/18 | B+ | 4,521,342 |
| 1,250 | Neff Rental/Neff Finance Closing Date Loan, Second Lien | 7.250% | 6/09/21 | B- | 1,233,946 |
| 5,748 | Total Trading Companies & Distributors | | | | 5,755,288 |
| Transportation Infrastructure - 0.4% (0.3% of Total Investments) | | | | | |
| 100 | Ceva Group PLC, Canadian Term Loan | 6.500% | 3/19/21 | B2 | 94,445 |
| 582 | Ceva Group PLC, Dutch B.V., Term Loan | 6.500% | 3/19/21 | B2 | 547,779 |
| 557 | Ceva Group PLC, Synthetic Letter of Credit Term Loan | 6.325% | 3/19/21 | B2 | 524,679 |
| 802 | Ceva Group PLC, US Term Loan | 6.500% | 3/19/21 | B2 | 755,558 |
| 2,041 | Total Transportation Infrastructure | | | | 1,922,461 |
| Wireless Telecommunication Services - 1.6% (1.0% of Total Investments) | | | | | |
| 4,358 | Asurion LLC, Term Loan B1 | 5.000% | 5/24/19 | Ba3 | 4,392,431 |
| 3,185 | Fairpoint Communications, Inc., Term Loan B | 7.500% | 2/11/19 | B | 3,249,496 |
| 7,543 | Total Wireless Telecommunication Services | | | | 7,641,927 |
| \$ 600,178 | Total Variable Rate Senior Loan Interests (cost \$595,053,064) | | | | 591,162,323 |

| | | | | | |
|---|---|--|--|--|--------------|
| Shares | Description (1) | | | | Value |
| COMMON STOCKS 1.6% (1.0% of Total Investments) | | | | | |
| Diversified Consumer Services - 0.4% (0.2% of Total Investments) | | | | | |
| 71,949 | Cengage Learning Holdings II LP, (7), (8) | | | | \$ 1,834,699 |
| Hotels, Restaurants & Leisure - 0.2% (0.2% of Total Investments) | | | | | |
| 42,041 | BLB Worldwide Holdings Inc., (7), (8) | | | | 1,208,679 |
| Media - 1.0% (0.6% of Total Investments) | | | | | |
| 5,752 | Cumulus Media, Inc., (8) | | | | 13,114 |
| 23,363 | Metro-Goldwyn-Mayer, (7), (8) | | | | 1,833,996 |
| 44,843 | Tribune Company | | | | 2,514,347 |
| 36,087 | Tribune Company, (5) | | | | - |
| 11,210 | Tribune Publishing Company | | | | 196,960 |
| | Total Media | | | | 4,558,417 |
| Software - 0.0% (0.0% of Total Investments) | | | | | |
| 496,552 | Eagle Topco LP, (5), (8) | | | | 1 |
| | Total Common Stocks (cost \$6,629,491) | | | | 7,601,796 |

| | | | | |
|--|--|---------------|--------------------|--------------|
| Shares | Description (1) | Coupon | Ratings (4) | Value |
| \$25 PAR (OR SIMILAR) RETAIL PREFERRED 0.1% (0.0% of Total Investments) | | | | |
| Diversified Consumer Services - 0.1% (0.0% of Total Investments) | | | | |
| 9,855 | Education Management Corporation, (WI/DD) | 7.500% | N/R | \$ 98,550 |
| 3,476 | Education Management Corporation, (WI/DD) | 7.500% | N/R | 210,878 |
| | Total Diversified Consumer Services | | | 309,428 |
| | Total \$25 Par (or similar) Retail Preferred (cost \$32,358) | | | 309,428 |

| | | | | | |
|--|--|---------------|-----------------|--------------------|--------------|
| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
| Convertible Bonds 0.3% (0.2% of Total Investments) | | | | | |
| Communications Equipment - 0.3% (0.2% of Total Investments) | | | | | |
| \$ 550 | Nortel Networks Corp., (6) | 1.750% | 4/15/12 | N/R | \$ 528,000 |
| 1,000 | Nortel Networks Corp., (6) | 2.125% | 4/15/14 | N/R | 962,500 |
| 1,550 | Total Communications Equipment | | | | 1,490,500 |
| \$ 1,550 | Total Convertible Bonds (cost \$1,307,500) | | | | 1,490,500 |

| | | | | |
|------------------|------------------------|---------------|-----------------|--------------|
| Principal | Description (1) | Coupon | Maturity | Value |
|------------------|------------------------|---------------|-----------------|--------------|

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| Amount (000) | | | | Ratings (4) | |
|-----------------|--|---------|----------|----------------|------------|
| | CORPORATE BONDS 19.9% (12.9% of Total Investments) | | | | |
| | Commercial Services & Supplies - 0.2% (0.1% of Total Investments) | | | | |
| \$ 900 | NES Rental Holdings Inc., 144A | 7.875% | 5/01/18 | B- | \$ 922,500 |
| | Communications Equipment - 1.0% (0.7% of Total Investments) | | | | |
| 2,000 | Avaya Inc., 144A | 10.500% | 3/01/21 | CCC+ | 1,760,000 |
| 3,000 | Nortel Networks Limited, (6) | 0.000% | 7/15/11 | N/R | 3,105,000 |
| 5,000 | Total Communications Equipment | | | | 4,865,000 |
| | Consumer Finance - 0.4% (0.3% of Total Investments) | | | | |
| 2,000 | First Data Corporation, 144A | 7.375% | 6/15/19 | BB | 2,077,500 |
| | Containers & Packaging - 0.3% (0.2% of Total Investments) | | | | |
| 1,178 | Reynolds Group | 9.875% | 8/15/19 | CCC+ | 1,255,306 |
| | Diversified Telecommunication Services - 1.7% (1.1% of Total Investments) | | | | |
| 400 | IntelSat Limited | 6.750% | 6/01/18 | CCC+ | 399,750 |
| 4,300 | IntelSat Limited | 7.750% | 6/01/21 | CCC+ | 3,950,625 |
| 4,100 | IntelSat Limited | 8.125% | 6/01/23 | CCC+ | 3,752,771 |
| 8,800 | Total Diversified Telecommunication Services | | | | 8,103,146 |
| | Health Care Equipment & Supplies - 1.8% (1.2% of Total Investments) | | | | |
| 3,000 | Kinetic Concepts | 10.500% | 11/01/18 | B- | 3,228,750 |
| 2,000 | Kinetic Concepts | 12.500% | 11/01/19 | CCC+ | 2,179,800 |
| 3,000 | Tenet Healthcare Corporation | 6.000% | 10/01/20 | Ba2 | 3,202,500 |
| 8,000 | Total Health Care Equipment & Supplies | | | | 8,611,050 |
| | Health Care Providers & Services - 2.1% (1.4% of Total Investments) | | | | |
| 3,000 | Community Health Systems, Inc. | 5.125% | 8/01/21 | BB | 3,105,000 |
| 4,800 | Community Health Systems, Inc. | 6.875% | 2/01/22 | B+ | 5,093,999 |
| 900 | iasis Healthcare Capital Corporation | 8.375% | 5/15/19 | CCC+ | 933,750 |
| 1,000 | Truven Health Analytics Inc. | 10.625% | 6/01/20 | CCC+ | 1,052,500 |
| 9,700 | Total Health Care Providers & Services | | | | 10,185,249 |
| | Hotels, Restaurants & Leisure - 0.1% (0.0% of Total Investments) | | | | |
| 275 | Scientific Games Corporation | 8.125% | 9/15/18 | B- | 253,000 |
| | Machinery - 0.2% (0.1% of Total Investments) | | | | |
| 1,030 | Xerium Technologies | 8.875% | 6/15/18 | B | 1,068,625 |
| | Media - 5.3% (3.4% of Total Investments) | | | | |
| 1,714 | Clear Channel Communications, Inc. | 10.000% | 1/15/18 | CCC- | 1,499,750 |
| 6,412 | Clear Channel Communications, Inc. | 9.000% | 12/15/19 | CCC+ | 6,339,865 |
| 10,718 | Clear Channel Communications, Inc. | 14.000% | 2/01/21 | CCC- | 8,601,284 |
| 7,000 | Clear Channel Communications, Inc. | 9.000% | 3/01/21 | CCC+ | 6,711,250 |
| 1,200 | Expo Event Transco Inc., 144A | 9.000% | 6/15/21 | B- | 1,231,500 |
| 1,000 | McGraw-Hill Global Education Holdings | 9.750% | 4/01/21 | BB | 1,107,500 |
| 28,044 | Total Media | | | | 25,491,149 |
| | Pharmaceuticals - 1.4% (0.9% of Total Investments) | | | | |
| 1,250 | Valeant Pharmaceuticals International, 144A | 6.750% | 8/15/18 | B1 | 1,323,438 |
| 2,000 | Valeant Pharmaceuticals International, 144A | 7.000% | 10/01/20 | B1 | 2,095,000 |
| 1,000 | Valeant Pharmaceuticals International, 144A | 7.250% | 7/15/22 | B1 | 1,066,250 |
| 2,000 | VPII Escrow Corporation, 144A | 7.500% | 7/15/21 | B1 | 2,170,000 |
| 6,250 | Total Pharmaceuticals | | | | 6,654,688 |
| | Real Estate Investment Trust - 0.3% (0.2% of Total Investments) | | | | |
| 1,250 | Istar Financial Inc. | 4.000% | 11/01/17 | BB- | 1,233,313 |
| | Semiconductors & Semiconductor Equipment - 1.2% (0.7% of Total Investments) | | | | |
| 2,000 | Advanced Micro Devices, Inc. | 6.750% | 3/01/19 | B- | 1,740,000 |
| 2,050 | Advanced Micro Devices, Inc. | 7.750% | 8/01/20 | B- | 1,681,000 |
| 2,500 | Advanced Micro Devices, Inc. | 7.500% | 8/15/22 | B- | 2,050,000 |
| 6,550 | Total Semiconductors & Semiconductor Equipment | | | | 5,471,000 |
| | Software - 0.7% (0.5% of Total Investments) | | | | |
| 1,750 | BMC Software Finance Inc., 144A | 8.125% | 7/15/21 | CCC+ | 1,605,625 |
| 1,100 | Boxer Parent Company Inc./BMC Software, 144A | 9.000% | 10/15/19 | CCC+ | 902,000 |
| 850 | Infor Us Inc. | 11.500% | 7/15/18 | B- | 919,063 |
| 3,700 | Total Software | | | | 3,426,688 |
| | Specialty Retail - 0.1% (0.1% of Total Investments) | | | | |
| 500 | 99 Cents Only Stores | 11.000% | 12/15/19 | Caa1 | 522,500 |
| | Wireless Telecommunication Services - 3.1% (2.0% of Total Investments) | | | | |
| 750 | FairPoint Communications Inc., 144A | 8.750% | 8/15/19 | B | 802,500 |
| 7,250 | Sprint Corporation | 7.875% | 9/15/23 | B+ | 7,277,187 |
| 3,750 | Sprint Corporation | 7.125% | 6/15/24 | B+ | 3,604,688 |
| 2,750 | T-Mobile USA Inc. | 6.250% | 4/01/21 | BB | 2,873,750 |

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|-----------|---|--------|---------|----|------------|
| 175 | T-Mobile USA Inc. | 6.731% | 4/28/22 | BB | 184,406 |
| 175 | T-Mobile USA Inc. | 6.836% | 4/28/23 | BB | 185,063 |
| 14,850 | Total Wireless Telecommunication Services | | | | 14,927,594 |
| \$ 98,027 | Total Corporate Bonds (cost \$96,901,311) | | | | 95,068,308 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|------------------------|--|--------|----------|-------------|--------------------|
| | ASSET-BACKED SECURITIES 5.7% (3.6% of Total Investments) | | | | |
| \$ 800 | Bluemountain Collateralized Loan Obligation, Series 2012 2A E14, 144A | 5.274% | 11/20/24 | BB | \$ 770,366 |
| 2,500 | BlueMountain Collateralized Loan Obligations Limited 2012-1A, 144A | 5.775% | 7/20/23 | BB | 2,399,548 |
| 1,250 | Carlyle Global Market Strategies, Collateralized Loan Obligations, Series 2013-3A, 144A | 4.875% | 7/15/25 | BB | 1,141,035 |
| 1,500 | Flatiron Collateralized Loan Obligation Limited, Series 2011-1A, 144A | 4.675% | 1/15/23 | BB | 1,380,464 |
| 250 | ING Investment Management, Collateralized Loan Obligation, 2013-1A D, 144A | 5.253% | 4/15/24 | BB | 233,257 |
| 1,800 | LCM Limited Partnership, Collateralized Loan Obligation 2012A, 144A | 6.025% | 10/19/22 | BB | 1,762,191 |
| 4,000 | LCM Limited Partnership, Collateralized Loan Obligation, 2015A, 144A | 5.282% | 2/25/17 | BB- | 3,718,580 |
| 2,000 | LCM Limited Partnership, Collateralized Loan Obligation, Series 10AR, 144A | 5.770% | 4/15/22 | BB | 1,986,292 |
| 1,500 | LCM Limited Partnership, Collateralized Loan Obligation, Series 11A, 144A | 5.425% | 4/19/22 | BB | 1,443,750 |
| 1,500 | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A, 144A | 5.625% | 4/22/22 | BB | 1,490,207 |
| 1,250 | Madison Park Funding Limited, Collateralized Loan Obligations, Series 2015-16A, 144A | 5.802% | 4/20/26 | Ba3 | 1,174,290 |
| 500 | North End CLO Limited, Loan Pool, 144A | 4.875% | 7/17/25 | BB | 436,727 |
| 2,000 | Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series 2012-6A, 144A | 5.774% | 5/15/23 | BB | 1,933,654 |
| 450 | Oak Hill Credit Partners Series 2013-9A, 144A | 5.275% | 10/20/25 | BB- | 414,486 |
| 2,240 | Oak Hill Credit Partners, Series 2012-7A, 144A | 5.276% | 11/20/23 | BB | 2,065,125 |
| 2,000 | Race Point Collateralized Loan Obligation Series 2012-7A, 144A | 5.276% | 11/8/24 | BB- | 1,862,968 |
| 1,000 | Race Point Collateralized Loan Obligation Limited 2011-5AR, 144A | 6.174% | 12/15/22 | BB | 990,312 |
| 2,000 | Race Point Collateralized Loan Obligations, Series 2012-6A, 144A | 6.032% | 5/24/23 | BB | 1,917,706 |
| \$ 28,540 | Total Asset-Backed Securities (cost \$26,282,743) | | | | 27,120,958 |
| | Total Long-Term Investments (cost \$726,206,467) | | | | 722,753,313 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Value |
|------------------------|--|--------|----------|-----------------------|
| | SHORT-TERM INVESTMENTS 4.6% (2.9% of Total Investments) | | | |
| | REPURCHASE AGREEMENTS - 4.6% (2.9% of Total Investments) | | | |
| \$ 21,910 | Repurchase Agreement with Fixed Income Clearing Corporation, dated 4/30/15, repurchase price \$21,909,782, collateralized by \$22,405,000 U.S. Treasury Notes, 1.375%, due 4/30/20, value \$22,348,988 | 0.000% | 5/01/15 | \$ 21,909,782 |
| | Total Short-Term Investments (cost \$21,909,782) | | | 21,909,782 |
| | Total Investments (cost \$748,116,249) 156.0% | | | 744,663,095 |
| | Borrowings (39.6)% (9), (10) | | | (188,800,000) |
| | Variable Rate Term Preferred Shares, at Liquidation Value (20.5)% (11) | | | (98,000,000) |
| | Other Assets Less Liabilities - 4.1% | | | 19,333,923 |
| | Net Assets Applicable to Common Shares - 100% | | | \$ 477,197,018 |

Fair Value Measurements

Fair value is defined as the price that would be received upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair

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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 the Fund's fair value measurements as of the end of the reporting period:

| | Level 1 | Level 2 | Level 3 | Total |
|--|--------------|----------------|---------|----------------|
| Long-Term Investments: | | | | |
| Variable Rate Senior Loan Interests | \$ | \$ 591,162,323 | \$ * | \$ 591,162,323 |
| Common Stocks | 2,724,421 | 4,877,374 | 1 | 7,601,796 |
| \$25 Par (or similar) Retail Preferred | | 309,428 | | 309,428 |
| Convertible Bonds | | 1,490,500 | | 1,490,500 |
| Corporate Bonds | | 95,068,308 | | 95,068,308 |
| Asset-Backed Securities | | 27,120,958 | | 27,120,958 |
| Short-Term Investments: | | | | |
| Repurchase Agreements | | 21,909,782 | | 21,909,782 |
| Total | \$ 2,724,421 | \$ 741,938,673 | \$ 1 | \$ 744,663,095 |

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

Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to the treatment of timing differences in recognizing certain gains and losses on investment transactions and recognition of premium amortization. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

As of April 30, 2015, the cost of investments was \$748,539,235.

Gross unrealized appreciation and gross unrealized depreciation of investments as of April 30, 2015, were as follows:

| | |
|---|----------------|
| Gross unrealized: | |
| Appreciation | \$ 12,953,915 |
| Depreciation | (16,830,055) |
| Net unrealized appreciation (depreciation) of investments | \$ (3,876,140) |

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate 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. The rate shown is the coupon as of the end of the reporting period.
- (3) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (4) Ratings: 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

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| | Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies. |
| (5) | Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. |
| (6) | As of, or subsequent to, the end of the reporting period this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records. |
| (7) | For fair value measurement disclosure purposes, investment classified as Level 2. |
| (8) | Non-income producing; issuer has not declared a dividend within the past twelve months. |
| (9) | Borrowings as a percentage of Total Investments is 25.4%. |
| (10) | The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings. |
| (11) | Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.2%. |
| (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. |

Item 2. Controls and Procedures.

a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).

b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: EX-99 CERT Attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen Floating Rate Income Opportunity Fund

By (Signature and Title) /s/ Kevin J. McCarthy
Kevin J. McCarthy
Vice President and Secretary

Date: June 29, 2015

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title) /s/ Gifford R. Zimmerman
Gifford R. Zimmerman
Chief Administrative Officer (principal executive officer)

Date: June 29, 2015

By (Signature and Title) /s/ Stephen D. Foy
Stephen D. Foy
Vice President and Controller (principal financial officer)

Date: June 29, 2015

