Nuveen Floating Rate Income Opportunity Fund Form N-CSRS April 09, 2015

#### **UNITED STATES**

#### SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

#### FORM N-CSR

# CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-21579

Nuveen Floating Rate Income Opportunity Fund (Exact name of registrant as specified in charter)

Nuveen Investments
333 West Wacker Drive
Chicago, IL 60606
(Address of principal executive offices) (Zip code)

Kevin J. McCarthy
Nuveen Investments
333 West Wacker Drive
Chicago, IL 60606
(Name and address of agent for service)

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

Date of fiscal year July 31 end:

Date of reporting period: January 31, 2015

Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-CSR, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-CSR 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 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. SS. 3507.

### ITEM 1. REPORTS TO SHAREHOLDERS

Closed-End Funds
Nuveen Investments
Closed-End Funds
Semi-Annual Report January 31, 2015
NSL
Nuveen Senior Income Fund
JFR
Nuveen Floating Rate Income Fund
JRO
Nuveen Floating Rate Income Opportunity Fund
JSD
Nuveen Short Duration Credit Opportunities Fund
JQC
Nuveen Credit Strategies Income Fund

#### **NUVEEN INVESTMENTS ACQUIRED BY TIAA-CREF**

On October 1, 2014, TIAA-CREF completed its previously announced acquisition of Nuveen Investments, Inc., the parent company of your fund's investment adviser, Nuveen Fund Advisors, LLC ("NFAL") and the Nuveen affiliates that act as sub-advisers to the majority of the Nuveen Funds. TIAA-CREF is a national financial services organization with approximately \$851 billion in assets under management as of December 31, 2014 and is a leading provider of retirement services in the academic, research, medical and cultural fields. Nuveen is operating as a separate subsidiary within TIAA-CREF's asset management business.

## Table

### of Contents

Chairman's Letter to Shareholders	4
Portfolio Managers' Comments	5
Fund Leverage	9
Common Share Information	10
Risk Considerations	12
Performance Overview and Holding Summaries	14
Shareholder Meeting Report	24
Portfolios of Investments	25
Statement of Assets and Liabilities	75
Statement of Operations	76
Statement of Changes in Net Assets	77
Statement of Cash Flows	80
Financial Highlights	82
Notes to Financial Statements	89
Additional Fund Information	106
Glossary of Terms Used in this Report	108
Reinvest Automatically, Easily and Conveniently	109
Nuveen Investments	
3	

6

#### **Chairman's Letter**

#### to Shareholders

#### Dear Shareholders,

A pattern of divergence has emerged in the past year. Steady and moderate growth in the U.S. economy helped sustain the stock market's bull run another year. U.S. bonds also performed well, amid subdued inflation, interest rates that remained unexpectedly low and concerns about the economic well-being of the rest of the world. The stronger domestic economy enabled the U.S. Federal Reserve (Fed) to gradually reduce its large scale bond purchases, known as quantitative easing (QE), without disruption to the markets, as well as begin to set expectations for a transition into tightening mode.

The story outside the U.S., however, was different. European growth was stagnating and Japan fell into a recession, contributing to the bouts of volatility in their markets. China's economy decelerated and, despite running well above the rate of other major global economies, investors feared it looked slow by China's standards. Compounding these concerns were a surprisingly steep decline in oil prices, the U.S. dollar's rally and an increase in geopolitical tensions, including the Russia-Ukraine crisis and terrorist attacks across the Middle East and Africa, as well as more recently in Europe.

While a backdrop of healthy economic growth in the U.S. and the continuation of accommodative monetary policy (with the central banks of Japan and potentially Europe stepping in where the Fed has left off) bodes well for the markets, the global outlook has become more uncertain. Indeed, volatility is likely to feature more prominently in the investment landscape going forward. Such conditions underscore the importance of professional investment management. Experienced investment teams have weathered the market's ups and downs in the past and emerged with a better understanding of the sensitivities of their asset class and investment style, particularly in times of turbulence. We recognize the importance of maximizing gains, while striving to minimize volatility.

And, the same is true for investors like you. Maintaining an appropriate time horizon, diversification and relying on practiced investment teams are among your best strategies for achieving your long-term investment objectives. Additionally, I encourage you to communicate with your financial consultant if you have questions about your investment in a Nuveen Fund. On behalf of the other members of the Nuveen Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

William J. Schneider Chairman of the Board March 26, 2015

Nuveen Investments

#### **Portfolio Managers'**

#### **Comments**

Nuveen Senior Income Fund (NSL)

Nuveen Floating Rate Income Fund (JFR)

Nuveen Floating Rate Income Opportunity Fund (JRO)

Nuveen Short Duration Credit Opportunities Fund (JSD)

Nuveen Credit Strategies Income Fund (JQC)

The Funds' investment portfolios are managed by Symphony Asset Management, LLC (Symphony), an affiliate of Nuveen Investments, Inc. Gunther Stein, who serves as the firm's Chief Investment Officer, and Scott Caraher manage NSL, JFR and JRO. Gunther and Sutanto Widjaja manage JQC, while JSD is managed by Gunther, Scott and Jenny Rhee. Here the team discusses their management strategies and the performance of the Funds for the six-month reporting period ended January 31, 2015.

# What strategies were used to manage the Funds during the six-month reporting period ended January 31, 2015?

NSL, JFR and JRO have similar investment objectives and strategies. Each Fund is designed to seek a high level of current income by primarily investing in a portfolio of adjustable rate, senior secured corporate loans. The Funds also may invest in unsecured senior loans, other debt securities, equity securities and warrants acquired in connection with an investment in senior loans. A significant portion of each Fund's assets may be invested in instruments that, at the time of investment, are rated below investment grade or are unrated but judged by Symphony to be of comparable quality.

JSD seeks to provide current income and the potential for capital appreciation. The Fund invests primarily in a blended portfolio of below investment grade adjustable rate corporate debt instruments, including senior secured loans, second lien loans and other adjustable rate corporate debt instruments. The Fund may also make limited tactical investments in other types of debt instruments and may enter into tactical short positions consisting of primarily high yield debt. Under normal market conditions the Fund maintains a portfolio with an average duration that does not exceed two years.

JQC invests at least 70% of its assets in senior secured and second lien loans, and up to 30% of its assets opportunistically over the credit cycle in other types of securities across a company's capital structures. These other securities primarily include income-oriented securities such as high yield corporate and convertible bonds as well as common stocks. The Fund maintained exposure to senior loans during the reporting period, while tactically allocating between high yield corporate bonds, equity securities and convertible bonds. Exposure consisted of mainly U.S. issuers, and was focused on companies that, in general, had high levels of tangible assets, predictable revenue streams, significant market share within their respective industries and positive free cash flow.

Certain statements in this report are forward-looking statements. Discussions of specific investments are for illustration only and are not intended as recommendations of individual investments. The forward-looking statements and other views expressed herein are those of the portfolio managers as of the date of this report. Actual future results or occurrences may differ

significantly from those anticipated in any forward-looking statements and the views expressed herein are subject to change at any time, due to numerous market and other factors. The Funds disclaim any obligation to update publicly or revise any forward-looking statements or views expressed herein.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's (S&P), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch). Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this section.

Nuveen Investments

#### Portfolio Managers' Comments (continued)

During the six-month reporting period, assets across the high yield and bank loan markets posted negative returns as heightened volatility plagued credit markets on weakened investor sentiment and rising risk aversion. The volatility experienced by most market participants was driven in most part by a dramatic drop in commodity prices, primarily oil. In addition, a contrast materialized between the pace of economic growth domestically in the U.S. and that of both developed and developing countries around the globe. While the U.S. appears to be experiencing improving economic conditions, the rest of the world appears to be struggling with how to spur similar growth. The dramatic drop in oil, along with interest rate expectations globally, has also broadly dampened inflationary concerns.

Across credit markets, volatility remained elevated during the reporting period. At the top of the capital structure, loan markets held in nicely for the reporting period relative to high yield. Throughout the reporting period, the loan market was defined by continued retail mutual fund outflows being largely offset by supportive institutional demand; predominantly collateralized loan obligations (CLO) issuance. The loan market experienced increased volatility, driven largely by fourth quarter weakness, and finished with a vast majority of the loan market priced below par. In addition, while energy is only a fractional representation of the loan market, weakness in the sector seemingly re-priced risk across all credit assets as well as increased default concerns in the energy sector. Default activity on a dollar amount basis increased during the reporting period primarily due to the default within the public gaming industry for Caesars Entertainment Operating Company, Inc. on \$5.5 billion in loans. We did not own any of these holdings. In total for the reporting period, seven loans defaulted on a total of \$8.7 billion. The default rate increased to 1.70%, excluding TXU bankruptcy that occurred in April 2014, which was generally anticipated by the market. Including TXU bankruptcy, the rate was 4.5% which did increase that rate above the 15-year historical average of 3.5%.

The high yield corporate bond market was impacted as global growth concerns started gaining traction, oil prices began what became a tumultuous slide and credit markets began to discern the creditworthiness of many issuers, mainly energy related names. The energy sector, dominated by offshore drilling and exploration/production companies, started the year representing nearly one-fifth of the high yield market. As oil prices slid heavily throughout the second half of the reporting period, much of the positive gains the high yield market experienced up until that point in the year had been erased.

Lastly, within the convertible bond markets returns were rather solid for the reporting period. The convertible market gave back much of the gains achieved in the first six months of the year as equities retreated, credit markets sold off and convertible valuations cheapened. Interestingly, late in the fourth quarter convertibles rebounded and recovered much of the losses in the first part of the quarter and finished the reporting period ahead of both the high yield and the bank loan markets.

#### How did the Funds perform during this six-month reporting period ended January 31, 2015?

The tables in the Performance Overview and Holding Summaries section of this report provide total return performance for each Fund for the six-month, one-year, five-year, ten-year and/or since inception periods ended January 31, 2015. For the six-month reporting period ended January 31, 2015, NSL, JFR, JRO and JSD total return on common share net asset value (NAV) underperformed the Barclays U.S. Aggregate Bond Index, while JQC outperformed the CSFB Leveraged Loan Index.

For NSL, JFR, JRO and JSD loans in the information technology, health care and food and drug sectors contributed to performance. However, these could not offset our loans in the energy sector, which contributed to the Funds underperformance versus its benchmark. Also contributing to the Funds

underperformance was a holding in the media & telecom sector. For JSD, a short bond position positively contributed to performance.

The loans within technology hardware and services company Dell International helped boost returns for the reporting period. The loan is a BBB-rated issue of a corporation that performed well and continues to generate strong free cash flow. We also believe the borrower has a strong credit profile with an attractive coupon relative to other BBB-rated names

Nuveen Investments

6

in the sector and has outperformed during volatile market environments. We continue to maintain this position as a core holding as it provides a more defensive exposure to the asset class.

In the food and staples retailing sector, the loans of food retailer Albertsons also benefited performance. In our opinion, this sector has historically been more defensive during periods of volatility. We believe this loan offers an attractive coupon relative to the rest of the sector and broad market. Both the sector and the company have performed well during the reporting period. We anticipate the loan will continue to be a core position in our portfolios in the near term.

In addition, Drumm Investors LLC, (Golden Living), which specializes in health care for seniors, benefited performance as the firm completed amendments to their loans and continue to offer healthy yields.

Energy holdings, while only a modest representation, which was approximately 4%, of the overall markets, were the key detractors for the reporting period. While we began reducing our exposure to the sector ahead of the steep decline in oil prices, we continued to maintain modest exposures, of approximately 2%, that detracted from overall performance. Specifically, the loan of Fieldwood Energy, LLC, Drill Rigs Holdings, Inc., Energy & Exploration Partners and Seadrill Partners, LLC. weighed on performance during the reporting period.

Also detracting from performance were the bonds of Clear Channel Communications, Inc., a diversified media and entertainment company. The bonds were impacted as riskier assets experienced a sell-off during the second half of the reporting period.

For JSD, we also continued to invest in credit default swaps, which were used to provide a benefit if particular bonds' credit quality worsened. The Fund does not hold other securities issued by the issuers referenced under these credit default swap contracts. These contracts had a positive effect on performance.

For JQC, overall the Fund continued to benefit from the strong performance of risk assets during the reporting period. From an asset class standpoint, senior loans and equity holdings modestly contributed to portfolio returns. Our high yield bond holdings detracted from performance. In the food and staples retailing sector, the loans of food retailer Albertsons, Inc. benefited performance. In our opinion, this sector has historically been more defensive during periods of volatility. We believe this loan offers an attractive coupon relative to the rest of the sector and broad market. Both the sector and the company have performed well during the reporting period. We anticipate the loan will continue to be a core position in our portfolios in the near term. In addition, Drumm Investors LLC, (Golden Living), which specializes in health care for seniors, benefited performance as the firm completed amendments to their loans and continue to offer healthy yields. Energy holdings, while only a modest representation of the overall markets and the Fund's portfolio, were the key detractors for the reporting period. While we began reducing our exposure to the sector ahead of the steep decline in oil prices, we continued to maintain modest exposures that detracted from overall performance. Specifically, the term loans of Fieldwood Energy, LLC, and Offshore Group Investment Limited weighed on performance during the reporting period. Lastly, Cengage Learning Acquisitions, Inc. reorg equity detracted from performance. The equity continued to trade down after reporting disappointing third quarter results. Cengage went into chapter 11 and as part of its reorganization plan reached with creditors, we received a portion of the reorganized equity of the firm. We believe the company, which has significant market share in this consolidated industry, will improve its balance sheet and there will be value distributed to the lenders.

There has been an increased focus on the structure of many senior loans in the market, including LIBOR floors. These are fairly recent developments and worthy of discussion. All of these Funds have owned, or

currently own, loans with the LIBOR floor feature. The coupon on most senior loans consists of both LIBOR (usually 90-day U.S. LIBOR) plus a spread. For example, a senior loan might have a coupon structure of "LIBOR plus 400 basis points (bp)" in which the coupon consists of 90-day LIBOR, plus 400bp. Given today's relatively low LIBOR rate, however, many issuers have put in place LIBOR floors to enhance the yield (and satisfy demand from investors) for newly issued loans. LIBOR floors, as the name suggests, put a "floor" on the reference LIBOR rate. LIBOR floors typically range from 150bp to 50bp. A loan with a

Nuveen Investments

7

### Portfolio Managers' Comments (continued)

LIBOR floor might have a structure of "LIBOR + 400bp with a 100bp LIBOR floor." In this example, the effective coupon is 5% (100bp + 400bp). As a result, as LIBOR rises from current levels, the yield on a senior loan with a LIBOR floor will not rise in lockstep until after the reference LIBOR rate exceeds the LIBOR floor. Although many loans have LIBOR floors, the asset class is one of the few that will float when interest rates begin to rise, we believe the senior loan asset class provides fixed income oriented investors with a potential safeguard from a secular rise in interest rates.

Nuveen Investments

8

#### **Fund**

#### Leverage

#### IMPACT OF THE FUNDS' LEVERAGE STRATEGY ON PERFORMANCE

One important factor impacting the returns of the Funds relative to their benchmarks was the Funds' use of leverage through the use of bank borrowings and for NSL, JFR and JRO, Variable Rate Term Preferred (VRTP) Shares. The Funds use leverage because our research has shown that, over time, leveraging provides opportunities for additional income and total return for common shareholders. However, use of leverage also can expose common shareholders to additional volatility. For example, as the prices of securities held by a Fund decline, the negative impact of these valuation changes on common share NAV and common shareholder total return is magnified by the use of leverage. Conversely, leverage may enhance common share returns during periods when the prices of securities held by a Fund generally are rising. The Funds' use of leverage had a slightly negative impact on performance during this reporting period.

The Funds also used interest rate swap contracts to partially fix the interest cost of leverage, which as mentioned previously, is through bank borrowings and or VRTP Shares. During the reporting period, NSL, JFR, JRO and JQC unwound their respective swap contracts. JSD began the reporting period with three swap contracts, one of which matured and another was unwound prior to the end of the reporting period. The swap contracts held by NSL, JFR, JRO and JQC had an overall negligible impact on Fund performance, while JSD's swap contracts detracted modestly from overall Fund performance.

As of January 31, 2015, the Funds' percentages of leverage are shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Effective Leverage*	37.88%	37.97%	37.95%	31.11%	30.88%
Regulatory					
Leverage*	37.88%	37.97%	37.95%	31.11%	30.88%

<sup>\*</sup> Effective leverage is a Fund's effective economic leverage, and includes both regulatory leverage and the leverage effects of certain derivative and other investments in a Fund's portfolio that increase the Fund's investment exposure. Regulatory leverage consists of preferred shares issued or borrowings of a Fund. Both of these are part of a Fund's capital structure. Regulatory leverage is subject to asset coverage limits set forth in the Investment Company Act of 1940.

#### THE FUNDS' REGULATORY LEVERAGE

#### Bank Borrowings

The Funds employ regulatory leverage through the use of bank borrowings. As of January 31, 2015, the Funds outstanding bank borrowings are as shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Bank					
Borrowing\$1	12,500,000	\$270,300,000	\$188,800,000	\$85,200,000	\$608,400,000
Refer to Note	es to Financial	Statements, Note 9	Borrowing Arranger	ments for further de	etails.

Variable Rate Term Preferred Shares

In addition to bank borrowings, NSL, JFR and JRO also issued VRTP Shares. As of January 31, 2015, the Funds' outstanding VRTP Shares are as shown in the accompanying table.

	NSL	JFR	JRO	
VRTP Shares, at liquidation				
value	\$58,000,000	\$139,000,000	\$98,000,000	

Refer to Notes to Financial Statements, Note 1 General Information and Significant Accounting Policies for further details on VRTP Shares.

Nuveen Investments

#### **Common Share**

#### Information

#### **DISTRIBUTION INFORMATION**

The following information regarding the Funds' distributions is current as of January 31, 2015. Each Fund's distribution levels may vary over time based on each Fund's investment activities and portfolio investment value changes.

During the current reporting period, each Fund's distributions to common shareholders were as shown in the accompanying table.

#### **Per Common Share Amounts Ex-Dividend** JFR JRO **JSD** JQC **Date** NSL August 2014 \$0.0350 \$0.0600 \$0.0970 \$0.0435 \$0.0630 September 0.0350 0.0600 0.0630 0.0970 0.0435 October 0.0350 0.0600 0.0630 0.0970 0.0435 November 0.0350 0.0600 0.0630 0.0970 0.0435 December 0.0435 0.0350 0.0600 0.0630 0.0970 0.0630 0.0435 January 2015 0.0350 0.0600 0.0970 Long-Term Capital Gain\* \$ \$ \$ \$ \$0.0376 Current Distribution Rate\*\* 6.51% 6.64% 6.82% 5.96% 6.95%

Each Fund in this report seeks to pay regular monthly dividends out of its net investment income at a rate that reflects its past and projected net income performance. To permit each Fund to maintain a more stable monthly dividend, the Fund may pay dividends at a rate that may be more or less than the amount of net income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it will hold the excess in reserve as undistributed net investment income (UNII) as part of the Fund's net asset value. Conversely, if a Fund has cumulatively paid in dividends more than it has earned, the excess will constitute a negative UNII that will likewise be reflected in the Fund's net asset value. Each Fund will, over time, pay all its net investment income as dividends to shareholders.

As of January 31, 2015, all the Funds in this report had positive UNII balances, based upon our best estimate, for tax purposes. All of the Funds in this report had negative UNII balances for financial reporting purposes.

All monthly dividends paid by each Fund during the six months ended January 31, 2015, were paid from net investment income. If a portion of the Fund's monthly distributions was sourced from or comprised of

<sup>\*</sup> Distribution paid in December 2014.

<sup>\*\*</sup> Current distribution rate is based on the Fund's current annualized monthly distribution divided by the Fund's current market price. The Fund's monthly distributions to its shareholders may be comprised of ordinary income, net realized capital gains and, if at the end of the fiscal year the Fund's cumulative net ordinary income and net realized gains are less than the amount of the Fund's distributions, a return of capital for tax purposes.

elements other than net investment income, including capital gains and/or a return of capital, shareholders would have received a notice to that effect. For financial reporting purposes, the composition and per share amounts of each Fund's dividends for the reporting period are presented in this report's Statement of Changes in Net Assets and Financial Highlights, respectively. For income tax purposes, distribution information for each Fund as of its most recent tax year end is presented in Note 6 Income Tax Information within the Notes to Financial Statements of this report.

Nuveen Investments 10

#### **COMMON SHARE REPURCHASES**

During August 2014, the Funds' Board of Trustees reauthorized an open-market share repurchase program, allowing each Fund to repurchase an aggregate of up to approximately 10% of its outstanding shares.

As of January 31, 2015, and since the inception of the Funds' repurchase programs, the Funds have cumulatively repurchased and retired their common shares as shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Common Shares					
Cumulatively					
Repurchased and					
Retired	0	147,593	19,400	0	4,500,400
Common Shares					
Authorized for					
Repurchase	3,865,000	5,515,000	3,850,000	1,010,000	13,620,000
During the current repo	rting period, the	Funds repurcha	used and retired c	ommon shares at	t a weighted
average price per share	e and a weighted	d average discou	unt per common s	hare as shown ir	the
accompanying table.					

	N:	SL	JF	R	JR	O	JS	D	,	JQC
Common Shares Repurchased										
and Retired		0		0		0		0	14	14,208
Weighted Average Price Per Common Share Repurchased and Retired	\$	0	\$	0	\$	0	\$	0	\$	8.57
Weighted Average Discount Per Common Share Repurchased and Retired		0%		0%		0%		0%		13.77%

#### **COMMON SHARE EQUITY SHELF PROGRAMS**

During the reporting period, the following Funds were authorized to issue additional shares through their ongoing equity shelf programs. Under these programs, each Fund, subject to market conditions, may raise additional capital from time to time in varying amounts and offering methods at a net price or above the Fund's NAV per common share. Under the equity shelf programs, the Funds are authorized to issue the following number of additional common shares:

	JSD	JQC
Additional Common Shares Authorized	1,000,000	13,600,000

During the current reporting period, the Funds did not sell any common shares through their equity shelf programs.

As of November 30, 2014, the Funds' shelf offering registration statement are no longer effective. Therefore, the Funds may not issue additional common shares under their equity shelf programs until a new registration statement is effective.

#### OTHER COMMON SHARE INFORMATION

As of January 31, 2015, and during the current reporting period, the Funds' common share prices were trading at a premium/(discount) to their common share NAVs as shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Common Share NAV	\$ 7.24	\$ 12.12	\$12.19	\$ 18.69	\$ 10.01
Common Share Price	\$ 6.45	\$ 10.84	\$11.09	\$ 16.76	\$ 8.76
Premium/(Discount) to					
NAV	(10.91)%	(10.56)%	(9.02)%	(10.33)%	(12.49)%
6-Month Average Premium/(Discount) to					
NAV	(7.71)%	(9.02)% Nuveen Investments 11	(7.80)%	(9.81)%	(12.70)%

#### Risk

#### **Considerations**

Fund shares are not guaranteed or endorsed by any bank or other insured depository institution, and are not federally insured by the Federal Deposit Insurance Corporation. Shares of closed-end funds are subject to investment risks, including the possible loss of principal invested. Past performance is no guarantee of future results. Fund common shares are subject to a variety of risks, including:

**Investment, Market and Price Risk.** An investment in common shares is subject to investment risk, including the possible loss of the entire principal amount that you invest. Your investment in common shares represents an indirect investment in the corporate securities owned by the Funds, which generally trade in the over-the-counter markets. Shares of closed-end investment companies like the Funds frequently trade at a discount to their NAV. Your common shares at any point in time may be worth less than your original investment, even after taking into account the reinvestment of Fund dividends and distributions.

**Leverage Risk.** The Funds' use of leverage creates the possibility of higher volatility for the Funds' per share NAV, market price and distributions. Leverage risk can be introduced through regulatory leverage (issuing preferred shares or debt borrowings at the Fund level) or through certain derivative investments held in a Fund's portfolio. Leverage typically magnifies the total return of a Fund's portfolio, whether that return is positive or negative. The use of leverage creates an opportunity for increased common share net income, but there is no assurance that a Fund's leveraging strategy will be successful.

**Tax Risk.** The tax treatment of Fund distributions may be affected by new IRS interpretations of the Internal Revenue Code and future changes in tax laws and regulations.

**Issuer Credit Risk.** This is the risk that a security in a Fund's portfolio will fail to make dividend or interest payments when due.

**Illiquid Securities Risk.** This is the risk that a Fund may not be able to sell securities in its portfolio at the time or price desired by the Fund.

**Preferred Stock Risk.** Preferred stocks are subordinated to bonds and other debt instruments in a company's capital structure, and therefore are subject to greater credit risk.

**Call Risk or Prepayment Risk.** Issuers may exercise their option to prepay principal earlier than scheduled, forcing the Fund to reinvest in lower-yielding securities.

**Counterparty Risk.** To the extent that a Fund's derivative investments are purchased or sold in over-the-counter transactions, the Fund will be exposed to the risk that counter-parties to these transactions will be unable to meet their obligations.

**Non-Investment Grade or Below-Investment Grade Risk.** Investments in securities below investment grade quality are predominantly speculative and subject to greater volatility and risk of default.

**Non-U.S. Securities Risk.** Investments in non-U.S securities involve special risks not typically associated with domestic investments including currency risk and adverse political, social and economic development. These risks often are magnified in emerging markets.

Nuveen Investments 12

**Unrated Investment Risk.** In determining whether an unrated security is an appropriate investment for a Fund, the manager will consider information from industry sources, as well as its own quantitative and qualitative analysis, in making such a determination. However, such a determination by the manager is not the equivalent of a rating by a rating agency.

**Interest Rate Swaps Risk.** The risk that yields will move in the direction opposite to the direction anticipated by a Fund, which would cause a Fund to make payments to its counterparty in the transaction that could adversely affect the Fund's performance.

**Senior Loan Risk.** Senior loans, both secured and unsecured, may not be rated by a national rating agency at the time of investment, generally will not be registered with the Securities and Exchange Commission (SEC) and generally will not be listed on a securities exchange. In addition, the amount of public information available with respect to senior loans generally is less extensive than that available for more widely rated, registered and exchange-listed securities.

Risks from Unsecured Adjustable Rate Loans or Insufficient Collateral Securing Adjustable Rate Loans. Some of the adjustable rate loans in which a Fund may invest will be unsecured, thereby increasing the risk of loss to the Fund in the event of issuer default. Other adjustable rate loans may be secured by specific collateral, but there can be no assurance that liquidating this collateral would satisfy a borrower's obligation to the Fund in the event of borrower default, or that such collateral could be readily liquidated under such circumstances.

**Derivatives Strategy Risk.** Derivative securities, such as calls, puts, warrants, swaps and forwards, carry risks different from, and possibly greater than, the risks associated with the underlying investments.

**Interest Rate Risk.** Fixed-income securities such as bonds, preferred, convertible and other debt securities will decline in value if market interest rates rise.

**Reinvestment Risk.** If market interest rates decline, income earned from a Fund's portfolio may be reinvested at rates below that of the original investment that generated the income.

Nuveen Investments

#### **NSL**

#### **Nuveen Senior Income Fund**

#### Performance Overview and Holding Summaries as of January 31, 2015

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

#### Average Annual Total Returns as of January 31, 2015

	Cumulative 6-Month	1-Year	Average Annual 5-Year	10-Year
NSL at Common Share	(2.22)			
NAV	(0.80)%	1.37%	8.66%	6.05%
NSL at Common Share				
Price	(4.64)%	(4.20)%	5.04%	3.76%
Barclays U.S. Aggregate				
Bond Index	4.36%	6.61%	4.57%	4.86%
CSFB Leveraged Loan				
Index	(0.40)%	1.60%	5.50%	4.68%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

#### **Common Share Price Performance Weekly Closing Price**

Nuveen Investments

14

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

#### **Fund Allocation**

#### (% of net assets)

Variable Rate Senior Loan Interests	131.1%
Common Stocks	1.9%
\$25 Par (or similar) Retail Preferred	0.0%
Convertible Bonds	0.3%
Corporate Bonds	19.2%
Long-Term Investments	152.5%
Short-Term Investments	7.5%
Other Assets Less Liabilities	0.9%
Net Assets Plus Borrowings and	
VRTP Shares, at Liquidation Value	160.9%
Borrowings	(40.2)%
VRTP Shares, at Liquidation Value	(20.7)%
Net Assets	100%
Top Five Issuers	

### (% of total long-term investments)

Tribune Company	3.7%
Albertsons LLC	3.6%
Clear Channel Communications, Inc.	3.4%
Dell, Inc.	2.1%
US Foods, Inc.	1.9%

### **Portfolio Composition**

#### (% of total investments)

Media	14.6%
Software	6.7%
Pharmaceuticals	5.6%
Food Products	5.3%
Hotels, Restaurants & Leisure	5.0%
Food & Staples Retailing	4.8%
Diversified Telecommunication	
Services	4.6%
Health Care Providers & Services	4.5%

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

Total	4.7% <b>100%</b>
Short-Term Investments	10.170
Other	19.1%
Insurance	1.6%
Automobiles	1.7%
Chemicals	1.8%
Computers & Peripherals	2.0%
Commercial Services & Supplies	2.1%
Wireless Telecommunication Services	2.2%
Airlines	2.4%
Equipment	3.2%
Semiconductors & Semiconductor	
Health Care Equipment & Supplies	4.0%
Diversified Consumer Services	4.1%

### **Credit Quality**

### (% of total long-term fixed income investments)

BBB	4.7%
BB or Lower	93.9%
N/R (not rated)	1.4%
Total	100%
	Nuveen Investments
	15

#### **JFR**

### **Nuveen Floating Rate Income Fund**

#### Performance Overview and Holding Summaries as of January 31, 2015

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

#### Average Annual Total Returns as of January 31, 2015

	Cumulative	4 V	Average Annual	40 V
	6-Month	1-Year	5-Year	10-Year
JFR at Common Share				
NAV	(0.88)%	1.06%	8.34%	5.72%
JFR at Common Share				
Price	(4.48)%	(4.28)%	7.28%	4.81%
Barclays U.S. Aggregate				
Bond Index	4.36%	6.61%	4.57%	4.86%
CSFB Leveraged Loan				
Index	(0.40)%	1.60%	5.50%	4.68%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

#### **Common Share Price Performance Weekly Closing Price**

Nuveen Investments

16

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

#### **Fund Allocation**

#### (% of net assets)

Variable Rate Senior Loan Interests	125.2%
Common Stocks	2.1%
\$25 Par (or similar) Retail Preferred	0.2%
Convertible Bonds	0.3%
Corporate Bonds	18.5%
Asset-Backed Securities	5.7%
Investment Companies	1.6%
Long-Term Investments	153.6%
Short-Term Investments	6.5%
Other Assets Less Liabilities	1.1%
Net Assets Plus Borrowings and	
VRTP Shares, at Liquidation Value	161.2%
Borrowings	(40.4)%
VRTP Shares, at Liquidation Value	(20.8)%
Net Assets	100%
Top Five Issuers	

#### (% of total long-term investments)

Tribune Company	3.4%
Albertsons LLC	3.2%
Clear Channel Communications, Inc.	3.1%
Dell, Inc.	1.7%
Univision Communications, Inc.	1.7%
Portfolio Composition	

#### (% of total investments)

Media	15.3%
Software	6.4%
Diversified Telecommunication	
Services	5.4%
Health Care Providers & Services	4.9%
Pharmaceuticals	4.4%
Food & Staples Retailing	4.4%

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

Food Products	4.2%
Diversified Consumer Services	3.9%
Hotels, Restaurants & Leisure	3.9%
Health Care Equipment & Supplies	3.1%
Wireless Telecommunication Services	3.1%
Semiconductors & Semiconductor	
Equipment	2.9%
Airlines	2.1%
Commercial Services & Supplies	1.9%
Automobiles	1.8%
Chemicals	1.7%
Computers & Peripherals	1.7%
Oil, Gas & Consumable Fuels	1.5%
Asset-Backed Securities	3.5%
Investment Companies	1.0%
Other	18.8%
Short-Term Investments	4.1%
Total	100%

### **Credit Quality**

### (% of total long-term fixed income investments)

	Nuveen Investments
Total	100%
N/R (not rated)	2.0%
BB or Lower	93.5%
BBB	4.5%

#### **JRO**

### **Nuveen Floating Rate Income Opportunity Fund**

#### Performance Overview and Holding Summaries as of January 31, 2015

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

#### Average Annual Total Returns as of January 31, 2015

	Cumulative		Average Annual	
	6-Month	1-Year	5-Year	10-Year
JRO at Common Share				
NAV	(0.89)%	1.49%	9.24%	6.47%
JRO at Common Share				
Price	(7.55)%	(2.26)%	7.42%	5.43%
Barclays U.S. Aggregate				
Bond Index	4.36%	6.61%	4.57%	4.86%
CSFB Leveraged Loan				
Index	(0.40)%	1.60%	5.50%	4.68%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

#### **Common Share Price Performance Weekly Closing Price**

Nuveen Investments

18

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

#### **Fund Allocation**

#### (% of net assets)

Variable Rate Senior Loan Interests	126.0%
Common Stocks	2.6%
\$25 Par (or similar) Retail Preferred	0.1%
Convertible Bonds	0.3%
Corporate Bonds	21.1%
Asset-Backed Securities	5.4%
Long-Term Investments	155.5%
Short-Term Investments	3.7%
Other Assets Less Liabilities	2.0%
Net Assets Plus Borrowings and	
VRTP Shares, at Liquidation Value	161.2%
Borrowings	(40.3)%
VRTP Shares, at Liquidation Value	(20.9)%
Net Assets	100%
Top Five Issuers	

## (% of total long-term investments)

Tribune Company	3.9%
Clear Channel Communications, Inc.	3.7%
Albertsons LLC	3.0%
US Foods, Inc.	1.9%
Dell, Inc.	1.8%
Portfolio Composition	

#### (% of total investments)

Media	16.9%
Software	7.3%
Diversified Telecommunication	
Services	5.0%
Food Products	4.6%
Pharmaceuticals	4.6%
Diversified Consumer Services	4.5%
Health Care Providers & Services	4.4%

Food & Staples Retailing	4.2%
Hotels, Restaurants & Leisure	3.8%
Wireless Telecommunication Services	3.2%
Health Care Equipment & Supplies	3.1%
Semiconductors & Semiconductor	
Equipment	2.9%
Automobiles	2.2%
Airlines	2.2%
Commercial Services & Supplies	1.9%
Real Estate Investment Trust	1.7%
Computers & Peripherals	1.7%
Communications Equipment	1.6%
Asset-Backed Securities	3.4%
Other	18.5%
Short-Term Investments	2.3%
Total	100%
Credit Quality	

### (% of total long-term fixed income investments)

BBB	4.3%
BB or Lower	94.8%
N/R (not rated)	2.0%
Total	100%
	Nuveen Investments
	19

#### **JSD**

#### **Nuveen Short Duration Credit Opportunities Fund**

#### Performance Overview and Holding Summaries as of January 31, 2015

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

#### Average Annual Total Returns as of January 31, 2015

	Cumulative	Average Annual	
		_	Since
	6-Month	1-Year	Inception <sup>1</sup>
JSD at Common Share NAV	(0.89)%	1.14%	7.32%
JSD at Common Share Price	(4.52)%	(3.61)%	3.21%
Barclays U.S. Aggregate Bond			
Index	4.36%	6.61%	4.12%
CSFB Leveraged Loan Index	(0.40)%	1.60%	4.39%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

#### **Common Share Price Performance Weekly Closing Price**

Nuveen Investments 20

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

#### **Fund Allocation**

#### (% of net assets)

Variable Rate Senior Loan Interests	120.7%
Common Stocks	0.5%
Corporate Bonds	19.1%
Long-Term Investments	140.3%
Short-Term Investments	2.8%
Other Assets Less Liabilities	2.1%
Net Assets Plus Borrowings	145.2%
Borrowings	(45.2)%
Net Assets	100%
Top Five Issuers	

#### (% of total long-term investments)<sup>2</sup>

Albertsons LLC	4.3%
Clear Channel Communications, Inc.	3.3%
Valeant Pharmaceuticals	
International, Inc.	2.6%
Delta Air Lines, Inc.	2.3%
Dell, Inc.	1.9%
Portfolio Composition	

### (% of total investments)<sup>2</sup>

Media	10.2%
Software	8.5%
Pharmaceuticals	6.8%
Health Care Providers & Services	6.1%
Food & Staples Retailing	5.6%
Diversified Telecommunication	
Services	5.2%
Hotels, Restaurants & Leisure	4.7%
Health Care Equipment & Supplies	4.5%
Diversified Consumer Services	4.3%
Airlines	3.6%
Food Products	3.4%
Health Care Equipment & Supplies Diversified Consumer Services Airlines	4.5% 4.3% 3.6%

Wireless Telecommunication Services	2.9%
Commercial Services & Supplies	2.4%
Internet Software & Services	2.3%
Oil, Gas & Consumable Fuels	2.1%
Leisure Equipment & Products	1.9%
IT Services	1.9%
Computers & Peripherals	1.8%
Other	19.8%
Short-Term Investments	2.0%
Total	100%

# **Credit Quality**

## (% of total long-term fixed income investments)

BBB	4.7%
BB or Lower	94.8%
N/R (not rated)	0.5%
Total	100%

<sup>1</sup> Since inception returns are from 5/25/11.

### 2 Excluding investments in derivatives.

Nuveen Investments

2

#### **JQC**

#### **Nuveen Credit Strategies Income Fund**

#### Performance Overview and Holding Summaries as of January 31, 2015

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

#### Average Annual Total Returns as of January 31, 2015

	Cumulative		Average Annual	
	6-Month	1-Year	5-Year	10-Year
JQC at Common Share				
NAV	0.21%	3.15%	10.02%	4.06%
JQC at Common Share				
Price	(0.31)%	(1.97)%	11.53%	4.45%
CSFB Leveraged Loan		· ·		
Index	(0.40)%	1.60%	5.50%	4.68%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

#### **Common Share Price Performance Weekly Closing Price**

Nuveen Investments

22

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

#### **Fund Allocation**

#### (% of net assets)

Variable Rate Senior Loan Interests	104.6%
Common Stocks	4.2%
Corporate Bonds	30.7%
Structured Notes	1.0%
Long-Term Investments	140.5%
Short-Term Investments	3.0%
Other Assets Less Liabilities	1.2%
Net Assets Plus Borrowings	144.7%
Borrowings	(44.7)%
Net Assets	100%
Top Five Issuers	

#### (% of total long-term investments)

Clear Channel Communications, Inc.	2.4%
Sprint Corporation	2.2%
US Foods, Inc.	2.2%
Albertsons LLC	2.2%
BMC Software, Inc.	2.2%
Portfolio Composition	

#### (% of total investments)

Software	11.1%
Media	10.5%
Diversified Telecommunication	
Services	6.2%
Health Care Equipment & Supplies	6.2%
Pharmaceuticals	6.0%
Hotels, Restaurants & Leisure	4.7%
Food Products	4.0%
Semiconductors & Semiconductor	
Equipment	3.7%
Diversified Consumer Services	3.7%
Wireless Telecommunication Services	3.6%

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

Health Care Providers & Services	3.5%
Food & Staples Retailing	3.4%
Chemicals	3.2%
Real Estate Investment Trust	2.5%
Commercial Services & Supplies	2.5%
Internet Software & Services	2.5%
Other	19.9%
Structured Notes	0.7%
Short-Term Investments	2.1%
Total	100%
Credit Quality	

## Credit Quality

# (% of total long-term fixed income investments)

BBB	4.5%
BB or Lower	95.5%
Total	100%
	Nuveen Investments
	23

#### Shareholder

#### **Meeting Report**

A special meeting of shareholders was held in the offices of Nuveen Investments on August 5, 2014 for NSL, JFR, JRO, JSD and JQC; at this meeting the shareholders were asked to vote to approve a new investment management agreement, to approve a new sub-advisory agreement and to elect Board Members.

	NSL	JFR	JRO	JSD	JQC
	Common	Common	Common	Common	Common
	Shares	Shares	Shares	Shares	Shares
To approve	a new investme	nt management agi			
For	21,739,685	27,183,242	16,799,844	4,161,139	63,551,964
Against	494,811	652,118	514,856	89,073	2,314,415
Abstain	561,637	545,086	514,132	98,430	1,768,632
Broker					
Non-Votes	5,345,388	9,066,259	6,080,764	1,397,300	16,010,718
Total	28,141,521	37,446,705	23,909,596	5,745,942	83,645,729
To approve	a new sub-advis	sory agreement			
For	21,656,145	27,103,208	16,725,876	4,139,050	63,261,187
Against	575,621	691,056	556,123	101,520	2,468,239
Abstain	564,367	586,182	546,833	108,072	1,905,585
Broker					
Non-Votes	5,345,388	9,066,259	6,080,764	1,397,300	16,010,718
Total	28,141,521	37,446,705	23,909,596	5,745,942	83,645,729
Approval of	f the Board Mem	bers was reached a	as follows:		
William Ada	ms IV				
For	27,410,521	36,230,552	22,529,695	5,581,789	
Withhold	731,000	1,216,153	1,379,901	164,153	
Total	28,141,521	37,446,705	23,909,596	5,745,942	
John K. Nels	son				
For	27,395,214	36,211,336	22,531,034	5,581,789	
Withhold	746,307	1,235,369	1,378,562	164,153	
Total	28,141,521	37,446,705	23,909,596	5,745,942	
Thomas S. S	Schreier, Jr.				
For	27,387,368	36,191,548	22,502,476	5,574,905	79,683,221
Withhold	754,153	1,255,157	1,407,120	171,037	3,962,508
Total	28,141,521	37,446,705	23,909,596	5,745,942	83,645,729
		Nuve	een Investments		
			24		

NSL
Nuveen Senior Income Fund

Portfolio of Investments January 31, 2015 (Unaudited)

Principal				Maturity	Ratings	
Amo	ount (000)	• • • • •	Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTME				
		VARIABLE RATE SENIO	OR LOAN INTERES	STS 131.1°	% (81.9% of ⊺	Total Investments)
		(4) Aerospace & Defense	1.2% (0.8% of Tot	al Investme	nte\	
		B/E Aerospace, Inc.,	1.2 /6 (0.0 /6 01 10)	iai iiivesiiiie	1113)	
\$	1,950	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 1,955,021
Ť	.,000	Sequa Corporation,		,,		Ψ .,σσσ,σ=.
	1,470	Term Loan B	5.250%	6/19/17	В	1,416,712
		Total Aerospace &				
	3,420	Defense				3,371,733
		Airlines 3.8% (2.4% of	Total Investment	s)		
		American Airlines, Inc.,	4.05004			
	2,000	Term Loan B, First Lien	4.250%	10/08/21	BB	2,007,084
	1 470	American Airlines, Inc., Term Loan	2.7500/	6/07/10	BB	1 460 554
	1,470	Delta Air Lines, Inc.,	3.750%	6/27/19	DD	1,462,554
	3,915	Term Loan B1	3.250%	10/18/18	BBB	3,880,208
	0,010	Delta Air Lines, Inc.,	0.20070	10/10/10		0,000,200
	980	Term Loan B2	2.417%	4/18/16	BBB	975,958
		US Airways, Inc., Term				,
	2,475	Loan B1	3.500%	5/23/19	BB	2,450,559
	10,840	Total Airlines				10,776,363
		•	7% of Total Invest	ments)		
		Chrysler Group LLC,				
	3,474	Tranche B, Term Loan	3.250%	12/31/18	BB+	3,458,552
	0.041	Formula One Group,	4.7500/	7/20/21	D	2 241 517
	3,341	Term Loan, First Lien Formula One Group,	4.750%	7/30/21	В	3,241,517
	1,000	Term Loan, Second Lien	7.750%	7/29/22	CCC+	973,750
	7,815	Total Automobiles	7.75070	1/25/22	000+	7,673,819
	.,	Building Products 1.1	% (0.7% of Total I	nvestments	)	.,
		Gates Global LLC, Term	,			
	1,596	Loan	4.250%	7/03/21	B+	1,563,225
		Quikrete Holdings, Inc.,				
	1,418	Term Loan, First Lien	4.000%	9/28/20	B+	1,402,775
	3,014	Total Building Products	(0.00) . ( T			2,966,000
		Capital Markets 0.5%	(U.3% of Total Inve	estments)		
	1 /01	Guggenheim Partners	4.250%	7/22/20	N/R	1 470 200
	1,481	LLC, Initial Term Loan  Chemicals 2.8% (1.8%)	4.250%  of Total Investme		IN/ IN	1,479,398
	1,867	Onemicais 2.0 /0 (1.0 /0	3.750%	5/04/18	BB	1,821,022
	1,007		5.75076	3/3/1/10		1,021,022

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	Ineos US Finance LLC, Cash Dollar, Term Loan				
	Mineral Technologies,				
	Inc., Term Loan B, First				
3,759	Lien	4.000%	5/07/21	BB	3,736,487
3,1 33	PQ Corporation, Term	11000,0	0,01,21		0,100,101
980	Loan B	4.000%	8/07/17	B+	966,280
1,421	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,375,552
8,027	Total Chemicals				7,899,341
	Commercial Services & Su Education Management LLC, Tranche A, Term				ts)
130	Loan	5.500%	7/02/20	N/R	122,988
	Education Management LLC, Tranche B, Term				
217	Loan	8.500%	7/02/20	N/R	179,629
486	HMH Holdings, Inc., Term Loan, First Lien iQor US, Inc., Term	4.250%	5/22/18	B1	484,427
2,409	Loan, First Lien	6.000%	4/01/21	В	2,258,871
750	iQor US, Inc., Term Loan, Second Lien	9.750%	4/01/22	CCC+	691,875
	Millennium Laboratories, Inc., Tranche B, Term				
4,975	Loan	5.250%	4/16/21	B+	4,964,637
8,967	Total Commercial Services & Supplies				8,702,427
	Communications Equipme	nt 1.3% (0.8	% of Total In	vestments)	
3,207	Avaya, Inc., Term Loan B3	4.668%	10/26/17	B1	3,072,920
494	Avaya, Inc., Term Loan B6	6.500%	3/31/18	B1	483,972
3,701	Total Communications Equipment				3,556,892
	Computers & Peripherals		of Total Inves		
8,888	Dell, Inc., Term Loan B	4.500% Nuveen Investm 25	4/29/20 ents	BBB	8,904,857

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Containers & Packaging	0.5% (0.3% of	Total Investi	ments)	
	BWAY Holding				
	Company, Term Loan B,				
\$ 1,294	First Lien	5.500%	8/14/20	B2	\$ 1,294,039
	Diversified Consumer Ser	vices 6.2% (3.	.9% of Total	Investments)	
	Cengage Learning				
3,348	Acquisitions, Inc., Exit Term Loan	7.000%	3/31/20	B+	3,332,353
3,340	Harland Clarke Holdings	7.000 /6	3/31/20	D+	3,332,333
	Corporation, Term Loan				
2,940	B3	7.000%	5/22/18	B+	2,963,169
_, -,	Hilton Hotels				_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	Corporation, Term Loan				
6,344	B2	3.500%	10/25/20	BB+	6,279,588
	Laureate Education,				
1,336	Inc., Term Loan B	5.000%	6/15/18	В	1,259,277
	New Albertson's, Inc.,				
1,765	Term Loan	4.750%	6/24/21	Ba3	1,745,836
1.074	ServiceMaster	4.0E00/	7/01/21	р.	1 051 500
1,674	Company, Term Loan Total Diversified	4.250%	7/01/21	B+	1,651,520
17,407	Consumer Services				17,231,743
17,107	Diversified Financial Serv	ices 1.7% (1.1	% of Total I	nvestments)	17,201,710
	Home Loan Servicing	111 /0 (111	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,	
	Solutions, Ltd., Term				
1,970	Loan B	4.500%	6/26/20	B+	1,849,928
	Ocwen Financial				
	Corporation, Term Loan				
141	В	5.000%	2/15/18	B+	132,692
1,956	RCS Capital, Term Loan	6.500%	4/29/19	В	1,882,814
1 000	TransFirst, Inc., Term	E E000/	11/10/01	В	1 000 010
1,000	Loan, First Lien Total Diversified	5.500%	11/12/21	В	1,000,313
5,067	Financial Services				4,865,747
3,007	Diversified Telecommunic	cation Services	5.8% (3.6%	6 of Total Inve	
	Greeneden U.S.		0.070 (0107		
	Holdings II LLC, Term				
863	Loan B	4.000%	2/08/20	В	846,993
	Level 3 Financing, Inc.,				
2,000	Term Loan B, First Lien	4.500%	1/31/22	BB	2,005,416
	Level 3 Financing, Inc.,	4.000=1	0/0////		
1,667	Term Loan, Tranche B3	4.000%	8/01/19	BB	1,657,292
E0.4	Presidio, Inc., Term	F 0000/	0/01/17	р.	E70 401
584 995	Loan B	5.000% 3.250%	3/31/17	B+ BB	579,421
990		ა.∠ას%	3/24/21	DD	979,868

		_			
	SBA Communication,				
	Incremental Term Loan,				
	Tranche B1				
0.	TelX Group, Inc., Initial	4.5000/	4/00/00	D4	004.044
9:	75 Term Loan, First Lien TelX Group, Inc., Initial	4.500%	4/09/20	B1	981,941
5	Term Loan, Second Lien	7.500%	4/09/21	CCC	489,688
J.	WideOpenWest Finance	7.00070	1,00,21		100,000
3,9	•	4.750%	4/01/19	Ba3	3,887,585
	Ziggo N.V., Term Loan				
1,8		3.500%	1/15/22	BB	1,804,859
4 40	Ziggo N.V., Term Loan	2 5000/	1/15/00	DD	1 160 005
1,19	91 B2 Ziggo N.V., Term Loan	3.500%	1/15/22	BB	1,163,085
1,9		3.500%	1/15/22	BB	1,912,860
1,0	Total Diversified	0.00070	1,10,22	55	1,012,000
	Telecommunication				
16,5					16,309,008
	Electronic Equipment, Ins	struments & Co	omponents	0.6% (0.4% (	of Total Investments)
	SMART Modular				
1,5	Technologies, Inc., Term  33 Loan B	8.250%	8/26/17	В	1,567,128
1,0	Energy Equipment & Serv				
	Drill Rigs Holdings, Inc.,	(0		,	
2,5	32 Tranche B1, Term Loan	6.000%	3/31/21	B+	1,973,568
	Dynamic Energy				
0	Services International	0.5000/	0/00/10	NI/D	0.40,000
3:	56 LLC, Term Loan Offshore Group	9.500%	3/06/18	N/R	340,332
	Investment Limited,				
1,0	•	5.000%	10/25/17	В	742,466
	Pacific Drilling S.A.,				
1,0		4.500%	6/03/18	B+	844,781
4.0	Total Energy Equipment				0.004.447
4,9	91 & Services Food & Staples Retailing	7.7% (4.8% o	f Total Inve	etmonte)	3,901,147
	Albertsons LLC, Term	1.1 /0 (7.0 /0 0	ı iolai ilive:	striicilis <i>j</i>	
2,4	The state of the s	4.750%	3/21/19	BB	2,477,976
	Albertsons LLC, Term				
12,0		5.500%	8/25/21	BB	11,996,664
4.0	Albertsons LLC, Term	F F000/	0/05/04	DD	000 700
1,0	DO Loan B4, First Lien BJ's Wholesale Club,	5.500%	8/25/21	BB	999,722
	Inc., Replacement Loan,				
2,3		4.500%	9/26/19	В	2,338,787
_,•	BJ's Wholesale Club,	222,3			, ,
	Inc., Replacement Loan,				
2,0		8.500%	3/26/20	CCC	1,970,416
	Rite Aid Corporation,				
7	Tranche 2, Term Loan, Second Lien	4.875%	6/21/21	B+	751,875
7 :	DO OCCUITA LICIT	7.075/0	0/21/21	D+	131,013

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	Supervalu, Inc., New				
981	Term Loan	4.500%	3/21/19	BB	974,517
21,578	Total Food & Staples Retailing				21,509,957
	Food Products 8.5% (5.3	3% of Total Inv	estments)		
5,276	H.J Heinz Company, Term Loan B2	3.500%	6/05/20	BB+	5,274,998
	Hearthside Group Holdings, Term Loan,				
995	First Lien	4.500%	6/02/21	B1	992,512
4,000	Jacobs Douwe Egberts, Term Loan B	3.500%	7/23/21	BB	3,958,332
2,175	Pinnacle Foods Finance LLC, Term Loan G	3.000%	4/29/20	BB+	2,126,846
8,025	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B2	8,010,266
3,500	Wilton Products, Inc., Tranche B, Term Loan	7.500%	8/30/18	В	3,298,920
23,971	Total Food Products	Nuveen Investm 26	ents		23,661,874

Pri	ncipal			Maturity	Ratings	
Amou	unt (000)		Coupon (4)	(2)	(3)	Value
		Health Care Equipment 8	Supplies 3.89	% (2.4% of To	otal Investme	nts)
		Ardent Medical				
\$	1,287	Services, Inc., Term Loan, First Lien	6.750%	7/02/18	B+	\$ 1,290,222
Ψ	1,207	Ardent Medical	0.73078	7/02/10	DŦ	Ψ 1,290,222
		Services, Inc., Term				
	714	Loan, Second Lien	11.000%	1/02/19	CCC+	715,625
		CareCore National LLC,				
	997	Term Loan	5.500%	3/05/21	В	996,241
	1 007	ConvaTec, Inc., Dollar	4.0000/	10/00/10	D-0	1 007 070
	1,007	Term Loan Kinetic Concepts, Inc.,	4.000%	12/22/16	Ba3	1,007,370
	2,117	Term Loan D1	4.000%	5/04/18	BB	2,097,325
	2,117	Onex Carestream	4.00070	3/0-1/10	00	2,007,020
		Finance LP, Term Loan,				
	3,589	First Lien	5.000%	6/07/19	B+	3,588,862
		Onex Carestream				
	070	Finance LP, Term Loan,	0.5000/	10/07/10	5	007.470
	973	Second Lien Total Health Care	9.500%	12/07/19	В	967,172
4	10,684	Equipment & Supplies				10,662,817
	10,004	Health Care Providers &	Services 5.1%	(3.2% of Tot	al Investment	
		BioScrip, Inc., Delayed	00111000	(0.2 /0 0. 100		,
	313	Draw, Term Loan	6.500%	7/31/20	B1	312,991
		BioScrip, Inc., Initial			_	
	522	Term Loan B	6.500%	7/31/20	B1	521,652
		Community Health				
	1,500	Systems, Inc., Term Loan D	4.250%	1/27/21	BB	1,501,356
	1,500	Community Health	4.20070	1/2//21		1,501,650
		Systems, Inc., Term				
	6	Loan E	3.486%	1/25/17	BB	5,674
		DaVita HealthCare				
	0.04.4	Partners, Inc., Tranche	0.5000/	0/04/04	Dad	0.000.001
	2,314	B, Term Loan Drumm Investors LLC,	3.500%	6/24/21	Ba1	2,306,381
	3,679	Term Loan	6.750%	5/04/18	В	3,703,217
	0,075	Genesis Healthcare	0.7 00 70	3/0-1/10		0,700,217
	578	LLC, Term Loan	10.000%	12/04/17	В	606,985
		Heartland Dental Care,				
		Inc., Term Loan, First				
	980	Lien	5.500%	12/21/18	B1	970,227
		Heartland Dental Care,				
	500	Inc., Term Loan, Second Lien	9.750%	6/21/19	CCC+	496,562
	300	LHP Operations Co.	0.70076	U/ E 1/ 13	000+	700,002
	868	LLC, Term Loan B	9.000%	7/03/18	В	838,029
	540	·	4.250%	1/31/21	B+	532,818

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	Nietiewel Meister				
	National Mentor Holdings, Inc., Term				
	Loan B				
	One Call Care				
1,976	Management, Inc., Term Loan B	5.000%	11/27/20	B1	1,957,115
1,970	Skilled Healthcare	3.000 /8	11/27/20	ы	1,907,110
490	Group, Inc., Term Loan	7.000%	4/09/16	В	490,298
	Total Health Care				
14,266	Providers & Services				14,243,305
	Health Care Technology	0.8% (0.5% of	Total Investi	ments)	
	Catalent Pharma Solutions, Inc., Term				
2,338	Loan	4.250%	5/20/21	BB	2,334,744
2,000	Hotels, Restaurants & Lei				2,001,711
	Burger King	`		,	
	Corporation, Term Loan				
5,278	B, First Lien	4.500%	12/12/21	B+	5,289,737
3,584	CCM Merger, Inc., Term Loan B	4.500%	8/08/21	B+	2 577 100
3,304	CityCenter Holdings	4.500%	0/00/21	D+	3,577,189
2,955	LLC, Term Loan	4.250%	10/16/20	BB	2,943,290
,	Extended Stay America,				, ,
550	Inc., Term Loan	5.000%	6/24/19	B+	552,750
	Intrawest Resorts				
1,672	Holdings, Inc., Initial Term Loan	5.500%	12/09/20	B+	1 671 550
1,072	MGM Resorts	5.500%	12/09/20	D+	1,671,558
	International, Term				
1,470	Loan B	3.500%	12/20/19	BB	1,449,420
	Scientific Games				
4 000	Corporation, Term Loan	0.0000/	10/01/01	<b>D</b> D	000.075
1,000	B2 Scientific Games	6.000%	10/01/21	BB	989,375
1,980	Corporation, Term Loan	6.000%	10/18/20	BB	1,959,374
1,000	Seaworld Parks and	0.00070	10/10/20		1,000,071
	Entertainment, Inc.,				
916	Term Loan B2	3.000%	5/14/20	BB	874,469
1 000	Station Casino LLC,	4.0500/	0/00/00	Б	4 070 450
1,903	Term Loan B Total Hotels,	4.250%	3/02/20	B+	1,878,456
21,308	Restaurants & Leisure				21,185,618
= :,555		% (0.1% of Tot	al Investmen	ıts)	= : , : 30, 0 : 0
	Serta Simmons			-	
	Holdings LLC, Term		10/01/15	Б	
458	Loan	4.250%	10/01/19	B+	454,424
	Industrial Conglomerates Brand Energy &	0.5% (0.3% c	n Total Inves	sunents)	
	Infrastructure Services,				
1,382	Inc., Initial Term Loan	4.750%	11/26/20	B1	1,307,009
		Total Investme	ents)		

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-0	SRS
---	-----

		Alliant Holdings I LLC, Delayed Draw, Term				
	191	Loan, WI/DD	TBD	TBD	B+	190,772
	809	Alliant Holdings I LLC, Incremental Term Loan, WI/DD	TBD	TBD	B+	807,978
	009	Alliant Holdings I LLC,	וטט	טטו	D+	007,970
		Initial Term Loan B, First				
	735	Lien	4.250%	12/20/19	B+	724,359
		Hub International Holdings, Inc., Initial				
2	,718	Term Loan	4.250%	10/02/20	B1	2,640,813
		USI Holdings Corporation, Initial Term				
2	,945	Loan	4.250%	12/27/19	B1	2,904,725
7	',398	Total Insurance				7,268,647
		<b>Internet &amp; Catalog Retail</b>	1.1% (0.7% of	Total Investr	nents)	
		Travelport LLC, Term				
3	3,000	Loan B, First Lien	6.000%	9/02/21	B2	3,008,250
			Nuveen Investment 27	nts		

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

	incipal			Maturity	Ratings	
Amo	ount (000)	• • • •	Coupon (4)	(2)	(3)	Value
		Internet Software & Service	es 1.6% (1.0°	% of Total Inv	vestments)	
φ	404	Sabre Inc., Term Loan B2	4 5000/	0/10/10	Do2	<b>ተ 400 000</b>
\$	494 116	Sabre Inc., Term Loan C	4.500% 4.000%	2/19/19 2/19/18	Ba3 Ba3	\$ 489,923 114,289
	735	Sabre Inc., Term Loan	4.000%	2/19/18	Ba3	725,353
	700	Tibco Software, Inc.,	4.000 /6	2/10/13	Бао	720,000
	3,333	Term Loan B	6.500%	11/25/20	B1	3,266,667
	0,000	Total Internet Software	0.00070	, ,		0,=00,001
	4,678	& Services				4,596,232
		IT Services 1.7% (1.0% of	<b>Total Investn</b>	nents)		
		EIG Investors Corp.,				
	3,291	Term Loan	5.000%	11/09/19	В	3,291,225
		VFH Parent LLC, New				
	285	Term Loan	5.750%	11/08/19	N/R	284,139
	4 400	Zayo Group LLC, Term	4.0000/	7/00/40	D4	1 001 151
	1,100 4,676	Loan B Total IT Services	4.000%	7/02/19	B1	1,091,154
	4,070	Leisure Equipment & Produ	icte 1 9% /1	1% of Total	Invoctments)	4,666,518
		24 Hour Fitness	1.0 /6 (1	. i /8 Oi TOlai	iiivestiiieiits)	)
		Worldwide, Inc., Term				
	1,514	Loan B	4.750%	5/28/21	Ba3	1,469,065
	, -	Bombardier				,,
		Recreational Products,				
	2,017	Inc., Term Loan	4.000%	1/30/19	BB+	1,975,959
		Equinox Holdings, Inc.,				
		New Initial Term Loan,				
	1,179	First Lien	5.000%	1/31/20	B1	1,171,670
		Four Seasons Holdings,				
	500	Inc., Term Loan, Second Lien	6.250%	12/27/20	В	500,625
	500	Total Leisure Equipment	0.250 /6	12/21/20	Ь	500,025
	5,210	& Products				5,117,319
	0,210	Machinery 1.2% (0.8% of	Total Investm	ents)		0,117,010
		Doosan Infracore		,		
		International, Inc., Term				
	2,907	Loan	4.500%	5/27/21	BB	2,907,244
		Rexnord LLC, Term				
	501	Loan B	4.000%	8/21/20	BB	492,681
	3,408	Total Machinery				3,399,925
	710	Media 17.9% (11.2% of To			D1	715 101
	713	Acosta, Inc., Term Loan	5.000%	9/26/21	B1	715,121
		Advantage Sales & Marketing, Inc., Delayed				
	42	Draw, Term Loan	4.250%	7/23/21	B1	41,446
	1,255	Diam, roilli Louii	4.250%	7/25/21	B1	1,243,379
	.,_55		50 /6	. / = 0/ = 1		1,= 10,070

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	Advantage Sales & Marketing, Inc., Term Loan, First Lien				
950	Advantage Sales & Marketing, Inc., Term Loan, Second Lien	7.500%	7/25/22	CCC+	933,375
	Affinion Group Holdings, Inc., Initial Term Loan,				
814	Second Lien Affinion Group Holdings, Inc., Term Loan, First	8.500%	10/31/18	B3	705,286
579	Lien Catalina Marketing	6.750%	4/30/18	B1	542,913
1,493	Corporation, Term Loan, First Lien	4.500%	4/09/21	B+	1,426,270
1,000	Catalina Marketing Corporation, Term Loan, Second Lien	7.750%	4/11/22	CCC+	906,667
1,000	Clear Channel Communications, Inc.,	1.13070	T/ 1 1/ <i>LL</i>	0007	500,007
763	Tranche D, Term Loan Clear Channel Communications,	6.921%	1/30/19	CCC+	713,225
2,111	Inc.,Term Loan E Cumulus Media, Inc.,	7.671%	7/30/19	CCC+	2,001,408
6,205	Term Loan B Emerald Expositions	4.250%	12/23/20	B+	6,077,240
1,310	Holdings, Inc., Term Loan, First Lien	4.750%	6/17/20	ВВ	1,296,986
445	Gray Television, Inc., Initial Term Loan IMG Worldwide, Inc.,	3.750%	6/13/21	ВВ	440,142
995	First Lien Interactive Data	5.250%	5/06/21	B1	974,790
2,239	Corporation, Term Loan B McGraw-Hill Education	4.750%	5/02/21	B+	2,235,253
1,682	Holdings LLC, Refinancing Term Loan	5.750%	3/22/19	B+	1,683,434
236	Media General, Inc., Delayed Draw, Term Loan	4.250%	7/31/20	BB+	235,283
	Mediacom Broadband LLC, Tranche G, Term				
978	Loan Numericable Group	4.000%	1/20/20	BB	967,725
1,608	S.A., Term Loan B1  Numericable Group  S.A., Torm Loan B2	4.500%	5/21/20	Ba3	1,601,712
1,392 1,833	S.A., Term Loan B2 Radio One, Inc., Term Loan B, First Lien	4.500% 7.500%	5/21/20 3/31/16	Ba3 B+	1,385,700 1,844,382
1,000	Loan D, That Lien	1.500/6	3/31/10	DΤ	1,044,002

	Springer Science & Business Media, Inc.,				
1,212	Term Loan B3	4.750%	8/14/20	В	1,202,038
44.570	Tribune Company, Term	4.0000/	10/07/00	DD	4 4 4 0 4 7 0 0
14,578	Loan B Univision	4.000%	12/27/20	BB+	14,404,733
	Communications, Inc.,				
	Replacement Term				
3,841	Loan, First Lien	4.000%	3/01/20	B+	3,788,557
	Weather Channel Corporation, Term Loan,				
1,013	Second Lien	7.000%	6/26/20	B3	948,177
	WMG Acquisition				
	Corporation, Tranche B,				
1,311	Refinancing Term Loan	3.750%	7/01/20	B+	1,269,204
000	Yell Group PLC, Term	E 0.470/	0/04/40	000	40.4.000
326	Loan A2	5.247%	3/01/19	CCC+	494,380
26	Yell Group PLC, Term Loan A2, (7)	1.500%	3/03/19	CCC+	
20	Yell Group PLC, Term	1.500 /6	3/03/19	000+	
	Loan B2, Payment in				
756	Kind, (7)	0.000%	3/03/24	CCC	
51,706	Total Media				50,078,826
	Multiline Retail 1.0% (0.69	% of Total Inv	estments)		
	Hudson's Bay Company,				
542	Term Loan B, First Lien	4.750%	11/04/20	BB	544,558
	J.C. Penney				
0.000	Corporation, Inc., Term	<b>5</b> 0000/	0/00/40	_	0.470.440
2,239	Loan	5.000%	6/20/19	В	2,178,118
2,781	Total Multiline Retail	Nuveen Investm	ents		2,722,676
		28	Citts		

ncipal unt (000)	Description (1) Co	upon (4)	Maturity (2)	Ratings (3)	Value
	Oil, Gas & Consumable Fuels	2.3% (1.59	% of Total Inv	restments)	
\$ 565	Western Refining, Inc., Term Loan B Citgo Petroleum	4.250%	11/12/20	ВВ	\$ 546,457
392	Corporation, Term Loan B	4.500%	7/29/21	B+	376,853
1,150	Crestwood Holdings LLC, Term Loan B Energy and Exploration	7.000%	6/19/19	B2	1,059,579
1,990	Partners, Term Loan Fieldwood Energy LLC,	7.750%	1/22/19	N/R	1,456,121
1,572	Term Loan, Second Lien Seadrill Partners LLC,	8.375%	9/30/20	B2	963,396
1,860	Initial Term Loan Southcross Energy	4.000%	2/21/21	BB	1,480,562
120	Partners L.P., Opco Term Loan	5.250%	8/04/21	B1	115,187
546	Southcross Holdings Borrower L.P., Holdco Term Loan	6.000%	8/04/21	B2	500,989
8,195	Total Oil, Gas & Consumable Fuels				6,499,144
	•	of Total Inv	restments)		
788	Generic Drug Holdings, Inc., Term Loan B	5.000%	8/16/20	B1	785,538
	Graceway Pharmaceuticals LLC, Second Lien Term Loan,				
2,000	(8)	0.000%	5/03/13	N/R	12,500
95	Graceway Pharmaceuticals LLC, Term Loan, (8)	0.000%	5/03/12	N/R	95,707
2,978	Grifols, Inc., Term Loan	3.171%	2/27/21	Ba1	2,947,049
1,785	Par Pharmaceutical Companies, Inc., Term Loan B2	4.000%	9/30/19	B1	1,754,395
995	Patheon, Inc., Term Loan B	4.250%	3/11/21	В	971,618
2,656	Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.000%	12/01/18	Ba2	2,647,902
	Pharmaceutical Research Associates,				
2,457	Inc., Term Loan	4.500%	9/23/20	B1	2,438,874
2,293	Quintiles Transnational Corp., Term Loan B3	3.750%	6/08/18	BB+	2,269,752
740	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	738,100

1,449	Therakos, Inc., Term Loan, First Lien	7.000%	12/27/17	В	1,443,143
1,110	Valeant	7.00070	12,27,17		1,110,110
	Pharmaceuticals				
	International, Inc., Term				
1,318	Loan E	3.500%	8/05/20	Ba1	1,311,536
	Valeant				
	Pharmaceuticals				
	International, Inc.,				
0.407	Tranche B, Term Loan	0.5000/	0/10/10	D 4	0.170.100
3,187	D2 Total Pharmaceuticals	3.500%	2/13/19	Ba1	3,170,103
22,741		.3% (0.2% of To	ntal Investm	ante)	20,586,217
	Ceridian Corporation,	.5 /6 (0.2 /6 01 10	Jiai iiivesiiii	ents)	
778	Term Loan B2	4.500%	9/15/20	Ba3	766,632
770	Real Estate Investment Tr		% of Total Ir		•
	Realogy Corporation,				7
2,456	Initial Term Loan B	3.750%	3/05/20	BB	2,423,890
	Starwood Property				
1,474	Trust, Inc., Term Loan B	3.500%	4/17/20	BB	1,445,503
	Walter Investment				
	Management_				
2 4 4 2	Corporation, Tranche B,	4 ====/	10/10/00	_	a = ==a
2,443	Term Loan, First Lien	4.750%	12/18/20	B+	2,145,726
6.070	Total Real Estate				C 01E 110
6,373	Investment Trust  Real Estate Management 8	& Develonmen	t 13% /በ ዩ	% of Total	6,015,119
	Capital Automotive LP,	x Developilien	1.5 /6 (0.0	70 OI TOLAI	investinents)
1,861	Term Loan, Second Lien	6.000%	4/30/20	B1	1,863,773
1,001	Capital Automotive LP,	0.00070	., 00, 20		1,000,110
1,865	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,858,782
	Total Real Estate				
	Management &				
3,726	Development				3,722,555
	Semiconductors & Semiconductors	onductor Equip	pment 3.9%	% (2.4% of	Total Investments)
4.075	Avago Technologies,	0.7500/	F/00/01	DDD	4.070.000
4,975	Term Loan B Freescale	3.750%	5/06/21	BBB	4,972,333
	Semiconductor, Inc.,				
3,450	Term Loan, Tranche B4	4.250%	2/28/20	B1	3,402,710
0,100	Freescale	1.20070	2,20,20	<b>D</b> 1	0,102,710
	Semiconductor, Inc.,				
1,481	Term Loan, Tranche B5	5.000%	1/15/21	B1	1,486,033
	NXP Semiconductor				
974	LLC, Term Loan D	3.250%	1/11/20	BBB	963,856
	Total Semiconductors &				
40.000	Semiconductor				40.004.000
10,880	Equipment	Fatal Investor			10,824,932
	Software 9.5% (5.9% of	i otai investme	nts)		
1,114	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	1,110,307
1,114	LUAIT DO	4.750%	10/04/10	D+	1,110,307

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

3,105	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	B1	3,013,277
	Compuware Corporation, Tranche B2, Term Loan, First	C 0509/	12/15/21	В	
3,000	Lien, DD1	6.250%	12/15/21	Ь	2,847,501
1,007	Datatel Parent Corp, Term Loan B1	4.000%	7/19/18	BB	998,287
1,050	Emdeon Business Services LLC, Term Loan B2	3.750%	11/02/18	Ba3	1,035,094
621	Epicor Software Corporation,Term Loan, B2	4.000%	5/16/18	Ba3	
021	Explorer Holdings, Inc.,	4.000%	5/16/16	Das	618,478
953	Term Loan	6.000%	5/02/18	B+	953,550
6,489	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5	3.750%	6/03/20	Ba3	6,343,711
900	Micro Focus International PLC, Term Loan B	5.250%	11/19/21	ВВ	874,969
1,350	Micro Focus International PLC, Term Loan C	4.500%	11/20/19	ВВ	1,303,425
1,000	Misys PLC, Term Loan	1.00070	. 1/20/10		1,000,120
3,421	B, First Lien	5.000% Nuveen Investme 29	12/12/18 ents	B+	3,430,283

## NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Principal Amount (00	00) Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Software (continued)				
	SunGard Data				
	Systems, Inc., Term	4.00004	0/00/00		
\$ 872		4.000%	3/08/20	BB	\$ 866,565
946	Vertafore, Inc., Term	4.250%	10/03/19	B+	041.005
940	Loan, First Lien Zebra Technologies	4.230%	10/03/19	D+	941,205
	Corporation, Term Loan				
2,244	•	4.750%	10/27/21	BB+	2,260,130
27,072	•		. 0, ,		26,596,782
,	Specialty Retail 0.8% (	0.5% of Total Ir	nvestments)		, ,
	Jo-Ann Stores, Inc.,				
1,632		4.000%	3/16/18	B+	1,587,376
	Pilot Travel Centers				
	LLC, Term Loan B,	4.05004	0/00/01		===
748		4.250%	9/30/21	BB	750,930
2,380		ırı Coodo 0.7	'0/ /0 /10/ of T	Catal Invastm	2,338,306
	Textiles, Apparel & Luxu Polymer Group, Inc.,	ary Goods 0.7	% (0.4% 01 1	otai investini	ents)
1,986	• • • • • • • • • • • • • • • • • • • •	5.250%	12/19/19	B2	1,973,497
1,500	Trading Companies & D				• • •
	HD Supply, Inc., Term		70 (11270 01		,
4,431	• • •	4.000%	6/28/18	B+	4,394,943
	Neff Rental/Neff				
	Finance Closing Date				
833	•	7.250%	6/09/21	В	813,259
	Total Trading				
5.00	Companies &				5 000 000
5,264		oturo 0.00/ /0	10/ of Total	Invoctments)	5,208,202
	Transportation Infrastru Ceva Group PLC,	cture 0.2% (0	.1% 01 TOtal	investments)	
31	· · · · · · · · · · · · · · · · · · ·	6.500%	3/19/21	B2	28,526
0.	Ceva Group PLC,	0.00070	0/10/21	<u>DL</u>	20,020
180	· · · · · · · · · · · · · · · · · · ·	6.500%	3/19/21	B2	165,451
	Ceva Group PLC,				,
	Synthetic Letter of				
172		6.345%	3/19/21	B2	158,079
_	Ceva Group PLC, US			<b>D</b> .0	
248		6.500%	3/19/21	B2	228,209
004	Total Transportation				E00.00E
631	Infrastructure Wireless Telecommunic	eation Services	1 70/. /1 10/	of Total Inve	580,265
	Asurion LLC, Term	audii Seivices	1.70 (1.1%	o or rotal lilve	53111101113)
1 748		5.000%	5/24/19	Ba3	1 740 093
•					
1,748 2,989		5.000% 7.500%	5/24/19 2/11/19	Ba3 B	1,740,093 2,989,680

	Fairpoint	
	Communications, Inc.,	
	Term Loan B	
	Total Wireless	
	Telecommunication	
4,737	Services	4,729,773
	Total Variable Rate	
	Senior Loan Interests	
\$ 376,610	(cost \$374,033,361)	366,559,207
Shares	Description (1)	Value
	COMMON STOCKS 1.9% (1.2% of Total Investments)	
	Diversified Consumer Services 0.4% (0.2% of Total Investments)	
53,514	Cengage Learning	Ф 1 177 200
55,514	Holdings II LP, (5), (6)  Hotels, Restaurants & Leisure 0.4% (0.3% of Total Investments)	\$ 1,177,308
	BLB Worldwide	
40,968	Holdings Inc., (5), (6)	1,177,830
10,000	Media 1.1% (0.7% of Total Investments)	1,177,000
	Cumulus Media, Inc.,	
3,479	(5)	12,107
,	Metro-Goldwyn-Mayer,	,
24,438	(5), (6)	1,783,974
18,422	Tribune Company, (5)	1,084,872
14,825	Tribune Company, (7)	
	Tribune Publishing	
4,605	Company	96,705
	Total Media	2,977,658
47.450	Professional Services 0.0% (0.0% of Total Investments)	0.4.07.4
47,152	Vertrue, Inc., (5), (6)	84,874
	Software 0.0% (0.0% of Total Investments)	
291,294	Eagle Topco LP, (5), (7)	
	Total Common Stocks	
	(cost \$4,767,324)	5,417,670
	Nuveen Investments 30	
	50	

S	Shares	Description (1)	Coupon		Ratings (3)		Value
		\$25 PAR (OR SIMILAR) R		RED 0.0% (	0.0% of Total	Invest	ments)
		<b>Diversified Consumer Se</b>					,
		Education	•		ŕ		
		Management					
	4,927	Corporation, (6)	7.500%		N/R	\$	48,449
		Education					
		Management					
	1,738	Corporation, (6)	7.500%		N/R		113,549
		Total Diversified Consume	r Services				161,998
		Total \$25 Par (or					
		similar) Retail Preferred					
		(cost \$16,177)					161,998
Pr	rincipal						
Α	mount				Ratings		
	(000)	Description (1)	Coupon	Maturity	(3)		Value
		CONVERTIBLE BONDS	0.3% (0.2% of	Total Investm	ents)		
		Communications Equipm	nent 0.3% (0.2	% of Total Inv	vestments)		
		Nortel Networks Corp.,					
\$	850	(8)	1.750%	4/15/12	N/R	\$	824,500
		Total Convertible					
\$	850	Bonds (cost \$710,500)					824,500
Pr	rincipal						
Α	mount				Ratings		
	(000)	Description (1)	Coupon	Maturity	(3)		Value
	(000)	CORPORATE BONDS 1	9.2% (12.0% of	Total Investm	nents)		Value
	(000)	CORPORATE BONDS 1 Commercial Services & S	9.2% (12.0% of	Total Investm	nents)	s)	Value
	· · ·	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings	9.2% (12.0% of Supplies 0.3%	Total Investm (0.2% of Total	nents) (	•	
\$	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A	9.2% (12.0% of Supplies 0.3% 7.875%	Total Investm (0.2% of Total 5/01/18	nents) al Investments  CCC+	s) \$	902,250
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5	Total Investm (0.2% of Total 5/01/18 % of Total Inv	CCC+ vestments)	\$	902,250
	· · ·	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A	9.2% (12.0% of Supplies 0.3% 7.875%	Total Investm (0.2% of Total 5/01/18	nents) al Investments  CCC+	\$	
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21	CCC+ vestments CCC+ CCC+	\$	902,250 1,228,125
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8)	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5	Total Investm (0.2% of Total 5/01/18 % of Total Inv	CCC+ vestments)	\$	902,250
	900 1,500 1,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21	CCC+ vestments CCC+ CCC+	\$	902,250 1,228,125 1,045,000
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500% 0.000%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	CCC+ vestments  CCC+ vestments)  CCC+  N/R	\$	902,250 1,228,125
	900 1,500 1,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	CCC+ vestments  CCC+ vestments)  CCC+  N/R	\$	902,250 1,228,125 1,045,000
	900 1,500 1,000 2,500	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation,	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500% 0.000%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	CCC+ vestments) CCC+ Vestments) CCC+ N/R	\$	902,250 1,228,125 1,045,000 2,273,125
	900 1,500 1,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A	9.2% (12.0% of Supplies 0.3%  7.875%  nent 0.8% (0.5  10.500%  0.000%  % (0.2% of Tota  7.375%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11 I Investments 6/15/19	nents) al Investments  CCC+ vestments)  CCC+  N/R	\$	902,250 1,228,125 1,045,000
	900 1,500 1,000 2,500	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500% 0.000% 7.375% 1.0% (0.6% of the supplies of the sup	Total Investments	nents) al Investments  CCC+ vestments)  CCC+  N/R  BB ments)	\$	902,250 1,228,125 1,045,000 2,273,125 1,048,750
	900 1,500 1,000 2,500	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 7.375% 1.0% (0.6% of 9.875%	Total Investments  5/01/18 % of Total Invalidation 3/01/21  7/15/11  I Investments 6/15/19 Total Investments 8/15/19	nents) al Investments  CCC+ vestments)  CCC+  N/R  BB  ments)  CCC+	\$	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500
	900 1,500 1,000 2,500 1,000 2,600	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 7.875% 0.000% 0.000%	Total Investments  5/01/18 % of Total Invalidation 3/01/21  7/15/11  I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9%	CCC+ vestments) CCC+ N/R  BB ments) CCC+ 6 of Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 <b>ts</b> )
	900 1,500 1,000 2,500 1,000 2,600 2,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750%	Total Investments  5/01/18 % of Total Invalidation 3/01/21  7/15/11  I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21	nents) al Investments  CCC+ vestments)  CCC+  N/R  BB ments)  CCC+ cof Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 <b>ts)</b> 1,982,500
	900 1,500 1,000 2,500 1,000 2,600	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 7.875% 0.000% 0.000%	Total Investments  5/01/18 % of Total Invalidation 3/01/21  7/15/11  I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9%	CCC+ vestments) CCC+ N/R  BB ments) CCC+ 6 of Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 <b>ts</b> )
	900 1,500 1,000 2,500 1,000 2,600 2,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750%	Total Investments  5/01/18 % of Total Invalidation 3/01/21  7/15/11  I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21	nents) al Investments  CCC+ vestments)  CCC+  N/R  BB ments)  CCC+ cof Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 <b>ts)</b> 1,982,500
	900 1,500 1,000 2,500 1,000 2,600 2,000 2,200	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750%	Total Investments  5/01/18 % of Total Invalidation 3/01/21  7/15/11  I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21	nents) al Investments  CCC+ vestments)  CCC+  N/R  BB ments)  CCC+ cof Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 <b>ts)</b> 1,982,500 2,222,000
	900 1,500 1,000 2,500 1,000 2,600 2,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication Services	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750% 8.125%	Total Investments 5/01/18 % of Total Invasion 3/01/21 7/15/11  I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21 6/01/23	nents) al Investments  CCC+ vestments)  CCC+  N/R  BB ments)  CCC+ of Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 <b>ts)</b> 1,982,500
	900 1,500 1,000 2,500 1,000 2,600 2,000 2,200 4,200	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication Services Health Care Equipment &	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750% 8.125%	Total Investments 5/01/18 % of Total Invasion 3/01/21 7/15/11  I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21 6/01/23	nents) al Investments  CCC+ vestments)  CCC+  N/R  BB nents)  CCC+ 6 of Total Investments  B B	estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500 2,222,000 4,204,500
	900 1,500 1,000 2,500 1,000 2,600 2,000 2,200	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication Services	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750% 8.125%	Total Investments 5/01/18 % of Total Invasion 3/01/21 7/15/11  I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21 6/01/23	nents) al Investments  CCC+ vestments)  CCC+  N/R  BB ments)  CCC+ of Total Inve	estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 <b>ts)</b> 1,982,500 2,222,000

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	3,500	Tenet Healthcare Corporation	6.000%	10/01/20	Ba2	3,788,750
	3,500		0.000 /6	10/01/20	Daz	3,766,750
	0.505	Total Health Care				7 440 400
	6,525	Equipment & Supplies				7,116,188
		Health Care Providers & S	Services 2.0%	6 (1.3% of To	tal Investments	5)
		Community Health				
	1,500	Systems, Inc.	5.125%	8/01/21	Ba2	1,558,125
		Community Health				
	2,400	Systems, Inc.	6.875%	2/01/22	B+	2,549,100
		lasis Healthcare				
	600	Capital Corporation	8.375%	5/15/19	CCC+	628,500
		Truven Health				,
	1,000	Analtyics Inc.	10.625%	6/01/20	CCC+	975,000
	.,000	Total Health Care	10102070	0,01,20	0001	0.0,000
	5,500	Providers & Services				5,710,725
	3,300	Media 4.5% (2.8% of Total	tal Invactments	.1		5,710,725
		Clear Channel	iai iiivesiiileiiis	•)		
	1 504		10.0000/	1/15/10	000	1 005 000
	1,524	Communications, Inc.	10.000%	1/15/18	CCC	1,325,880
		Clear Channel			000	
	2,872	Communications, Inc.	9.000%	12/15/19	CCC+	2,800,200
		Clear Channel				
	6,277	Communications, Inc.	14.000%	2/01/21	CCC	5,147,530
		Clear Channel				
	2,750	Communications, Inc.	9.000%	3/01/21	CCC+	2,667,500
		McGraw-Hill Global				
	500	Education Holdings	9.750%	4/01/21	BB	553,750
1	13,923	Total Media				12,494,860
	,		Nuveen Investm	ents		, - , ,
			31			

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal mount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
(000)	Pharmaceuticals 1.6%			(0)	Value
	Valeant	( ,	,		
	Pharmaceuticals				
\$ 750	International, 144A	6.750%	8/15/18	B1	\$ 797,813
	Valeant Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	B1	2,107,500
_,000	Valeant	11000,0	,,		_,:::;;;;;
	Pharmaceuticals				
500	International, 144A	7.250%	7/15/22	B1	533,750
1,000	VPII Escrow Corporation, 144A	7.500%	7/15/21	B1	1,095,000
4,250	Total Pharmaceuticals	7.50076	7/13/21	ы	4,534,063
1,===	Real Estate Investment 1	rust 0.3% (0.2	2% of Total In	vestments)	1,001,000
750	Istar Financial Inc.	4.000%	11/01/17	BB	733,125
	Semiconductors & Semi	conductor Equi	pment 1.2%	6 (0.8% of Tot	al Investments)
1 000	Advanced Micro	6.7509/	3/01/19	В	050 000
1,000	Devices, Inc. Advanced Micro	6.750%	3/01/19	Ь	950,000
1,075	Devices, Inc.	7.750%	8/01/20	В	1,023,938
	Advanced Micro				
1,500	Devices, Inc.	7.500%	8/15/22	В	1,415,625
	Total Semiconductors & Semiconductor				
3,575	Equipment				3,389,563
0,070	Software 1.2% (0.8% of	f Total Investme	ents)		0,000,000
	BMC Software Finance		Í		
1,330	Inc., 144A	8.125%	7/15/21	CCC+	1,162,088
	Boxer Parent Company Inc./BMC Software,				
700	144A	9.000%	10/15/19	CCC+	570,500
850	Infor Us Inc.	11.500%	7/15/18	В	926,500
750	Infor Us Inc.	9.375%	4/01/19	В	806,250
3,630	Total Software				3,465,338
	Wireless Telecommunica	ation Services	1.8% (1.1% (	of Total Inves	tments)
	FairPoint Communications Inc.,				
500	144A	8.750%	8/15/19	В	511,250
500	Sprint Corporation	7.875%	9/15/23	BB	506,875
2,000	Sprint Corporation	7.125%	6/15/24	BB	1,945,000
1,750	T-Mobile USA Inc.	6.250%	4/01/21	BB	1,806,874
75 75	T-Mobile USA Inc. T-Mobile USA Inc.	6.731% 6.836%	4/28/22 4/28/23	BB BB	77,718 78,187
4,900	I-WOUNG OOA INC.	0.030%	4/20/23	DD	4,925,904
.,000					1,020,001

	Total Wireless Telecommunication Services	
\$ 54,253	Total Corporate Bonds (cost \$53,925,430)  Total Long-Term Investments (cost \$433,452,792)	53,560,891 <b>426,524,266</b>
	Nuveen Investments  32	720,327,200

Principal		
<b>Amount (000)</b>	Description (1) Coupon Maturity	Value
	SHORT-TERM INVESTMENTS 7.5% (4.7% of Total	Investments)
\$ 21,000	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$20,999,720, collateralized by \$21,265,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$21,424,488	\$ 20,999,720
	Total Short-Term Investments (cost \$20,999,720)	20,999,720
	Total Investments (cost \$454,452,512) 160.0%	447,523,986
	Borrowings (40.2)% (9), (10)	(112,500,000)
	Variable Rate Term Preferred Shares, at Liquidation (20.7)% (11)	Value (58,000,000)
	Other Assets Less Liabilities 0.9%	2,601,724
	Net Assets Applicable to Common Shares 100%	\$ 279,625,710

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 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.
- (3) 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 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.
- (4) 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.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

- (7) 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. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) At 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 directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (9) Borrowings as a percentage of Total Investments is 25.1%.
- (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 13.0%.
- 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.

See accompanying notes to financial statements.

Nuveen Investments

22

JFR
Nuveen Floating Rate Income Fund

Portfolio of Investments January 31, 2015 (Unaudited)

	Principal			Maturity	Ratings	
Am	ount (000)		Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTMI				
		VARIABLE RATE SENIO	OR LOAN INTERE	STS 125.2°	% (78.2% of ⊺	otal Investments)
		(4)	1 00/ /0 C0/ of To	dal lavaadaa	\	
		Aerospace & Defense	1.0% (0.6% of To	ıtai investme	ents)	
\$	4,550	B/E Aerospace, Inc., Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 4,561,716
φ	4,550	Sequa Corporation,	4.000 /6	12/10/21	DD+	φ 4,501,710
	2,450	Term Loan B	5.250%	6/19/17	В	2,361,188
	2,430	Total Aerospace &	3.230 /6	0/13/17	D	2,501,100
	7,000	Defense				6,922,904
	7,000	Airlines 3.4% (2.1% of	f Total Investmen	ts)		0,022,001
		American Airlines, Inc.,		,		
	3,000	Term Loan B, First Lien	4.250%	10/08/21	BB	3,010,626
	-,	American Airlines, Inc.,				-,,-
	3,440	Term Loan	3.750%	6/27/19	BB	3,422,499
	·	Delta Air Lines, Inc.,				
	9,795	Term Loan B1	3.250%	10/18/18	BBB	9,707,840
		Delta Air Lines, Inc.,				
	1,960	Term Loan B2	2.417%	4/18/16	BBB	1,951,915
		US Airways, Inc., Term				
	4,455	Loan B1	3.500%	5/23/19	BB	4,411,007
	22,650	Total Airlines		_		22,503,887
			8% of Total Inves	tments)		
		Chrysler Group LLC,		10/01/10		
	9,925	Tranche B, Term Loan	3.250%	12/31/18	BB+	9,881,578
	7 705	Formula One Group,	4.7500/	7/00/04	Б	7.500.540
	7,795	Term Loan, First Lien	4.750%	7/30/21	В	7,563,540
	2,000	Formula One Group, Term Loan, Second Lien	7.750%	7/29/22	CCC+	1,947,500
	19,720	Total Automobiles	7.75076	1/29/22	000+	19,392,618
	13,720	Building Products 0.7	% (0.5% of Total	Investments	١	19,592,010
		Gates Global LLC, Term	70 (0.5 /0 01 10tal	investinents <sub>.</sub>		
	2,793	Loan	4.250%	7/03/21	B+	2,735,643
	2,700	Quikrete Holdings, Inc.,	1.20070	7700721	5,	2,700,010
	2,115	Term Loan, First Lien	4.000%	9/28/20	B+	2,092,413
	4,908	Total Building Products	11000,0	5, 25, 25		4,828,056
	,	Capital Markets 0.9%	(0.5% of Total Inv	estments)		, -,
		Citco III Limited, Term	•	ŕ		
	2,823	Loan B	4.250%	6/29/18	N/R	2,814,516
		Guggenheim Partners				
	2,963	LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,958,797
	5,786	Total Capital Markets				5,773,313

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	Lagar r ining. reavour r loating		,	aa 1 011111	
	Chemicals 2.8% (1.7% of	<b>Total Investn</b>	nents)		
	Ineos US Finance LLC,				
3,328	Cash Dollar, Term Loan	3.750%	5/04/18	BB	3,245,694
	Mineral Technologies,				
	Inc., Term Loan B, First				
7,518	Lien	4.000%	5/07/21	BB	7,472,975
	PQ Corporation, Term		- / / -	_	
2,450	Loan B	4.000%	8/07/17	B+	2,415,700
4,279	Univar, Inc., Term Loan	5.000%	6/30/17	B+	4,142,954
	W.R Grace & Co.,				
204	Delayed Draw, Term	0.0000/	0/00/04	555	222.424
361	Loan	3.000%	2/03/21	BBB	360,121
1.000	W.R Grace & Co., Exit	0.0000/	0/00/04	DDD	1 000 770
1,002	Term Loan	3.000%	2/03/21	BBB	1,000,776
18,938	Total Chemicals	mplice 0.00/	/1 00/ -4 T-4	tal lavastus -	18,638,220
	Commercial Services & Su	ipplies 2.9%	(1.8% 01 101	iai investmei	its)
	ADS Waste Holdings,				
969	Inc., Initial Term Loan, Tranche B2	2.7500/	10/09/19	B+	044.200
909	Education Management	3.750%	10/09/19	D+	944,389
	LLC, Tranche A, Term				
824	Loan	5.500%	7/02/20	N/R	777,569
024	Education Management	3.300 /6	1/02/20	14/11	777,303
	LLC, Tranche B, Term				
1,374	Loan	8.500%	7/02/20	N/R	1,135,673
1,071	HMH Holdings, Inc.,	0.00070	7,02,20	14,11	1,100,070
973	Term Loan, First Lien	4.250%	5/22/18	B1	968,853
	iQor US, Inc., Term	1120070	C,, , , C		000,000
4,819	Loan, First Lien	6.000%	4/01/21	В	4,517,742
,	iQor US, Inc., Term				, ,
1,500	Loan, Second Lien	9.750%	4/01/22	CCC+	1,383,750
	Millennium Laboratories,				
	Inc., Tranche B, Term				
9,950	Loan	5.250%	4/16/21	B+	9,929,274
	Total Commercial				
20,409	Services & Supplies				19,657,250
	Communications Equipme	nt 1.1% (0.7	% of Total In	vestments)	
	Avaya, Inc., Term Loan				
5,925	B3	4.668%	10/26/17	B1	5,676,809
	Avaya, Inc., Term Loan				
1,608	B6	6.500%	3/31/18	B1	1,574,679
	Total Communications				
7,533	Equipment				7,251,488
		Nuveen Investm 34	ents		
		34			

rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	2.7% (1.7% o		•	
\$ 17,775	Dell, Inc., Term Loan B	4.500%	4/29/20	BBB	\$17,809,715
	Containers & Packaging	0.9% (0.6% of	Total Investi	ments)	
	BWAY Holding				
0.050	Company, Term Loan B,	E E000/	0/14/00	DO	0.054.000
3,350	First Lien	5.500%	8/14/20	B2	3,351,230
	Reynolds Group Holdings, Inc.,				
	Incremental US Term				
2,900	Loan, First Lien	4.000%	12/01/18	B+	2,873,169
2,000	Total Containers &	1.00070	12/01/10	<b>D</b> 1	2,070,100
6,250	Packaging				6,224,399
-,	<b>Diversified Consumer Ser</b>	vices 5.8% (3	3.6% of Total	Investments)	
	Cengage Learning	,		,	
	Acquisitions, Inc., Exit				
5,970	Term Loan	7.000%	3/31/20	B+	5,941,679
	Harland Clarke Holdings				
	Corporation, Extended			_	
484	Term Loan	5.505%	6/30/17	B+	484,835
	Harland Clarke Holdings				
0.047	Corporation, Term Loan	7.0000/	E /00 /4 0	Б	0.070.000
3,347	B3	7.000%	5/22/18	B+	3,373,690
	Harland Clarke Holdings				
1,463	Corporation, Term Loan B4	6.000%	8/04/19	B+	1,463,186
1,400	Hilton Hotels	0.000 /6	0/04/19	DŦ	1,400,100
	Corporation, Term Loan				
14,524	B2	3.500%	10/25/20	BB+	14,376,748
,•= .	Laureate Education,	0.00070	. 0, _0, _0		,0., .,0
2,689	Inc., Term Loan B	5.000%	6/15/18	В	2,534,704
	New Albertson's, Inc.,				
3,530	Term Loan	4.750%	6/24/21	Ba3	3,491,672
	ServiceMaster				
7,178	Company, Term Loan	4.250%	7/01/21	B+	7,080,452
	Total Diversified				
39,185	Consumer Services		<i>-</i>		38,746,966
	<b>Diversified Financial Serv</b>	ices 1.4% (0.9	9% of Total I	nvestments)	
	Home Loan Servicing				
0.440	Solutions, Ltd., Term	4 5000/	6/06/00	р.	2 227 275
3,448	Loan B Ocwen Financial	4.500%	6/26/20	B+	3,237,375
	Corporation, Term Loan				
371	B	5.000%	2/15/18	B+	348,317
3,662	RCS Capital, Term Loan	6.500%	4/29/19	В	3,525,004
5,552	TransFirst, Inc., Term	3.00070	., _ 3, . 3	<del>-</del>	5,525,551
2,000	Loan, First Lien	5.500%	11/12/21	В	2,000,626
,	Total Diversified				, , ,
9,481	Financial Services				9,111,322

	Diversified Telesament	otion Comitoe	6 60/ 14 4	O/ of Tatal	my o otmo mts\
	Diversified Telecommunication	ation Services	<b>b.b%</b> (4.1	% of Total	Investments)
	Greeneden U.S.				
1 705	Holdings II LLC, Term Loan B	4.000%	0/00/00	D	1 600 006
1,725	Intelsat Jackson	4.000%	2/08/20	В	1,693,986
	Holdings, S.A., Tranche				
1,811	B2, Term Loan	3.750%	6/30/19	BB	1,793,471
1,011	Level 3 Financing, Inc.,	J.7 JU 78	0/00/10	ВВ	1,755,771
5,000	Term Loan B, First Lien	4.500%	1/31/22	BB	5,013,540
3,000	Level 3 Financing, Inc.,	1100070	1,01,22		0,010,010
3,667	Term Loan, Tranche B3	4.000%	8/01/19	BB	3,646,042
,	Presidio, Inc., Term				, ,
1,557	Loan B	5.000%	3/31/17	B+	1,545,123
	SBA Communication,				
	Incremental Term Loan,				
2,239	Tranche B1	3.250%	3/24/21	BB	2,204,703
	TelX Group, Inc., Initial				
1,990	Term Loan, First Lien	4.500%	4/09/20	B1	1,963,881
	TelX Group, Inc., Initial				
1,250	Term Loan, Second Lien	7.500%	4/09/21	CCC	1,224,219
10 507	WideOpenWest Finance	4.7500/	4/04/40	D-0	40 500 044
13,597	LLC, Term Loan B	4.750%	4/01/19	Ba3	13,532,344
4.407	Ziggo N.V., Term Loan B1	2 E009/	1/15/00	BB	4 001 660
4,437	Ziggo N.V., Term Loan	3.500%	1/15/22	DD	4,331,663
2,860	B2	3.500%	1/15/22	BB	2,791,405
2,000	Ziggo N.V., Term Loan	0.000 /8	1/10/22	00	2,731,403
4,703	B3, Delayed Draw	3.500%	1/15/22	BB	4,590,864
.,. 00	Total Diversified	0.00070	.,,		.,000,001
	Telecommunication				
44,836	Services				44,331,241
	Electronic Equipment, Inst	ruments & Cor	nponents	0.6% (0.4%	6 of Total Investments)
	SMART Modular				
	Technologies, Inc., Term				
4,293	Loan B	8.250%	8/26/17	В	4,249,696
	Energy Equipment & Servi	ces 1.1% (0.7	% of Total	Investment	ts)
5 00 <del>7</del>	Drill Rigs Holdings, Inc.,	0.00001	0/04/04	Б	4 405 740
5,267	Tranche B1, Term Loan	6.000%	3/31/21	B+	4,105,713
	Dynamic Energy				
673	Services International	9.500%	3/06/18	N/R	640.040
0/3	LLC, Term Loan Offshore Group	9.500%	3/00/10	IN/ IN	642,849
	Investment Limited,				
1,460	Term Loan B	5.000%	10/25/17	В	1,069,393
1,700	Pacific Drilling S.A.,	0.000 /0	10/20/17		1,000,000
1,813	Term Loan B	4.500%	6/03/18	B+	1,406,553
.,5.0	Total Energy Equipment	1,000 /0	2, 20, .0	<u> </u>	., .03,000
9,213	& Services				7,224,508
	Food & Staples Retailing	7.0% (4.4% of	Total Inve	stments)	
	Albertsons LLC, Term			•	
4,960	Loan B2	4.750%	3/21/19	BB	4,955,952

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

26,000	Albertsons LLC, Term  Loan B4	5.500%	8/25/21	BB	25,992,772
,	Albertsons LLC, Term				, ,
2,000	D Loan B4, First Lien	5.500%	8/25/21	BB	1,999,444
	BJ's Wholesale Club,				
0.054	Inc., Replacement Loan,	4.5000/	0/00/40	_	0.044.500
3,250		4.500%	9/26/19	В	3,211,569
	BJ's Wholesale Club,				
4,000	Inc., Replacement Loan,  Second Lien	8.500%	3/26/20	CCC	3,940,832
1,000	Del Monte Foods	0.00070	0,20,20	000	3,010,002
	Company, Term Loan,				
743	• • • • • • • • • • • • • • • • • • • •	4.250%	2/18/21	В	691,453
	Rite Aid Corporation,				
	Tranche 1, Term Loan,				
1,500	Second Lien	5.750%	8/21/20	B+	1,508,126
	Rite Aid Corporation,				
	Tranche 2, Term Loan,				
1,675	5 Second Lien	4.875%	6/21/21	B+	1,679,188
	Supervalu, Inc., New				
3,142		4.500%	3/21/19	BB	3,122,315
	Total Food & Staples				
47,270	D Retailing				47,101,651
		Nuveen Investm	ents		
		35			

# JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Principal Amount (000)		Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value			
		Food Products 6.7% (4.2)	2% of Total Inve	estments)					
		H.J Heinz Company,							
\$	9,440	Term Loan B2	3.500%	6/05/20	BB+	\$ 9,438,189			
		Hearthside Group							
	1 000	Holdings, Term Loan,	4.5000/	0/00/01	D4	1 005 005			
	1,990	First Lien Jacobs Douwe Egberts,	4.500%	6/02/21	B1	1,985,025			
	7,000	Term Loan B	3.500%	7/23/21	BB	6,927,081			
	7,000	Pinnacle Foods Finance	3.300 /6	1/23/21	55	0,327,001			
	4,778	LLC, Term Loan G	3.000%	4/29/20	BB+	4,672,227			
	.,	US Foods, Inc.,				·,•· =,==:			
	16,921	Incremental Term Loan	4.500%	3/31/19	B2	16,889,261			
		Wilton Products, Inc.,							
	5,250	Tranche B, Term Loan	7.500%	8/30/18	В	4,948,379			
	45,379	Total Food Products				44,860,162			
		Health Care Equipment & Supplies 3.3% (2.1% of Total Investments)							
		Ardent Medical							
	4 007	Services, Inc., Term	0.7500/	7/00/40	Б	1 000 000			
	1,287	Loan, First Lien	6.750%	7/02/18	B+	1,290,222			
	1,859	Biomet, Inc., Term Loan B2	3.668%	7/25/17	BB	1,858,695			
	1,000	CareCore National LLC,	3.000 /6	1/25/11	ъъ	1,000,000			
	1,995	Term Loan	5.500%	3/05/21	В	1,992,481			
	.,000	ConvaTec, Inc., Dollar	0.00070	G, G G, <u>—</u> .	_	.,00=,.0.			
	2,518	Term Loan	4.000%	12/22/16	Ba3	2,518,424			
		Kinetic Concepts, Inc.,							
	6,806	Term Loan D1	4.000%	5/04/18	BB	6,743,054			
		Onex Carestream							
	<b>5</b> 000	Finance LP, Term Loan,	<b>5</b> 0000/	0/07/40	_	<b>5</b> 000 000			
	5,383	First Lien	5.000%	6/07/19	B+	5,383,292			
		Onex Carestream							
	2,553	Finance LP, Term Loan, Second Lien	9.500%	12/07/19	В	2,538,826			
	2,000	Total Health Care	9.500 /6	12/07/19		2,330,020			
	22,401	Equipment & Supplies				22,324,994			
	,	Health Care Providers & S	Services 5.9%	(3.7% of To	tal Investmen				
		BioScrip, Inc., Delayed		`		ĺ			
	679	Draw, Term Loan	6.500%	7/31/20	B1	678,148			
		BioScrip, Inc., Initial							
	1,131	Term Loan B	6.500%	7/31/20	B1	1,130,246			
		Community Health							
	4.050	Systems, Inc., Term	4.6=0=/	1 (07 (0 )	-	4.050.000			
	4,950	Loan D	4.250%	1/27/21	BB	4,953,866			
	3,643	DaVita HealthCare Partners, Inc., Tranche	3.500%	6/24/21	Ba1	3,632,097			

	B, Term Loan				
	Drumm Investors LLC,				
13,160	Term Loan	6.750%	5/04/18	В	13,247,566
	Genesis Healthcare				
1,444	LLC, Term Loan	10.000%	12/04/17	В	1,517,463
	HCA, Inc., Tranche B5,				
1,308	Term Loan	2.921%	3/31/17	BBB	1,308,526
	Heartland Dental Care,				
	Inc., Term Loan, First				
2,940	Lien	5.500%	12/21/18	B1	2,910,680
	Heartland Dental Care,				
	Inc., Term Loan,				
2,000	Second Lien	9.750%	6/21/19	CCC+	1,986,250
4 707	LHP Operations Co.	0.0000/	7/20/40	5	4 070 050
1,737	LLC, Term Loan B	9.000%	7/03/18	В	1,676,059
	National Mentor				
0.450	Holdings, Inc., Term	4.0500/	1/01/01	П	0.404.070
2,158	Loan B	4.250%	1/31/21	B+	2,131,272
	One Call Care				
3,461	Management, Inc., Term Loan B	5.000%	11/27/20	B1	2 427 720
3,401	Skilled Healthcare	5.000%	11/21/20	DI	3,427,730
716	Group Inc., Term Loan	7.000%	4/09/16	В	716,294
710	Total Health Care	7.000 /8	4/03/10	Ь	110,294
39,327	Providers & Services				39,316,197
00,027	Health Care Technology	0.9% (0.6% of	Total Invest	ments)	00,010,107
		0.070 (0.070 01	Total IIIVosti	incino,	
	Gatalent Pharma				
	Catalent Pharma Solutions, Inc., Term				
6.169	Solutions, Inc., Term	4.250%	5/20/21	BB	6.159.749
6,169	Solutions, Inc., Term Loan	4.250% isure 6.0% (3.	5/20/21 <b>8% of Total I</b>	BB nvestments	6,159,749
6,169	Solutions, Inc., Term Loan <b>Hotels, Restaurants &amp; Le</b>				
6,169	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King				
6,169	Solutions, Inc., Term Loan <b>Hotels, Restaurants &amp; Le</b>				
	Solutions, Inc., Term Loan  Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien	isure 6.0% (3.	8% of Total I	nvestments	
	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan	isure 6.0% (3.	8% of Total I	nvestments	
11,611	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term	<b>isure 6.0% (3.</b> 4.500%	8% of Total I	nvestments B+	11,637,422
11,611	Solutions, Inc., Term Loan  Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B	<b>isure 6.0% (3.</b> 4.500%	8% of Total I	nvestments B+	11,637,422
11,611 3,324	Solutions, Inc., Term Loan  Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America,	4.500% 4.500%	8% of Total I 12/12/21 8/08/21	nvestments B+ B+	) 11,637,422 3,318,005
11,611 3,324	Solutions, Inc., Term Loan  Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan	4.500% 4.500%	8% of Total I 12/12/21 8/08/21	nvestments B+ B+	) 11,637,422 3,318,005
11,611 3,324 5,228	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts	4.500% 4.500% 4.250%	8% of Total I 12/12/21 8/08/21 10/16/20	B+ B+ BB	11,637,422 3,318,005 5,207,359
11,611 3,324 5,228 600	Solutions, Inc., Term Loan  Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial	4.500% 4.500% 4.250% 5.000%	8% of Total I  12/12/21  8/08/21  10/16/20  6/24/19	B+ B+ BB	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228	Solutions, Inc., Term Loan  Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan	4.500% 4.500% 4.250%	8% of Total I 12/12/21 8/08/21 10/16/20	B+ B+ BB	11,637,422 3,318,005 5,207,359
11,611 3,324 5,228 600	Solutions, Inc., Term Loan  Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts	4.500% 4.500% 4.250% 5.000%	8% of Total I  12/12/21  8/08/21  10/16/20  6/24/19	B+ B+ BB	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228 600 2,786	Solutions, Inc., Term Loan  Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term	4.500% 4.500% 4.250% 5.000%	8% of Total I  12/12/21  8/08/21  10/16/20  6/24/19  12/09/20	B+ BB B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600	Solutions, Inc., Term Loan  Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B	4.500% 4.500% 4.250% 5.000%	8% of Total I  12/12/21  8/08/21  10/16/20  6/24/19	B+ B+ BB	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228 600 2,786	Solutions, Inc., Term Loan  Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games	4.500% 4.500% 4.250% 5.000%	8% of Total I  12/12/21  8/08/21  10/16/20  6/24/19  12/09/20	B+ BB B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600 2,786 2,940	Solutions, Inc., Term Loan  Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan	4.500% 4.500% 4.250% 5.000% 3.500%	8% of Total I  12/12/21  8/08/21  10/16/20  6/24/19  12/09/20  12/20/19	B+ BB B+ BH BH	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840
11,611 3,324 5,228 600 2,786	Solutions, Inc., Term Loan  Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan B2	4.500% 4.500% 4.250% 5.000%	8% of Total I  12/12/21  8/08/21  10/16/20  6/24/19  12/09/20	B+ BB B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600 2,786 2,940 3,000	Solutions, Inc., Term Loan  Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan B2 Scientific Games	4.500% 4.500% 4.250% 5.000% 5.500% 6.000%	8% of Total I  12/12/21  8/08/21  10/16/20  6/24/19  12/09/20  12/20/19  10/01/21	B+ BB B+ BB BB	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840 2,968,125
11,611 3,324 5,228 600 2,786 2,940	Solutions, Inc., Term Loan  Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan B2	4.500% 4.500% 4.250% 5.000% 3.500%	8% of Total I  12/12/21  8/08/21  10/16/20  6/24/19  12/09/20  12/20/19	B+ BB B+ BH BH	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840

#### Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS Seaworld Parks and Entertainment, Inc., Term Loan B2 Station Casino LLC, 3,805 Term Loan B 4.250% B+ 3,756,912 3/02/20 Total Hotels, 40,553 Restaurants & Leisure 40,243,002 **Household Durables** 0.6% (0.4% of Total Investments) Serta Simmons Holdings LLC, Term 2,519 Loan 4.250% 10/01/19 B+ 2,499,331 Tempur-Pedic International, Inc., New 1,694 Term Loan B 3.500% 3/18/20 BB+ 1,673,172 Total Household

4.750%

Nuveen Investments 36

0.3% (0.2% of Total Investments)

11/26/20

B1

4,213

2,303

Durables

Brand Energy &

**Industrial Conglomerates** 

Infrastructure Services,

Inc., Initial Term Loan

4,172,503

2,178,348

Pr	incipal			Maturity	Ratings	
Amo	unt (000)	• • • • •	Coupon (4)	(2)	(3)	Value
		Insurance 2.4% (1.5% o	of Total Investm	ents)		
		Alliant Holdings I LLC,				
		Delayed Draw, Term			_	
\$	382	Loan, WI/DD	TBD	TBD	B+	\$ 381,545
		Alliant Holdings I LLC,				
	4.040	Incremental Term Loan,	<b>TDD</b>	TDD	_	4 045 055
	1,618	WI/DD	TBD	TBD	B+	1,615,955
		Alliant Holdings I LLC,				
	1.050	Initial Term Loan B, First	4.0500/	10/00/10	Б	1 001 004
	1,959	Lien	4.250%	12/20/19	B+	1,931,624
		Hub International				
	E 020	Holdings, Inc., Initial	4.0500/	10/00/00	D4	F 760 640
	5,930	Term Loan USI Holdings	4.250%	10/02/20	B1	5,762,648
		Corporation, Initial Term				
	6,143	Loan	4.250%	12/27/19	B1	6,058,413
	16,032	Total Insurance	4.200 /0	12/21/19	БТ	15,750,185
	10,002	Internet & Catalog Retail	1.0% (0.7% of	f Total Invest	mente)	13,730,100
		Travelport LLC, Term	1.0 /8 (0.7 /8 0	i iotai ilivest	inents)	
	7,000	Loan B, First Lien	6.000%	9/02/21	B2	7,019,250
	7,000	Internet Software & Servi		% of Total In		7,010,200
		Sabre Inc., Term Loan	11070 (111	70 OI 10tai iii	voolinentoj	
	741	B2	4.500%	2/19/19	Ba3	734,885
	290	Sabre Inc., Term Loan C	4.000%	2/19/18	Ba3	285,722
	3,430	Sabre Inc., Term Loan	4.000%	2/18/19	Ba3	3,384,981
	-,	Tibco Software, Inc.,				-,,
	7,917	Term Loan B	6.500%	11/25/20	B1	7,758,333
		Total Internet Software				
	12,378	& Services				12,163,921
		IT Services 1.4% (0.8%	of Total Investr	ments)		
		EIG Investors Corp.,				
	5,998	Term Loan	5.000%	11/09/19	В	5,997,553
		VFH Parent LLC, New				
	570	Term Loan	5.750%	11/08/19	N/R	568,277
		Zayo Group LLC, Term				
	2,437	Loan B	4.000%	7/02/19	B1	2,416,576
	9,005	Total IT Services				8,982,406
		Leisure Equipment & Pro	ducts 2.0% (1	1.2% of Total	Investments)	
		24 Hour Fitness				
	0.704	Worldwide, Inc., Term	4.7500/	F (00 /0 t	D - 0	0.070.000
	3,784	Loan B	4.750%	5/28/21	Ba3	3,672,662
		Bombardier				
	E E00	Recreational Products,	4.0000/	1/00/10	DD	E 40E 400
	5,539	Inc., Term Loan	4.000%	1/30/19	BB+	5,425,490
		Equinox Holdings, Inc.,				
	2 102	New Initial Term Loan,	E 0000/	1/01/00	D4	0.170.070
	3,193 1,000	First Lien	5.000% 6.250%	1/31/20	B1 B	3,173,272
	1,000		0.230%	12/27/20	Ь	1,001,250

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	Four Coopers Haldings				
	Four Seasons Holdings,				
	Inc., Term Loan, Second Lien				
10 E1/	Total Leisure Equipment				10.070.074
13,510		Total Investo	conto\		13,272,674
	Machinery 1.0% (0.6% of Doosan Infracore	i Total investi	nents)		
4 500	International, Inc., Term	4 E009/	E/07/01	DD	4 500 205
4,590	Coan  Rexnord LLC, Term	4.500%	5/27/21	BB	4,590,385
1,842	•	4.000%	8/21/20	BB	1 010 600
6,432		4.000%	0/21/20	DD	1,812,632 6,403,017
0,432	Media 17.9% (11.2% of T	otal Investme	nte\		0,400,017
2,138	•	5.000%	9/26/21	B1	2,145,362
2,130	Advantage Sales &	3.000 /6	3/20/21	וט	2,143,302
	Marketing, Inc., Delayed				
10 <sup>-</sup>		4.250%	7/23/21	B1	100,427
10	Advantage Sales &	1.200 /0	,, _0, _ 1	51	100,721
	Marketing, Inc., Term				
3,04		4.250%	7/25/21	B1	3,012,803
3,5 1	Advantage Sales &	00,0	.,,		5,5:=,555
	Marketing, Inc., Term				
2,200	——————————————————————————————————————	7.500%	7/25/22	CCC+	2,161,500
	Affinion Group Holdings,				
	Inc., Initial Term Loan,				
2,22	1 Second Lien	8.500%	10/31/18	B3	1,924,338
	Affinion Group Holdings,				
	Inc., Term Loan, First				
1,330		6.750%	4/30/18	B1	1,246,689
	Catalina Marketing				
	Corporation, Term Loan,				
1,990		4.500%	4/09/21	B+	1,901,694
	Catalina Marketing				
0.00	Corporation, Term Loan,	7.7500/	4/44/00	000	4 0 4 0 0 0 4
2,000		7.750%	4/11/22	CCC+	1,813,334
	Clear Channel				
00	Communications, Inc.,	2 0010/	1/29/16	CCC	260 000
367	7 Tranche B, Term Loan Clear Channel	3.821%	1/29/10	CCC+	362,323
	Communications, Inc.,				
3,156		6.921%	1/30/19	CCC+	2,949,520
0,100	Clear Channel	0.32176	1/30/13	000+	2,545,520
	Communications,				
2,718		7.671%	7/30/19	CCC+	2,576,296
_,, 1	Cumulus Media, Inc.,		., 55, 15	2001	2,5. 5,255
12,78		4.250%	12/23/20	B+	12,522,797
,	Emerald Expositions				, , -
	Holdings, Inc., Term				
3,930	<b>G</b> 1	4.750%	6/17/20	BB	3,890,957
·	EMI Music Publishing				
670	6 LLC, Term Loan B	3.750%	6/29/18	BB	668,078

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

89	Gray Television, Inc., Initial Term Loan	3.750%	6/13/21	BB	880,284
2,98	IMG Worldwide, Inc., 5 First Lien	5.250%	5/06/21	B1	2,924,369
0.70	Interactive Data Corporation, Term Loan	4.7500/	E/00/01	D.	2.705.400
3,73	B1 B McGraw-Hill Education Holdings LLC,	4.750%	5/02/21	B+	3,725,422
3,36		5.750%	3/22/19	B+	3,366,868
	Media General, Inc., Delayed Draw, Term				
2,72	21 Loan	4.250%	7/31/20	BB+	2,709,877
1,95	Mediacom Broadband LLC, Tranche G, Term 55 Loan	4.000%	1/20/20	BB	1,935,450
,	Numericable Group				, ,
3,21	•	4.500%	5/21/20	Ba3	3,203,425
2,78	Numericable Group 3 S.A., Term Loan B2	4.500%	5/21/20	Ba3	2,771,399
3,89	Radio One, Inc., Term 11 Loan B, First Lien	7.500% Nuveen Investm	3/31/16 nents	B+	3,915,125

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
		Media (continued)				
		Springer Science &				
\$	0.400	Business Media, Inc., Term Loan B3	4.750%	8/14/20	В	\$ 2,404,076
Φ	2,423	Tribune Company,	4.730%	0/14/20	Ь	\$ 2,404,076
	31,970	Term Loan B	4.000%	12/27/20	BB+	31,590,810
		Univision				
		Communications, Inc.,				
	17,668	Replacement Term Loan, First Lien	4.000%	3/01/20	B+	17,427,364
	17,000	Virgin Media	4.000 /6	3/01/20	DŦ	17,427,504
		Investment Holdings,				
	1,000	Term Loan B	3.500%	6/07/20	BB	986,641
		Weather Channel				
	1,520	Corporation, Term Loan, Second Lien	7.000%	6/26/20	B3	1,422,265
	.,020	WMG Acquisition	7100070	0/20/20		.,,
		Corporation, Tranche				
	0.000	B, Refinancing Term	0.7500/	7/04/00	В	1 045 010
	2,009	Loan Yell Group PLC, Term	3.750%	7/01/20	B+	1,945,013
	829	Loan A2	5.247%	3/01/19	CCC+	1,258,695
		Yell Group PLC, Term				
	66	Loan A2, (7)	1.500%	3/03/19	CCC+	
		Yell Group PLC, Term Loan B2, Payment in				
	1,925	Kind, (7)	0.000%	3/03/24	CCC	
	123,601	Total Media				119,743,201
		•	0.5% of Total Inv	vestments)		
		Hudson's Bay Company, Term Loan				
	1,625	B, First Lien	4.750%	11/04/20	BB	1,631,469
	,	J.C. Penney				, ,
	4.404	Corporation, Inc., Term	<b>5.000</b> 0/	0/00/40	5	0.000.040
	4,104 5,729	Loan Total Multiline Retail	5.000%	6/20/19	В	3,993,216 5,624,685
	5,725	Oil, Gas & Consumable	Fuels 2.4% (1.	.5% of Total	Investments)	
		Western Refining, Inc.,	·		Ī	
	1,130	Term Loan B	4.250%	11/12/20	BB	1,092,915
		Citgo Petroleum Corporation, Term Loan				
	1,176	B	4.500%	7/29/21	B+	1,130,560
	.,	Crestwood Holdings		· , = -, <b>= ·</b>	<u> </u>	
	2,299	LLC, Term Loan B	7.000%	6/19/19	B2	2,119,158
	4,975		7.750%	1/22/19	N/R	3,640,302

	Energy and Exploration Partners, Term Loan				
	EP Energy LLC, Term				
867	Loan B3, Second Lien	3.500%	5/24/18	Ba3	810,333
007	Fieldwood Energy LLC,	3.300 /8	3/24/10	Dao	010,000
	Term Loan, Second				
4,485	Lien	8.375%	9/30/20	B2	2,749,152
.,	Seadrill Partners LLC,	0.07.070	0,00,20		2,7 10,102
3,872	Initial Term Loan	4.000%	2/21/21	BB	3,081,808
-,-	Southcross Energy				2,22 ,22
	Partners L.P., Opco				
565	Term Loan	5.250%	8/04/21	B1	542,092
	Southcross Holdings				
	Borrower L.P., Holdco				
1,274	Term Loan	6.000%	8/04/21	B2	1,168,973
	Total Oil, Gas &				
20,643	Consumable Fuels				16,335,293
	•	3.7% of Total	Investments	s)	
. ===	Generic Drug Holdings,	<b>=</b> 0000/	0// 0/00	5.	
1,576	Inc., Term Loan B	5.000%	8/16/20	B1	1,571,075
	Graceway				
	Pharmaceuticals LLC,				
E 60E	Second Lien Term	0.000%	E/02/12	N/R	25 156
5,625	Loan, (8) Graceway	0.000%	5/03/13	IN/ I	35,156
	Pharmaceuticals LLC,				
51	Term Loan, (8)	0.000%	5/03/12	N/R	51,125
5,946	Grifols, Inc., Term Loan	3.171%	2/27/21	Ba1	5,885,481
0,010	Par Pharmaceutical	0111170	_,_,,_,	<b>- .</b>	3,333,131
	Companies, Inc., Term				
3,570	Loan B2	4.000%	9/30/19	B1	3,508,791
	Patheon, Inc., Term				
3,980	Loan B	4.250%	3/11/21	В	3,886,470
	Pharmaceutical Product				
	Development, Inc.,				
5,312	Term Loan B, First Lien	4.000%	12/01/18	Ba2	5,295,804
	Pharmaceutical				
4.740	Research Associates,	4.5000/	0/00/00	D4	4 074 500
4,710	Inc., Term Loan	4.500%	9/23/20	B1	4,674,508
2 060	Quintiles Transnational	2.7500/	6/00/10	DD.	2 820 202
3,868	Corp., Term Loan B3 Salix Pharmaceuticals,	3.750%	6/08/18	BB+	3,829,203
987	LTD., Term Loan	4.250%	1/02/20	Ba1	984,134
307	Therakos, Inc., Term	4.250 /6	1/02/20	Dai	304,104
3,380	Loan, First Lien	7.000%	12/27/17	В	3,367,333
3,000	Valeant		, ,	_	2,221,222
	Pharmaceuticals				
	International, Inc., Term				
2,639	Loan E	3.500%	8/05/20	Ba1	2,624,578
4,211	Valeant	3.500%	2/13/19	Ba1	4,188,735
,	Pharmaceuticals				

International, Inc., Tranche B, Term Loan D2

45,85	5 Total Pharmaceuticals				39,902,393
10,00		0.2% (0.1% of	Total Investr	nents)	30,002,000
	Ceridian Corporation,	012 /0 (011 /0 01		,	
1,13		4.500%	9/15/20	Ba3	1,120,015
ĺ	Real Estate Investment	Trust 2.3% (1	.5% of Total	Investme	
	Realogy Corporation,	•			,
4,91		3.750%	3/05/20	BB	4,847,779
	Starwood Property				
	Trust, Inc., Term Loan				
5,90	5 B	3.500%	4/17/20	BB	5,791,696
	Walter Investment				
	Management				
	Corporation, Tranche				
	B, Term Loan, First			_	
5,70		4.750%	12/18/20	B+	5,007,311
	Total Real Estate				
16,51		D	4 00/ /4	40/ . CT . I	15,646,786
	Real Estate Managemen	t & Developme	nt 1.8% (1.	1% of lot	al Investments)
	Capital Automotive LP,				
0.70	Term Loan, Second	C 0000/	4/00/00	D4	0.707.545
3,72		6.000%	4/30/20	B1	3,727,545
0 1 4	Capital Automotive LP,	4.000%	4/10/19	Ba2	0 117 454
8,14	Term Loan, Tranche B1 Total Real Estate	4.000%	4/10/19	Daz	8,117,454
	Management &				
11,86	•				11,844,999
11,000	5 Bevelopment	Nuveen Investn	nents		11,044,599
		38			

	rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
AIII	cant (000)	Semiconductors & Semiconductors				
		Avago Technologies,			/ (/ 0 0	
\$	9,950	Term Loan B	3.750%	5/06/21	BBB	\$ 9,944,667
		Freescale				
		Semiconductor, Inc.,			_	
	7,405	Term Loan, Tranche B4	4.250%	2/28/20	B1	7,303,477
		Freescale				
	2,963	Semiconductor, Inc., Term Loan, Tranche B5	5.000%	1/15/21	B1	2,972,066
	2,500	NXP Semiconductor	3.00076	1/10/21	D1	2,372,000
	2,921	LLC, Term Loan D	3.250%	1/11/20	BBB	2,891,567
	,	Total Semiconductors &				, ,
		Semiconductor				
	23,239	Equipment				23,111,777
		Software 9.1% (5.7% of	Total Investme	ents)		
	0.000	Blackboard, Inc., Term Loan B3	4.7500/	10/04/10	р.	0.000.405
	2,920	BMC Software, Inc.,	4.750%	10/04/18	B+	2,909,405
	6,687	Initial Term Loan	5.000%	9/10/20	B1	6,490,134
	0,007	Compuware	0.00070	0/10/20	Δ,	0,100,101
		Corporation, Tranche				
		B2, Term Loan, First				
	6,000	Lien, DD1	6.250%	12/15/21	В	5,695,002
	0.004	Datatel Parent Corp,	4.0000/	7/10/10	DD	0.000.050
	3,024	Term Loan B1 Emdeon Business	4.000%	7/19/18	BB	2,996,653
		Services LLC, Term				
	4,708	Loan B2	3.750%	11/02/18	Ba3	4,640,112
	1,7 00	Epicor Software	017 00 70	, 62, .6	240	.,0.0,
		Corporation,Term Loan,				
	621	B2	4.000%	5/16/18	Ba3	618,477
		Explorer Holdings, Inc.,			_	
	1,906	Term Loan	6.000%	5/02/18	B+	1,907,101
		Infor Global Solutions Intermediate Holdings,				
	14,218	Ltd., Term Loan B5	3.750%	6/03/20	Ba3	13,899,794
	11,210	Micro Focus	0.70070	0/00/20	Buo	10,000,701
		International PLC, Term				
	3,200	Loan B	5.250%	11/19/21	BB	3,111,002
		Micro Focus				
		International PLC, Term	4.5000/			
	3,300	Loan C	4.500%	11/20/19	BB	3,186,150
	6,354	Misys PLC, Term Loan B, First Lien	5.000%	12/12/18	B+	6,370,525
	0,354	SunGard Data	J.000%	14/14/10	D+	0,370,323
		Systems, Inc., Term				
	2,615	Loan E	4.000%	3/08/20	BB	2,599,696
	1,000		9.000%	11/07/22	CCC+	988,750

TransFirst, Inc., Term Loan, Second Lien Zebra Technologies Corporation, Term Loan 5.610 B, First Lien BB+ 4.750% 5,650,326 10/27/21 62,163 **Total Software** 61,063,127 Specialty Retail 0.8% (0.5% of Total Investments) Jo-Ann Stores, Inc., Term Loan, First Lien 3,641,582 3,745 4.000% B+ 3/16/18 **Pilot Travel Centers** LLC, Term Loan B, First 1,496 Lien 4.250% 9/30/21 BB 1,501,861 5,241 Total Specialty Retail 5,143,443 Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Polymer Group, Inc., 4,468 Initial Term Loan 5.250% 12/19/19 B2 4,440,133 **Trading Companies & Distributors** 1.9% (1.2% of Total Investments) HD Supply, Inc., Term Loan 11,056 4.000% 6/28/18 B+ 10,966,627 Neff Rental/Neff Finance Closing Date Loan, Second Lien В 1,666 7.250% 6/09/21 1,626,517 **Total Trading** Companies & 12,722 **Distributors** 12,593,144 **Transportation Infrastructure** 0.2% (0.1% of Total Investments) Ceva Group PLC. 77 Canadian Term Loan B2 71,315 6.500% 3/19/21 Ceva Group PLC, 449 Dutch B.V., Term Loan B2 6.500% 3/19/21 413,629 Ceva Group PLC, Synthetic Letter of 429 Credit Term Loan 6.345% 3/19/21 B2 395,199 Ceva Group PLC, US 619 Term Loan 6.500% 3/19/21 B2 570,524 **Total Transportation** 1,574 Infrastructure 1,450,667 **Wireless Telecommunication Services** 2.5% (1.5% of Total Investments) Asurion LLC, Term Loan B1 9,613 5.000% 5/24/19 Ba3 9,570,517 Fairpoint Communications, Inc., 4,913 Term Loan B В 4,914,037 7.500% 2/11/19 **UPC** Broadband Holding BV, Term Loan 2,000 AΗ 3.250% 6/30/21 BB 1,960,415 **Total Wireless** Telecommunication 16,526 Services 16,444,969 \$ 861,240 **Total Variable Rate** 837,078,274 Senior Loan Interests

	(cost \$857,051,384)	
Shares	Description (1)	Value
	COMMON STOCKS 2.1% (1.3% of Total Investments)	
	Diversified Consumer Services 0.2% (0.2% of Total Investments)	
	Cengage Learning	
78,490	Holdings II LP, (5), (6)	\$ 1,726,780
	Nuveen Investments	
	39	

## JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

	hares	Description (1)				Value
		Hotels, Restaurants & Lo	eisure 0.2% (0	.1% of Total	Investments)	
		BLB Worldwide				
	42,041	Holdings Inc., (5), (6)				\$ 1,208,679
		Buffets Term Loan, (5),				
	2,670	(6)				5,340
		Total Hotels, Restaurants				1,214,019
		Media 1.7% (1.0% of To	otal Investment	s)		
		Cumulus Media, Inc.,				
	6,597	(5)				22,957
		Metro-Goldwyn-Mayer,				
	101,565	(5), (6)				7,414,245
	57,088	Tribune Company, (5)				3,361,912
	45,941	Tribune Company, (7)				
	14.070	Tribune Publishing				200 712
	14,272	Company Total Media				299,712
			0.0% (0.0% of T	otal Invectme	ante)	11,098,826
	47,152	Vertrue, Inc., (5), (6)	0.0 /6 (0.0 /6 01 1	Olai iiivesiiii	cii(s)	84,874
	77,102	Software 0.0% (0.0% o	f Total Investme	ante)		04,074
		Eagle Topco LP, (5),	i i otai iiivestiiit	sins)		
7	743,286	(7)				1
	.0,200	Total Common Stocks (co	st \$12.471.161)			14,124,500
			,,		Ratings	, . = .,
S	hares	Description (1)	Coupon		(3)	Value
		\$25 PAR (OR SIMILAR) I	RETAIL PREFE	RRED 0.2%	(0.1% of Total	Investments)
		\$25 PAR (OR SIMILAR) I Diversified Consumer Se				
		•				
		Diversified Consumer Son Education Management	ervices 0.2% (		Investments)	
	31,157	Diversified Consumer Set Education Management Corporation, (6)				
	31,157	Diversified Consumer Solution Education Management Corporation, (6) Education	ervices 0.2% (		Investments)	
		Diversified Consumer Solution Education Management Corporation, (6) Education Management	<b>ervices 0.2% (</b> 7.500%		N/R	\$ 306,376
	31,157 10,989	Diversified Consumer Solution  Education  Management  Corporation, (6)  Education  Management  Corporation, (6)	ervices 0.2% ( 7.500% 7.500%		Investments)	\$ 306,376 717,948
		Diversified Consumer Section  Education  Management  Corporation, (6)  Education  Management  Corporation, (6)  Total Diversified Consumer	ervices 0.2% ( 7.500% 7.500%		N/R	\$ 306,376
		Diversified Consumer Section  Education  Management  Corporation, (6)  Education  Management  Corporation, (6)  Total Diversified Consumer  Total \$25 Par (or	ervices 0.2% ( 7.500% 7.500%		N/R	\$ 306,376 717,948
		Diversified Consumer Secure Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail	ervices 0.2% ( 7.500% 7.500%		N/R	\$ 306,376 717,948
		Diversified Consumer Section  Education  Management  Corporation, (6)  Education  Management  Corporation, (6)  Total Diversified Consumer  Total \$25 Par (or similar) Retail  Preferred (cost	ervices 0.2% ( 7.500% 7.500%		N/R	\$ 306,376 717,948 1,024,324
	10,989	Diversified Consumer Secure Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail	ervices 0.2% ( 7.500% 7.500%		N/R N/R	\$ 306,376 717,948
Pr	10,989	Diversified Consumer Security Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349)	7.500% 7.500% 7.500% er Services	0.1% of Total	N/R N/R Ratings	\$ 306,376 717,948 1,024,324 1,024,324
Pr	10,989	Diversified Consumer Set Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349)  Description (1)	7.500% 7.500% 7.500% er Services  Coupon	0.1% of Total	N/R N/R Ratings (3)	\$ 306,376 717,948 1,024,324
Pr	10,989	Diversified Consumer Set Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349)  Description (1) CONVERTIBLE BONDS	7.500% 7.500% 7.500% er Services  Coupon 0.3% (0.2% of	0.1% of Total  Maturity  Total Investr	N/R N/R Ratings (3) ments)	\$ 306,376 717,948 1,024,324 1,024,324
Pr	10,989	Diversified Consumer Securation Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349)  Description (1) CONVERTIBLE BONDS Communications Equipment	7.500% 7.500% 7.500% er Services  Coupon 0.3% (0.2% of	0.1% of Total	N/R N/R Ratings (3) ments)	\$ 306,376 717,948 1,024,324 1,024,324
Pr Amo	10,989 rincipal punt (000)	Diversified Consumer Set Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349)  Description (1) CONVERTIBLE BONDS Communications Equipment Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349)	7.500% 7.500% 7.500% Per Services  Coupon 0.3% (0.2% of ment 0.3% (0.2%)	Maturity Total Investr	N/R N/R Ratings (3) ments) vestments)	\$ 306,376 717,948 1,024,324 1,024,324 Value
Pr	10,989	Diversified Consumer Set Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349)  Description (1) CONVERTIBLE BONDS Communications Equipment Consumer Consume	7.500% 7.500% 7.500% er Services  Coupon 0.3% (0.2% of	0.1% of Total  Maturity  Total Investr	N/R N/R Ratings (3) ments)	\$ 306,376 717,948 1,024,324 1,024,324
Pr Amo	10,989 rincipal punt (000)	Diversified Consumer Set Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349)  Description (1) CONVERTIBLE BONDS Communications Equipment Corporation, (6) Total Diversified Consumer Total \$25 Par (or similar) Retail Preferred (cost \$102,349)	7.500% 7.500% 7.500% Per Services  Coupon 0.3% (0.2% of ment 0.3% (0.2%)	Maturity Total Investr	N/R N/R Ratings (3) ments) vestments)	\$ 306,376 717,948 1,024,324 1,024,324 Value

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

		Total Communications				
		Equipment				
		Total Convertible				
		Bonds (cost				
\$	1,850	\$1,563,750)				1,789,500
Pr	rincipal	,			Ratings	, ,
	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
	, ,		8.5% (11.6% o		` '	
		Commercial Services & S			•	ts)
		NES Rental Holdings		(011),001101		
\$	700	Inc., 144A	7.875%	5/01/18	CCC+	\$ 701,750
•		Communications Equipm		6% of Total In		Ψ
	2,500	Avaya Inc., 144A	10.500%	3/01/21	CCC+	2,046,875
	,	Nortel Networks				, ,
	4,000	Limited, (8)	0.000%	7/15/11	N/R	4,180,000
	,	Total Communications				, ,
	6,500	Equipment				6,226,875
		Consumer Finance 0.59	% (0.3% of Tota	al Investments	s)	,
		First Data Corporation,	·			
	3,000	144A	7.375%	6/15/19	BB	3,146,250
		<b>Containers &amp; Packaging</b>	0.9% (0.6% o	f Total Investi	ments)	
	5,750	Reynolds Group	9.875%	8/15/19	CCĆ+	6,109,375
	-		Nuveen Investm	ents		
			40			

Pı	rincipal				Ratings	
Amo	ount (000)		Coupon	Maturity	(3)	Value
		<b>Diversified Telecommunio</b>	cation Services	1.4% (0.9%	of Total Inve	estments)
		Consolidated				
Φ	4 500	Communications	40.0750/	0/04/00	Б	Φ 4 004 050
\$	1,500	Finance Company	10.875%	6/01/20	В	\$ 1,691,250
	4,000	IntelSat Limited	7.750%	6/01/21	В	3,965,000
	3,800	IntelSat Limited Total Diversified	8.125%	6/01/23	В	3,838,000
		Telecommunication				
	9,300	Services				9,494,250
	3,000	Health Care Equipment &	Supplies 17%	6 (1 0% of To	ntal Investme	
	3,250	Kinetic Concepts	10.500%	11/01/18	В	3,566,875
	2,000	Kinetic Concepts	12.500%	11/01/19	CCC+	2,210,000
	_,000	Tenet Healthcare	. = . 0 0 0 7 0	,,		_,_ : 0,000
	1,000	Corporation	6.750%	2/01/20	B3	1,055,000
	·	Tenet Healthcare				
	4,000	Corporation	6.000%	10/01/20	Ba2	4,330,000
		Total Health Care				
	10,250	Equipment & Supplies				11,161,875
		Health Care Providers & S	Services 2.0%	(1.2% of Tot	al Investmen	ts)
		Community Health				
	4,000	Systems, Inc.	5.125%	8/01/21	Ba2	4,155,000
	0.400	Community Health	0.0750/	0/04/00	_	0.707.000
	6,400	Systems, Inc.	6.875%	2/01/22	B+	6,797,600
	1 000	lasis Healthcare Capital	0.0750/	E/1E/10	CCC+	1 057 000
	1,200	Corporation Truven Health Analtyics	8.375%	5/15/19	000+	1,257,000
	1,000	Inc.	10.625%	6/01/20	CCC+	975,000
	1,000	Total Health Care	10.02378	0/01/20	000+	373,000
	12,600	Providers & Services				13,184,600
	. =,000	Media 4.8% (3.0% of Tot	al Investments)			10,101,000
		CCO Holdings LLC	ĺ			
	1,000	Finance Corporation	5.750%	9/01/23	BB	1,012,500
		Clear Channel				
	1,762	Communications, Inc.	10.000%	1/15/18	CCC	1,532,940
		Clear Channel				
	6,562	Communications, Inc.	9.000%	12/15/19	CCC+	6,397,950
		Clear Channel				
	10,628	Communications, Inc.	14.000%	2/01/21	CCC	8,714,869
	0.500	Clear Channel	0.0000/	0/04/04	000	0.045.000
	9,500	Communications, Inc.	9.000%	3/01/21	CCC+	9,215,000
	2,000	Dish DBS Corporation	5.875%	7/15/22	BB BB	2,020,000
	1,500	Dish DBS Corporation McGraw-Hill Global	5.875%	11/15/24	BB	1,507,500
	1,875	Education Holdings	9.750%	4/01/21	BB	2,076,563
	34,827	Total Media	J.1 JU /0	7/01/21	טט	32,477,322
	U-T,UL1		0.7% of Total Inv	restments)		02,711,022
	2,000	Valeant	6.750%	8/15/18	B1	2,127,500
	_,000	Pharmaceuticals	3 33 /3	5, 10, 10		_, ,000

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	3	<b>G</b>	,		
	International, 144A				
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.000%	10/01/20	B1	1,053,750
·	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	B1	1,067,500
,	VPII Escrow				, ,
3,000	Corporation, 144A	7.500%	7/15/21	B1	3,285,000
7,000	Total Pharmaceuticals				7,533,750
,	Real Estate Investment T	rust 0.2% (0.1	% of Total In	vestments	, ,
1,500	Istar Financial Inc.	4.000%	11/01/17	BB	1,466,250
·	Semiconductors & Semiconductors	conductor Equip	ment 1.3%	6 (0.8% of T	otal Investments)
	Advanced Micro	•			,
2,000	Devices, Inc.	6.750%	3/01/19	В	1,900,000
	Advanced Micro				
2,800	Devices, Inc.	7.750%	8/01/20	В	2,667,000
	Advanced Micro				
3,168	Devices, Inc.	7.500%	8/15/22	В	2,989,800
	Advanced Micro				
1,000	Devices, Inc.	7.000%	7/01/24	В	872,500
	Total Semiconductors &				
	Semiconductor				
8,968	Equipment				8,429,300
	Software 1.1% (0.7% of	Total Investme	nts)		
	BMC Software Finance				
2,500	Inc., 144A	8.125%	7/15/21	CCC+	2,184,375
	Boxer Parent Company				
	Inc./BMC Software,				
1,500	144A	9.000%	10/15/19	CCC+	1,222,500
1,700	Infor Us Inc.	11.500%	7/15/18	В	1,853,000
1,875	Infor Us Inc.	9.375%	4/01/19	В	2,015,625
7,575	Total Software				7,275,500
		Nuveen Investme	ents		
		41			

# JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

I	Principal				Ratings		
An	nount (000)		Coupon	Maturity	(3)		Value
		Wireless Telecommun	ication Services	2.5% (1.69	% of Total Inve	estmen	its)
		FairPoint					
•	750	Communications Inc.,	0.7500/	0/45/40	5	•	700.075
\$	750	144A	8.750%	8/15/19	В	\$	766,875
	8,250	Sprint Corporation	7.875%	9/15/23	BB BB		8,363,438
	3,750 3,750	Sprint Corporation T-Mobile USA Inc.	7.125% 6.250%	6/15/24 4/01/21	BB		3,646,875 3,871,874
	3,750	Total Wireless	0.230 /6	4/01/21	DD		3,0/1,0/4
		Telecommunication					
	16,500	Services					16,649,062
	,	Total Corporate					
		Bonds (cost					
\$	124,470	\$123,774,468)					123,856,159
	Principal				Ratings		
An	nount (000)		Coupon	Maturity	(3)	_	Value
		ASSET-BACKED SEC	URITIES 5.7% (3	3.5% of Tota	al Investments	3)	
		Bluemountain					
		Collateralized Loan					
\$	1,200	Obligation, Series 2012 2A E14	5.329%	11/20/24	BB	\$	1,117,411
φ	1,200	BlueMountain	5.529/0	11/20/24	DD	Φ	1,117,411
		Collateralized Loan					
		Obligations Limited					
	2,500	2012-1A, 144A	5.734%	7/20/23	BB		2,372,493
		Carlyle Global Market					
		Strategies					
		Collateralized Loan					
		Obligations, Series					
	500	2013-2A E	5.234%	4/18/25	BB		456,009
		Carlyle Global Market					
		Strategies, Collateralized Loan					
		Obligations, Series					
	1,750	2013-3A, 144A	4.834%	7/15/25	BB		1,557,836
	1,700	Finn Square	1100 170	17.10/20			1,007,000
		Collateralized Loan					
		Obligations Limited,					
	1,000	Series 2012-1A, 144A	5.281%	12/24/23	BB		921,304
		Flatiron Collateralized					
		Loan Obligation					
	4.500	Limited, Series	4.00.40/	4/45/00	<b>D</b> D		4 0 45 000
	1,500	2011-1A	4.634%	1/15/23	BB		1,345,008
	500	ING Investment	5.234%	4/15/24	BB		447,513
		Management, Collateralized Loan					
		Conateranzeu Luari					

Obligation, 2013-1A D, 144A LCM Limited Partnership, Collateralized Loan Obligation 2012A, 2,700 144A BB 5.984% 10/19/22 2,587,035 LCM Limited Partnership, Collateralized Loan 6,000 Obligation, 2015A 5.227% 2/25/17 BB 5,375,118 LCM Limited Partnership, Collateralized Loan Obligation, Series 3,000 10AR, 144A 5.734% 4/15/22 BB 2,887,323 LCM Limited Partnership, Collateralized Loan Obligation, Series 11A BB 1,500 5.384% 4/19/22 1,407,026 Madison Park Funding Limited. 1,500 Series 2012-10A 4/22/22 BB 5.582% 1,403,924 Madison Park Funding Limited, Collateralized Loan Obligations, Series 1,500 2012-8A, 144A BB 5.484% 1/20/25 1,469,195 North End CLO Limited, Loan Pool, 500 144A 4.833% 7/17/25 BB 434,658 Northwoods Capital Corporation, Collateralized Loan 750 Obilgations 2012-9A 5.334% 1/18/24 BB 675,464 Oak Hill Credit Partners IV Limited. Collateralized Loan **Obligation Series** 2012-6A BB 3,000 2,845,206 5.724% 5/15/23 Oak Hill Credit Partners Series 800 BB 2013-9A 5.234% 10/20/25 725,412 Oak Hill Credit Partners, Series 3,360 2012-7A BB 3,087,981 5.229% 11/20/23 Race Point Collateralized Loan **Obligation Series** 3,000 2012-7A, 144A 5.225% 11/08/24 BB 2,757,488 1,000 6.231% 12/15/22 BB 1,001,058

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

		Race Point				
		Collateralized Loan				
		Obligation Limited				
		2011-5AR, 144A				
		Race Point				
		Collateralized Loan				
		Obligations, Series				
3,00	nn	2012-6A, 144A	5.727%	5/24/23	BB	2,960,996
0,0		Total Asset-Backed	0.72770	0/2 1/20		2,000,000
		Securities (cost				
\$ 40,56	60	\$37,302,983)				37,835,458
Share		Description (1), (9)				Value
Onaro	J	INVESTMENT COMPANI	FS 16% (10	% of Total In	vestmer	
		Eaton Vance	1.0 /0 (1.0	70 Or Total III	VOStille	113)
		Floating-Rate Income				
353,66	28	Trust Fund				4,894,765
000,00		Eaton Vance Senior				7,007,700
968,58	86	Income Trust				6,053,663
000,00		Total Investment Compan	ies (cost \$11 9	81 509)		10,948,428
		Total Long-Term Investr		, ,	1	1,026,656,643
Princip	al	Total Long Term Investi	nents (cost wi	,044,247,004)		1,020,000,040
Amount (		Description (1)	Coupon	Maturity		Value
Amount	000)	SHORT-TERM INVESTM		4.1% of Total	l Investr	
\$ 43,76	60	Repurchase	0.000%	11170 01 1014		\$ 43,759,690
Ψ 10,7 (	00	Agreement with Fixed	0.00070			Ψ 10,700,000
		Income Clearing				
		Corporation, dated				
		1/30/15,				
		repurchase price				
		\$43,759,690,				
		collateralized by				
		\$9,005,000 U.S.				
		Treasury Notes,				
		1.250%, due 4/30/19,				
		value \$9,072,538,				
		\$35,605,000 U.S.		2/02/15		
		Treasury Notes,		2, 02, 10		
		0.750%, due 3/31/18,				
		value \$35,563,769				
		Total Short-Term Invest	ments (cost \$4	13.759.690)		43,759,690
		Total Investments (cost	•			1,070,416,333
		Borrowings (40.4)% (1		-,		(270,300,000)
		Variable Rate Term Prefe		at Liquidation	n Value	(=: 0,000,000)
		(20.8)% (12)		45.55.60		(139,000,000)
		Other Assets Less Liabi	lities 1.1%			7,666,393
		Net Assets Applicable to		ares 100%		\$ 668,782,726
		Transfer telemente	Nuveen Inves			÷ •••;•••;•••
			42			

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 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.
- (3) 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 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.
- (4) 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.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (7) 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. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) At 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 directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (9) A copy of the most recent financial statements for these investment companies can be obtained directly from the Securities and Exchange Commission on its website at http://www.sec.gov.
- (10) Borrowings as a percentage of Total Investments is 25.3%.
- (11) 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.
- (12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.0%.

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.

See accompanying notes to financial statements.

Nuveen Investments

JRO
Nuveen Floating Rate Income Opportunity Fund

Principal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	LONG-TERM INVESTME				
	VARIABLE RATE SENIC (4)			•	otal Investments)
	-	1.1% (0.7% of Tot	al Investme	ents)	
	B/E Aerospace, Inc.,				
\$ 3,250	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 3,258,369
4 000	Sequa Corporation,	F 0500/	0/40/47	Б	4 000 050
1,960	Term Loan B	5.250%	6/19/17	В	1,888,950
E 210	Total Aerospace & Defense				5 1 <i>4</i> 7 210
5,210	Airlines 3.4% (2.2% of	Total Investment	e)		5,147,319
	American Airlines, Inc.,	Total investment	5)		
2,000	Term Loan B, First Lien	4.250%	10/08/21	BB	2,007,084
2,000	American Airlines, Inc.,	1.200 /0	10,00,21		2,007,001
2,455	Term Loan	3.750%	6/27/19	BB	2,442,526
,	Delta Air Lines, Inc.,				, ,
5,870	Term Loan B1	3.250%	10/18/18	BBB	5,817,871
	Delta Air Lines, Inc.,				
2,940	Term Loan B2	2.417%	4/18/16	BBB	2,927,872
	US Airways, Inc., Term				
2,970	Loan B1	3.500%	5/23/19	BB	2,940,671
16,235	Total Airlines				16,136,024
		3% of Total Invest	ments)		
	Chrysler Group LLC,				
9,925	Tranche B, Term Loan	3.250%	12/31/18	BB+	9,881,578
F F00	Formula One Group,	4.7500/	7/00/01	Б	F 400 F00
5,568	Term Loan, First Lien Formula One Group,	4.750%	7/30/21	В	5,402,528
1,500	Term Loan, Second Lien	7.750%	7/29/22	CCC+	1,460,625
16,993	Total Automobiles	7.750 /6	1/29/22	000+	16,744,731
10,990	Building Products 0.7	% (0.4% of Total I	nvestments	)	10,744,731
	Gates Global LLC, Term	/o (o. + /o or Total II	i vostiliciits	,	
1,995	Loan	4.250%	7/03/21	B+	1,954,031
.,555	Quikrete Holdings, Inc.,		.,		.,551,551
1,170	Term Loan, First Lien	4.000%	9/28/20	B+	1,157,230
3,165	Total Building Products				3,111,261
·	Capital Markets 1.0%	(0.6% of Total Inve	estments)		
	Citco III Limited, Term		_		
2,823	Loan B	4.250%	6/29/18	N/R	2,814,516
	Guggenheim Partners				
1,975	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,972,531
4,798	Total Capital Markets				4,787,047

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

			• •		
	Chemicals 2.1% (1.4% of To	otal Investn	nents)		
	Ineos US Finance LLC,				
2,452	Cash Dollar, Term Loan	3.750%	5/04/18	BB	2,390,891
	Mineral Technologies,				
	Inc., Term Loan B, First				
5,639	Lien	4.000%	5/07/21	BB	5,604,731
	PQ Corporation, Term				
1,470	Loan B	4.000%	8/07/17	B+	1,449,420
	W.R Grace & Co.,				
	Delayed Draw, Term				
163	Loan	3.000%	2/03/21	BBB	163,030
	W.R Grace & Co., Exit				
454	Term Loan	3.000%	2/03/21	BBB	453,060
10,178	Total Chemicals				10,061,132
	<b>Commercial Services &amp; Supp</b>	lies 2.9%	(1.8% of Tot	al Investments	s)
	ADS Waste Holdings,				
	Inc., Initial Term Loan,				
972	Tranche B2	3.750%	10/09/19	B+	946,768
	Education Management				
	LLC, Tranche A, Term				
261	Loan	5.500%	7/02/20	N/R	245,976
	Education Management				
	LLC, Tranche B, Term				
435	Loan	8.500%	7/02/20	N/R	359,258
	HMH Holdings, Inc.,				
973	Term Loan, First Lien	4.250%	5/22/18	B1	968,853
	iQor US, Inc., Term				
3,373	Loan, First Lien	6.000%	4/01/21	В	3,162,420
	iQor US, Inc., Term				
1,000	Loan, Second Lien	9.750%	4/01/22	CCC+	922,500
	Millennium Laboratories,				
	Inc., Tranche B, Term				
6,965	Loan	5.250%	4/16/21	B+	6,950,492
	Total Commercial				
13,979	Services & Supplies				13,556,267
	Communications Equipment	1.2% (0.8	% of Total In	vestments)	
	Avaya, Inc., Term Loan				
4,444	B3	4.668%	10/26/17	B1	4,257,607
	Avaya, Inc., Term Loan				
1,608	B6	6.500%	3/31/18	B1	1,574,679
	Total Communications				
6,052	Equipment				5,832,286
	N	Nuveen Investm	ents		
		44			

Principal Amount (000)	• • • •	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	2.7% (1.7% o		•	
\$ 12,838	Dell, Inc., Term Loan B	4.500%	4/29/20	BBB	\$12,862,572
	Containers & Packaging	0.5% (0.4% of	Total Investi	ments)	
	BWAY Holding				
	Company, Term Loan B,			_	
2,554	First Lien	5.500%	8/14/20	B2	2,554,898
	Diversified Consumer Ser	vices 6.7% (4	.2% of Total	Investments)	
	Cengage Learning				
4.040	Acquisitions, Inc., Exit	7.0000/	0/04/00	Б	4 700 040
4,810	Term Loan	7.000%	3/31/20	B+	4,786,842
	Harland Clarke Holdings				
0.004	Corporation, Term Loan	7.0000/	E/00/4.0	Б	0.400.770
2,391	B3	7.000%	5/22/18	B+	2,409,779
	Harland Clarke Holdings Corporation, Term Loan				
1,463	B4	6.000%	8/04/19	B+	1,463,186
1,400	Hilton Hotels	0.000 /6	0/04/19	DŦ	1,400,100
	Corporation, Term Loan				
11,202	B2	3.500%	10/25/20	BB+	11,087,917
11,202	Laureate Education,	0.00070	10/20/20	201	11,007,017
1,930	Inc., Term Loan B	5.000%	6/15/18	В	1,819,412
1,000	New Albertson's, Inc.,	0.000,0	0, 10, 10	_	.,
2,647	Term Loan	4.750%	6/24/21	Ba3	2,618,754
,	ServiceMaster				, ,
7,339	Company, Term Loan	4.250%	7/01/21	B+	7,238,576
	Total Diversified				
31,782	Consumer Services				31,424,466
	Diversified Financial Serv	ices 1.5% (0.9	9% of Total I	nvestments)	
	Home Loan Servicing				
	Solutions, Ltd., Term			_	
2,463	Loan B	4.500%	6/26/20	B+	2,312,411
	Ocwen Financial				
400	Corporation, Term Loan	E 0000/	0/45/40	Б	170 504
188	BCC Conital Town Loon	5.000%	2/15/18	B+	176,564
2,931	RCS Capital, Term Loan	6.500%	4/29/19	В	2,821,176
1,500	TransFirst, Inc., Term Loan, First Lien	5.500%	11/12/21	В	1 500 470
1,500	Total Diversified	5.500%	11/12/21	Ь	1,500,470
7,082	Financial Services				6,810,621
7,002	Diversified Telecommunic	eation Services	6 6% (4 2%	6 of Total Inve	
	Greeneden U.S.		0.0 /0 (-1.E /	J. 15tal 111VC	
	Holdings II LLC, Term				
1,078	Loan B	4.000%	2/08/20	В	1,058,741
	Intelsat Jackson				, -,
	Holdings, S.A., Tranche				
959	B2, Term Loan	3.750%	6/30/19	BB	949,735
	Level 3 Financing, Inc.,				
4,000	Term Loan B, First Lien	4.500%	1/31/22	BB	4,010,832

2,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	BB	2,651,667
773	Presidio, Inc., Term Loan B	5.000%	3/31/17	B+	772,562
1,244	SBA Communication, Incremental Term Loan, Tranche B1	3.250%	3/24/21	ВВ	1,224,835
1,244	TelX Group, Inc., Initial	3.230 /6	3/24/21	טט	1,224,000
1,493	Term Loan, First Lien	4.500%	4/09/20	B1	1,472,911
750	TelX Group, Inc., Initial Term Loan, Second Lien	7.500%	4/09/21	CCC	734,531
9,465	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	Ba3	9,420,211
3,328	Ziggo N.V., Term Loan B1	3.500%	1/15/22	BB	3,248,747
2,145	Ziggo N.V., Term Loan B2	3.500%	1/15/22	BB	2,093,554
3,527	Ziggo N.V., Term Loan B3, Delayed Draw	3.500%	1/15/22	BB	3,443,148
31,429	Total Diversified Telecommunication Services	0.000,0	.,, .	J	31,081,474
01,120	Electronic Equipment, Ins	truments & Co	omponents	0.5% (0.3%	of Total Investments)
0.400	SMART Modular Technologies, Inc., Term	0.0500/	0/00/47	Б	0.440.040
2,468	Loan B	8.250%	8/26/17	B	2,442,946
2,468	Energy Equipment & Serv		8/26/17 .8% of Total		
	Energy Equipment & Serv Drill Rigs Holdings, Inc.,	ices 1.3% (0	.8% of Total	Investment	s)
4,053 673	Energy Equipment & Serv				
4,053	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B	ices 1.3% (0 6.000%	.8% of Total 3/31/21	Investment B+	<b>3</b> ,159,155
4,053 673 1,384	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A.,	6.000% 9.500% 5.000%	3/31/21 3/06/18 10/25/17	B+ N/R B	3,159,155 642,849 1,013,857
4,053 673	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B	ices 1.3% (0 6.000% 9.500%	.8% of Total 3/31/21 3/06/18	B+ N/R	3,159,155 642,849
4,053 673 1,384 1,450	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A.,	6.000% 9.500% 5.000%	3/31/21 3/06/18 10/25/17	B+ N/R B	3,159,155 642,849 1,013,857 1,124,959
4,053 673 1,384	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment	6.000% 9.500% 5.000%	3/31/21 3/06/18 10/25/17 6/03/18	B+  N/R  B  B+	3,159,155 642,849 1,013,857
4,053 673 1,384 1,450 7,560	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term	6.000% 9.500% 5.000% 4.500% 6.7% (4.2% o	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18	B+  N/R  B  B+	3,159,155 642,849 1,013,857 1,124,959 5,940,820
4,053 673 1,384 1,450	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2	6.000% 9.500% 5.000% 4.500%	3/31/21 3/06/18 10/25/17 6/03/18	B+  N/R  B  B+	3,159,155 642,849 1,013,857 1,124,959
4,053 673 1,384 1,450 7,560	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term	6.000% 9.500% 5.000% 4.500% 4.750%	3/31/21 3/06/18 10/25/17 6/03/18  f Total Investigation (19)	B+  N/R  B  B+  stments)  BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664
4,053 673 1,384 1,450 7,560	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2	6.000% 9.500% 5.000% 4.500% 6.7% (4.2% o	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18	B+  N/R  B  B+	3,159,155 642,849 1,013,857 1,124,959 5,940,820
4,053 673 1,384 1,450 7,560	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien	6.000% 9.500% 5.000% 4.500% 4.750%	3/31/21 3/06/18 10/25/17 6/03/18  f Total Investigation (19)	B+  N/R  B  B+  stments)  BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664
4,053 673 1,384 1,450 7,560 3,473 15,000 3,500	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien BJ's Wholesale Club, Inc., Replacement Loan,	6.000% 6.000% 9.500% 5.000% 4.500% 4.750% 5.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18 of Total Invest 3/21/19 8/25/21 8/25/21	B+  N/R  B  B+  stments)  BB  BB  BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830 3,499,027
4,053 673 1,384 1,450 7,560 3,473 15,000	Energy Equipment & Serv Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien BJ's Wholesale Club,	6.000%  6.000%  9.500%  5.000%  4.500%  4.750%  5.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18  of Total Inves 3/21/19 8/25/21	B+  N/R  B  B+  stments)  BB  BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	Second Lien				
	Rite Aid Corporation, Tranche 2, Term Loan,				
1,175	Second Lien	4.875%	6/21/21	B+	1,177,938
	Supervalu, Inc., New				
2,652	Term Loan	4.500%	3/21/19	BB	2,635,056
	Total Food & Staples				
31,603	Retailing				31,504,176
		Nuveen Investm	nents		
		45			

# JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Food Products 7.4% (4.6% of Total Investments)  H.J Heinz Company,  C. 2004 Form Lean PO	0
• •	0
$\Phi$ COO4 Town Loop DO $\Phi$ COO4 $\Phi$	0
\$ 6,884 Term Loan B2 3.500% 6/05/20 BB+ \$ 6,882,15	
Hearthside Group	
Holdings, Term Loan,	
1,493 First Lien 4.500% 6/02/21 B1 1,488,76  Jacobs Douwe Egberts,	9
6,000 Term Loan B 3.500% 7/23/21 BB 5,937,49	ıΩ
Pinnacle Foods Finance	
1,925 LLC, Term Loan G 3.000% 4/29/20 BB+ 1,882,33	8
US Foods, Inc.,	
14,161 Incremental Term Loan 4.500% 3/31/19 B2 14,134,06	57
Wilton Products, Inc.,	
4,375 Tranche B, Term Loan 7.500% 8/30/18 B 4,123,65	
34,838 Total Food Products 34,448,47	2
Health Care Equipment & Supplies 3.1% (1.9% of Total Investments)	
Ardent Medical	
Services, Inc., Term 714 Loan, Second Lien 11.000% 1/02/19 CCC+ 715,62	5
CareCore National LLC,	.5
1,496 Term Loan 5.500% 3/05/21 B 1,494,36	1
ConvaTec, Inc., Dollar	•
2,015 Term Loan 4.000% 12/22/16 Ba3 2,014,74	.0
Kinetic Concepts, Inc.,	
2,235 Term Loan D1 4.000% 5/04/18 BB 2,214,57	'9
Onex Carestream	
Finance LP, Term Loan,	
4,486 First Lien 5.000% 6/07/19 B+ 4,486,07	7
Onex Carestream Finance LP, Term Loan,	
2,553 Second Lien 9.500% 12/07/19 B 2,538,82	6
United Surgical Partners	.0
International, Inc.,	
978 Incremental Term Loan 4.750% 4/03/19 B1 977,18	0
Total Health Care	
14,477 Equipment & Supplies 14,441,38	8
Health Care Providers & Services 4.8% (3.0% of Total Investments)	
BioScrip, Inc., Delayed	_
470 Draw, Term Loan 6.500% 7/31/20 B1 469,48	37 -
BioScrip, Inc., Initial	'O
783 Term Loan B 6.500% 7/31/20 B1 782,47 Community Health	Ø
Systems, Inc., Term	
3,960 Loan D 4.250% 1/27/21 BB 3,963,09	3
7,685 6.750% 5/04/18 B 7,735,77	

Drumm Investors LLC,

Term Loan Genesis Healthcare В 910,477 867 LLC, Term Loan 10.000% 12/04/17 Heartland Dental Care. Inc., Term Loan, First 1,470 B1 Lien 5.500% 12/21/18 1,455,340 Heartland Dental Care, Inc., Term Loan, 1,489,688 1,500 Second Lien 9.750% 6/21/19 CCC+ LHP Operations Co. 1,303 LLC, Term Loan B 9.000% 7/03/18 В 1,257,044 **National Mentor** Holdings, Inc., Term Loan B B+ 1,619 4.250% 1/31/21 1,598,454 One Call Care Management, Inc., 2,471 Term Loan B 5.000% B1 2,447,320 11/27/20 Skilled Healthcare Group Inc., Term Loan В 604 7.000% 4/09/16 604,635 Total Health Care 22,732 Providers & Services 22,713,795 **Health Care Technology** 0.7% (0.4% of Total Investments) Catalent Pharma Solutions, Inc., Term 4.250% 3,134 Loan 5/20/21 BB 3,129,550 Hotels, Restaurants & Leisure 5.8% (3.6% of Total Investments) Burger King Corporation, Term Loan 8,444 4.500% B, First Lien 12/12/21 B+ 8,463,580 CCM Merger, Inc., Term 2,492 8/08/21 B+ Loan B 4.500% 2,486,860 CityCenter Holdings LLC, Term Loan 3,864 10/16/20 BB 3,848,918 4.250% Extended Stay America, 400 Inc., Term Loan 5.000% 6/24/19 B+ 402,000 **Intrawest Resorts** Holdings, Inc., Initial 2,229 Term Loan 12/09/20 B+ 2,228,744 5.500% MGM Resorts International, Term 1,960 BB 1,932,560 Loan B 3.500% 12/20/19 Scientific Games Corporation, Term Loan 2,000 B2 10/01/21 BB 1,978,750 6.000% Scientific Games Corporation, Term Loan 2,939,062 2,970 6.000% 10/18/20 BB Station Casino LLC, Term Loan B 2,854 3/02/20 B+ 2,817,684 4.250% Total Hotels. 27,213 Restaurants & Leisure 27,098,158

Household Durables 0.	.3% (0.2% of Total Investments
-----------------------	--------------------------------

	Tiodoctiona Barabico Gio	0 (012 /0 01 100	ui iii vootiiioi	,	
916	Serta Simmons Holdings LLC, Term Loan	4.250%	10/01/19	B+	908,848
653	Tempur-Pedic International, Inc., New Term Loan B	3.500%	3/18/20	BB+	645,252
	Total Household				
1,569	Durables				1,554,100
,	<b>Industrial Conglomerates</b>	0.2% (0.1% c	of Total Inves	tments)	, ,
200	Brand Energy & Infrastructure Services,	4.7500/	4.4 (0.0 (0.0	D.4	040.440
898	Inc., Initial Term Loan	4.750%	11/26/20	B1	849,446
		Nuveen Investme 46	ents		

	incipal			Maturity	Ratings	
Amo	unt (000)	• • • • • • • • • • • • • • • • • • • •	oupon (4)	(2)	(3)	Value
		Insurance 2.4% (1.5% of To	tal Investm	ents)		
		Alliant Holdings I LLC,				
Φ.	404	Delayed Draw, Term	TDD	TDD	Б	Φ 400.770
\$	191	Loan, WI/DD	TBD	TBD	B+	\$ 190,772
		Alliant Holdings I LLC, Incremental Term Loan,				
	809	WI/DD	TBD	TBD	B+	807,978
	003	Alliant Holdings I LLC,	100	100	DŦ	007,370
		Initial Term Loan B,				
	1,469	First Lien	4.250%	12/20/19	B+	1,448,718
	.,	Hub International		,,		.,,.
		Holdings, Inc., Initial				
	4,448	Term Loan	4.250%	10/02/20	B1	4,321,986
		USI Holdings				
		Corporation, Initial				
	4,668	Term Loan	4.250%	12/27/19	B1	4,603,615
	11,585	Total Insurance			-	11,373,069
			1% (0.7% of	Total Investr	nents)	
	F 000	Travelport LLC, Term	0.0000/	0/00/04	DO.	5 040 750
	5,000	Loan B, First Lien	6.000%	9/02/21	B2	5,013,750
		Internet Software & Services	2.2% (1.4	% of Total Inv	estments)	
	741	Sabre Inc., Term Loan B2	4.500%	2/19/19	Ba3	734,885
	/ <del>1 </del> 1	Sabre Inc., Term Loan	4.500 /6	2/19/19	Dao	734,003
	290	C	4.000%	2/19/18	Ba3	285,722
	3,430	Sabre Inc., Term Loan	4.000%	2/18/19	Ba3	3,384,981
	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Tibco Software, Inc.,	11000,0	_, , , , , ,		0,001,001
	5,833	Term Loan B	6.500%	11/25/20	B1	5,716,667
		Total Internet Software				
	10,294	& Services				10,122,255
		IT Services 1.2% (0.7% of To	otal Investn	nents)		
		EIG Investors Corp.,			_	
	5,139	Term Loan	5.000%	11/09/19	В	5,139,375
	0.47	VFH Parent LLC, New	F 7500/	44/00/40	NI/D	045.704
	247	Term Loan	5.750%	11/08/19	N/R	245,724
	100	Zayo Group LLC, Term Loan B	4.0009/	7/00/10	D4	107.006
	129 5,515	Total IT Services	4.000%	7/02/19	B1	127,836 5,512,935
	5,515	Leisure Equipment & Product	ts 20%/1	3% of Total I	nvestments)	3,312,333
		24 Hour Fitness	2.0 /0 (1	.o /o or rotari	iivestilielits)	
		Worldwide, Inc., Term				
	2,270	Loan B	4.750%	5/28/21	Ba3	2,203,597
	,	Bombardier				,,
		Recreational Products,				
	4,030	Inc., Term Loan	4.000%	1/30/19	BB+	3,947,719
		Equinox Holdings, Inc.,				
		New Initial Term Loan,				
	2,162	First Lien	5.000%	1/31/20	B1	2,148,061

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	Four Coscons Holdings				
	Four Seasons Holdings, Inc., Term Loan,				
1,000	Second Lien	6.250%	12/27/20	В	1,001,250
1,000	Total Leisure	0.230 /6	12/21/20	Ь	1,001,200
9,462	Equipment & Products				9,300,627
3,402	Machinery 1.1% (0.7% of	Total Investme	ents)		3,000,027
	Doosan Infracore				
	International, Inc., Term				
3,978	Loan	4.500%	5/27/21	BB	3,978,333
ĺ	Rexnord LLC, Term				, ,
998	Loan B	4.000%	8/21/20	BB	982,001
4,976	Total Machinery				4,960,334
	Media 19.5% (12.2% of To	otal Investmen			
1,425	Acosta, Inc., Term Loan	5.000%	9/26/21	B1	1,430,241
	Advantage Sales &				
	Marketing, Inc.,				
	Delayed Draw, Term				
71	Loan	4.250%	7/23/21	B1	70,139
	Advantage Sales &				
0.104	Marketing, Inc., Term	4.0E00/	7/05/01	D4	0.104.100
2,124	Loan, First Lien Advantage Sales &	4.250%	7/25/21	B1	2,104,180
	Marketing, Inc., Term				
1,450	Loan, Second Lien	7.500%	7/25/22	CCC+	1,424,625
1,430	Affinion Group	7.500 /6	1/25/22	000+	1,424,023
	Holdings, Inc., Initial				
	Term Loan, Second				
2,221	Lien	8.500%	10/31/18	B3	1,924,338
·	Affinion Group				,
	Holdings, Inc., Term				
1,330	Loan, First Lien	6.750%	4/30/18	B1	1,246,689
	Catalina Marketing				
	Corporation, Term				
3,483	Loan, First Lien	4.500%	4/09/21	B+	3,327,964
	Catalina Marketing				
4 500	Corporation, Term	7.7500/	4/44/00	000	4 000 000
1,500	Loan, Second Lien	7.750%	4/11/22	CCC+	1,360,000
	Clear Channel				
2 479	Communications, Inc.,	6.921%	1/20/10	CCC	2 215 060
2,478	Tranche D, Term Loan Clear Channel	0.92170	1/30/19	CCC+	2,315,960
	Communications,				
1,646	Inc.,Term Loan E	7.671%	7/30/19	CCC+	1,560,240
1,510	Cumulus Media, Inc.,		.,55,10	3001	1,000,210
9,966	Term Loan B	4.250%	12/23/20	B+	9,760,415
2,023	Emerald Expositions	-50,5			-,,
	Holdings, Inc., Term				
2,620	Loan, First Lien	4.750%	6/17/20	BB	2,593,971
	EMI Music Publishing				
201	LLC, Term Loan B	3.750%	6/29/18	BB	198,939
594		3.750%	6/13/21	BB	586,856

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	Gray Television, Inc., Initial Term Loan				
1,990	IMG Worldwide, Inc., First Lien	5.250%	5/06/21	B1	1,949,579
3,234	Interactive Data Corporation, Term Loan B	4.750%	5/02/21	B+	3,228,699
·	McGraw-Hill Education Holdings LLC,				
2,522	Refinancing Term Loan McGraw-Hill Education	5.750%	3/22/19	B+	2,525,151
2,475	Holdings LLC, Term Loan B	6.250%	12/18/19	BB	2,477,062
	Mediacom Broadband LLC, Tranche G, Term				
1,955	Loan Numericable Group	4.000%	1/20/20	BB	1,935,450
3,753	S.A., Term Loan B1	4.500%	5/21/20	Ba3	3,737,329
3,247	Numericable Group S.A., Term Loan B2	4.500%	5/21/20	Ba3	3,233,299
3,376	Radio One, Inc., Term Loan B, First Lien	7.500%	3/31/16	B+	3,397,545
1,615	Springer Science & Business Media, Inc., Term Loan B3	4.750% Nuveen Investmen 47	8/14/20 nts	В	1,602,717

# JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Media (continued)				
\$ 25,569	Tribune Company, Term Loan B	4.000%	12/27/20	BB+	\$25,265,576
	Univision Communications, Inc., Replacement Term				
8,450	Loan, First Lien Weather Channel	4.000%	3/01/20	B+	8,334,826
1,520	Corporation, Term Loan, Second Lien WMG Acquisition	7.000%	6/26/20	В3	1,422,265
1,481	Corporation, Tranche B, Refinancing Term Loan Yell Group PLC, Term	3.750%	7/01/20	B+	1,434,035
554	Loan A2	5.247%	3/01/19	CCC+	840,871
44	Yell Group PLC, Term Loan A2, (7)	1.500%	3/03/19	CCC+	
1,286 94,180	Yell Group PLC, Term Loan B2, Payment in Kind, (7) Total Media	0.000%	3/03/24	CCC	91,288,961
J <del>4</del> ,100	Multiline Retail 0.7% (0.4	1% of Total Inve	estments)		31,200,301
384	Hudson's Bay Company, Term Loan B, First Lien	4.750%	11/04/20	ВВ	385,820
2,861	J.C. Penney Corporation, Inc., Term Loan	5.000%	6/20/19	В	2,783,151
3,245	Total Multiline Retail				3,168,971
	Oil, Gas & Consumable Fu	uels 2.5% (1.6	6% of Total Ir	nvestments)	
847	Western Refining, Inc., Term Loan B	4.250%	11/12/20	BB	819,686
588	Citgo Petroleum Corporation, Term Loan B	4.500%	7/29/21	B+	565,280
2,330	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B2	2,147,263
3,980	Energy and Exploration Partners, Term Loan	7.750%	1/22/19	N/R	2,912,242
173	EP Energy LLC, Term Loan B3, Second Lien	3.500%	5/24/18	Ba3	162,067
3,185	Fieldwood Energy LLC, Term Loan, Second Lien	8.375%	9/30/20	B2	1,952,326
2,941	Seadrill Partners LLC, Initial Term Loan	4.000%	2/21/21	ВВ	2,340,913
200		5.250%	8/04/21	B1	191,978

	Southcross Energy Partners L.P., Opco				
	Term Loan				
	Southcross Holdings				
	Borrower L.P., Holdco				
910	Term Loan	6.000%	8/04/21	B2	834,981
	Total Oil, Gas &				
15,154	Consumable Fuels				11,926,736
		.7% of Total II	nvestments)		
1 100	Generic Drug Holdings,	5.000%	8/16/20	B1	1 170 206
1,182	Inc., Term Loan B Graceway	5.000%	0/10/20	DI	1,178,306
	Pharmaceuticals LLC,				
	Second Lien Term Loan,				
3,125	(8)	0.000%	5/03/13	N/R	19,531
-, -	Graceway				- ,
	Pharmaceuticals LLC,				
62	Term Loan, (8)	0.000%	5/03/12	N/R	62,632
5,459	Grifols, Inc., Term Loan	3.171%	2/27/21	Ba1	5,402,923
	Par Pharmaceutical				
	Companies, Inc., Term	4.0000/	0/00/10	<b>5</b> .	
2,231	Loan B2	4.000%	9/30/19	B1	2,192,994
0.005	Patheon, Inc., Term	4.0500/	0/11/01	D	0.014.050
2,985	Loan B Pharmaceutical Product	4.250%	3/11/21	В	2,914,852
	Development, Inc., Term				
2,353	Loan B, First Lien	4.000%	12/01/18	Ba2	2,345,479
_,000	Pharmaceutical		. =, 0 ., . 0	- ~-	_,;,
	Research Associates,				
3,891	Inc., Term Loan	4.500%	9/23/20	B1	3,861,550
	Quintiles Transnational				
2,818	Corp., Term Loan B3	3.750%	6/08/18	BB+	2,789,601
007	Salix Pharmaceuticals,	4.0500/	4 /00/00	<b>5</b> . 4	004.404
987	LTD., Term Loan	4.250%	1/02/20	Ba1	984,134
1,931	Therakos, Inc., Term Loan, First Lien	7.000%	12/27/17	В	1 024 100
1,931	Valeant	7.000 /6	12/21/11	Ь	1,924,190
	Pharmaceuticals				
	International, Inc., Term				
1,418	Loan E	3.500%	8/05/20	Ba1	1,410,871
·	Valeant				
	Pharmaceuticals				
	International, Inc.,				
0.000	Tranche B, Term Loan	0.5000	0/40/40	D 4	0.005.550
2,680	D2	3.500%	2/13/19	Ba1	2,665,559
31,122	Total Pharmaceuticals  Professional Services 0.0	00/ (0 00/ of T	otal Invastm	ante)	27,752,622
	Professional Services 0.0 Ceridian Corporation,	0% (0.0% of T	otai irivestine	:II(S)	
156	Term Loan B2	4.500%	9/15/20	Ba3	154,094
130	Real Estate Investment Tru		5% of Total Ir		•
3,930		3.750%	3/05/20	BB	3,878,224

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	Realogy Corporation,				
	Initial Term Loan B				
	Starwood Property				
4,431	Trust, Inc., Term Loan B	3.500%	4/17/20	BB	4,346,193
	Walter Investment				
	Management				
	Corporation, Tranche B,				
3,976	Term Loan, First Lien	4.750%	12/18/20	B+	3,492,186
	Total Real Estate				
12,337	Investment Trust				11,716,603
	Real Estate Management &	Development	1.8% (1.1	% of Total I	nvestments)
	Capital Automotive LP,	•	,		•
2,482	Term Loan, Second Lien	6.000%	4/30/20	B1	2,485,030
	Capital Automotive LP,				
5,906	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	5,886,676
	Total Real Estate				
	Management &				
8,388	Development				8,371,706
•	·	Nuveen Investmen	nts		, .
		48			

	rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)		Value
	ount (000)	Semiconductors & Semiconductors				tal Inv	
		Avago Technologies,	conductor Equi	pinent 0.47	0 (2.170 01 10	tai iiiv	coments)
\$	6,965	Term Loan B	3.750%	5/06/21	BBB	\$	6,961,267
•	-,	Freescale					_,,_
		Semiconductor, Inc.,					
	4,928	Term Loan, Tranche B4	4.250%	2/28/20	B1		4,859,969
		Freescale					
		Semiconductor, Inc.,					
	1,975	Term Loan, Tranche B5	5.000%	1/15/21	B1		1,981,377
	4.047	NXP Semiconductor	0.0500/	4 /4 4 /00	DDD		1 007 711
	1,947	LLC, Term Loan D	3.250%	1/11/20	BBB		1,927,711
		Total Semiconductors					
	15,815	& Semiconductor Equipment					15,730,324
	13,013	Software 10.4% (6.6% c	of Total Investm	ents)			13,730,324
		Ascend Learning LLC,	. 10tai iiivo3tiii				
		Term Loan, Second					
	2,000	Lien	9.500%	11/30/20	CCC+		1,980,000
		Blackboard, Inc., Term					
	4,236	Loan B3	4.750%	10/04/18	B+		4,220,818
		BMC Software, Inc.,					
	5,254	Initial Term Loan	5.000%	9/10/20	B1		5,099,391
		Compuware					
		Corporation, Tranche B2, Term Loan, First					
	5,000	Lien, DD1	6.250%	12/15/21	В		4,745,835
	5,000	Datatel Parent Corp,	0.230 /6	12/13/21	D		4,740,000
	1,632	Term Loan B1	4.000%	7/19/18	BB		1,617,303
	,	Deltek, Inc., Term					, , , , , , , ,
	1,000	Loan, Second Lien	10.000%	10/10/19	CCC+		1,009,375
		Emdeon Business					
		Services LLC, Term					
	2,921	Loan B2	3.750%	11/02/18	Ba3		2,879,392
	1 000	Explorer Holdings, Inc.,	0.0000/	E/00/40	Б		1 007 101
	1,906	Term Loan Infor Global Solutions	6.000%	5/02/18	B+		1,907,101
		Intermediate Holdings,					
	9,918	Ltd., Term Loan B5	3.750%	6/03/20	Ba3		9,695,496
	0,010	Micro Focus	0.70070	0/00/20	Dao		0,000,100
		International PLC,					
	1,400	Term Loan B	5.250%	11/19/21	BB		1,361,063
		Micro Focus					
		International PLC,					
	2,100	Term Loan C	4.500%	11/20/19	BB		2,027,550
		Misys PLC, Term Loan			_		
	4,643	B, First Lien	5.000%	12/12/18	B+		4,655,383
	2,179	SunGard Data Systems, Inc., Term	4.000%	3/08/20	BB		2,166,413

	Loan E							
	TransFirst, Inc., Term							
1,000	Loan, Second Lien	9.000%	11/07/22	CCC+	988,750			
	Zebra Technologies							
	Corporation, Term							
4,488	Loan B, First Lien	4.750%	10/27/21	BB+	4,520,261			
49,677	Total Software				48,874,131			
		cialty Retail 0.6% (0.4% of Total Investments)						
	Jo-Ann Stores, Inc.,			_				
2,016	Term Loan, First Lien	4.000%	3/16/18	B+	1,960,892			
	Pilot Travel Centers							
202	LLC, Term Loan B,	4.0500/	0/00/04	DD	1 001 011			
998	First Lien	4.250%	9/30/21	BB	1,001,241			
3,014	Total Specialty Retail	m. Coodo O F	0/ <b>/0 20</b> / <b>-4 T</b>	atal lawasta	2,962,133			
	Textiles, Apparel & Luxu Polymer Group, Inc.,	ry Goods U.5	% (U.3% OT I	otai investn	ilents)			
2,483	Initial Term Loan	5.250%	12/19/19	B2	2,467,263			
2,403	Trading Companies & Di							
	HD Supply, Inc., Term	Stributors 1.0	76 (0.0 /6 01 1	Otal Ilivesti	iiciits)			
4,659	Loan	4.000%	6/28/18	B+	4,621,411			
1,000	Neff Rental/Neff	1.00070	0/20/10	D,	1,021,111			
	Finance Closing Date							
1,250	Loan, Second Lien	7.250%	6/09/21	В	1,219,888			
,,	Total Trading		0,00,00		-,,-,			
	Companies &							
5,909	Distributors				5,841,299			
5,505	DISTIDUTORS				J,UT1,2JJ			
5,505	Transportation Infrastruc	cture 0.2% (0.	1% of Total I	nvestments				
3,909	Transportation Infrastruction Ceva Group PLC,	cture 0.2% (0.	1% of Total I	nvestments				
46	Transportation Infrastruction Ceva Group PLC, Canadian Term Loan	6.500%	1% of Total I	nvestments B2				
46	Transportation Infrastruct Ceva Group PLC, Canadian Term Loan Ceva Group PLC,	6.500%	3/19/21	B2	42,789			
	Transportation Infrastruct Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan	Ì			5)			
46	Transportation Infrastructory Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC,	6.500%	3/19/21	B2	42,789			
46 269	Transportation Infrastruct Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of	6.500% 6.500%	3/19/21 3/19/21	B2 B2	42,789 248,178			
46	Transportation Infrastruction Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan	6.500%	3/19/21	B2	42,789			
46 269 257	Transportation Infrastructory Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US	6.500% 6.500% 6.345%	3/19/21 3/19/21 3/19/21	B2 B2 B2	248,178 237,120			
46 269	Transportation Infrastruction Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan	6.500% 6.500%	3/19/21 3/19/21	B2 B2	42,789 248,178			
46 269 257 372	Transportation Infrastruct Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation	6.500% 6.500% 6.345%	3/19/21 3/19/21 3/19/21	B2 B2 B2	248,178 237,120 342,315			
46 269 257	Transportation Infrastruction Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21	B2 B2 B2 B2	248,178 248,178 237,120 342,315 870,402			
46 269 257 372	Transportation Infrastructors Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunication	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21	B2 B2 B2	248,178 248,178 237,120 342,315 870,402			
46 269 257 372	Transportation Infrastruction Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21	B2 B2 B2 B2	42,789 248,178 237,120 342,315 870,402 vestments)			
46 269 257 372 944	Transportation Infrastruction Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunication Asurion LLC, Term	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2%	B2 B2 B2 of Total Inv	248,178 248,178 237,120 342,315 870,402			
46 269 257 372 944	Transportation Infrastruct Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term Loan B1	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2%	B2 B2 B2 of Total Inv	42,789 248,178 237,120 342,315 870,402 vestments)			
46 269 257 372 944	Transportation Infrastruct Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunication LLC, Term Loan B1 Fairpoint	6.500% 6.500% 6.345% 6.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2%	B2 B2 B2 of Total Inv	42,789 248,178 237,120 342,315 870,402 vestments)			
46 269 257 372 944 4,369	Transportation Infrastruct Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunication LCA, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband	6.500% 6.500% 6.345% 6.500% ation Services 5.000%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19	B2 B2 B2 of Total Inv	42,789 248,178 237,120 342,315 870,402 vestments)			
46 269 257 372 944 4,369 3,193	Transportation Infrastruct Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunical Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan	6.500% 6.500% 6.345% 6.500% ation Services 5.000% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19 2/11/19	B2 B2 B2 of Total Inv Ba3	42,789 248,178 237,120 342,315 870,402 restments) 4,350,236 3,194,124			
46 269 257 372 944 4,369	Transportation Infrastruct Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunica Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan AH	6.500% 6.500% 6.345% 6.500% ation Services 5.000%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19	B2 B2 B2 of Total Inv	42,789 248,178 237,120 342,315 870,402 vestments)			
46 269 257 372 944 4,369 3,193	Transportation Infrastruct Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunical Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan AH Total Wireless	6.500% 6.500% 6.345% 6.500% ation Services 5.000% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19 2/11/19	B2 B2 B2 of Total Inv Ba3	42,789 248,178 237,120 342,315 870,402 restments) 4,350,236 3,194,124			
46 269 257 372 944 4,369 3,193	Transportation Infrastruct Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunical Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan AH Total Wireless Telecommunication	6.500% 6.500% 6.345% 6.500% ation Services 5.000% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19 2/11/19	B2 B2 B2 of Total Inv Ba3	42,789 248,178 237,120 342,315 870,402 vestments) 4,350,236 3,194,124 1,470,312			
46 269 257 372 944 4,369 3,193	Transportation Infrastruct Ceva Group PLC, Canadian Term Loan Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunical Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan AH Total Wireless	6.500% 6.500% 6.345% 6.500% ation Services 5.000% 7.500%	3/19/21 3/19/21 3/19/21 3/19/21 1.9% (1.2% 5/24/19 2/11/19	B2 B2 B2 of Total Inv Ba3	42,789 248,178 237,120 342,315 870,402 restments) 4,350,236 3,194,124			

	Total Variable Rate Senior Loan Interests (cost \$603,063,614)	
Shares	Description (1) COMMON STOCKS 2.6% (1.7% of Total Investments)	Value
	Diversified Consumer Services 0.3% (0.2% of Total Investments)	
71,949	Cengage Learning Holdings II LP, (5), (6)	\$ 1,582,878
	Hotels, Restaurants & Leisure 0.3% (0.2% of Total Investments)	
42,041	BLB Worldwide Holdings Inc., (5), (6)  Nuveen Investments 49	1,208,679

# JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

S	hares	Description (1)				Value	
		Media 2.0% (1.3% of To	tal Investments	s)			
		Cumulus Media, Inc.,					
	5,752	(5)				\$ 20,017	7
		Metro-Goldwyn-Mayer,					
	91,108	(5), (6)				6,650,884	4
	44,843	Tribune Company, (5)				2,640,804	4
	36,087	Tribune Company, (7)					
		Tribune Publishing					
	11,210	Company				235,410	
		Total Media				9,547,11	5
		Software 0.0% (0.0% of	Total Investme	ents)			
		Eagle Topco LP, (5),					
4	96,552	(7)					1
		Total Common Stocks (co	st \$10,371,671)			12,338,673	3
	_				Ratings		
S	hares	Description (1)	Coupon		(3)	Value	
		\$25 PAR (OR SIMILAR) F				Investments)	
		Diversified Consumer Se	ervices 0.1% (	0.0% of Total	Investments)		
		Education					
		Management	<b>= = = = = = = =</b>		N. (5)		_
	9,855	Corporation, (6)	7.500%		N/R	\$ 96,907	/
		Education					
	0.470	Management	7.5000/		N/D	007.00	_
	3,476	Corporation, (6)	7.500%		N/R	227,099	
		Total Diversified Consume	r Services			324,006	o o
		Total \$25 Par (or					
		similar) Retail Preferred (cost					
		•				324,000	c
Dri	incipal	\$32,358)			Ratings	324,000	5
	unt (000)	Description (1)	Coupon	Maturity	(3)	Value	
AIIIO	uni (000)	CONVERTIBLE BONDS	•			value	
		Communications Equipm			*		
		Nortel Networks Corp.,	nent 0.5 /6 (0.2	76 OI TOLAI III	vestilients)		
\$	550	(8)	1.750%	4/15/12	N/R	\$ 533,500	n
Ψ	000	Nortel Networks Corp.,	1.70070	1/10/12	14/11	Ψ 000,000	,
	1,000	(8)	2.125%	4/15/14	N/R	965,000	n
	1,000	Total Communications	2.12070	1, 10, 11	14/11	000,000	
	1,550	Equipment				1,498,500	0
	.,000	Total Convertible				., 100,000	
		Bonds (cost					
\$	1,550	\$1,307,500)				1,498,500	0
•	incipal	+ ,,,			Ratings	-,,	-
	unt (000)	Description (1)	Coupon	Maturity	(3)	Value	
	(===)	•	21.1% (13.3% of				
		Commercial Services &	•		<u> </u>	)	
				,		•	

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	NES Rental Holdings					
\$ 900	Inc., 144A	7.875%	5/01/18	CCC+	\$ 902,250	
Communications Equipment 1.0% (0.6% of Total Investments)						
2,000	Avaya Inc., 144A	10.500%	3/01/21	CCC+	1,637,500	
	Nortel Networks					
3,000	Limited, (8)	0.000%	7/15/11	N/R	3,135,000	
	Total Communications					
5,000	Equipment				4,772,500	
		0.4% (0.3% of Total	Investmer	nts)		
	First Data Corporation,					
2,000	144A	7.375%	6/15/19	BB	2,097,500	
	Containers & Packagi					
3,950	Reynolds Group	9.875%		CCC+	4,196,875	
	Diversified Telecomm				=	
2,900	IntelSat Limited	7.750%	6/01/21	В	2,874,625	
3,500	IntelSat Limited	8.125%	6/01/23	В	3,535,000	
	Total Diversified					
	Telecommunication					
6,400	Services				6,409,625	
	Health Care Equipmen	• •			•	
3,000	Kinetic Concepts	10.500%	11/01/18	В	3,292,500	
2,000	Kinetic Concepts	12.500%	11/01/19	CCC+	2,210,000	
	Tenet Healthcare					
3,000	Corporation	6.000%	10/01/20	Ba2	3,247,500	
	Total Health Care					
8,000	Equipment & Supplies				8,750,000	
		Nuveen Investmen 50	its			
		30				

Amount (000   Description (1)   Coupon   Maturity   (3)   Value   Health Care Providers & Services   2.2% (1.4% of Total Investments)	Pri	ncipal				Ratings	
Community Health \$ 3,000 Systems, Inc. 4,800 Systems, Inc. Community Health Systems, Inc. 1 asis Healthcare Capital 900 Corporation 8.375% 5/15/19 CCC+ 942,750 Truven Health Analtyics 1,000 Inc. 10,625% 6/01/20 CCC+ 975,000 Total Health Care 9,700 Providers & Services Machinery 0.2% (0.1% of Total Investments) 1,030 Xerium Technologies 8.875% 6/15/18 B 1,076,350 Media 5.5% (3.4% of Total Investments) Clear Channel 1,714 Communications, Inc. 10.000% 1/15/18 CCC 1,491,180 Clear Channel 6,412 Communications, Inc. 9.000% 1/2/15/19 CCC+ 6,251,700 Clear Channel 10,612 Communications, Inc. 14.000% 2/01/21 CCC 8,701,834 Clear Channel 7,000 Communications, Inc. 14.000% 2/01/21 CCC 8,701,834 Clear Channel 7,000 Communications, Inc. 9.000% 3/01/21 CCC+ 6,790,000 Expo Event Transco 1,200 Inc., 144A 9.000% 6/15/21 B 1,236,000 McGraw-Hill Global 21,000 Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214 Pharmaceuticals 1,250 International, 144A 6.750% 8/15/18 B1 1,329,688 Valeant Pharmaceuticals International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals International, 144A 7.250% 7/15/22 B1 1,067,500 Valeant Pharmaceuticals International, 144A 7.250% 7/15/22 B1 1,067,500 Corporation, 144A 7.500% 7/15/21 B1 2,107,500 Corporation, 144A 7.500% 7/15/21 B1 2,100,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 Cor		•	Description (1)	Coupon	Maturity	(3)	Value
\$ 3,000 Systems, Inc. 5.125% 8/01/21 Ba2 \$ 3,116,250 Community Health			<b>Health Care Providers &amp; S</b>	Services 2.2%	(1.4% of Tot	al Investmen	its)
Community Health   Systems, Inc.   6.875%   2/01/22   B+   5,098,200   lasis Healthcare Capital			Community Health				
4,800   Systems, inc.   6.875%   2/01/22   B+   5,098,200   lasis Healthcare Capital   900   Corporation   8.375%   5/15/19   CCC+   942,750   Truven Health Analtyics   Inc.   10.625%   6/01/20   CCC+   975,000   Total Health Care   9,700   Providers & Services   10,132,200   Machinery   0.2% (0.1% of Total Investments)   1,030   Xerium Technologies   8.875%   6/15/18   B   1,076,350   Media   5.5% (3.4% of Total Investments)   Clear Channel   Communications, Inc.   10.000%   1/15/18   CCC   1,491,180   Clear Channel   Communications, Inc.   9.000%   12/15/19   CCC+   6,251,700   Clear Channel   Clear Channel   Clear Channel   Clear Channel   Clear Channel   7,000   Communications, Inc.   9.000%   3/01/21   CCC   8,701,834   Clear Channel   Clear Channel   7,000   Communications, Inc.   9.000%   3/01/21   CCC+   6,790,000   Expo Event Transco   1,200   Inc., 144A   9.000%   6/15/21   B   1,236,000   McGraw-Hill Global   1,000   Education Holdings   9.750%   4/01/21   BB   1,107,500   27,938   Total Media   25,578,214   Pharmaceuticals   1.4% (0.9% of Total Investments)   Valeant   Pharmaceuticals   1,250   International, 144A   7.000%   10/01/20   B1   2,107,500   Valeant   Pharmaceuticals   1,000   International, 144A   7.250%   7/15/22   B1   1,067,500   VPII Escrow   2,000   Corporation, 144A   7.500%   7/15/21   B1   2,190,000   6,950   Total Pharmaceuticals   6,694,688   Real Estate Investment Trust   0.3% (0.2% of Total Investments)   Advanced Micro   2,000   Devices, Inc.   6.750%   3/01/19   B   1,900,000	\$	3,000	Systems, Inc.	5.125%	8/01/21	Ba2	\$ 3,116,250
Lasis Healthcare Capital			Community Health				
900   Corporation		4,800		6.875%	2/01/22	B+	5,098,200
Truven Health Analtyics   10.625%   6/01/20   CCC+   975,000   Total Health Care   9,700   Providers & Services   10,132,200   Machinery 0.2% (0.1% of Total Investments)   1,030   Xerium Technologies   8.875%   6/15/18   B   1,076,350   Media   5.5% (3.4% of Total Investments)   Clear Channel   1,714   Communications, Inc.   10.000%   1/15/18   CCC   1,491,180   Clear Channel   Communications, Inc.   9.000%   12/15/19   CCC+   6,251,700   Clear Channel   Communications, Inc.   14.000%   2/01/21   CCC   8,701,834   Clear Channel   Communications, Inc.   9.000%   3/01/21   CCC+   6,790,000   Expo Event Transco   1,200   Inc., 144A   9.000%   6/15/21   B   1,236,000   McGraw-Hill Global   25,578,214   Pharmaceuticals   1.4% (0.9% of Total Investments)   Valeant   Pharmaceuticals   1.4% (0.9% of Total Investments)   Valeant   Pharmaceuticals   1.4% (0.9% of Total Investments)   Valeant   Pharmaceuticals   1.000   International, 144A   7.000%   10/01/20   B1   2,107,500   Valeant   Pharmaceuticals   1.000   International, 144A   7.250%   7/15/22   B1   1,067,500   VPII Escrow   2,000   Corporation, 144A   7.500%   7/15/21   B1   2,190,000   6,250   Total Pharmaceuticals   4.000%   11/01/17   BB   1,221,875   Semiconductors & Semiconductor Equipment   1.3% (0.8% of Total Investments)   Advanced Micro   2,000   Devices, Inc.   6.750%   3/01/19   B   1,900,000   2,000   2,000   Devices, Inc.   6.750%   3/01/19   B   1,900,000   2,000   2,000   Devices, Inc.   6.750%   3/01/19   B   1,900,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,000   2,0							
1,000   Inc.		900		8.375%	5/15/19	CCC+	942,750
Total Health Care							
9,700		1,000		10.625%	6/01/20	CCC+	975,000
Machinery 0.2% (0.1% of Total Investments)							
1,030   Xerium Technologies   8.875%   6/15/18   B   1,076,350   Media   5.5% (3.4% of Total Investments)		9,700			- \		10,132,200
Media   5.5% (3.4% of Total Investments)   Clear Channel   1,714   Communications, Inc.   10.000%   1/15/18   CCC   1,491,180   Clear Channel     Clear Channel     Clear Channel     Clear Channel     Communications, Inc.   9.000%   12/15/19   CCC   6,251,700   Clear Channel     Clear Channel		4 000	•				4 070 050
Clear Channel		1,030				В	1,076,350
1,714 Communications, Inc. 10.000% 1/15/18 CCC 1,491,180 Clear Channel 6,412 Communications, Inc. 9.000% 12/15/19 CCC+ 6,251,700 Clear Channel 10,612 Communications, Inc. 14.000% 2/01/21 CCC 8,701,834 Clear Channel 7,000 Communications, Inc. 9.000% 3/01/21 CCC+ 6,790,000 Expo Event Transco Inc., 144A 9.000% 6/15/21 B 1,236,000 McGraw-Hill Global 1,000 Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214 Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1.000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1.000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPIL Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688 Real Estate Investment Trust 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000				ai investments	5)		
Clear Channel   G,412   Communications, Inc.   9.000%   12/15/19   CCC+   6,251,700   Clear Channel   10,612   Communications, Inc.   14.000%   2/01/21   CCC   8,701,834   Clear Channel   7,000   Communications, Inc.   9.000%   3/01/21   CCC+   6,790,000   Expo Event Transco   1,200   Inc., 144A   9.000%   6/15/21   B   1,236,000   McGraw-Hill Global   1,000   Education Holdings   9.750%   4/01/21   BB   1,107,500   27,938   Total Media   25,578,214   Pharmaceuticals   1.4% (0.9% of Total Investments)   Valeant   Pharmaceuticals   1.4% (0.9% of Total Investments)   Valeant   Pharmaceuticals   2,000   International, 144A   7.000%   10/01/20   B1   2,107,500   Valeant   Pharmaceuticals   1,000   International, 144A   7.250%   7/15/22   B1   1,067,500   VPII Escrow   VPII Escrow   2,000   Corporation, 144A   7.500%   7/15/21   B1   2,190,000   6,250   Total Pharmaceuticals   Real Estate Investment Trust   0.3% (0.2% of Total Investments)   1,251,875   Semiconductors & Semiconductor Equipment   1.3% (0.8% of Total Investments)   Advanced Micro   2,000   Devices, Inc.   6.750%   3/01/19   B   1,900,000   1,9		1 711		10.0000/	1/15/10	000	1 401 100
6,412 Communications, Inc. 9.000% 12/15/19 CCC+ 6,251,700 Clear Channel 10,612 Communications, Inc. 14.000% 2/01/21 CCC 8,701,834 Clear Channel 7,000 Communications, Inc. 9.000% 3/01/21 CCC+ 6,790,000 Expo Event Transco 1,200 Inc., 144A 9.000% 6/15/21 B 1,236,000 McGraw-Hill Global 1,000 Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214 Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1,250 International, 144A 6.750% 8/15/18 B1 1,329,688 Valeant Pharmaceuticals 2,000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals Real Estate Investment Trust 0.3% (0.2% of Total Investments) I,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		1,714		10.000%	1/15/18	CCC	1,491,180
Clear Channel   Communications, Inc.   14.000%   2/01/21   CCC   8,701,834   Clear Channel     Clear Channel     Communications, Inc.   9.000%   3/01/21   CCC + 6,790,000   Expo Event Transco     Expo Event Transco     I,200   Inc., 144A   9.000%   6/15/21   B   1,236,000   McGraw-Hill Global     1,000   Education Holdings   9.750%   4/01/21   BB   1,107,500   27,938   Total Media   25,578,214     Pharmaceuticals   1.4% (0.9% of Total Investments)   Valeant   Pharmaceuticals   1.4% (0.9% of Total Investments)   Valeant   Pharmaceuticals     International, 144A   6.750%   8/15/18   B1   1,329,688   Valeant   Pharmaceuticals     Pharmaceuticals     International, 144A   7.000%   10/01/20   B1   2,107,500   Valeant   Pharmaceuticals     International, 144A   7.250%   7/15/22   B1   1,067,500   VPII Escrow   2,000   Corporation, 144A   7.500%   7/15/21   B1   2,190,000   6,250   Total Pharmaceuticals   6,694,688   Real Estate Investment Trust   0.3% (0.2% of Total Investments)   Semiconductors & Semiconductor Equipment   1.3% (0.8% of Total Investments)   Advanced Micro   2,000   Devices, Inc.   6.750%   3/01/19   B   1,900,000		6.410		0.000%	12/15/10	CCC.	6 251 700
10,612   Communications, Inc.   14.000%   2/01/21   CCC   8,701,834		0,412	•	9.000 /6	12/13/19	000+	0,231,700
Clear Channel   7,000   Communications, Inc.   9.000%   3/01/21   CCC+   6,790,000   Expo Event Transco   1,200   Inc., 144A   9.000%   6/15/21   B   1,236,000   McGraw-Hill Global   1,000   Education Holdings   9.750%   4/01/21   BB   1,107,500   27,938   Total Media   25,578,214   Pharmaceuticals   1.4% (0.9% of Total Investments)   Valeant   Pharmaceuticals   1,250   International, 144A   6.750%   8/15/18   B1   1,329,688   Valeant   Pharmaceuticals   2,000   International, 144A   7.000%   10/01/20   B1   2,107,500   Valeant   Pharmaceuticals   1,000   International, 144A   7.250%   7/15/22   B1   1,067,500   VPII Escrow   2,000   Corporation, 144A   7.500%   7/15/21   B1   2,190,000   6,250   Total Pharmaceuticals   6,694,688   Real Estate Investment Trust   0.3% (0.2% of Total Investments)   1,221,875   Semiconductors & Semiconductor Equipment   1.3% (0.8% of Total Investments)   Advanced Micro   2,000   Devices, Inc.   6.750%   3/01/19   B   1,900,000	-	10 612		14 000%	2/01/21	CCC	8 701 834
7,000 Communications, Inc. 9.000% 3/01/21 CCC+ 6,790,000 Expo Event Transco 1,200 Inc., 144A 9.000% 6/15/21 B 1,236,000 McGraw-Hill Global 1,000 Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214 Pharmaceuticals 1.4% (0.9% of Total Investments) Valeant Pharmaceuticals 1,250 International, 144A 6.750% 8/15/18 B1 1,329,688 Valeant Pharmaceuticals 2,000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		10,012		14.00070	2/01/21	000	0,701,004
Expo Event Transco		7 000		9 000%	3/01/21	CCC+	6 790 000
1,200 Inc., 144A 9.000% 6/15/21 B 1,236,000  McGraw-Hill Global 1,000 Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214  Pharmaceuticals 1.4% (0.9% of Total Investments)  Valeant Pharmaceuticals 1,250 International, 144A 6.750% 8/15/18 B1 1,329,688  Valeant Pharmaceuticals 2,000 International, 144A 7.000% 10/01/20 B1 2,107,500  Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500  VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875  Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments)  Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		7,000		0.00070	0/01/21	0001	0,700,000
McGraw-Hill Global		1.200	•	9.000%	6/15/21	В	1.236.000
1,000 Education Holdings 9.750% 4/01/21 BB 1,107,500 27,938 Total Media 25,578,214  Pharmaceuticals 1.4% (0.9% of Total Investments)  Valeant Pharmaceuticals 1,250 International, 144A 6.750% 8/15/18 B1 1,329,688  Valeant Pharmaceuticals 2,000 International, 144A 7.000% 10/01/20 B1 2,107,500  Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500  VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals  Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875  Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		-,		0.000,0	5, 15, 2		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
27,938		1,000	Education Holdings	9.750%	4/01/21	BB	1,107,500
Valeant	2	27,938					
Pharmaceuticals			Pharmaceuticals 1.4% (0	0.9% of Total In	vestments)		
1,250 International, 144A 6.750% 8/15/18 B1 1,329,688  Valeant Pharmaceuticals  2,000 International, 144A 7.000% 10/01/20 B1 2,107,500  Valeant Pharmaceuticals  1,000 International, 144A 7.250% 7/15/22 B1 1,067,500  VPII Escrow  2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688  Real Estate Investment Trust 0.3% (0.2% of Total Investments)  1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875  Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments)  Advanced Micro  2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000							
Valeant Pharmaceuticals  2,000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals  1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow  2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688  Real Estate Investment Trust 0.3% (0.2% of Total Investments)  1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000							
Pharmaceuticals   2,000   International, 144A   7.000%   10/01/20   B1   2,107,500   Valeant   Pharmaceuticals   1,000   International, 144A   7.250%   7/15/22   B1   1,067,500   VPII Escrow   2,000   Corporation, 144A   7.500%   7/15/21   B1   2,190,000   6,250   Total Pharmaceuticals   6,694,688   Real Estate Investment Trust   0.3% (0.2% of Total Investments)   1,250   Istar Financial Inc.   4.000%   11/01/17   BB   1,221,875   Semiconductors & Semiconductor Equipment   1.3% (0.8% of Total Investments)   Advanced Micro   2,000   Devices, Inc.   6.750%   3/01/19   B   1,900,000   1,9		1,250	•	6.750%	8/15/18	B1	1,329,688
2,000 International, 144A 7.000% 10/01/20 B1 2,107,500 Valeant Pharmaceuticals 1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688  Real Estate Investment Trust 0.3% (0.2% of Total Investments) 1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000							
Valeant Pharmaceuticals  1,000 International, 144A 7.250% 7/15/22 B1 1,067,500 VPII Escrow  2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688  Real Estate Investment Trust 0.3% (0.2% of Total Investments)  1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875 Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro  2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000				<b>-</b>	10/01/00	<b>-</b> .	
Pharmaceuticals   1,000   International, 144A   7.250%   7/15/22   B1   1,067,500   VPII Escrow   2,000   Corporation, 144A   7.500%   7/15/21   B1   2,190,000   6,250   Total Pharmaceuticals   6,694,688   Real Estate Investment Trust   0.3% (0.2% of Total Investments)   1,250   Istar Financial Inc.   4.000%   11/01/17   BB   1,221,875   Semiconductors & Semiconductor Equipment   1.3% (0.8% of Total Investments)   Advanced Micro   2,000   Devices, Inc.   6.750%   3/01/19   B   1,900,000		2,000		7.000%	10/01/20	B1	2,107,500
1,000       International, 144A       7.250%       7/15/22       B1       1,067,500         VPII Escrow         2,000       Corporation, 144A       7.500%       7/15/21       B1       2,190,000         6,250       Total Pharmaceuticals       6,694,688         Real Estate Investment Trust       0.3% (0.2% of Total Investments)         1,250       Istar Financial Inc.       4.000%       11/01/17       BB       1,221,875         Semiconductors & Semiconductor Equipment       1.3% (0.8% of Total Investments)         Advanced Micro         2,000       Devices, Inc.       6.750%       3/01/19       B       1,900,000							
VPII Escrow 2,000 Corporation, 144A 7.500% 7/15/21 B1 2,190,000 6,250 Total Pharmaceuticals 6,694,688  Real Estate Investment Trust 0.3% (0.2% of Total Investments)  1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875  Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments)  Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		4 000		7.0500/	7/45/00	D4	1 007 500
2,000       Corporation, 144A       7.500%       7/15/21       B1       2,190,000         6,250       Total Pharmaceuticals       6,694,688         Real Estate Investment Trust 0.3% (0.2% of Total Investments)         1,250       Istar Financial Inc.       4.000% 11/01/17 BB 1,221,875         Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments)         Advanced Micro       2,000       Devices, Inc.       6.750% 3/01/19 B 1,900,000		1,000		7.250%	7/15/22	В1	1,067,500
6,250 Total Pharmaceuticals 6,694,688  Real Estate Investment Trust 0.3% (0.2% of Total Investments)  1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875  Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments)  Advanced Micro  2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		2 000		7 5000/	7/15/01	D4	2 100 000
Real Estate Investment Trust 0.3% (0.2% of Total Investments)  1,250 Istar Financial Inc. 4.000% 11/01/17 BB 1,221,875  Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments)  Advanced Micro  2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		•		7.300%	7/13/21	ы	
1,250       Istar Financial Inc.       4.000%       11/01/17       BB       1,221,875         Semiconductors & Semiconductor Equipment       1.3% (0.8% of Total Investments)         Advanced Micro         2,000       Devices, Inc.       6.750%       3/01/19       B       1,900,000		0,230		uet 0.3%/0.2	% of Total In	veetmente)	0,034,000
Semiconductors & Semiconductor Equipment 1.3% (0.8% of Total Investments) Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		1 250		•			1 221 875
Advanced Micro 2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000		.,200					
2,000 Devices, Inc. 6.750% 3/01/19 B 1,900,000				- Laustor Equip		(5.575 51 100	
		2,000		6.750%	3/01/19	В	1.900.000
		,					, ,
2,050 Devices, Inc. 7.750% 8/01/20 B 1,952,625		2,050		7.750%	8/01/20	В	1,952,625
2,500 7.500% 8/15/22 B 2,359,375		•		7.500%	8/15/22	В	

Advanced Micro Devices, Inc. Total Semiconductors & Semiconductor 6,550 Equipment 6,212,000 **Software** 1.1% (0.7% of Total Investments) **BMC Software Finance** 1,750 Inc., 144A 8.125% 7/15/21 CCC+ 1,529,063 **Boxer Parent Company** Inc./BMC Software, 1,100 144A 9.000% 10/15/19 CCC+ 896,500 850 Infor Us Inc. 11.500% 7/15/18 В 926,500 1,875 Infor Us Inc. В 2,015,625 9.375% 4/01/19 5,575 **Total Software** 5,367,688 Specialty Retail 0.1% (0.1% of Total Investments) 500 99 Cents Only Stores 11.000% 12/15/19 CCC+ 526,250 **Wireless Telecommunication Services** 3.2% (2.0% of Total Investments) **FairPoint** Communications Inc., В 750 144A 8.750% 8/15/19 766,875 7,250 **Sprint Corporation** 7.875% 9/15/23 BB 7,349,688 3,750 **Sprint Corporation** BB 3,646,875 7.125% 6/15/24 2,750 T-Mobile USA Inc. BB 6.250% 4/01/21 2,839,375 175 T-Mobile USA Inc. BB 6.731% 4/28/22 181,343 T-Mobile USA Inc. 175 6.836% 4/28/23 BB 182,437 **Total Wireless** Telecommunication 14,850 Services 14,966,593 **Total Corporate Bonds** 99,893 (cost \$99,043,733) 98,904,608 Nuveen Investments 51

# JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Principal Amount				Ratings	
(000)	Description (1)	Coupon	Maturity	(3)	Value
	ASSET-BACKED SECU Bluemountain Collateralized Loan Obligation, Series	KITIES 5.4% (3	5.4% OF TOTAL	investments)	
\$ 800	2012 2A E14	5.329%	11/20/24	BB	\$ 744,941
2,500	BlueMountain Collateralized Loan Obligations Limited 2012-1A, 144A	5.734%	7/20/23	ВВ	2,372,493
1,250	Carlyle Global Market Strategies, Collateralized Loan Obligations, Series 2013-3A, 144A	4.834%	7/15/25	BB	1,112,740
	Flatiron Collateralized Loan Obligation Limited, Series				
1,500	2011-1A ING Investment	4.634%	1/15/23	BB	1,345,008
050	Management, Collateralized Loan Obligation, 2013-1A D,	5.00.40/	4/45/04	DD.	000 750
250	144A LCM Limited Partnership, Collateralized Loan Obligation 2012A,	5.234%	4/15/24	BB	223,756
1,800	144Å	5.984%	10/19/22	BB	1,724,690
4 000	LCM Limited Partnership, Collateralized Loan	E 0079/	2/25/17	DD	2.502.412
4,000	Obligation, 2015A LCM Limited Partnership, Collateralized Loan Obligation, Series	5.227%	2/23/17	BB	3,583,412
2,000	10AR, 144A	5.734%	4/15/22	BB	1,924,882
	LCM Limited Partnership, Collateralized Loan			-	
1,500	Obligation, Series 11A  Madison Park Funding	5.384% 5.582%	4/19/22 4/22/22	BB BB	1,407,026
1,500	Limited, Collateralized Loan Obligations,	J.J <b>0</b> 2%	4122122	DD	1,469,195

	Series 2012-8A, 144A				
	North End CLO				
	Limited, Loan Pool,				
500	144A	4.833%	7/17/25	BB	434,658
	Oak Hill Credit				
	Partners IV Limited,				
	Collateralized Loan				
2,000	Obligation Series 2012-6A	5.724%	5/15/23	BB	1,896,804
2,000	Oak Hill Credit	J.724 /0	3/13/23	00	1,090,004
	Partners Series				
450	2013-9A	5.229%	11/20/23	BB	408,044
	Oak Hill Credit				·
	Partners, Series				
2,240	2012-7A	5.234%	10/20/25	BB	2,058,654
	Race Point				
	Collateralized Loan				
0.000	Obligation Series	F 00F0/	11/00/04	DD	1 000 000
2,000	2012-7A, 144A Race Point	5.225%	11/08/24	BB	1,838,326
	Collateralized Loan				
	Obligation Limited				
1,000	2011-5AR, 144A	6.231%	12/15/22	BB	1,001,058
	Race Point				
	Collateralized Loan				
0.000	Obligations, Series	F 7070/	F /0.4 /00	DD	4 070 007
2,000	2012-6A, 144A Total Asset-Backed	5.727%	5/24/23	BB	1,973,997
	Securities (cost				
\$ 27,290	\$25,037,054)				25,519,684
Ψ =1,200	Total Long-Term				20,010,001
	Investments (cost				
	\$738,855,930)				729,241,307
Principal					
Amount		_			
(000)	Description (1)	Coupon	Maturity		Value
Ф 17 FOO	SHORT-TERM INVESTM	•	2.3% of Total	Investments)	Ф 17 F00 F00
\$ 17,523	Repurchase Agreement with Fixed	0.000%			\$ 17,522,509
	Income Clearing				
	Corporation, dated				
	1/30/15,				
	repurchase price				
	\$17,522,509,				
	collateralized by				
	\$15,730,000 U.S.		0/00/45		
	Treasury Bonds,		2/02/15		
	9.250%, due 2/15/16, value \$17,873,213				
	Total Short-Term Invest	ments (cost \$1	7.522.509)		17,522,509
	Total Investments (cost		159.2%		746,763,816
					, ,

Borrowings (40.3)% (9), (10)	(188,800,000)
Variable Rate Term Preferred Shares, at Liquidation Value	
(20.9)% (11)	(98,000,000)
Other Assets Less Liabilities 2.0%	8,996,776
Net Assets Applicable to Common Shares 100%	\$ 468,960,592
Nuveen Investments	
52	

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 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.
- (3) 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 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.
- (4) 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.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (7) 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. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) At 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 directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (9) Borrowings as a percentage of Total Investments is 25.3%.
- (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 13.1%.
- 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.

See accompanying notes to financial statements.

Nuveen Investments

53

JSD

Nuveen Short Duration Credit Opportunities Fund

	rincipal Amount			Maturity	Ratings	
-	(000)	Description (1)	Coupon (4)	(2)	(3)	Value
	` '	LONG-TERM INVESTME	• • •			
		VARIABLE RATE SENIC				
		Aerospace & Defense	1.7% (1.2% of Tot	al Investmer	its)	
		B/E Aerospace, Inc.,				
\$	1,950	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 1,955,021
		Sequa Corporation, Term				
	1,225	Loan B	5.250%	6/19/17	В	1,180,594
		Total Aerospace &				
	3,175	Defense				3,135,615
		Airlines 5.2% (3.6% of	<b>Total Investments</b>	s)		
		American Airlines, Inc.,				
	1,750	Term Loan B, First Lien	4.250%	10/08/21	BB	1,756,198
		American Airlines, Inc.,				
	985	Term Loan	3.750%	6/27/19	BB	979,973
	0.400	Delta Air Lines, Inc.,	0.0500/	10/10/10	222	0.400.074
	3,136	Term Loan B1	3.250%	10/18/18	BBB	3,108,071
	000	Delta Air Lines, Inc.,	0.4470/	4/40/40	DDD	075.050
	980	Term Loan B2	2.417%	4/18/16	BBB	975,958
	1,930	Delta Air Lines, Inc., Term Loan B	3.250%	4/20/17	BBB	1,926,225
	1,950	US Airways, Inc., Term	3.230 /6	4/20/17	סטט	1,920,223
	990	Loan B1	3.500%	5/23/19	BB	980,224
	9,771	Total Airlines	0.00070	0/20/10		9,726,649
	0,771	Automobiles 2.4% (1.6	6% of Total Investr	nents)		0,7 20,0 10
		Chrysler Group LLC,	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	,		
	993	Tranche B, Term Loan	3.250%	12/31/18	BB+	988,158
		Formula One Group,				,
	2,784	Term Loan, First Lien	4.750%	7/30/21	В	2,701,264
		Formula One Group,				
	750	Term Loan, Second Lien	7.750%	7/29/22	CCC+	730,312
	4,527	Total Automobiles				4,419,734
		Building Products 0.69	% (0.4% of Total Ir	vestments)		
		Gates Global LLC, Term				
	1,197	Loan	4.250%	7/03/21	B+	1,172,418
		Chemicals 1.1% (0.8%	of Total Investme	nts)		
	4.400	Ineos US Finance LLC,	0.7500/	5/04/40	55	4 400 700
	1,169	Cash Dollar, Term Loan	3.750%	5/04/18	BB	1,139,738
		Mineral Technologies,				
	040	Inc., Term Loan B, First	4.0000/	E/07/01	DD	004 100
	940	Lien	4.000%	5/07/21	BB	934,122

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

2,109	Total Chemicals				2,073,860
	Commercial Services & Supp	)			
	HMH Holdings, Inc.,				
486	Term Loan, First Lien	4.250%	5/22/18	B1	484,427
4 000	iQor US, Inc., Term	0.0000/	1/01/01	5	4 007 007
1,928	Loan, First Lien	6.000%	4/01/21	В	1,807,097
500	iQor US, Inc., Term Loan, Second Lien	9.750%	4/01/22	CCC+	461,250
300	Millennium Laboratories,	9.750%	4/01/22	000+	401,230
	Inc., Tranche B, Term				
1,990	Loan	5.250%	4/16/21	B+	1,985,855
.,000	Total Commercial	0.200,0	.,		.,000,000
4,904	Services & Supplies				4,738,629
	Communications Equipment	1.6% (1.19	% of Total Inv	restments)	
	Avaya, Inc., Term Loan				
1,478	B3	4.668%	10/26/17	B1	1,416,175
40.4	Avaya, Inc., Term Loan	0.5000/	0/04/40	D4	400.070
494	B6	6.500%	3/31/18	B1	483,972
1,146	Telesat Canada Inc., Term Loan B	3.500%	3/28/19	ВВ	1,137,018
1,140	Total Communications	0.00076	3/20/13	DD	1,107,010
3,118	Equipment				3,037,165
,	• •	2.6% (1.8% o	f Total Invest	ments)	, ,
4,938	Dell, Inc., Term Loan B	4.500%	4/29/20	BBB	4,947,143
		2% (0.8% of	Total Investr	nents)	
	BWAY Holding				
4 005	Company, Term Loan B,	F F000/	0/4.4/00	Do	4 004 050
1,095	First Lien	5.500%	8/14/20	B2	1,094,956
	Reynolds Group Holdings, Inc.,				
	Incremental US Term				
1,123	Loan, First Lien	4.000%	12/01/18	B+	1,112,893
.,3	Total Containers &		_, _, , , ,		.,,
2,218	Packaging				2,207,849
		Nuveen Investm	ents		
		54			

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
` '	<b>Diversified Consumer Service</b>	ces 5.7% (4	.0% of Total	Investments)	
\$ 2,005	Cengage Learning Acquisitions, Inc., Exit Term Loan	7.000%	3/31/20	B+	\$ 1,995,704
2,555	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	2,574,914
2,632	Hilton Hotels Corporation, Term Loan B2	3.500%	10/25/20	BB+	2,604,853
1,157	Laureate Education, Inc., Term Loan B New Albertson's, Inc.,	5.000%	6/15/18	В	1,090,357
882	Term Loan	4.750%	6/24/21	Ba3	872,918
1,674	ServiceMaster Company, Term Loan Total Diversified	4.250%	7/01/21	B+	1,651,520
10,905	Consumer Services				10,790,266
	<b>Diversified Financial Service</b>	es 1.1% (0.8	3% of Total Ir	vestments)	, ,
	Ocwen Financial Corporation, Term Loan			_	
112	B	5.000%	2/15/18	B+	105,408
975	RCS Capital, Term Loan	6.500%	4/29/19	В	938,361
1,000	TransFirst, Inc., Term Loan, First Lien Total Diversified	5.500%	11/12/21	В	1,000,313
2,087	Financial Services	ian Camilaaa	C 00/ // /0/	of Total Impro	2,044,082
	<b>Diversified Telecommunicat</b> Greeneden U.S.	ion Services	6.3% (4.4%	of Total Inves	stments)
863	Holdings II LLC, Term Loan B	4.000%	2/08/20	В	846,993
2,000	Level 3 Financing, Inc., Term Loan B, First Lien	4.500%	1/31/22	BB	2,005,416
1,459	Presidio, Inc., Term Loan B	5.000%	3/24/21	BB	1,448,553
995	SBA Communication, Incremental Term Loan, Tranche B1	3.250%	3/24/21	ВВ	979,868
995	TelX Group, Inc., Initial Term Loan, First Lien	4.500%	4/09/20	B1	981,941
3,676	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	Ba3	3,658,269
740	Ziggo N.V., Term Loan B1	3.500%	1/15/22	ВВ	721,944
477	Ziggo N.V., Term Loan B2	3.500%	1/15/22	ВВ	465,234
784	Ziggo N.V., Term Loan B3, Delayed Draw	3.500%	1/15/22	ВВ	765,144

**Total Diversified** Telecommunication 11,989 Services 11,873,362 Electronic Equipment, Instruments & Components 0.6% (0.4% of Total Investments) **SMART Modular** Technologies, Inc., 1,115,440 Term Loan B 8.250% 8/26/17 В 1,127 **Energy Equipment & Services** 1.0% (0.7% of Total Investments) Drill Rigs Holdings, Inc., 1,818 Tranche B1, Term Loan 6.000% 3/31/21 B+ 1,417,434 Offshore Group Investment Limited. 741 Term Loan B 5.000% В 542,782 10/25/17 Total Energy Equipment 2,559 & Services 1,960,216 Food & Staples Retailing 8.0% (5.6% of Total Investments) Albertsons LLC, Term 2,480 Loan B2 BB 2,477,976 4.750% 3/21/19 Albertsons LLC, Term 9.000 BB 8,997,498 Loan B4 8/25/21 5.500% BJ's Wholesale Club, Inc., Replacement Loan, 495 First Lien 9/26/19 В 489,078 4.500% BJ's Wholesale Club, Inc., Replacement Loan, 250 Second Lien 8.500% 3/26/20 CCC 246,302 Del Monte Foods Company, Term Loan, First Lien В 990 4.250% 2/18/21 921,938 Rite Aid Corporation, Tranche 2, Term Loan, 1,000 Second Lien 1,002,500 4.875% 6/21/21 B+ Supervalu, Inc., New Term Loan BB 981 4.500% 3/21/19 974,517 Total Food & Staples 15,196 Retailing 15,109,809 Food Products 4.8% (3.4% of Total Investments) H.J Heinz Company, 1,507 Term Loan B2 3.500% 6/05/20 BB+ 1,506,437 Jacobs Douwe Egberts. 3,000 Term Loan B 7/23/21 BB 2,968,749 3.500% US Foods, Inc., 3,388 Incremental Term Loan B2 3,382,047 4.500% 3/31/19 Wilton Products, Inc., Tranche B. Term Loan В 1,313 7.500% 8/30/18 1,237,095 9,208 **Total Food Products** 9,094,328 Health Care Equipment & Supplies 4.9% (3.4% of Total Investments) **Ardent Medical** Services, Inc., Term 871 Loan, First Lien 6.750% 7/02/18 B+ 873,246 714 11.000% 1/02/19 CCC+ 715,625

	Ardent Medical Services, Inc., Term Loan, Second Lien				
	ConvaTec, Inc., Dollar				
1,803	Term Loan	4.000%	12/22/16	Ba3	1,803,383
	Kinetic Concepts, Inc.,				
1,813	Term Loan D1	4.000%	5/04/18	BB	1,796,033
2 / 12	Onex Carestream Finance LP, Term Loan,		0/0=//0		
3,140	First Lien	5.000%	6/07/19	B+	3,140,254
	Onex Carestream Finance LP, Term Loan,				
973	Second Lien	9.500%	12/07/19	В	967,172
9,314	Total Health Care Equipment & Supplies				9,295,713
		Nuveen Investme	ents		
		55			

# JSD Nuveen Short Duration Credit Opportunities Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

	incipal unt (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
		<b>Health Care Providers &amp; S</b>	Services 7.5%	(5.2% of Tot	al Investment	s)
_		Amsurg Corporation,				
\$	1,592	Term Loan	3.750%	7/16/21	Ba2	\$ 1,590,408
	212	BioScrip, Inc., Delayed	C E009/	7/21/20	B1	212.001
	313	Draw, Term Loan BioScrip, Inc., Initial	6.500%	7/31/20	DI	312,991
	522	Term Loan B	6.500%	7/31/20	B1	521,652
	022	Community Health	0.00070	7701720		02.,002
		Systems, Inc., Term				
	1,618	Loan D	4.250%	1/27/21	BB	1,619,060
		Community Health				
	50	Systems, Inc., Term	0.4000/	1/05/17	DD.	10.005
	50	Loan E CRC Health	3.486%	1/25/17	BB	49,625
	993	Corporation, First Lien	5.250%	3/29/21	B1	992,500
	333	Drumm Investors LLC,	3.230 /6	J/2J/21	Di	332,300
	2,690	Term Loan	6.750%	5/04/18	В	2,708,138
	·	Genesis Healthcare				
	806	LLC, Term Loan	10.000%	12/04/17	В	846,531
		Heartland Dental Care,				
	980	Inc., Term Loan, First Lien	5.500%	12/21/18	B1	070 007
	900	Heartland Dental Care,	5.500%	12/21/10	DΙ	970,227
		Inc., Term Loan,				
	500	Second Lien	9.750%	6/21/19	CCC+	496,562
		IASIS Healthcare LLC,				
		Term Loan B2, First				
	1,207	Lien	4.500%	5/03/18	Ba3	1,206,076
	000	LHP Operations Co.	0.0000/	7/00/10	В	000 000
	868	LLC, Term Loan B National Mentor	9.000%	7/03/18	В	838,029
		Holdings, Inc., Term				
	540	Loan B	4.250%	1/31/21	B+	532,818
		One Call Care				,
		Management, Inc.,				
	983	Term Loan B	5.000%	11/27/20	B1	973,001
	450	Skilled Healthcare	7.0000/	4/00/40	D	450 500
	456	Group, Inc., Term Loan Total Health Care	7.000%	4/09/16	В	456,588
	14,118	Providers & Services				14,114,206
	. 1, 1 10	Health Care Technology	0.4% (0.3% of	Total Investr	nents)	11,111,200
		Catalent Pharma	<b>(</b> 1 1 1 1 0 1	- 34	,	
		Solutions, Inc., Term				
	796	Loan	4.250%	5/20/21	BB	794,806
		Hotels, Restaurants & Le	isure 6.7% (4.7	'% of Total li	nvestments)	

	Burger King Corporation, Term Loan				
4,222	B, First Lien	4.500%	12/12/21	B+	4,231,790
2,223	CCM Merger, Inc., Term Loan B	4.500%	8/08/21	B+	2,218,537
	CityCenter Holdings				
2,273	LLC, Term Loan	4.250%	10/16/20	BB	2,264,069
	Scientific Games Corporation, Term Loan				
2,000	B2	6.000%	10/01/21	BB	1,978,750
	Station Casino LLC,				
1,903	Term Loan B	4.250%	3/02/20	B+	1,878,456
12,621	Total Hotels, Restaurants & Leisure				12,571,602
12,021		5% (0.3% o	f Total Invest	ments)	12,071,002
	Brand Energy &				
921	Infrastructure Services, Inc., Initial Term Loan	4.750%	11/26/20	B1	871,339
921	Insurance 1.3% (0.9% of Tot			ы	071,339
	Hub International		,		
	Holdings, Inc., Initial				
610	Term Loan USI Holdings	4.250%	10/02/20	B1	592,541
	Corporation, Initial Term				
1,960	Loan	4.250%	12/27/19	B1	1,933,235
2,570	Total Insurance				2,525,776
	Internet & Catalog Retail 1.6 Travelport LLC, Term	5% (1.1% <b>o</b> f	Total Investr	nents)	
3,000	Loan B, First Lien	6.000%	9/02/21	B2	3,008,250
,	Internet Software & Services	3 2% (2 39	/ of Total les		, ,
	intornot continuio a con vicco	0.2 /0 (2.0 /	% of Total Inv	estments)	
	Ancestry.com, Inc.,	0.2 /0 (2.0 /	% or rotal inv	restments)	
720	Ancestry.com, Inc., Replacement Term	·		,	715 852
720	Ancestry.com, Inc., Replacement Term Loan B1	4.500%	12/28/18	Ba2	715,852
116	Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C	4.500% 4.000%	12/28/18 2/19/18	Ba2 Ba3	114,289
	Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan	4.500%	12/28/18	Ba2	·
116 2,450	Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc.,	4.500% 4.000% 4.000%	12/28/18 2/19/18 2/18/19	Ba2 Ba3 Ba3	114,289 2,417,844
116	Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan	4.500% 4.000%	12/28/18 2/19/18	Ba2 Ba3	114,289
116 2,450	Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services	4.500% 4.000% 4.000% 6.500%	12/28/18 2/19/18 2/18/19 11/25/20	Ba2 Ba3 Ba3	114,289 2,417,844
116 2,450 2,917	Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of To	4.500% 4.000% 4.000% 6.500%	12/28/18 2/19/18 2/18/19 11/25/20	Ba2 Ba3 Ba3	114,289 2,417,844 2,858,333
116 2,450 2,917 6,203	Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp.,	4.500% 4.000% 4.000% 6.500%	12/28/18 2/19/18 2/18/19 11/25/20	Ba2 Ba3 Ba3	114,289 2,417,844 2,858,333 6,106,318
116 2,450 2,917	Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of To	4.500% 4.000% 4.000% 6.500%	12/28/18 2/19/18 2/18/19 11/25/20	Ba2 Ba3 Ba3	114,289 2,417,844 2,858,333
116 2,450 2,917 6,203	Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp., Term Loan VFH Parent LLC, New Term Loan	4.500% 4.000% 4.000% 6.500%	12/28/18 2/19/18 2/18/19 11/25/20	Ba2 Ba3 Ba3	114,289 2,417,844 2,858,333 6,106,318
116 2,450 2,917 6,203 2,752 323	Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total EIG Investors Corp., Term Loan VFH Parent LLC, New Term Loan Zayo Group LLC, Term	4.500% 4.000% 4.000% 6.500%  otal Investm 5.000% 5.750%	12/28/18 2/19/18 2/18/19 11/25/20 nents) 11/09/19 11/08/19	Ba2 Ba3 Ba3 B1	114,289 2,417,844 2,858,333 6,106,318 2,751,822 322,223
116 2,450 2,917 6,203 2,752 323 1,944	Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total Investors Corp., Term Loan VFH Parent LLC, New Term Loan Zayo Group LLC, Term Loan B	4.500% 4.000% 4.000% 6.500%  otal Investm 5.000%	12/28/18 2/19/18 2/18/19 11/25/20 nents) 11/09/19	Ba2 Ba3 Ba3 B1	114,289 2,417,844 2,858,333 6,106,318 2,751,822 322,223 1,927,822
116 2,450 2,917 6,203 2,752 323	Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total EIG Investors Corp., Term Loan VFH Parent LLC, New Term Loan Zayo Group LLC, Term	4.500% 4.000% 4.000% 6.500%  otal Investm 5.000% 5.750% 4.000%	12/28/18 2/19/18 2/18/19 11/25/20 nents) 11/09/19 11/08/19 7/02/19	Ba2 Ba3 Ba3 B1 B N/R B1	114,289 2,417,844 2,858,333 6,106,318 2,751,822 322,223
116 2,450 2,917 6,203 2,752 323 1,944	Ancestry.com, Inc., Replacement Term Loan B1 Sabre Inc., Term Loan C Sabre Inc., Term Loan Tibco Software, Inc., Term Loan B Total Internet Software & Services IT Services 2.7% (1.9% of Total EIG Investors Corp., Term Loan VFH Parent LLC, New Term Loan Zayo Group LLC, Term Loan B Total IT Services	4.500% 4.000% 4.000% 6.500%  otal Investm 5.000% 5.750% 4.000%	12/28/18 2/19/18 2/18/19 11/25/20 nents) 11/09/19 11/08/19 7/02/19	Ba2 Ba3 Ba3 B1 B N/R B1	114,289 2,417,844 2,858,333 6,106,318 2,751,822 322,223 1,927,822

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	Loan B				
2,263	Bombardier Recreational Products, Inc., Term Loan	4.000%	1/30/19	BB+	2,216,656
1,474	Equinox Holdings, Inc., New Initial Term Loan, First Lien	5.000%	1/31/20	B1	1,464,587
5,251	Total Leisure Equipment & Products	Nuveen Investme			5,150,308

incipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Machinery 0.9% (0.7% o	of Total Investm	ents)		
	Doosan Infracore				
	International, Inc., Term				
\$ 1,224	Loan	4.500%	5/27/21	BB	\$ 1,224,103
	TNT Crane and Rigging				
	Inc., Initial Term Loan,				
600	First Lien	5.500%	11/27/20	B1	542,983
1,824	Total Machinery	-1-1	\		1,767,086
710	Media 10.2% (7.1% of To			D4	715 101
713	Advertors Colos 8	5.000%	9/26/21	B1	715,121
	Advantage Sales &				
28	Marketing, Inc., Delayed Draw, Term Loan	4.250%	7/23/21	B1	27,578
20	Advantage Sales &	4.250 /6	1/23/21	ы	27,576
	Marketing, Inc., Term				
835	Loan, First Lien	4.250%	7/25/21	B1	827,325
000	Advantage Sales &	1.200 /0	7720721	<b>D</b> 1	027,020
	Marketing, Inc., Term				
750	Loan, Second Lien	7.500%	7/25/22	CCC+	736,875
	Affinion Group Holdings,				,
	Inc., Initial Term Loan,				
500	Second Lien	8.500%	10/31/18	B3	433,125
	Catalina Marketing				
	Corporation, Term Loan,				
498	First Lien	4.500%	4/09/21	B+	475,423
	Catalina Marketing				
	Corporation, Term Loan,				
500	Second Lien	7.750%	4/11/22	CCC+	453,334
	Clear Channel				
00	Communications, Inc.,	0.0010/	1/00/10	000	F7 000
62	Tranche D, Term Loan	6.921%	1/30/19	CCC+	57,989
	Clear Channel				
1,633	Communications, Inc.,Term Loan E	7.671%	7/30/19	CCC+	1,547,510
1,000	Cumulus Media, Inc.,	7.07176	7/30/19	000+	1,547,510
2,821	Term Loan B	4.250%	12/23/20	B+	2,762,382
2,021	Emerald Expositions	1.20070	12/20/20	D1	2,702,002
	Holdings, Inc., Term				
1,310	Loan, First Lien	4.750%	6/17/20	BB	1,296,986
	Gray Television, Inc.,				, ,
445	Initial Term Loan	3.750%	6/13/21	BB	440,142
	IMG Worldwide, Inc.,				
746	First Lien	5.250%	5/06/21	B1	731,092
	Interactive Data				
	Corporation, Term Loan				
995	В	4.750%	5/02/21	B+	993,446
1,261	McGraw-Hill Education	5.750%	3/22/19	B+	1,262,576
	Holdings LLC,				

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	Refinancing Term Loan				
	McGraw-Hill Education				
	Holdings LLC, Term				
990	Loan B	6.250%	12/18/19	BB	990,825
	Media General, Inc.,				
007	Delayed Draw, Term	4.0500/	7/04/00	<b>D</b> D	000 000
907	Loan	4.250%	7/31/20	BB+	903,292
F06	Numericable Group	4 E000/	5/21/20	Do2	533,904
536	S.A., Term Loan B1 Numericable Group	4.500%	3/21/20	Ba3	333, <del>3</del> 04
464	S.A., Term Loan B2	4.500%	5/21/20	Ba3	461,900
101	Radio One, Inc., Term	1.00070	0/21/20	Вио	101,000
965	Loan B, First Lien	7.500%	3/31/16	B+	970,727
	Springer Science &				,
	Business Media, Inc.,				
808	Term Loan B3	4.750%	8/14/20	В	801,359
	Tribune Company, Term	4.0000/	40/07/00	55	4 000 007
1,844	Loan B	4.000%	12/27/20	BB+	1,822,327
19,611	Total Media  Multiline Retail 0.3% (0.2)	% of Total Inv	octmonts)		19,245,238
	J.C. Penney	% Of TOtal lilv	estillellis)		
	Corporation, Inc., Term				
622	Loan	5.000%	6/20/19	В	605,033
	Oil, Gas & Consumable Fu	els 2.3% (1.0	6% of Total I	nvestments	s)
	Crestwood Holdings				
1,374	LLC, Term Loan B	7.000%	6/19/19	B2	1,266,009
1 400	Energy and Exploration	7.7500/	1/00/10	N/D	1 000 001
1,493	Partners, Term Loan Fieldwood Energy LLC,	7.750%	1/22/19	N/R	1,092,091
1,389	Term Loan, Second Lien	8.375%	9/30/20	B2	851,600
.,555	Seadrill Partners LLC,	0.07.070	0,00,20		331,333
931	Initial Term Loan	4.000%	2/21/21	BB	740,905
	Southcross Energy				
	Partners L.P., Opco				
80	Term Loan	5.250%	8/04/21	B1	76,791
	Southcross Holdings				
364	Borrower L.P., Holdco Term Loan	6.000%	8/04/21	B2	333,992
304	Total Oil, Gas &	0.000 /8	0/04/21	DZ	555,992
5,631	Consumable Fuels				4,361,388
·		.0% of Total In	nvestments)		, ,
	Generic Drug Holdings,				
788	Inc., Term Loan B	5.000%	8/16/20	B1	785,538
1,489	Grifols, Inc., Term Loan	3.171%	2/27/21	Ba1	1,473,525
995	Patheon, Inc., Term Loan B	4.250%	3/11/21	В	971,618
333	Pharmaceutical Product	4.200%	3/11/21	D	3/1,010
	Development, Inc., Term				
2,411	Loan B, First Lien	4.000%	12/01/18	Ba2	2,403,705
819	Pharmaceutical	4.500%	9/23/20	B1	812,958
	Research Associates,				

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	Inc., Term Loan				
	Quintiles Transnational				
1,911	Corp., Term Loan B3	3.750%	6/08/18	BB+	1,891,460
	Therakos, Inc., Term				
966	Loan, First Lien	7.000%	12/27/17	В	962,095
	Valeant Pharmaceuticals International, Inc., Term				
2,381	Loan E	3.500%	8/05/20	Ba1	2,368,023
	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan				
1,914	D2	3.500%	2/13/19	Ba1	1,903,970
13,674	Total Pharmaceuticals				13,572,892
	<b>Professional Services</b>	0.3% (0.2% of Te	otal Investm	ents)	
	Ceridian Corporation,	·			
493	Term Loan B2	4.500%	9/15/20	Ba3	486,052
		Nuveen Investm 57	ents		

# JSD Nuveen Short Duration Credit Opportunities Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
(,	Real Estate Investment Tr				
	Realogy Corporation,	•		,	
\$ 1,965	Initial Term Loan B	3.750%	3/05/20	BB	\$ 1,939,112
	Realogy Corporation,				
55	Synthetic Letter of Credit	0.023%	10/10/16	BB	54,135
	Starwood Property				
987	Trust, Inc., Term Loan B	3.500%	4/17/20	BB	968,511
	Walter Investment				
	Management				
0.040	Corporation, Tranche B,	4.7500/	10/10/00	Б	1 007 100
2,240	Term Loan, First Lien Total Real Estate	4.750%	12/18/20	B+	1,967,409
5,247	Investment Trust				4,929,167
5,247	Real Estate Management &	R. Davelonmen	1 2% /1 39	% of Total Inv	
	Capital Automotive LP,	x Development	1.0 /6 (1.5 /	o or rotariin	resuments)
1,861	Term Loan, Second Lien	6.000%	4/30/20	B1	1,863,773
.,	Capital Automotive LP,		.,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
1,582	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,576,385
	Total Real Estate				
	Management &				
3,443	Development				3,440,158
	Semiconductors & Semico	onductor Equip	oment 2.3%	(1.6% of Tot	tal Investments)
400	Avago Technologies,	0.7500/	E (00 (04	DDD	407.000
498	Term Loan B Freescale	3.750%	5/06/21	BBB	497,233
	Semiconductor, Inc.,				
1,965	Term Loan, Tranche B4	4.250%	2/28/20	B1	1,938,129
1,000	Freescale	1120070	2/20/20	<b>.</b>	1,000,120
	Semiconductor, Inc.,				
988	Term Loan, Tranche B5	5.000%	1/15/21	B1	990,689
	NXP Semiconductor				
974	LLC, Term Loan D	3.250%	1/11/20	BBB	963,856
	Total Semiconductors &				
=	Semiconductor				4 000 00=
4,425	Equipment	F. 1. 1 1			4,389,907
	Software 9.8% (6.8% of The Plackbard Inc. Term	i otai investme	nts)		
892	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	888,691
032	BMC Software, Inc.,	4.750 /6	10/04/10	DŦ	000,031
955	Initial Term Loan	5.000%	9/10/20	B1	927,162
	Compuware	0.00070	0//0/=0		<b>0</b> _1,1 <b>0</b> _
	Corporation, Tranche				
	B2, Term Loan, First				
2,000	Lien	6.250%	12/15/21	В	1,898,334
964		3.750%	11/02/18	Ba3	949,823

	Emdeon Business				
	Services LLC, Term				
	Loan B2				
	Epicor Software				
205	Corporation,Term Loan,	4.0000/	E/40/40	D 0	004.000
895	B2	4.000%	5/16/18	Ba3	891,038
050	Explorer Holdings, Inc.,	0.0000/	E/00/4.0	Б	050 550
953	Term Loan	6.000%	5/02/18	B+	953,550
	Infor Global Solutions				
3,052	Intermediate Holdings, Ltd., Term Loan B5	3.750%	6/03/20	Ba3	2,983,798
3,032	Micro Focus	3.750 /6	0/03/20	Dao	2,903,790
	International PLC, Term				
600	Loan B	5.250%	11/19/21	BB	583,313
000	Micro Focus	3.230 /0	11/13/21	DD	300,010
	International PLC, Term				
900	Loan C	4.500%	11/20/19	BB	868,950
	Misys PLC, Term Loan		. = 5, . 5		
2,688	B, First Lien	5.000%	12/12/18	B+	2,695,222
,	SunGard Data Systems,				, ,
872	Inc., Term Loan E	4.000%	3/08/20	BB	866,565
	Vertafore, Inc., Term				
708	Loan, First Lien	4.250%	10/03/19	B+	704,652
	Vertafore, Inc., Term				
1,000	Loan, Second Lien	9.750%	10/27/17	CCC+	1,005,833
	Zebra Technologies				
	Corporation, Term Loan				
2,244	B, First Lien	4.750%	10/27/21	BB+	2,260,130
18,723	Total Software				18,477,061
	Specialty Retail 0.8% (0.6	6% of Total Inv	vestments)		
4 000	Jo-Ann Stores, Inc.,	4.0000/	0/40/40	Б	4 007 504
1,036	Term Loan, First Lien	4.000%	3/16/18	B+	1,007,524
	Pilot Travel Centers				
499	LLC, Term Loan B, First Lien	4.250%	9/30/21	BB	500,620
1,535	Total Specialty Retail	4.250 /6	9/30/21	ББ	1,508,144
1,555	Textiles, Apparel & Luxury	Goods 0.8°	% (0.6% of To	tal Investme	
	Polymer Group, Inc.,	0.07	0 (0.0 /0 01 10	rai investine	onto)
1,490	Initial Term Loan	5.250%	12/19/19	B2	1,480,358
.,	Trading Companies & Distr				
	HD Supply, Inc., Term		,		
2,925	Loan	4.000%	6/28/18	B+	2,901,234
	Neff Rental/Neff Finance				
	Closing Date Loan,				
625	Second Lien	7.250%	6/09/21	В	609,943
	Total Trading				
	Companies &				
3,550	Distributors				3,511,177
	Transportation Infrastructu	re 0.3% (0.2	2% of Total In	nvestments)	
	Ceva Group PLC,				
31	Canadian Term Loan	6.500%	3/19/21	B2	28,525

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

180	Ceva Group PLC, Dutch B.V., Term Loan	6.500%	3/19/21	B2	165,451
	Ceva Group PLC, Synthetic Letter of Credit				
172	Term Loan	6.345%	3/19/21	B2	158,079
	Ceva Group PLC, US				
248	Term Loan	6.500%	3/19/21	B2	228,209
	Total Transportation				
631	Infrastructure				580,264
		Nuveen Investm	ents		
		58			

Principal			Maturity	Ratings		
Amount (000)	Description (1)	Coupon (4)	(2)	(3)		Value
	Wireless Telecommun	ication Services	1.3% (0.9%	of Total Inves	stment	ts)
	Fairpoint					
	Communications, Inc.,					
\$ 2,456	Term Loan B	7.500%	2/11/19	В	\$	2,457,019
	Total Variable Rate					
	Senior Loan Interests					
\$ 232,196	(cost \$229,621,328)				2	27,697,694
Shares	Description (1)					Value
	COMMON STOCKS (	0.5% (0.3% of Tota	al Investment	ts)		
	Diversified Consumer	Services 0.5% (	0.3% of Tota	l Investments	s)	
	Cengage Learning					
39,749	Holdings II LP, (5), (6)				\$	874,478
	Total Common Stocks (	cost \$1,286,905)				874,478
Principal				Ratings		
Amount (000)	• • • •	Coupon	Maturity	(3)		Value
	CORPORATE BONDS					
	Commercial Services	& Supplies 0.9%	6 (0.6% of To	tal Investmen	ıts)	
	NES Rental Holdings					
\$ 1,650	Inc., 144A	7.875%	5/01/18	CCC+	\$	1,654,125
	Communications Equi	-				
250	Avaya Inc., 144A	10.500%	3/01/21	CCC+		204,688
	Containers & Packagir	_				
700	Reynolds Group	9.875%	8/15/19	CCC+		743,750
	Diversified Telecommu				vestme	•
750	IntelSat Limited	7.750%	6/01/21	В		743,438
1,300	IntelSat Limited	8.125%	6/01/23	В		1,313,000
	Total Diversified					
	Telecommunication					
2,050	Services				- •	2,056,438
	Health Care Equipmen				ents)	
2,700	Kinetic Concepts	10.500%	11/01/18	В		2,963,250
	Health Care Providers	& Services 1.39	% (0.9% of To	otal Investme	nts)	
	lasis Healthcare	<b></b> .	= /4 = / / =	000		
1,350	Capital Corporation	8.375%	5/15/19	CCC+		1,414,125
4 000	Truven Health	40.00==1	0/04/03	000		075.000
1,000	Analtyics Inc.	10.625%	6/01/20	CCC+		975,000
0.050	Total Health Care					0.000.405
2,350	Providers & Services	Tatal law to the table	- \			2,389,125
	Media 4.3% (3.0% of	i otai investments	S)			
0.505	Clear Channel	0.0000/	10/15/10	000		0.405.075
3,585	Communications, Inc.	9.000%	12/15/19	CCC+		3,495,375
0.000	Clear Channel	14.0000/	0/04/04	000		0.500.005
3,089	Communications, Inc.	14.000%	2/01/21	CCC		2,533,005
1 000	Clear Channel	0.0000/	0/01/01	000		070 000
1,000	Communications, Inc.	9.000%	3/01/21	CCC+		970,000
000	Expo Event Transco	0.0000/	0/15/01	В		010.000
600	Inc., 144A	9.000%	6/15/21	В		618,000
500		9.750%	4/01/21	BB		553,750

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS

	McGraw-Hill Global Education Holdings				
8,774	Total Media				8,170,130
	Oil, Gas & Consumable F	uels 0.6% (0.	.4% of Total	Investments)	
2,000	Chaparral Energy Inc.	9.875%	10/01/20	В	1,180,000
	Pharmaceuticals 2.5% (	(1.8% of Total I	nvestments)		
1,000	Jaguar Holding Company I, 144A	9.375%	10/15/17	CCC+	1,020,000
2,000	Valeant Pharmaceuticals International, 144A	7.000%	10/01/20	B1	2,107,500
500	Valeant Pharmaceuticals International, 144A	7.250%	7/15/22	B1	533,750
	VPII Escrow				,
1,000	Corporation, 144A	7.500%	7/15/21	B1	1,095,000
4,500	Total Pharmaceuticals				4,756,250
		Nuveen Investn 59	nents		

# JSD Nuveen Short Duration Credit Opportunities Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

	incipal				Datinasa		
	mount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value	
'	(000)	Semiconductors & Semi					
		Advanced Micro	conductor Equi	ipilient 0.2 /		ai ilivestillelits)	
\$	250	Devices, Inc.	7.750%	8/01/20	В	\$ 238,125	5
<b>*</b>		Advanced Micro		0,01,20	_	Ψ =55,:=5	
	166	Devices, Inc.	7.500%	8/15/22	В	156,663	}
		Total Semiconductors					
		& Semiconductor					
	416	Equipment				394,788	š
		Software 2.3% (1.7% of	f Total Investme	ents)			
		BMC Software Finance	0.40554	=/.=/0.4	000		
	580	Inc., 144A	8.125%	7/15/21	CCC+	506,775	,
		Boxer Parent					
	450	Company Inc./BMC	0.0000/	10/15/10	000	000 750	
	450	Software, 144A	9.000%	10/15/19	CCC+	366,750	
	2,550 750	Infor Us Inc. Infor Us Inc.	11.500%	7/15/18 4/01/19	B B	2,779,500	
	4,330	Total Software	9.375%	4/01/19	Ь	806,250 4,459,275	
	4,330	Specialty Retail 0.3% (	0.2% of Total In	voetmente)		4,439,273	)
	500	99 Cents Only Stores	11.000%	12/15/19	CCC+	526,250	)
	500	Trading Companies & Di				,	,
	1,000	HD Supply Inc.	11.500%	7/15/20	CCC+	1,140,000	)
	1,000	Wireless Telecommunica					
		FairPoint		•		,	
		Communications Inc.,					
	500	144A	8.750%	8/15/19	В	511,250	)
	3,000	Sprint Corporation	7.875%	9/15/23	BB	3,041,250	)
	500	Sprint Corporation	7.125%	6/15/24	BB	486,250	)
	1,250	T-Mobile USA Inc.	6.250%	4/01/21	BB	1,290,625	
	75	T-Mobile USA Inc.	6.731%	4/28/22	BB	77,718	
	75	T-Mobile USA Inc.	6.836%	4/28/23	BB	78,187	,
		Total Wireless					
	- 400	Telecommunication				= 40= 000	
	5,400	Services				5,485,280	)
Φ.	00.000	Total Corporate Bonds				00 400 040	
\$ 3	36,620	(cost \$36,175,647)	anto (anat ¢06)	7 002 000\		36,123,349	
D۰	incipal	Total Long-Term Investn	161112 (COSt \$20	<i>i</i> ,000,000)		264,695,521	
	mount						
	(000)	Description (1)	Coupon	Maturity		Value	
	(300)	SHORT-TERM INVESTM		.0% of Total I	nvestments)	Value	
\$	5,301	Repurchase	0.000%	2/02/15		\$ 5,300,616	;
~	2,00.	Agreement with Fixed	2.000,0	_,,		<b>4</b> 2,222,310	
		Income Clearing					
		Corporation, dated					

1/30/15, repurchase price \$5,300,616, collateralized by \$4,760,000 U.S. Treasury Bonds, 9.250%, due 2/15/16, value \$5,408,550

Total Short-Term Investments (cost \$5,300,616)	5,300,616
Total Investments (cost \$272,384,496) 143.1%	269,996,137
Borrowings (45.2)% (7), (8)	(85,200,000)
Other Assets Less Liabilities 2.1% (9)	3,874,851
Net Assets Applicable to Common Shares 100%	\$