

Nuveen Floating Rate Income Opportunity Fund  
Form N-Q  
December 30, 2016

**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)

**Gifford R. Zimmerman 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: July 31

Date of reporting period: October 31, 2016

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**

## JRO

Nuveen Floating Rate Income Opportunity Fund  
Portfolio of Investments

October 31, 2016 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>LONG-TERM INVESTMENTS 150.2% (94.7% of Total Investments)</b>					
<b>VARIABLE RATE SENIOR LOAN INTERESTS 129.2% (81.5% of Total Investments) (4)</b>					
<b>Aerospace &amp; Defense 2.6% (1.6% of Total Investments)</b>					
\$ 3,049	B/E Aerospace, Inc., Term Loan B, First Lien	3.820%	12/16/21	BB+	\$ 3,085,299
4,517	Sequa Corporation, Term Loan B	5.250%	6/19/17	CCC	4,176,263
748	Transdigm, Inc., Extend Term Loan F	3.750%	6/07/23	Ba2	746,629
3,366	Transdigm, Inc., Term Loan E, First Lien	3.750%	5/14/22	Ba2	3,359,345
11,680	Total Aerospace & Defense				11,367,536
<b>Air Freight &amp; Logistics 1.0% (0.6% of Total Investments)</b>					
1,197	Americold Realty Operating Partnership, Term Loan B	5.750%	12/01/22	BB	1,215,703
1,000	PAE Holding Corporation, Term Loan B	6.500%	10/14/22	B+	1,000,000
1,985	XPO Logistics, Inc., Term Loan B	4.250%	11/01/21	Ba1	2,000,657
4,182	Total Air Freight & Logistics				4,216,360
<b>Airlines 1.6% (1.0% of Total Investments)</b>					
2,418	American Airlines, Inc., Term Loan B, First Lien	3.250%	6/29/20	BB+	2,424,449
1,960	American Airlines, Inc., Term Loan B, First Lien	3.250%	10/08/21	BB+	1,964,549
2,910	US Airways, Inc., Term Loan B1	3.500%	5/23/19	BB+	2,917,729
7,288	Total Airlines				7,306,727
<b>Auto Components 0.2% (0.1% of Total Investments)</b>					
1,000	Horizon Global Corporation, Term Loan B	7.000%	6/30/21	B	1,003,750
<b>Automobiles 2.6% (1.7% of Total Investments)</b>					
4,588	Chrysler Group LLC, Tranche B, Term Loan	3.250%	12/31/18	BBB	4,595,786
5,568	Formula One Group, Term Loan, First Lien	4.750%	7/30/21	B	5,589,062

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1,500	Formula One Group, Term Loan, Second Lien	7.750%	7/29/22	CCC+	1,511,250
11,656	Total Automobiles				11,696,098
	<b>Building Products 0.6% (0.4% of Total Investments)</b>				
1,464	Gates Global LLC, Term Loan	4.250%	7/06/21	B+	1,443,668
1,170	Quikrete Holdings, Inc., Term Loan, First Lien	4.000%	9/28/20	BB	1,175,759
2,634	Total Building Products				2,619,427
	<b>Capital Markets 0.6% (0.4% of Total Investments)</b>				
2,772	Citco III Limited, Term Loan B	4.250%	6/29/18	N/R	2,781,201
	<b>Chemicals 1.4% (0.9% of Total Investments)</b>				
597	Avantor Performance Materials, Term Loan	6.000%	6/21/22	B1	601,039
1,998	Ineos US Finance LLC, Cash Dollar, Term Loan	3.750%	5/04/18	BB	2,004,168
434	Ineos US Finance LLC, Term Loan B, First Lien	4.250%	3/31/22	BB	436,843
1,521	Mineral Technologies, Inc., Term Loan B2	4.750%	5/07/21	BB+	1,535,636
1,489	OM Group, Inc., Term Loan, First Lien	7.000%	10/28/21	Ba3	1,494,333
6,039	Total Chemicals				6,072,019
	<b>Commercial Services &amp; Supplies 4.7% (3.0% of Total Investments)</b>				
991	Acosta, Inc., Term Loan B	4.250%	9/26/21	B1	955,255
755	ADS Waste Holdings, Inc., Term Loan B, First Lien	3.500%	10/28/23	BB	757,638
261	Education Management LLC, Tranche A, Term Loan, (5)	5.500%	7/02/20	N/R	72,685
487	Education Management LLC, Tranche B, Term Loan, (5)	8.500%	7/02/20	N/R	26,810
1,000	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	5.000%	10/07/23	B2	1,006,875
1,000	Fort Dearborn Holding Company, Inc., Term Loan, Second Lien	9.500%	10/07/24	CCC	1,017,500
3,173	iQor US, Inc., Term Loan, First Lien	6.000%	4/01/21	B	2,942,963
333	iQor US, Inc., Term Loan, Second Lien	9.750%	4/01/22	CCC+	252,500

**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued)**

October 31, 2016 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Commercial Services &amp; Supplies (continued)</b>					
\$ 1,244	KAR Auction Services, Inc., Term Loan B3, First Lien	4.375%	3/09/23	BB	\$ 1,259,816
3,000	Monitronics International, Inc., Term Loan B2, First Lien	6.500%	9/30/22	B2	2,985,000
1,795	Protection One, Inc., Term Loan B	4.750%	5/02/22	BB	1,810,313
2,853	Protection One, Inc., Term Loan, First Lien	4.750%	7/01/21	Ba2	2,877,931
1,799	CCS Income Trust, Term Loan, First Lien	7.500%	5/15/18	B	1,786,797
1,489	Universal Services of America, Term Loan, First Lien	4.750%	7/28/22	B+	1,490,611
1,750	Universal Services of America, Term Loan, Second Lien	9.500%	7/28/23	B	1,747,812
21,930	Total Commercial Services & Supplies				20,990,506
<b>Communications Equipment 1.6% (1.0% of Total Investments)</b>					
5,418	Avaya, Inc., Term Loan B3	5.390%	10/26/17	B2	4,809,423
1,060	Avaya, Inc., Term Loan B6	6.500%	3/31/18	B2	912,935
154	Avaya, Inc., Term Loan B7	6.250%	5/29/20	B2	127,373
1,299	Riverbed Technology, Inc., Term Loan B	5.000%	4/24/22	B1	1,310,996
7,931	Total Communications Equipment				7,160,727
<b>Consumer Finance 2.2% (1.4% of Total Investments)</b>					
2,000	First Data Corporation, Term Loan B	4.274%	7/08/22	BB	2,016,388
7,862	First Data Corporation, Term Loan, First Lien	3.524%	3/24/21	BB	7,914,774
9,862	Total Consumer Finance				9,931,162
<b>Containers &amp; Packaging 1.0% (0.6% of Total Investments)</b>					
1,286	Berry Plastics Holding Corporation, Term Loan H	3.750%	10/01/22	Ba3	1,291,169
3,131	BWAY Holding Company, Term Loan B, First Lien	5.500%	8/14/20	B2	3,155,445
4,417	Total Containers & Packaging				4,446,614
<b>Diversified Consumer Services 5.0% (3.2% of Total Investments)</b>					
4,602	Cengage Learning Acquisitions, Inc., Term Loan B	5.250%	6/07/23	BB	4,520,003
515		7.000%	5/22/18	BB	512,138

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	Harland Clarke Holdings Corporation, Term Loan B3				
1,397	Harland Clarke Holdings Corporation, Term Loan B4	6.993%	8/04/19	BB	1,385,525
472	Hilton Hotels Corporation, Series B1, Term Loan	3.500%	10/26/20	BBB	474,973
4,828	Hilton Hotels Corporation, Series B2, Term Loan	3.029%	10/25/23	BBB	4,860,266
2,469	Houghton Mifflin, Term Loan B, First Lien	4.000%	5/28/21	BB	2,446,119
155	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	B	154,100
7,885	ServiceMaster Company, Term Loan	4.250%	7/01/21	BB	7,921,242
22,323	Total Diversified Consumer Services				22,274,366
	<b>Diversified Financial Services 1.7% (1.0% of Total Investments)</b>				
1,481	MJ Acquisition Corp., Term Loan, First Lien	4.001%	6/01/22	B+	1,482,776
5,845	WideOpenWest Finance LLC, New Term Loan B	4.500%	8/18/23	B1	5,839,511
7,326	Total Diversified Financial Services				7,322,287
	<b>Diversified Telecommunication Services 5.6% (3.5% of Total Investments)</b>				
1,000	DTI Holdings, Inc., Term Loan B, First Lien	6.250%	10/02/23	B	992,500
2,881	Frontier Communications Corporation, Term Loan A, Delayed Draw, First Lien	3.040%	3/31/21	BB	2,859,635
1,059	Greeneden U.S. Holdings II LLC, Term Loan B	4.000%	2/08/20	B	1,058,417
3,856	Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan, (DD1)	3.750%	6/30/19	B1	3,694,833
761	Level 3 Financing, Inc., Term Loan B2	3.500%	5/31/22	BB+	765,220
2,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	BB+	2,684,000
718	Presidio, Inc., Refinancing Term Loan, First Lien	5.250%	2/02/22	B1	718,775
3,000	Verizon Communications, Inc., Term Loan	1.784%	7/31/19	BBB+	3,003,126
9,000	Ziggo N.V., Term Loan D, First Lien	3.535%	8/31/24	BB	9,011,250
24,942	Total Diversified Telecommunication Services				24,787,756
	<b>Electric Utilities 1.9% (1.2% of Total Investments)</b>				
728	EFS Cogen Holdings LLC, Term Loan B	5.250%	6/28/23	BB	735,823
4,500	Energy Future Intermediate Holding Company, DIP Term Loan	4.250%	6/30/17	BB	4,529,061

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2,443	Texas Competitive Electric Holdings LLC, DIP Term Loan B, First Lien	5.000%	8/04/23	Baa3	2,464,740
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Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Electric Utilities (continued)</b>					
\$ 557	Texas Competitive Electric Holdings LLC, DIP Term Loan C, First Lien	5.000%	8/04/23	Baa3	\$ 562,134
8,228	Total Electric Utilities				8,291,758
<b>Electronic Equipment, Instruments &amp; Components 1.5% (1.0% of Total Investments)</b>					
2,231	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/31/17	B	1,907,506
2,086	TTM Technologies, Inc., New Term Loan	5.250%	5/31/21	BB	2,098,605
2,751	Zebra Technologies Corporation, Term Loan B	4.089%	10/27/21	BB+	2,783,222
7,068	Total Electronic Equipment, Instruments & Components				6,789,333
<b>Energy Equipment &amp; Services 0.7% (0.4% of Total Investments)</b>					
591	Dynamic Energy Services International LLC, Term Loan	11.005%	3/06/18	N/R	416,389
2,584	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	Caa2	1,328,814
1,387	Seventy Seven Operating LLC, Term Loan B, (DD1)	3.887%	6/25/20	B	1,286,632
4,562	Total Energy Equipment & Services				3,031,835
<b>Equity Real Estate Investment Trusts 2.8% (1.8% of Total Investments)</b>					
7,684	Communications Sales & Leasing, Inc., Term Loan B, First Lien	4.500%	10/24/22	BB+	7,556,565
1,283	Realogy Corporation, Term Loan B, First Lien	3.750%	7/20/22	BB+	1,293,365
3,955	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	4.750%	12/18/20	B+	3,722,943
12,922	Total Equity Real Estate Investment Trusts				12,572,873
<b>Food &amp; Staples Retailing 6.8% (4.3% of Total Investments)</b>					
16,076	Albertson's LLC, Repriced Term Loan B4	4.500%	8/25/21	BB	16,208,812
2,923	Albertson's LLC, Term Loan B6	4.750%	6/22/23	BB	2,954,316
3,175	BJ's Wholesale Club, Inc., Replacement Loan, First Lien	4.500%	9/26/19	B	3,181,390
2,488	BJ's Wholesale Club, Inc., Replacement Loan, Second Lien	8.500%	3/26/20	CCC	2,503,020
2,875	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	4.875%	6/21/21	B+	2,886,141
2,444	Supervalu, Inc., New Term Loan	5.500%	3/21/19	BB	2,453,762

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29,981	Total Food & Staples Retailing				30,187,441
	<b>Food Products 3.9% (2.5% of Total Investments)</b>				
1,466	Hearthside Group Holdings, Term Loan, First Lien	4.500%	6/02/21	B1	1,469,402
3,393	Keurig Green Mountain, Inc., Term Loan B, First Lien	5.250%	3/03/23	BB	3,444,098
1,013	Pinnacle Foods Finance LLC, Term Loan G	3.387%	4/29/20	BB+	1,019,880
8,656	US Foods, Inc., Term Loan B	4.000%	6/27/23	B+	8,720,297
3,257	Wilton Products, Inc., Tranche B, Term Loan	8.500%	8/30/18	CCC+	2,836,048
17,785	Total Food Products				17,489,725
	<b>Health Care Equipment &amp; Supplies 2.9% (1.8% of Total Investments)</b>				
2,694	Acelity, Term Loan F	5.000%	8/03/18	BB	2,713,498
3,947	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	3,679,564
2,553	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/09/19	B	2,272,337
877	ConvaTec, Inc., Term Loan B, (WI/DD)	TBD	TBD	BB	879,818
1,489	Greatbatch, Inc., Term Loan B	5.250%	10/27/22	B	1,470,885
1,712	Sterigenics International, Inc., Term Loan B	4.250%	5/16/22	B1	1,712,334
13,272	Total Health Care Equipment & Supplies				12,728,436
	<b>Health Care Providers &amp; Services 5.2% (3.3% of Total Investments)</b>				
1,373	Community Health Systems, Inc., Term Loan G	3.750%	12/31/19	BB	1,309,567
2,748	Community Health Systems, Inc., Term Loan H	4.000%	1/27/21	BB	2,611,581
3,767	Drumm Investors LLC, Term Loan	9.500%	5/04/18	B	3,757,098
1,474	Healogics, Inc., Term Loan, First Lien	5.250%	7/01/21	B	1,174,036
2,181	Heartland Dental Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	2,185,506
1,500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/21/19	CCC	1,470,000
546	Kindred Healthcare, Inc., Term Loan B, First Lien	4.250%	4/09/21	Ba2	547,178
2,746	Millennium Laboratories, Inc., Term Loan B, First Lien	7.500%	12/21/20	B	1,748,642
1,435	MultiPlan, Inc., Term Loan B	5.000%	6/07/23	B+	1,453,457
1,764	National Mentor Holdings, Inc., Term Loan B	4.250%	1/31/21	B+	1,768,659
2,007	Quorum Health Corp., Term Loan B	6.750%	4/29/22	B1	1,892,693

**JRO Nuveen Floating Rate Income Opportunity Fund**  
**Portfolio of Investments (continued)**

October 31, 2016 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Health Care Providers &amp; Services (continued)</b>					
\$ 1,233	Select Medical Corporation, Term Loan E, First Lien	6.000%	6/01/18	Ba2	\$ 1,238,514
1,202	Select Medical Corporation, Term Loan F, First Lien	6.005%	3/03/21	Ba2	1,211,320
660	Vizient, Inc., Term Loan B	5.000%	2/11/23	B+	665,870
24,636	Total Health Care Providers & Services				23,034,121
<b>Health Care Technology 0.7% (0.4% of Total Investments)</b>					
2,094	Catalent Pharma Solutions, Inc., Term Loan	4.250%	5/20/21	BB	2,107,771
1,000	Press Ganey Holdings, Inc., Term Loan, Second Lien, (WI/DD)	TBD	TBD	CCC+	1,017,500
3,094	Total Health Care Technology				3,125,271
<b>Hotels, Restaurants &amp; Leisure 5.6% (3.5% of Total Investments)</b>					
5,642	Burger King Corporation, Term Loan B	3.750%	12/10/21	Ba3	5,674,609
2,088	CCM Merger, Inc., Term Loan B	4.000%	8/09/21	BB	2,077,196
2,557	CityCenter Holdings LLC, Term Loan	4.250%	10/16/20	BB	2,576,178
2,079	Intrawest Resorts Holdings, Inc., Initial Term Loan	4.500%	12/09/20	N/R	2,065,883
1,728	Life Time Fitness, Inc., Term Loan B	4.250%	6/10/22	BB	1,731,982
1,491	MGM Growth Properties, Term Loan B	3.500%	4/25/23	BB+	1,497,397
2,917	Scientific Games Corporation, Term Loan	6.000%	10/18/20	Ba3	2,936,776
3,442	Scientific Games Corporation, Term Loan B2	6.000%	10/01/21	Ba3	3,459,656
2,616	Station Casino LLC, Term Loan B	3.750%	6/08/23	BB	2,629,254
24,560	Total Hotels, Restaurants & Leisure				24,648,931
<b>Household Products 0.5% (0.3% of Total Investments)</b>					
1,500	Revlon Consumer Products Corporation, Term Loan B, First Lien	4.250%	9/07/23	Ba3	1,505,391
637	Serta Simmons Holdings LLC, Term Loan, First Lien, (WI/DD)	TBD	TBD	BB	637,450
2,137	Total Household Products				2,142,841

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<b>Independent Power &amp; Renewable Electricity Producers 0.8% (0.5% of Total Investments)</b>					
3,500	Dynegy, Inc., Term Loan B	5.000%	6/27/23	BB	3,523,576
<b>Industrial Conglomerates 0.2% (0.1% of Total Investments)</b>					
882	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750%	11/26/20	B	873,058
<b>Insurance 2.1% (1.3% of Total Investments)</b>					
3,289	Alliant Holdings I LLC, Initial Term Loan B, First Lien	4.753%	8/12/22	B	3,295,082
1,489	AssuredPartners Capital, Inc., Term Loan, First Lien	5.750%	10/21/22	B	1,499,314
4,369	Hub International Holdings, Inc., Initial Term Loan	4.000%	10/02/20	Ba3	4,371,333
9,147	Total Insurance				9,165,729
<b>Internet and Direct Marketing Retail 1.1% (0.7% of Total Investments)</b>					
4,807	Travelport LLC, Term Loan B	5.000%	9/02/21	B+	4,839,590
<b>Internet Software &amp; Services 3.5% (2.2% of Total Investments)</b>					
1,500	Ancestry.com, Inc., Term Loan B, First Lien	5.250%	10/14/23	B1	1,505,437
750	Ancestry.com, Inc., Term Loan B, Second Lien	9.250%	10/14/24	CCC+	763,125
1,500	Rackspace Hosting, Inc., Term Loan B, (WI/DD)	TBD	TBD	BB+	1,510,581
2,802	Sabre Inc., Term Loan	4.000%	2/19/19	Ba2	2,816,775
605	Sabre Inc., Term Loan B2	4.500%	2/19/19	Ba2	608,542
290	Sabre Inc., Term Loan C	4.000%	2/19/18	Ba2	290,678
1,741	SkillSoft Corporation, Term Loan, Second Lien	9.337%	4/28/22	CCC	1,192,683
5,746	Tibco Software, Inc., Term Loan B	6.500%	12/04/20	B1	5,754,188
1,125	Vertafore, Inc., Term Loan, First Lien	4.750%	6/30/23	B2	1,130,713
16,059	Total Internet Software & Services				15,572,722
<b>IT Services 1.5% (1.0% of Total Investments)</b>					
3,135	EIG Investors Corp., Term Loan	6.480%	11/09/19		