

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%			