Nuveen Floating Rate Income Opportunity Fund Form N-CSRS April 08, 2014

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, 2014

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, 2014
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

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Table

of Contents

Chairman's Letter to Shareholders	4
Portfolio Managers' Comments	5
Fund Leverage	8
Common Share Information	9
Risk Consideration	11
Performance Overviews and Holding Summaries	14
Shareholder Meeting Report	24
Portfolios of Investments	25
Statement of Assets and Liabilities	77
Statement of Operations	78
Statement of Changes in Net Assets	79
Statement of Cash Flows	82
Financial Highlights	84
Notes to Financial Statements	91
Additional Fund Information	108
Glossary of Terms Used in this Report	109
Reinvest Automatically, Easily and Conveniently	110
Nuveen Investments	
3	

Chairman's Letter

to Shareholders

Dear Shareholders,

Despite headwinds from slow growth, fiscal and political uncertainty in many countries and some fragile economies around the world, domestic and international equity markets increased significantly in 2013. The emerging markets equity sector was an exception. Other sectors, such as real estate, were flat to down a bit and commodities were notably negative in total return performance. The fixed income market also experienced losses in many sectors.

U.S. equities in particular hit numerous all-time highs during the past year, exceeding prior rising market trends. Europe and Asia struggled with political and financial stresses but Europe's improving GDP in the second half provided hope that the region can exit recession. In Japan, the economic policies advocated by Prime Minister Shinzo Abe became a positive influence on the economy as deflationary pressures declined, while the economy in China started to stabilize due to monetary easing and supply side reforms. On the domestic front, the Federal Reserve stimulus continued throughout the year but discussion of reductions in the stimulus program caused historically low rates to rise and added to concern that interest rates could rise quickly in the near future. This provided challenges for fixed income investors.

The Federal Reserve's decision to slow down its bond buying program beginning in January 2014, and the federal budget compromise over government spending into early 2015 were positive signs that the domestic economy is moving forward. We are beginning to experience an economy that can provide encouraging conditions for GDP growth, job growth and low inflation. Additionally, downward trending unemployment and a continuing rebound in the housing market adds to a positive economic scenario going forward.

However, the current year has experienced a tumultuous start. It is in these particularly volatile markets that professional investment management is most important. Investment teams who have experienced challenging markets in the past understand how their asset class can behave in rapidly changing times. Remaining committed to their investment disciplines during these times is a critical component to achieving long-term success. In fact, many strong investment track records are established during challenging periods because experienced investment teams understand that volatile markets place a premium on companies and investment ideas that can weather the short-term volatility. By maintaining appropriate time horizons, diversification and relying on practiced investment teams, we believe that investors can achieve their long-term investment objectives.

As always, I encourage you to communicate with your financial consultant if you have any 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.

Sincerely,

William J. Schneider Chairman of the Nuveen Fund Board March 25, 2014

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. 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, 2014.

What strategies were used to manage the Funds during the six-month reporting period ended January 31, 2014? How did these strategies influence performance?

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. 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.

How did the Funds perform during this six-month reporting period ended January 31, 2014?

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, 2014. For

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 (Moody's) Service, Inc. 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.

Portfolio Managers' Comments (continued)

the six-month reporting period ended January 31, 2014, NSL, JFR, JRO and JSD's total return on common share net asset value (NAV) outperformed the Barclays U.S. Aggregate Bond Index while all of the Funds outperformed the CSFB Leveraged Loan Index. Loans in general performed well during the reporting period, due to solid economic growth and low default rates. During January 2014, robust technical conditions helped floating rate instruments post gains while equity markets tumbled off record highs amid concerns of slowing global economic growth.

The senior loans and corporate bonds of Clear Channel Communications, Inc., a diversified media and entertainment company, contributed positively to performance as a significant holding for each of the Funds. Throughout the reporting period, we believed that the company would continue to address its upcoming maturities and earnings would improve along with the economy. The company's capital structure benefitted during the reporting period when it announced an amend-and-extend loan transaction (amend-to-extend transaction allows an issuer to push out part of its loan maturities through an amendment, rather than a full-out refinancing) and the loan traded higher as investor appetite for the longer dated, higher yielding maturity increased. While the company has now addressed the bulk of its near term maturities, we are maintaining exposure to the credit as the loans offer a compelling yield and attractive total return in the current economic environment.

Also contributing to performance during the reporting period were the senior loans of the communication technology services company IPC Systems. The loans contributed positively as investors focused on the attractive yeild of this relatively short dated paper.

The loans of J.C. Penney Company, Inc. detracted from performance during the reporting period. Our initial thesis was built on the potential turnaround story with a new CEO and on the theoretical value of the company's real estate. However, recent trends have proven the turnaround more challenging. Headline risk from a prominent activist investor and disappointing same store sales hurt the loan during the reporting period. We no longer hold the position.

Also negatively impacting the portfolios were the loans of the Sun Products Corporation, a cleaning products company. The company faced increasing competition from a larger competitor and detracted during the period.

There has been an increased focus on the structure of many senior loans in the market, including London Interbank Offered Rate (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 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, and we believe the senior loan asset class provides fixed income oriented investors with a potential safeguard from a secular rise in interest rates.

JQC maintained exposure to senior loans during the reporting period, while tactically allocating between high yield corporate bonds and equity securities. 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. Selectively, the Fund had exposure to companies with above average leverage

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where we felt that fundamentals supported the valuation or where a positive catalyst existed. During the reporting period, the Fund increased its exposure limits with regards to equity securities as well as CCC-rated securities.

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 negligible effect on performance.

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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. 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 positive impact on performance during this reporting period.

The Funds also continued to use swap contracts to partially fix the interest cost of leverage, which as mentioned previously, the Funds use through bank borrowings. The swap contracts' impact on the Funds' performance was negligible during this reporting period.

As of January 31, 2014, the Funds' percentages of leverage are shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Effective Leverage*	34.97%	34.92%	34.78%	29.91%	28.69%
Regulatory					
Leverage*	34.97%	34.92%	34.78%	29.91%	28.69%

^{*} 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

As discussed previously, the Funds employ regulatory leverage through the use of bank borrowings. As of January 31, 2014, the Funds have outstanding bank borrowings as shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Bank					
Borrowing \$9	9,000,000	\$237,200,000	\$163,900,000	\$85,000,000	\$561,000,000
Refer to Notes to Financial Statements, Note 9 Borrowing Arrangements for further details.					

Variable Rate Term Preferred Shares

During the current reporting period, NSL, JFR and JRO each refinanced a portion of their bank borrowings with the issuance of Variable Rate Term Preferred (VRTP) shares. Each Fund's VRTP shares were issued via private placement and are not publicly available. VRTP shares feature a fixed short-term (three years) with floating rate dividends set monthly at a specified short-term index rate, plus a fixed spread. As of

January 31, 2014, 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.

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Common Share

Information

DISTRIBUTION INFORMATION

The following information regarding the Funds' distributions is current as of January 31, 2014. Each Fund's distribution levels may vary over time based on each Fund's investment activity and portfolio investment value changes.

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

Per Common Share Amounts Ex-Distribution JFR **JRO** JQC **Date NSL JSD** \$0.0410 \$0.0700 \$0.0730 \$0.1260 \$0.0620 August 2013 September 0.0390 0.0670 0.0690 0.1220 0.0580 October 0.1220 0.0390 0.0670 0.0690 0.0580 November 0.0670 0.0690 0.1220 0.0580 0.0390 December 0.0360 0.0615 0.0645 0.1140 0.0545 0.0545 January 2014 0.0360 0.0615 0.0645 0.1140 Short-Term Capital Gain* \$0.0729 Long-Term \$0.2540 Capital Gain* Current Distribution

6.40%

7.33%

6.03%

Rate**

6.12%

During certain periods, each Fund may pay dividends at a rate that may be more or less than the amount of net investment income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it holds the excess in reserve as undistributed net investment income (UNII) as part of the Fund's NAV. Conversely, if a Fund has cumulatively paid dividends in excess of earnings, the excess constitutes negative UNII that is likewise reflected in the Fund's NAV. Each Fund will, over time, pay all of its net investment income as dividends to shareholders. As of January 31, 2014, all five Funds had positive UNII balances, based upon our best estimate, for tax purposes and negative UNII balances for financial reporting purposes.

COMMON SHARE REPURCHASES

During November 2013, the Nuveen Funds' Board of Directors/Trustees reauthorized the Funds' open-market share repurchase program, allowing each Fund to repurchase an aggregate of up to

6.88%

^{*} Distribution paid in December 2013.

^{**} 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.

Edgar Filing: Nuveen Floating Rate Income Opportunity Fund - Form N-CSRS approximately 10% of their outstanding common shares.

As of January 31, 2014, 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		147,593	19,400		4,315,092
Common Shares					
Authorized for					
Repurchase	3,865,000	5,515,000	3,850,000	1,010,000	13,625,000
During the current repo	orting period, the	Funds did not re	purchase any of	their outstanding	common shares.

Nuveen Investments

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Common Share Information (continued)

COMMON SHARE EQUITY SHELF PROGRAMS

During the reporting period, the 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:

	NSL	JFR	JRO	JSD	JQC
Additional					
Common Shares					
Authorized	12,000,000	12,900,000	11,600,000	1,000,000	13,600,000

During the current reporting period, the following Funds sold common shares through their equity shelf programs at a weighted average premium to their NAV per common share as shown in the accompanying table.

	JFR	JRO
Common Shares Sold through Equity Shelf Program	22,610	43,186
Weighted Average Premium to NAV per Common		
Share Sold	1.46%	1.38%

As of November 30, 2013, NSL, JFR and JRO's shelf offering registration statement is 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, 2014, 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	\$ 7.56	\$ 12.71	\$12.76	\$ 19.73	\$10.23
Common Share Price	\$ 7.16	\$ 12.06	\$12.10	\$ 18.67	\$ 9.50
Premium/(Discount) to NAV	(5.29)%	(5.11)%	(5.17)%	(5.37)%	(7.14)%
6-Month Average					
Premium/(Discount) to NAV	(4.89)%	(4.37)% Nuveen Investments 10	(3.24)%	(4.82)%	(6.13)%

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.

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.

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.

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Risk Considerations (continued)

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.

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NSL

Nuveen Senior Income Fund

Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

	Cumulative		Average Annual	
	6-Month	1-Year	5-Year	10-Year
NSL at Common Share				
NAV	4.50%	9.59%	24.17%	6.96%
NSL at Common Share				
Price	(0.76)%	(1.72)%	24.13%	5.31%
Barclays U.S. Aggregate				
Bond Index	1.78%	0.12%	4.93%	4.62%
CSFB Leveraged Loan				
Index	2.88%	5.72%	12.40%	5.03%

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. 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

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.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	126.3%
Corporate Bonds	18.7%
Short-Term Investments	10.1%
Common Stocks	2.5%
Convertible Bonds	0.3%
Preferred Shares	(19.9)%
Borrowings	(33.9)%
Other Assets Less Liabilities	(4.1)%
Top Five Issuers ¹	, ,

(% of total long-term investments)

Tribune Company	4.0%
Clear Channel Communications, Inc.	3.6%
Valeant Pharmaceuticals	
International, Inc.	3.3%
Dell, Inc.	2.1%
Federal-Mogul Corporation	1.9%
Portfolio Composition ¹	

(% of total investments)

Media	13.7%
Health Care Providers & Services	7.9%
Pharmaceuticals	7.0%
Software	6.8%
Oil, Gas & Consumable Fuels	5.3%
Hotels, Restaurants & Leisure	5.1%
Food Products	4.2%
Diversified Consumer Services	3.8%
Food & Staples Retailing	2.7%
Health Care Equipment & Supplies	2.4%
Computers & Peripherals	2.2%
Wireless Telecommunication Services	2.2%
Internet Software & Services	2.2%
Airlines	2.2%
Diversified Financial Services	2.1%
Commercial Services & Supplies	2.1%
Semiconductors & Equipment	2.0%
Short-Term Investments	6.4%
Other Industries	19.7%
Credit Quality ^{1,2}	

Credit Quality 1,2

(% of total investments)

BBB	1.9%
BB or Lower	88.8%
N/R (not rated)	1.3%
N/A (not applicable)	8.0%

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

- 1 Excluding investments in derivatives.
- 2 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.

Nuveen Investments

JFR

Nuveen Floating Rate Income Fund

Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

	Cumulative		Average Annual	
	6-Month	1-Year	5-Year	Since Inception ¹
JFR at Common Share				•
NAV	4.58%	9.31%	21.89%	6.06%
JFR at Common Share				
Price	(2.05)%	0.76%	20.46%	5.38%
Barclays U.S. Aggregate				
Bond Index	1.78%	0.12%	4.93%	4.46%
CSFB Leveraged Loan Index	2.88%	5.72%	12.40%	5.07%

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. 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

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.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	119.5%
Corporate Bonds	18.2%
Short-Term Investments	10.5%
Asset-Backed Securities	5.8%
Common Stocks	3.3%
Investment Companies	1.8%
Convertible Bonds	0.3%
Preferred Shares	(19.8)%
Borrowings	(33.8)%
Other Assets Less Liabilities Top Five Issuers ²	(5.8)%

(% of total long-term investments)

3.7%
3.1%
2.4%
1.7%
1.7%

Portfolio Composition²

(% of total investments)

Media	14.1%
Health Care Providers & Services	7.9%
Software	6.2%
Pharmaceuticals	5.4%
Oil, Gas & Consumable Fuels	4.8%
Food Products	4.0%
Hotels, Restaurants & Leisure	3.8%
Wireless Telecommunication Services	3.0%
Diversified Consumer Services	2.9%
Diversified Financial Services	2.5%
Food & Staples Retailing	2.2%
Health Care Equipment & Supplies	2.0%
Semiconductors & Equipment	1.9%
Internet Software & Services	1.9%
Airlines	1.9%
Commercial Services & Supplies	1.8%
Computers & Peripherals	1.8%
Communications Equipment	1.7%

Asset-Backed Securities	3.5%
Investment Companies	1.1%
Short-Term Investments	6.6%
Other Industries	19.0%
Credit Quality ^{2,3}	

(% of total investments)

BBB	1.5%
BB or Lower	87.1%
N/R (not rated)	1.6%
N/A (not applicable)	9.8%

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- 2 Excluding investments in derivatives.
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JRO

Nuveen Floating Rate Income Opportunity Fund

Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

	Cumulative		Average Annual	
	6-Month	1-Year	5-Year	Since Inception ¹
JRO at Common Share				
NAV	5.02%	10.59%	24.60%	6.79%
JRO at Common Share				
Price	(1.72)%	(1.82)%	24.25%	6.04%
Barclays U.S. Aggregate				
Bond Index	1.78%	0.12%	4.93%	4.89%
CSFB Leveraged Loan Index	2.88%	5.72%	12.40%	5.06%

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. 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

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.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	119.5%
Corporate Bonds	20.7%
Short-Term Investments	9.4%
Asset-Backed Securities	5.6%
Common Stocks	3.5%
Convertible Bonds	0.3%
Preferred Shares	(20.0)%
Borrowings	(33.4)%
Other Assets Less Liabilities	(5.6)%
Ton Five Issuers ²	, ,

Top Five Issuers²

(% of total long-term investments)

Tribune Company	4.2%
Clear Channel Communications, Inc.	3.9%
Valeant Pharmaceuticals	
International, Inc.	2.6%
Federal Mogul Corporation	1.8%
Dell, Inc.	1.8%
· . · . · . · . · . · . · . · . ·	

Portfolio Composition²

(% of total investments)

Media	15.8%
Health Care Providers & Services	7.2%
Software	6.3%
Pharmaceuticals	5.9%
Oil, Gas & Consumable Fuels	4.9%
Hotels, Restaurants & Leisure	3.6%
Food Products	3.6%
Diversified Consumer Services	3.3%
Wireless Telecommunication Services	3.2%
Internet Software & Services	2.8%
Diversified Financial Services	2.3%
Food & Staples Retailing	2.3%
Health Care Equipment & Supplies	2.2%
Airlines	2.0%
Computers & Peripherals	1.9%
Semiconductors & Equipment	1.9%
Commercial Services & Supplies	1.8%
Asset-Backed Securities	3.6%
Short-Term Investments	5.9%

Other Industries 19.5%

Credit Quality^{2,3}

(% of total investments)

BBB	1.4%
BB or Lower	88.7%
N/R (not rated)	1.8%
N/A (not applicable)	8.1%

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JSD

Nuveen Short Duration Credit Opportunities Fund

Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

	Cumulative	Average Annual	
		_	Since
	6-Month	1-Year	Inception ¹
JSD at Common Share NAV	4.45%	8.45%	9.71%
JSD at Common Share Price	(0.80)%	(0.50)%	5.86%
Barclays U.S. Aggregate Bond			
Index	1.78%	0.12%	3.21%
CSFB Leveraged Loan Index	2.88%	5.72%	5.45%

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Common Share Price Performance Weekly Closing Price

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.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	118.7%
Corporate Bonds	20.5%
Short-Term Investments	3.8%
Borrowings	(42.7)%
Other Assets Less Liabilities	(0.3)%
Top Five Issuers ²	
(% of total long-term investments)	
Clear Channel Communications, Inc.	3.2%
Valeant Pharmaceuticals	
International, Inc.	2.9%
Delta Air Lines, Inc.	2.2%
Dell, Inc.	1.8%
Onex Carestream Finance LP	1.6%
Portfolio Composition ²	
·	
(% of total investments)	
Health Care Providers & Services	9.4%
Media	9.1%
Software	8.7%
Pharmaceuticals	8.5%
Oil, Gas & Consumable Fuels	6.9%
Internet Software & Services	5.6%
Hotels, Restaurants & Leisure	4.5%
Diversified Consumer Services	4.2%
Wireless Telecommunication Services	3.5%
Health Care Equipment & Supplies	3.4%
Food Products	2.9%
Airlines	2.9%
Food & Staples Retailing	2.7%
Commercial Services & Supplies	2.5%
Diversified Financial Services	2.2%
Computers & Peripherals	2.0%
Short-Term Investments	2.6%
Other Industries	18.4%
Credit Quality ^{2,3}	
(% of total investments)	
BBB	2.0%
טטט	2.0%

BB or Lower	94.2%
N/R (not rated)	1.2%
N/A (not applicable)	2.6%

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Nuveen Investments

JQC

Nuveen Credit Strategies Income Fund

Performance Overview and Holding Summaries as of January 31, 2014

Average Annual Total Returns as of January 31, 2014

	Cumulative		Average Annual	
	6-Month	1-Year	5-Year	10-Year
JQC at Common Share				
NAV	4.67%	9.57%	21.64%	4.46%
JQC at Common Share				
Price	(1.81)%	0.98%	25.92%	4.89%
CSFB Leveraged Loan	· ·			
Index	2.88%	5.72%	12.40%	5.03%

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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.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	97.6%
Corporate Bonds	29.2%
Common Stocks	8.2%
Short-Term Investments	2.9%
Convertible Bonds	1.1%
Borrowings	(40.2)%
Other Assets Less Liabilities	1.2%
Ton Five leguere1	

Top Five Issuers¹

(% of total long-term investments)

Kinetic Concepts, Inc.	2.8%
Clear Channel Communications, Inc.	2.5%
WideOpenWest Finance LLC	2.4%
Delta Air Lines, Inc.	2.3%
iStar Financial, Inc.	2.1%

Portfolio Composition¹

(% of total investments)

Media	11.9%
Software	7.8%
Health Care Equipment & Supplies	7.8%
Pharmaceuticals	5.9%
Diversified Consumer Services	4.5%
Hotels, Restaurants & Leisure	4.3%
Health Care Providers & Services	4.1%
Oil, Gas & Consumable Fuels	4.0%
Wireless Telecommunication Services	3.8%
Food Products	3.5%
Chemicals	3.0%
Airlines	2.7%
Internet Software & Services	2.5%
Diversified Telecommunication	
Services	2.5%
Food & Staples Retailing	2.2%
Real Estate Investment Trust	2.1%
Distributors	2.0%
Household Durables	2.0%
Real Estate Management &	
Development	1.9%
Short-Term Investments	2.1%

Other Industries	19.4%
Credit Quality ^{1,2}	

(% of total investments)

BBB	2.4%
BB or Lower	89.6%
N/A (not applicable)	8.0%

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Nuveen Investments

Shareholder

Meeting Report

The annual meeting of shareholders was held in the offices of Nuveen Investments on November 26, 2013; at this meeting the shareholders were asked to vote on the election of Board Members.

	NSL Common	JFR Common	JRO Common	JSD Common			
A	Shares	Shares	Shares	Shares			
• •	ne Board Members	was reached					
as follows:	_						
William C. Hur	nter						
For	33,533,903	46,939,063	32,956,437	8,679,939			
Withhold	742,590	1,137,631	788,811	177,192			
Total	34,276,493	48,076,694	33,745,248	8,857,131			
Judith M. Stockdale							
For	33,483,405	46,834,802	32,845,976	8,666,712			
Withhold	793,088	1,241,892	899,272	190,419			
Total	34,276,493	48,076,694	33,745,248	8,857,131			
Carole E. Ston	e						
For	33,491,887	46,847,832	32,900,424	8,676,345			
Withhold	784,606	1,228,862	844,824	180,786			
Total	34,276,493	48,076,694	33,745,248	8,857,131			
Virginia L. Strir		, ,		, ,			
For	33,466,105	46,817,106	32,914,904	8,676,143			
Withhold	810,388	1,259,588	830,344	180,988			
Total	34,276,493	48,076,694	33,745,248	8,857,131			
Nuveen Investments 24							

41

NSL
Nuveen Senior Income Fund

Portfolio of Investments January 31, 2014 (Unaudited)

Pı	rincipal			Maturity	Ratings	
Amo	ount (000)		Coupon	(2)	(3)	Value
		LONG-TERM INVESTMEN				-
		VARIABLE RATE SENIOR (4)	LOAN INTER	RESTS 126.3	3% (80.0% of 1	otal investments)
		Aerospace & Defense 0	5% (0.3% of	Total Investme	ente)	
		Sequa Corporation,	.5 /6 (0.5 /6 01	i otai iiivestiii	ciit <i>3)</i>	
\$	1,485	Term Loan B	5.250%	6/19/17	В	\$ 1,466,066
·	,	Airlines 3.4% (2.2% of T	otal Investme	ents)		' ' '
		American Airlines, Inc.,		•		
	2,488	Term Loan	3.750%	6/27/19	Ba2	2,511,599
		Delta Air Lines, Inc.,				
	3,955	Term Loan B1	4.000%	10/18/18	Ba1	3,981,144
	000	Delta Air Lines, Inc.,	0.0500/	4/40/40	Б.4	000.005
	990	Term Loan B2	3.250%	4/18/16	Ba1	996,085
	2,500	US Airways, Inc., Term Loan B1	3.500%	5/23/19	Ba2	2,516,875
	9,933	Total Airlines	3.500 /6	5/23/19	Daz	10,005,703
	3,300		(1.8% of Tota	al Investments	s)	10,000,700
		Federal-Mogul	(11070 01 1010		-,	
		Corporation, Tranche				
	5,433	B, Term Loan, DD1	2.108%	12/29/14	B1	5,405,468
		Federal-Mogul				
		Corporation, Tranche				
	2,756	C, Term Loan, DD1	2.108%	12/28/15	B1	2,742,322
	0.400	Total Auto				0.447.700
	8,189	Components	10/ of Total In	veetments\		8,147,790
		Biotechnology 0.6% (0.4 Grifols, Inc., Term	4% of Total In	vestments)		
	1,745	Loan	4.250%	6/01/17	Ba1	1,760,343
	1,7 40	Building Products 0.5%				1,700,040
		Quikrete Holdings,	(3.0 / 5 0 1 1 0 10		,	
		Inc., Term Loan, First				
	1,496	Lien	4.000%	9/28/20	B+	1,511,362
		Capital Markets 1.6% (1	.0% of Total I	nvestments)		
		American Capital,				
	004	LTD., Term Loan, First	4.0000/	0/00/40	55	005.040
	661	Lien	4.000%	8/22/16	BB	665,648
	1 406	Guggenheim Partners	4.250%	7/22/20	N/R	1,516,349
	1,496 2,468	LLC, Initial Term Loan Walter Investment	4.250%	12/18/20	B+	2,489,734
	۷,+٥٥	Management	7.75076	12/10/20	DΤ	۵, ۲ 05,7 ۵ ۲
		Corporation, Tranche				
		L ,				

		_			
	B, Term Loan, First				
4 605	Lien				4 671 701
4,625	Total Capital Markets Chemicals 1.7% (1.19)	of Total Invas	tmonts)		4,671,731
	Ineos US Finance	o di Total Ilives	illelits)		
	LLC, Term Loan, First				
1,886	Lien	4.000%	5/04/18	BB	1,898,839
.,000	PQ Corporation, Term	1100070	0,01,10		1,000,000
990	Loan, First Lien	4.500%	8/07/17	B+	1,000,165
	Univar, Inc., Term				, ,
1,435	Loan	5.000%	6/30/17	B+	1,429,407
	W.R Grace & Co.,				
	Delayed Draw, Term				
197	Loan, WI/DD	TBD	TBD	BBB	198,438
	W.R Grace & Co., Exit				
553	Term Loan, WI/DD	TBD	TBD	BBB	555,625
5,061	Total Chemicals	0	0/ /4 7 0/ - 5 T	-4-1 4	5,082,474
	Commercial Services &	& Supplies 2.7	% (1.7% Of I	otai investments)	
2,500	Aramark Corporation, Term Loan, Tranche D	4.000%	9/09/19	BBB	2 510 720
2,300	CCS Income Trust,	4.000 /0	9/09/19	DDD	2,518,738
997	Term Loan, First Lien	6.250%	5/12/18	В	1,006,115
007	Education	0.20070	0/12/10		1,000,110
	Management LLC,				
	Tranche C2, Term				
750	Loan, WI/DD	TBD	TBD	В	720,750
	Harland Clarke				
	Holdings Corporation,				
3,016	Term Loan B3	7.000%	5/22/18	B+	3,057,351
	HMH Holdings, Inc.,				
491	Term Loan, First Lien	4.250%	5/14/18	B1	494,934
00	Vertrue Inc., Term	45.0000/	0/04/40	N/D	00.004
32	Loan, First Lien	15.000%	2/04/18	N/R	32,384
7,786	Total Commercial				7 920 979
7,700	Services & Supplies Communications Equi	nment 2 3% /1	1% of Total	Investments)	7,830,272
	Alcatel-Lucent, Inc.,	yment 2.3 /6 (1	.+/0 UI TULAI	mvestilients)	
1,733	Term Loan C	5.750%	1/30/19	B+	1,752,618
.,. 33	Avaya, Inc., Term	2 30 / 0	1, 50, 10	- ·	1,10=,010
3,243	Loan B3, DD1	4.736%	10/26/17	B1	3,174,268
,	Level 3 Financing, Inc.,				, ,
	Term Loan, Tranche				
1,667	B3	4.000%	8/01/19	BB	1,679,688
	Total Communications				
6,643	Equipment				6,606,574
		Nuveen Invest	ments		
		25			

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2014 (Unaudited)

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	3.5% (2.2%	of Total Inve	stments)	
\$ 8,978	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$ 8,949,915
	SunGard Data				
1,188	Systems, Inc., Term Loan D	4.500%	1/31/20	BB	1,195,420
10,166	Total Computers & Peripherals				10,145,335
·	Containers & Packaging	0.7% (0.4%	of Total Inves	tments)	
	Berry Plastics Holding				
	Corporation, Term			_	
2,000	Loan E	3.750%	1/06/21	B+	2,003,036
	Distributors 1.5% (1.0%	of Total Inve	stments)		
4,476	HD Supply, Inc., Term Loan B	4.500%	10/12/17	B+	4,515,236
4,476	Diversified Consumer Ser				4,515,236
	Cengage Learning	VICES 5.1 70	(3.0 /0 01 1012	ii iiivestilielits)	
	Acquisitions, Inc.,				
2,680	Term Loan, (5)	4.750%	7/03/14	D	2,461,132
,	Ceridian Corporation,				, ,
	New Replacement				
1,574	Term Loan	4.408%	8/14/15	B1	1,584,770
	Hilton Hotels				
7.405	Corporation, Term	0.7500/	10/05/00	DD	7 404 407
7,105	Loan B2	3.750%	10/25/20	BB	7,164,187
2,441	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	B1	2,435,220
۷, 44 ۱	Pinnacle	3.000 /6	0/13/10	ы	2,433,220
	Entertainment, Term				
995	Loan B2	3.750%	8/13/20	BB+	1,003,084
	Spotless Holdings,				, ,
	SAS, Term Loan, First				
1,995	Lien	5.000%	10/02/18	B1	2,027,419
	Total Diversified				
16,790	Consumer Services		• • • • • • •		16,675,812
	Diversified Financial Servi	ices 3.4% (2	2.1% of Total	Investments)	
	Home Loan Servicing				
1,990	Solutions, Ltd., Term Loan B	4.500%	6/26/20	BB	2,023,581
1,330	Ocwen Financial	4.500 /0	0/20/20	טט	2,023,301
	Corporation, Term				
1,985	Loan B	5.000%	2/15/18	B+	2,009,193
	RPI Finance Trust,				,
1,812	Term Loan B3	3.250%	11/09/18	Baa2	1,825,246
3,946		4.750%	4/01/19	B1	3,982,605

	WideOpenWest				
	Finance LLC, Term				
	Loan B, DD1				
	Total Diversified				
9,733	Financial Services				9,840,625
	•	0.1% of Tota	I Investment	s)	
500	Rexnord LLC, Term	4.0000/	0/04/00	5	500 400
506	Loan B	4.000%	8/21/20	B+	509,162
	Electronic Equipment & Ir	struments	0.6% (0.4%	of Total Inves	stments)
	SMART Modular				
1,903	Technologies, Inc., Term Loan B	8.250%	8/26/17	В	1 710 050
1,903	Food & Staples Retailing		orzorir		1,712,250
	Albertson's LLC, Term	4.2 /6 (2.1 /	o or rotal lilve	estilielits)	
903	Loan B1	4.250%	3/21/16	BB	911,553
303	Albertson's LLC, Term	4.230 /6	3/21/10	00	311,000
1,589	Loan B2	4.750%	3/21/19	BB	1,608,500
1,000	BJ's Wholesale Club,	1.7 00 70	0/21/10		1,000,000
	Inc., Replacement				
2,391	Loan, First Lien	4.500%	9/26/19	В	2,417,014
,	BJ's Wholesale Club,				, ,-
	Inc., Replacement				
2,000	Loan, Second Lien	8.500%	3/31/20	CCC	2,060,208
	Rite Aid Corporation,				
	Tranche 2, Term Loan,				
750	Second Lien	4.875%	6/21/21	В	765,000
	Supervalu, Inc., New			_	
989	Term Loan B	5.000%	3/21/19	B+	995,512
0.750	Wilton Products, Inc.,	7.5000/	0/00/40	Б	0.504.050
3,750	Tranche B, Term Loan	7.500%	8/30/18	В	3,581,250
12,372	Total Food & Staples				10 220 027
12,372	Retailing Food Products 6.6% (4.2	0% of Total I	nvoetmente)		12,339,037
	AdvancePierre Foods,	2 /8 OI TOLAIT	iivesiiieiiis)		
	Inc., Term Loan, First				
1,980	Lien	5.750%	7/10/17	B1	1,985,776
1,000	AdvancePierre Foods,	0.70070	7710717	J,	1,000,770
	Inc., Term Loan,				
684	Second Lien	9.500%	10/10/17	CCC+	668,610
	H.J Heinz Company,				,-
8,014	Term Loan B2	3.500%	6/05/20	BB	8,104,998
	Michael Foods Group,				
1,574	Inc., Term Loan	4.250%	2/25/18	Ba3	1,587,248
	Pinnacle Foods				
	Finance LLC, Term				
993	Loan G	3.250%	4/29/20	BB	994,981
	US Foods, Inc.,				
	Incremental Term		- /c · · · ·	n -	_
5,845	Loan	4.500%	3/31/19	B2	5,910,275
19,090	Total Food Products	0 "	200/ /4 55/	-	19,251,888
	Health Care Equipment &	Supplies 3	3.0% (1.9% of	Total Investi	ments)

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incipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
, ,	Health Care Providers				nts)
	Ardent Medical		·		,
	Services, Inc., Term				
\$ 1,399	Loan, First Lien	6.750%	7/02/18	B+	\$ 1,410,651
	BioScrip, Inc., Delayed				
926	Draw, Term Loan	6.500%	7/31/20	В	921,152
	Community Health				
	Systems, Inc., Term				
1,515	Loan D, DD1	4.250%	1/27/21	BB	1,532,926
	Community Health				
	Systems, Inc., Term	0.40=04			
6	Loan E	3.487%	1/25/17	BB	5,797
0.000	DaVita, Inc., New	4.0000/	44/04/40	D-0	0.007.000
3,960	Term Loan B2 Genesis Healthcare	4.000%	11/01/19	Ba2	3,997,933
602	LLC, Term Loan	10.001%	12/04/17	В	615,568
002	Golden Living, Term	10.00176	12/04/17	Ь	010,000
4,207	Loan	5.000%	5/04/18	В	4,144,615
4,207	Heartland Dental	3.000 /6	3/04/10	Ь	4,144,013
	Care, Inc., Term Loan,				
990	First Lien	5.500%	12/21/18	B1	996,193
	Heartland Dental	0.00070	,,		000,100
	Care, Inc., Term Loan,				
500	Second Lien	9.750%	6/20/19	CCC+	512,500
	Kindred Healthcare,				
1,299	Inc., Term Loan B1	4.250%	6/01/18	Ba3	1,311,408
	LHP Operations Co.				
919	LLC, Term Loan B	9.000%	7/03/18	В	890,604
	National Mentor				
	Holdings, Inc., Term				
544	Loan B, WI/DD	TBD	TBD	B1	548,736
	One Call Care				
0.500	Management, Inc.,	F 0000/	44/07/00	D4	0.540.750
2,500	Term Loan B	5.000%	11/27/20	B1	2,518,750
	Sheridan Holdings,				
226	Inc., Delayed Draw, Term Loan, WI/DD	TBD	TBD	B1	226,371
220	Sheridan Holdings,	טסו	טסו	ы	220,371
	Inc., Term Loan, First				
3,994	Lien, DD1	4.500%	6/29/18	B1	4,032,298
J,JJ T	Sheridan Holdings,	7.500 /6	0,20,10		7,002,200
	Inc., Term Loan,				
1,400	Second Lien	8.250%	12/20/21	B+	1,435,000
.,	Skilled Healthcare		_, _ _ ,		.,
	Group, Inc., Term				
493	Loan	6.750%	4/09/16	В	495,260
	Total Health Care				·
25,480	Providers & Services				25,595,762

	Hotels, Restaurants &	Leisure 7.7% ((4.9% of Tota	ıl Investmen	its)
	24 Hour Fitness				
4 000	Worldwide, Inc., Term	5.0500/	1/00/10	D 0	4.054.404
1,930	Loan B	5.250%	4/22/16	Ba3	1,954,164
	BLB Management Services, Inc., Term				
1,415	Loan	5.250%	11/10/18	BB	1,427,615
.,	Caesars	0.20070	,,		1,127,010
	Entertainment				
	Operating Company,				
3,428	Inc., Term Loan B6	5.489%	1/28/18	В	3,303,293
0.000	CCM Merger, Inc.,	F 0000/	0/04/47	Б	0.700.407
3,690	Term Loan, DD1 CityCenter Holdings	5.000%	3/01/17	B+	3,736,487
	LLC, Term Loan B,				
3,250	DD1	5.000%	10/16/20	B+	3,294,350
5,255	Intrawest Resorts	0.000,0	10, 10, 20		0,=01,000
	Holdings, Inc., Initial				
1,500	Term Loan	5.500%	12/09/20	B+	1,505,625
000	Landry's Restaurants,	4.0000/	4/04/40	DD	0.40.005
933	Inc., Term Loan B MGM Resorts	4.000%	4/24/18	BB	943,665
	International, Term				
1,485	Loan B	3.500%	12/20/19	BB	1,488,447
.,	Scientific Games	0.00070	,,		.,,
	Corporation, Term				
2,000	Loan B	4.250%	10/18/20	Ba2	2,012,322
	Seaworld Parks and				
947	Entertainment, Inc., Term Loan B2	3.000%	5/14/20	BB+	944,250
341	Station Casino LLC,	3.000 /8	3/14/20	DD+	344,230
1,985	Term Loan B	5.000%	3/02/20	В	2,008,820
,	Total Hotels,				
22,563	Restaurants & Leisure				22,619,038
	Household Durables	0.2% (0.1% of T	otal Investm	ents)	
	Serta Simmons Holdings LLC, Term				
485	Loan	4.250%	10/01/19	B+	489,572
400	Household Products	0.6% (0.4% of T			400,01 <i>E</i>
	Spectrum Brands, Inc.,	(0.070 (0.070 0.000		,	
1,472	Term Loan A	3.000%	9/04/17	BB	1,478,709
	Spectrum Brands, Inc.,		- / / -		
186	Term Loan C	3.500%	9/04/19	BB	187,511
1,658	Total Household Products				1,666,220
1,000		% of Total Invest	ments)		1,000,220
	Alliant Holdings I LLC,				
	Initial Term Loan B,				
750	First Lien, WI/DD	TBD	TBD	B1	755,625
2,745	Hub International	4.750%	10/02/20	B1	2,782,730
	Holdings, Inc., Term				

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	Loan B, DD1				
	Sedgwick Holdings, Inc., Term Loan, First			_	
1,435	Lien	4.250%	6/12/18	B+	1,444,651
	USI Holdings Corporation, Initial				
2,975	Term Loan, DD1	4.250%	12/27/19	B1	2,997,360
7,905	Total Insurance				7,980,366
	Internet Software & Service	ces 3.4% (2	2.2% of Total	Investments)	
	EIG Investors Corp.,				
4,946	Term Loan, DD1	5.000%	11/09/19	В	4,999,239
499	Sabre Inc., Term Loan B2	4.500%	2/19/19	B1	500,698
850	Sabre Inc., Term Loan C	4.000%	2/19/18	B1	853,947
743	Sabre, Inc., Term Loan B	5.250%	2/19/19	B1	748,842
1,776	SSI Investments II, Ltd., New Term Loan	5.000%	5/26/17	Ba3	1,791,318
1,158	VFH Parent LLC, New Term Loan	5.750%	11/08/19	N/R	1,169,984
9,972	Total Internet Software & Services				10,064,028
	IT Services 1.1% (0.7% o	of Total Inves	stments)		
940	CompuCom Systems, Inc., Term Loan B	4.250%	5/09/20	B1	941,070
327	SRA International, Term Loan	6.500%	7/20/18	B1	326,063
		Nuveen Investr 27	ments		

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2014 (Unaudited)

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	IT Services (continued)				
	SunGard Data				
	Systems, Inc., Term				
\$ 993	Loan E	4.000%	3/08/20	BB	\$ 998,698
4.440	Zayo Group LLC,	4.0000/	7/00/40	D.	4.440.000
1,112	Term Loan B	4.000%	7/02/19	B1	1,119,933
3,372	Total IT Services	aduata 1 00/	/0.00/ of Total	l levestes sets	3,385,764
	Leisure Equipment & Pro	oducts 1.3%	(0.8% of Tota	ii investments)
	Bombardier Recreational Products,				
2,017	Inc., Term Loan	4.000%	1/30/19	B+	2,032,271
2,017	Equinox Holdings,	4.000 /6	1/30/19	DT	2,002,271
	Inc., New Initial Term				
1,191	Loan B	4.501%	1/31/20	B1	1,203,654
.,	Four Seasons	1100170	1701720	.	1,200,001
	Holdings, Inc., Term				
500	Loan, Second Lien	6.250%	12/27/20	В	513,750
	Total Leisure				
3,708	Equipment & Products				3,749,675
	Machinery 0.9% (0.6%	of Total Invest	ments)		
	Gardner Denver, Inc.,				
2,580	Term Loan, DD1	4.250%	7/30/20	B1	2,580,707
	Media 16.1% (10.2% of	Total Investm	ents)		
	Affinion Group				
	Holdings, Inc., Term				
900	Loan B, DD1	6.750%	10/09/16	B1	894,886
	Cengage Learning				
	Acquisitions, Inc.,				
070	Tranche B, Extended	7 7500/	7/04/17	D	000 001
873	Term Loan, (5) Clear Channel	7.750%	7/04/17	D	800,281
	Communications, Inc.,				
1,363	Tranche D, Term Loan	6.910%	1/30/19	CCC+	1,325,540
1,000	Clear Channel	0.51076	1/30/13	000+	1,020,040
	Communications,				
2,611	Inc.,Term Loan E	7.660%	7/30/19	CCC+	2,603,214
_,•	Cumulus Media, Inc.,	11000,0	1,00,10		_,,~~,
6,600	Term Loan B , DD1	4.250%	12/23/20	B+	6,677,517
,	Emerald Expositions				, ,
	Holdings, Inc., Term				
1,427	Loan, First Lien	5.500%	6/17/20	BB	1,438,543
	EMI Music Publishing				
750	LLC, Term Loan B	4.250%	6/29/18	BB	755,625
569	Interactive Data	3.750%	1/31/18	Ba3	572,168
	Corporation, Term				

	Loan				
	Internet Brands, Inc.,				
993	Term Loan B	6.250%	3/18/19	B+	998,289
	McGraw-Hill Education				
	Holdings LLC, Term			_	
1,785	Loan	9.000%	3/22/19	B2	1,821,816
	Media General, Inc.,				
4 000	Delayed Draw, Term	4.0500/	7/04/00	22	4.040.040
1,000	Loan	4.250%	7/31/20	BB	1,010,619
	Mediacom Broadband				
988	LLC, Tranche G, Term Loan	4.000%	1/20/20	ВВ	000 724
900	Radio One, Inc., Term	4.000%	1/20/20	DD	988,734
1,852	Loan B, First Lien	7.500%	2/14/17	B+	1,902,898
1,032	Springer Science &	7.50078	Z/ 1 1 / 1 <i>1</i>	DT	1,302,030
	Business Media, Inc.,				
1,496	Term Loan	5.000%	8/14/20	В	1,506,070
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Tribune Company,	0.000,0			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
15,809	Term Loan B, DD1	4.000%	12/27/20	BB	15,819,043
	Univision				
	Communications, Inc.,				
	Replacement Term				
3,880	Loan, First Lien	4.000%	3/01/20	B+	3,906,202
	UPC Broadband				
	Holding BV, Term				
1,714	Loan AF	4.000%	1/31/21	BB	1,726,787
	Weather Channel				
F00	Corporation, Term	7.0000/	C/0C/00	В3	E0E C0E
500	Loan, Second Lien WMG Acquisition	7.000%	6/26/20	DJ	505,625
	Corporation, Tranche				
	B, Refinancing Term				
1,324	Loan	3.750%	7/01/20	BB	1,329,854
.,0= :	Yell Group PLC, Term	011 00 /0	.,,		.,020,00
1,793	Loan, (5)	4.097%	7/31/14	N/R	399,303
48,227	Total Media				46,983,014
	Multiline Retail 0.9% (0.6	6% of Total Ir	vestments)		
	Hudson's Bay				
	Company, Term Loan				
2,750	B, First Lien	4.750%	11/04/20	BB	2,794,679
	Oil, Gas & Consumable Fu	uels 8.2% (5.2% of Total	Investments)	
4 000	Western Refining, Inc.,	4.0500/	4.4.0.00	DD	4 040 005
1,000	Term Loan B	4.250%	11/12/20	BB	1,010,625
	Brand Energy &				
	Infrastructure				
1,495	Services, Inc., Initial Term Loan	4.750%	11/26/20	B1	1,508,187
1,433	Crestwood Holdings	1 .75070	11/20/20	Di	1,500,107
1,343	LLC, Term Loan B	7.000%	6/19/19	В	1,380,316
2,985	Drill Rigs Holdings,	6.000%	3/31/21	B+	3,059,625
,	Inc., Tranche B1,				, ,

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	Term Loan				
	EP Energy LLC, Term				
833	Loan B3, Second Lien	3.500%	5/24/18	Ba3	837,500
	Fieldwood Energy				
	LLC, Term Loan, First				
998	Lien	3.875%	9/28/18	Ba2	1,004,670
	Fieldwood Energy				
	LLC, Term Loan,		0/00/00		
2,000	Second Lien	8.375%	9/30/20	B2	2,058,572
	Frac Tech				
751	International LLC, Term Loan	8.500%	5/06/16	B2	761.015
751	Harvey Gulf	0.300%	3/06/16	DZ	761,915
	International Marine,				
3,244	Inc., Term Loan B	5.500%	6/18/20	B1	3,298,488
3,2 : :	Offshore Group	0.00070	0/ 10/20	2 ,	0,200,100
	Investment Limited,				
1,850	Term Loan B	5.000%	10/25/17	В	1,864,454
	Pacific Drilling S.A.,				
1,493	Term Loan B	4.500%	6/03/18	B+	1,510,970
	Peabody Energy				
	Corporation, Term		- /- / /		
1,496	Loan B	4.250%	9/24/20	BB+	1,509,104
	Rice Drilling LLC.,				
993	Term Loan, Second Lien	8.500%	10/25/18	N/R	1 012 501
993	Samson Investment	0.300%	10/23/10	IN/ I	1,013,591
	Company, Tranche 1,				
	Term Loan, Second				
1,250	Lien	5.000%	9/25/18	B1	1,264,375
-,3	Saxon Energy	3.222.0			,
	Services, Inc., Term				
993	Loan	5.500%	2/15/19	Ba3	1,004,079
	Shelf Drilling Holdings				
750	LTD., Term Loan	10.000%	10/08/18	B+	764,062
00.171	Total Oil, Gas &				00 000
23,474	Consumable Fuels	0 40/ /0 40/ -4 T	tal laure eter	-4-\	23,850,533
		0.1% (0.1% of To	tai investmei	าเร)	
287	Prestige Brands, Inc., Term Loan B1	3.792%	1/31/19	BB	289,089
201	Tellii Luali Di	3.79276 Nuveen Invest		טט	209,009
		28			

incipal unt (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Pharmaceuticals 9.4%	6 (6.0% of Total	I Investments	(1)	
\$ 555	BioScrip, Inc., Term Loan B	6.500%	7/31/20	В	\$ 552,691
1,051	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	1,061,057
796	Generic Drug Holdings, Inc., Term Loan B Graceway Pharmaceuticals LLC, Second Lien Term	5.000%	8/16/20	B1	805,452
2,000	Loan, (5)	6.928%	5/03/13	N/R	60,000
95	Graceway Pharmaceuticals LLC, Term Loan, (5)	3.069%	5/03/12	N/R	104,709
1,810	Par Pharmaceutical Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	1,824,041
1,000	Patheon, Inc., Term Loan B, WI/DD	TBD	TBD	В	1,000,089
1,000	Pharmaceutical Product Development, Inc., Term Loan B,	טטו	100	J	1,000,009
3,688	First Lien	4.000%	12/01/18	Ba3	3,717,680
2,993	Pharmaceutical Research Associates, Inc., Term Loan B	5.000%	9/23/20	B1	3,009,010
	Quintiles Transnational				
2,327	Corp., Term Loan B3 Salix Pharmaceuticals,	3.750%	6/08/18	BB	2,336,171
1,750	LTD., Term Loan	4.250%	1/02/20	Ba1	1,774,281
1,485	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	В	1,493,051
	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan	··	0,10,10		0.700 101
3,690	D2 Valeant	3.750%	2/13/19	BBB	3,720,464
5,950 29,190	Pharmaceuticals International, Inc., Term Loan E, WI/DD Total Pharmaceuticals	TBD	TBD	Ba1	6,013,231 27,471,927
	Real Estate Investment	Trust 1.7% (*	1.1% of Total	Investments)	
1,500	Capital Automotive LP, Term Loan, Second Lien	6.000%	4/30/20	B1	1,558,125

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	:O: E: : ! !				
1,936	iStar Financial, Inc., Term Loan	4.500%	10/15/17	BB	1,947,864
1,930	Starwood Property	4.500 /6	10/15/17	ББ	1,947,004
	Trust, Inc., Term Loan				
1,489	В	3.500%	4/17/20	BB+	1,492,162
	Total Real Estate				
4,925	Investment Trust				4,998,151
	Real Estate Management	& Developm	ent 1.5% (1	.0% of Tota	I Investments)
	Capital Automotive LP, Term Loan, Tranche				
1,917	B1, DD1	4.000%	4/10/19	Ba2	1,937,862
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Realogy Corporation,		.,		1,001,00=
2,481	Term Loan B	4.500%	3/05/20	BB	2,503,891
	Total Real Estate				
4.000	Management &				4 444 750
4,398	Development Road & Rail 0.4% (0.2%	of Total Inve	etmonte)		4,441,753
	Swift Transportation	o or rotal lilve	53(11161113)		
	Company, Inc., Term				
1,123	Loan B2	4.000%	12/21/17	BB	1,133,777
	Semiconductors & Equip	oment 2.2%	(1.4% of Tota	al Investme	nts)
	Freescale				
	Semiconductor, Inc.,				
1,985	Term Loan, Tranche B4	5.000%	2/28/20	B1	2,006,711
1,000	Freescale	0.00070	2/20/20	D1	2,000,711
	Semiconductor, Inc.,				
	Term Loan, Tranche				
1,496	B5	5.000%	1/15/21	B1	1,517,603
983	NXP Semiconductor LLC, Term Loan D	3.250%	1/11/20	BB+	985,756
903	NXP Semiconductor	3.230 /6	1/11/20	DD+	905,750
1,945	LLC, Term Loan	4.500%	3/03/17	Ba3	1,974,478
·	Total Semiconductors				, ,
6,409	& Equipment				6,484,548
	Software 10.1% (6.4% (of Total Inves	tments)		
	Attachmate Corporation, Term				
2,390	Loan, First Lien	7.250%	11/22/17	BB	2,432,778
_,500	Blackboard, Inc., Term	200 /0	/ 느느/ ١ /		L , 10 L ,110
1,126	Loan B3	4.750%	10/04/18	B+	1,139,015
,	BMC Software, Inc.,		0/10/55		,
1,250	Initial Term Loan	5.000%	9/10/20	BB	1,253,559
3,065	Datatel Parent Corp, Term Loan B, DD1	4.500%	7/19/18	B+	3,101,035
3,005	Emdeon Business	7.500 /0	1/13/10	D+	3,101,033
	Services LLC, Term				
1,069	Loan B2	3.750%	11/02/18	BB	1,073,749
	Epicor Software				
644	Corporation, Term	4.00057	E/4 0/4 0	Б. 6	0.40 = 40
641	Loan, B2	4.000%	5/16/18	Ba3	646,512

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988	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	993,697
000	Greeneden U.S.	0.00070	0/02/10	D,	000,007
	Holdings II LLC, Term				
871	Loan B	4.000%	2/08/20	В	870,101
	Infor Global Solutions				
	Intermediate Holdings,				
7 711	Ltd., Term Loan B5,	0.7500/	0/00/00	DeO	7.740.050
7,711	DD1	3.750%	6/03/20	Ba3	7,748,658
	IPC Systems, Inc., Extended Term Loan,				
2,234	Tranche B1, First Lien	7.750%	7/31/17	B1	2,251,064
2,201	IPC Systems, Inc.,	7.70070	7701717	5 ,	2,201,001
	Term Loan, Second				
2,500	Lien	5.410%	6/01/15	CCC	2,287,500
Ź	Misys PLC, Term Loan				, ,
3,456	B, First Lien	5.000%	12/12/18	B+	3,492,982
	RedPrairie				
	Corporation, New				
1,191	Term Loan, First Lien	6.000%	12/21/18	B+	1,203,902
	Vertafore, Inc., Term			_	
952	Loan, First Lien	4.250%	10/03/19	B+	960,676
29,444	Total Software				29,455,228
	Specialty Retail 1.2% (0.7% of Total	Investments)		
4 747	Collective Brands, Inc.,	7.0500/	10/00/10	Ь	1 704 050
1,717	Term Loan B	7.250%	10/09/19	В	1,734,859
1,649	Jo-Ann Stores, Inc., Term Loan, First Lien	4.000%	3/16/18	B+	1,658,194
3,366	Total Specialty Retail	4.00076	3/10/10	D+	3,393,053
3,300	Total Opecially Hetall	Nuveen Invest	ments		0,000,000
		29			

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2014 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)		Value
		Wireless Telecommunic	ation Services	2.3% (1.4%	of Total Inve	stmer	its)
\$	1,809	Asurion LLC, Term Loan B1	4.500%	5/24/19	Ba2	\$	1,811,654
		Fairpoint Communications, Inc.,					
	3,019	Term Loan B IPC Systems, Inc.,	7.500%	2/11/19	В		3,129,869
	978	Term Loan, Tranche C, First Lien	7.750%	7/31/17	B1		984,857
	692	Presidio, Inc., New Term Loan	5.750%	3/31/17	Ва3		697,467
	6,498	Total Wireless Telecommunication Services					6,623,847
	·	Total Variable Rate Senior Loan Interests					
-	370,371 Shares	(cost \$367,108,563) Description (1)	50/ /1 5 0/ -1 T -1		.i)	3	68,813,101 Value
			5% (1.5% of Total				
		Masonite International	% (0.4% of Tota	ıı invesimeni	.S)		
	37,303	Corporation, (6)	oiouwo 0 49/ //	0 00/ of Total	l leve atmanta	\$	2,051,665
	40,968	Hotels, Restaurants & Lo BLB Worldwide Holdings Inc., (6), (7)	eisure 0.4% (0.2% OF TOtal	Investments)		1,034,442
	,	Media 1.4% (0.9% of To Metro-Goldwyn-Mayer,	otal Investmen	ts)			,
	37,137	(6), (7)					2,618,159
	18,422	Tribune Company, (6)					1,372,439
	14,825	Tribune Company, (6), (8)					,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	,525	Total Media					3,990,598
			0.0% (0.0% of	Total Investn	nents)		
	47,152	Vertrue, Inc., (6), (7) Total Common Stocks	,		,		68,370
Dr	rincipal	(cost \$5,321,359)			Ratings		7,145,075
	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
		CONVERTIBLE BONDS	0.3% (0.2% of		•		
		Communications Equipa Nortel Networks	ınenı ∪.3 % (U.	Z/O UI TUIAIT	iivesiiileiils)		
\$	850	Corp., (5) Total Convertible	1.750%	4/15/12	N/R	\$	843,625
\$	850	Bonds (cost \$710,500)					843,625

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	incipal				Ratings		
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)	'	Value
		CORPORATE BONDS	18.7% (11.9%				
		Commercial Services &				-	
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$	502,500
		Harland Clarke					
	816	Holdings	9.500%	5/15/15	В		818,040
		Tervita Corporation,					
	500	144A	8.000%	11/15/18	В		512,500
		Total Commercial					
	1,816	Services & Supplies					,833,040
		Communications Equip	ment 0.4% (0.2% of Total	Investments)		
		Nortel Networks					
	1,000	Limited, (5)	0.000%	7/15/11	N/R		,068,750
		Diversified Consumer S	Services 0.3%	% (0.2% of Tot	al Investment	ts)	
		NES Rental Holdings					
	900	Inc., 144A	7.875%	5/01/18	CCC+		945,000
		Diversified Telecommun	nication Servi	ces 1.8% (1.	2% of Total Ir	ivestmer	ıts)
	2,000	IntelSat Limited, 144A	7.750%	6/01/21	В	2	,145,000
	450	IntelSat Limited	8.125%	6/01/23	В		487,125
		Level 3					
	2,286	Communications Inc.	11.875%	2/01/19	В	2	,628,900
		Total Diversified					
		Telecommunication					
	4,736	Services				5	,261,025
			Nuveen Inves	tments			
			30				

Principal				Ratings	
Amount (00	• • •	Coupon	Maturity	(3)	Value
	Health Care Equipment	• •	•		
\$ 2,025	Kinetic Concepts	10.500%	11/01/18	В	\$ 2,328,750
	Health Care Providers	& Services 3.	.7% (2.4% of T	otal Investme	ents)
	FWCT-2 Escrow Corporation for Community Health				
1,500	Systems, 144A	5.125%	8/01/21	BB+	1,509,375
0.400	FWCT-2 Escrow Corporation for Community Health	0.0750/	0/04/00		0.400.000
2,400	Systems, 144A	6.875%	2/01/22	В	2,460,000
1,000	HCA Inc.	8.500%	4/15/19	BB+	1,054,500
325	HCA Inc. IASIS Healthcare	7.250%	9/15/20	BB+	353,031
600	Capital Corporation	8.375%	5/15/19	CCC+	640,500
3,500	Tenet Healthcare Corporation, 144A Truven Health	6.000%	10/01/20	BB	3,683,750
1,000	Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
10,325	Total Health Care Providers & Services	1 00/ /0 00/	-		10,833,656
0.000		1.0% (0.6% of			0.070.000
2,600	Reynolds Group	9.875%	8/15/19	CCC+	2,873,000
	IT Services 0.4% (0.2	% of Total inve	estments)		
1,000	First Data Corporation, 144A	7.375%	6/15/19	BB	1,067,500
1,000	Leisure Equipment & P				
	Caesars Entertainment Operating Company		·		3)
2,250	Inc.	8.500%	2/15/20	В	2,126,250
	Machinery 0.4% (0.2%				
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,111,875
	Media 4.2% (2.6% of	Total Investme	nts)		
	Clear Channel Communications, Inc.,				
3,024	144A	14.000%	2/01/21	CCC	2,812,260
3,200	Clear Channel Communications, Inc.	5.500%	12/15/16	CCC	2,880,000
0.070	Clear Channel	0.0000/	10/15/10	000	0.000.440
2,872	Communications, Inc.	9.000%	12/15/19	CCC+	2,929,440
0.750	Clear Channel	0.0000/	2/01/21	CCC+	2 777 500
2,750	Communications, Inc. McGraw-Hill Global Education Holdings,	9.000%	3/01/21	000+	2,777,500
500	144A	9.750%	4/01/21	ВВ	543,750
200	WMG Acquisition Group	11.500%	10/01/18	В	227,500

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12,546	Total Media				12,170,450
,	Oil, Gas & Consumable	Fuels 0.2% (0.1% of Total	Investmen	
	Offshore Group				,
500	Investment Limited	7.125%	4/01/23	В	500,000
	Pharmaceuticals 1.6%	(1.0% of Total	Investments	s)	,
	Valeant	•		•	
	Pharmaceuticals				
750	International, 144A	6.750%	8/15/18	B1	822,188
	Valeant				
	Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	B1	2,155,000
	Valeant				
	Pharmaceuticals				
500	International, 144A	7.250%	7/15/22	B1	545,000
	VPII Escrow				
1,000	Corporation, 144A	7.500%	7/15/21	B1	1,113,750
4,250	Total Pharmaceuticals	0.00/	(0.00/ T. I.		4,635,938
	Semiconductors & Equip	pment 0.8%	(0.6% of Tota	ı investme	nts)
1.075	Advanced Micro	7.7500/	0/04/00	В	1 000 005
1,075	Devices, Inc. Advanced Micro	7.750%	8/01/20	В	1,069,625
1,500	Devices, Inc.	7.500%	8/15/22	В	1,447,500
1,500	Total Semiconductors	7.500 /6	0/13/22	ь	1,447,500
2,575	& Equipment				2,517,125
2,575	Software 0.6% (0.4% o	f Total Investn	nents)		2,517,125
850	Infor Us Inc.	11.500%	7/15/18	В	981,750
750	Infor Us Inc.	9.375%	4/01/19	В	843,750
1,600	Total Software	0.010.0	.,		1,825,500
,	Specialty Retail 0.0% (0.0% of Total I	nvestments)		, ,
	Local Insight Regatta		,		
480	Holdings, (5), (8)	11.000%	12/01/17	D	5
		Nuveen Invest	ments		
		31			

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2014 (Unaudited)

P	rincipal				Ratings	
Am	ount (000)		Coupon	Maturity	(3)	Value
		Wireless Telecommu	nication Servic	ces 1.2% (0.8°	% of Total Inv	estments)
		FairPoint				
	=	Communications	. ==	011=110	_	4
\$	500	Inc., 144A	8.750%	8/15/19	В	\$ 533,750
	1 750	MetroPCS Wireless	C 0500/	4/04/04	DD	1.017.010
	1,750	Inc., 144A	6.250%	4/01/21	BB	1,817,812
	1,000	Sprint Corporation, 144A	7 1050/	6/15/24	DD	1 005 000
	75	T-Mobile USA Inc.	7.125% 6.731%	4/28/22	BB BB	1,005,000 78,750
	75 75	T-Mobile USA Inc.	6.836%	4/28/23	BB	78,281
	73	Total Wireless	0.000 /6	4/20/23	00	70,201
		Telecommunication				
	3,400	Services				3,513,593
	c , . c c	Total Corporate				3,5 : 3,5 5
		Bonds (cost				
\$	53,003	\$51,817,440)				54,611,457
		Total Long-Term				
		Investments (cost				
		\$424,957,862)				431,413,258
	rincipal					
Am	ount (000)	•	Coupon	Maturity		Value
		SHORT-TERM INVEST		1% (6.4% of To	tal Investmen	-
\$	29,573	Repurchase	0.000%	2/03/14		\$ 29,573,070
		Agreement with				
		Fixed Income				
		Clearing				
		Corporation, dated				
		1/31/14, repurchase price				
		\$29,573,070,				
		collateralized by				
		\$29,885,000 U.S.				
		Treasury Notes,				
		1.000%, due				
		3/31/17, value				
		\$30,168,101				
		Total Short-Term Inve	estments (cost	\$29.573.070)		29,573,070
		Total Investments (co				460,986,328
		•	(9), (10)	,		(99,000,000)
		Variable Rate Term P		s, at Liquidatio	n Value	
		(19.9)% (11)		<u>.</u>		(58,000,000)
		Other Assets Less Lia	· · · · · · · · · · · · · · · · · · ·)% (12)		(11,995,271)
		Alat Assats Assatisable				444444
		Net Assets Applicable Derivatives as of Janua		Shares 100%		\$291,991,057

Interest Rate Swaps outstanding:

Countarna	Notional arty Amount	Fund Pay/Receiv Floating Rate	Rate	Fixed Rate	Fixed Rate Paymelitermination Frequency Date	on Ap	nrealized preciation eciation) (12)
Goldman	irty Amount	nate	1-Month	(Allilualizeu)	riequency Date	(Бері	eciation) (12)
Sachs	\$18,487,500	Receive	USD-LIBOF	R 1.300%	Monthly 4/20/14	\$	(52,572)
Morgan			1-Month				
Stanley	18,487,500	Receive	USD-LIBOF	R 2.201	Monthly 4/20/16		(726,010)
	\$36,975,000				·	\$	(778,582)
			Nuvee	en Investments 32			

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.

- (5) 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.
- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. 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.
- (9) Borrowings as a percentage of Total Investments is 21.5%.
- (10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.6%.

(12) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.

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.

USD-LIBOR United States Dollar London Inter-Bank Offered Rate.

See accompanying notes to financial statements.

Nuveen Investments

33

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Nuveen Floating Rate Income Fund

Portfolio of Investments January 31, 2014 (Unaudited)

	Principal		_	Maturity	Ratings	
Am	ount (000)		Coupon	(2)	(3)	Value
		LONG-TERM INVESTM				
		VARIABLE RATE SENIO	OR LOAN INTER	RESTS 119.	5% (75.0% of T	otal Investments)
		(4)	0.40/./0.00/4	Tatal laves atm	\	
		Aerospace & Defense	0.4% (0.3% of	i otai investm	ients)	
\$	357	Beechcraft Holdings LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 358,594
	2,475	Sequa Corporation, Term Loan B	5.250%	6/19/17	В	2,443,444
	2,832	Total Aerospace & Defense				2,802,038
	2,002	Airlines 3.0% (1.9% of	f Total Investme	ents)		2,002,000
		American Airlines,		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		
	4,478	Inc., Term Loan	3.750%	6/27/19	Ba2	4,520,878
	,	Delta Air Lines, Inc.,				, ,
	9,895	Term Loan B1	4.000%	10/18/18	Ba1	9,960,372
	•	Delta Air Lines, Inc.,				, ,
	1,980	Term Loan B2	3.250%	4/18/16	Ba1	1,992,169
		US Airways, Inc.,				
	4,500	Term Loan B1	3.500%	5/23/19	Ba2	4,530,375
	20,853	Total Airlines				21,003,794
		Auto Components 2.5	5% (1.6% of Tota	al Investment	s)	
		Federal-Mogul				
		Corporation, Tranche				
	11,706	B, Term Loan, DD1	2.108%	12/29/14	B1	11,647,740
		Federal-Mogul				
		Corporation, Tranche				
	6,134	C, Term Loan, DD1	2.108%	12/28/15	B1	6,102,873
	.=	Total Auto				.= ===
	17,840	Components	0 40/			17,750,613
			0.4% of Total In	vestments)		
	4 470	Grifols, Inc., Term	4.0500/	0/04/47	Dad	4 545 000
	4,476	Loan Broducto 0.4	4.250%	6/01/17	Ba1	4,515,868
		<u> </u>	% (0.3% of Tota	ai investment	S)	
		Quikrete Holdings,				
	2 002	Inc., Term Loan, First Lien	4.000%	9/28/20	B+	2 022 724
	2,992		4.000%		D+	3,022,724
		American Capital,	(1.2 % UI TULAT II	iivesiiileiiis)		
		LTD., Term Loan, First				
	1,322	Lien	4.000%	8/22/16	BB	1,331,297
	1,022	Citco III Limited, Term	7.000 /0	0/22/10	00	1,001,201
	2,852	Loan B	4.250%	6/29/18	N/R	2,876,892
	۷,002	Louir D	T.200 /0	0/20/10	1 W/ 1 L	2,070,032

2,992	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	3,032,698
	Walter Investment Management				
	Corporation, Tranche				
5,759	B, Term Loan, First Lien	4.750%	12/18/20	B+	5,810,095
12,925	Total Capital Markets				13,050,982
	Chemicals 2.0% (1.2°	% of Total Inves	tments)		
	Ineos US Finance				
0.000	LLC, Term Loan, First	4.0000/	E/04/10	DD	0.004.000
3,362	Lien PO Corporation Torm	4.000%	5/04/18	BB	3,384,390
0.475	PQ Corporation, Term	4 5000/	0/07/17	р.	2 500 412
2,475	Loan, First Lien Univar, Inc., Term	4.500%	8/07/17	B+	2,500,413
4,323	Loan	5.000%	6/30/17	B+	4,305,157
4,020	US Coatings	3.000 /6	0/30/17	D+	4,303,137
	Acquisition, Term				
1,585	Loan B	4.000%	2/01/20	B+	1,600,932
1,303	W.R Grace & Co.,	4.000 /0	2/01/20	DT	1,000,332
	Delayed Draw, Term				
526	Loan, WI/DD	TBD	TBD	BBB	529,167
020	W.R Grace & Co., Exit	100	100	222	020,107
1,474	Term Loan, WI/DD	TBD	TBD	BBB	1,481,667
13,745	Total Chemicals				13,801,726
-, -	Commercial Services 8	k Supplies 2.5	% (1.5% of To	otal Investme	
	Aramark Corporation,		•		,
3,729	Term Loan, Tranche D	4.000%	9/09/19	BBB	3,757,117
	CCS Income Trust,				
2,618	Term Loan, First Lien	6.250%	5/12/18	В	2,643,728
	Education				
	Management LLC,				
	Trancha CO Tarm				
	Tranche C2, Term				
4,992	Loan, DD1	4.250%	6/01/16	В	4,797,066
4,992	Loan, DD1 Harland Clarke	4.250%	6/01/16	В	4,797,066
	Loan, DD1 Harland Clarke Holdings Corporation,				
4,992 3,434	Loan, DD1 Harland Clarke Holdings Corporation, Term Loan B3	4.250% 7.000%	6/01/16 5/22/18	B B+	4,797,066 3,480,920
	Loan, DD1 Harland Clarke Holdings Corporation, Term Loan B3 Harland Clarke				
3,434	Loan, DD1 Harland Clarke Holdings Corporation, Term Loan B3 Harland Clarke Holdings Corporation,	7.000%	5/22/18	B+	3,480,920
	Loan, DD1 Harland Clarke Holdings Corporation, Term Loan B3 Harland Clarke Holdings Corporation, Term Loan B4, WI/DD				
3,434 1,500	Loan, DD1 Harland Clarke Holdings Corporation, Term Loan B3 Harland Clarke Holdings Corporation, Term Loan B4, WI/DD HMH Holdings, Inc.,	7.000% TBD	5/22/18 TBD	B+ B+	3,480,920 1,511,876
3,434	Loan, DD1 Harland Clarke Holdings Corporation, Term Loan B3 Harland Clarke Holdings Corporation, Term Loan B4, WI/DD HMH Holdings, Inc., Term Loan, First Lien	7.000%	5/22/18	B+	3,480,920
3,434 1,500 983	Loan, DD1 Harland Clarke Holdings Corporation, Term Loan B3 Harland Clarke Holdings Corporation, Term Loan B4, WI/DD HMH Holdings, Inc., Term Loan, First Lien Vertrue Inc., Term	7.000% TBD 4.250%	5/22/18 TBD 5/14/18	B+ B+ B1	3,480,920 1,511,876 989,869
3,434 1,500	Loan, DD1 Harland Clarke Holdings Corporation, Term Loan B3 Harland Clarke Holdings Corporation, Term Loan B4, WI/DD HMH Holdings, Inc., Term Loan, First Lien Vertrue Inc., Term Loan, First Lien	7.000% TBD	5/22/18 TBD	B+ B+	3,480,920 1,511,876
3,434 1,500 983 32	Loan, DD1 Harland Clarke Holdings Corporation, Term Loan B3 Harland Clarke Holdings Corporation, Term Loan B4, WI/DD HMH Holdings, Inc., Term Loan, First Lien Vertrue Inc., Term Loan, First Lien Total Commercial	7.000% TBD 4.250%	5/22/18 TBD 5/14/18	B+ B+ B1	3,480,920 1,511,876 989,869 32,384
3,434 1,500 983	Loan, DD1 Harland Clarke Holdings Corporation, Term Loan B3 Harland Clarke Holdings Corporation, Term Loan B4, WI/DD HMH Holdings, Inc., Term Loan, First Lien Vertrue Inc., Term Loan, First Lien Total Commercial Services & Supplies	7.000% TBD 4.250% 15.000%	5/22/18 TBD 5/14/18 2/04/18	B+ B+ B1 N/R	3,480,920 1,511,876 989,869 32,384 17,212,960
3,434 1,500 983 32	Loan, DD1 Harland Clarke Holdings Corporation, Term Loan B3 Harland Clarke Holdings Corporation, Term Loan B4, WI/DD HMH Holdings, Inc., Term Loan, First Lien Vertrue Inc., Term Loan, First Lien Total Commercial Services & Supplies Communications Equi	7.000% TBD 4.250% 15.000%	5/22/18 TBD 5/14/18	B+ B+ B1 N/R	3,480,920 1,511,876 989,869 32,384 17,212,960
3,434 1,500 983 32 17,288	Loan, DD1 Harland Clarke Holdings Corporation, Term Loan B3 Harland Clarke Holdings Corporation, Term Loan B4, WI/DD HMH Holdings, Inc., Term Loan, First Lien Vertrue Inc., Term Loan, First Lien Total Commercial Services & Supplies Communications Equi Alcatel-Lucent, Inc.,	7.000% TBD 4.250% 15.000% pment 1.8% (1	5/22/18 TBD 5/14/18 2/04/18	B+ B1 N/R	3,480,920 1,511,876 989,869 32,384 17,212,960
3,434 1,500 983 32	Loan, DD1 Harland Clarke Holdings Corporation, Term Loan B3 Harland Clarke Holdings Corporation, Term Loan B4, WI/DD HMH Holdings, Inc., Term Loan, First Lien Vertrue Inc., Term Loan, First Lien Total Commercial Services & Supplies Communications Equi	7.000% TBD 4.250% 15.000%	5/22/18 TBD 5/14/18 2/04/18	B+ B+ B1 N/R	3,480,920 1,511,876 989,869 32,384 17,212,960

3,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	BB	3,695,314
12,873	Total Communications Equipment	Nuveen Invest	ments		12,811,578

Principal Amount (000)		Coupon	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals		6 of Total Inve	*	
\$ 17,955	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$17,899,824
	SunGard Data				
	Systems, Inc., Term				
2,376	Loan D	4.500%	1/31/20	BB	2,390,840
	Total Computers &				
20,331	Peripherals				20,290,664
	Containers & Packaging	0.9% (0.5%	of Total Inves	stments)	
	Berry Plastics Holding				
0.000	Corporation, Term	0.7500/	1/00/01	Б	0.000.100
6,000	Loan E	3.750%	1/06/21	B+	6,009,108
	Distributors 1.2% (0.7%	of Lotal Inve	estments)		
0 155	HD Supply, Inc., Term Loan B	4.500%	10/12/17	B+	0 225 220
8,155	Diversified Consumer Ser				8,225,320
	Cengage Learning	VICES 4.4 /6	2.0 /8 01 101	ai iiivestiiieiit	5)
	Acquisitions, Inc.,				
4,393	Term Loan, (5)	4.750%	7/03/14	D	4,034,583
1,000	Ceridian Corporation,	1.70070	7700711		1,001,000
	New Replacement				
2,299	Term Loan	4.408%	8/14/15	B1	2,315,278
,	Hilton Hotels				,, -
	Corporation, Term				
14,211	Loan B2	3.750%	10/25/20	BB	14,328,374
	Laureate Education,				
4,908	Inc., Term Loan B	5.000%	6/15/18	B1	4,895,275
	Pinnacle				
	Entertainment, Term				
384	Loan B1	3.750%	8/15/16	BB+	387,434
	Pinnacle				
	Entertainment, Term				
1,990	Loan B2	3.750%	8/13/20	BB+	2,006,169
	Spotless Holdings,				
0.000	SAS, Term Loan, First	F 0000/	10/00/10	D4	0.044.400
2,992	Lien Total Diversified	5.000%	10/02/18	B1	3,041,128
21 177	Consumer Services				31,008,241
31,177	Diversified Financial Serv	icos 3 0%	(2.5% of Total	Investments)	
	Home Loan Servicing	1005 3.976	(2.5 % OF TOtal	investinents)	
	Solutions, Ltd., Term				
3,483	Loan B	4.500%	6/26/20	BB	3,541,267
5, 100	Ocwen Financial		0,20,20		5,511,201
	Corporation, Term				
5,211	Loan B	5.000%	2/15/18	B+	5,274,132
= ,— : -	RPI Finance Trust,				, , ,
4,689	Term Loan B3	3.250%	11/09/18	Baa2	4,724,614
13,735	WideOpenWest	4.750%	4/01/19	B1	13,863,100
	Finance LLC, Term				

	Loan B, DD1				
	Total Diversified				
27,118	Financial Services				27,403,113
	Diversified Other 0.3	% (0.2% of Tota	l Investment	ts)	
	Rexnord LLC, Term	`		,	
1,860	Loan B	4.000%	8/21/20	B+	1,873,264
,	Diversified Telecommu				
	Intelsat Jackson				,
	Holdings, S.A.,				
	Tranche B2, Term				
1,811	Loan	3.750%	6/30/19	BB	1,827,348
.,	Electronic Equipment			of Total Inve	
	SMART Modular	w	(01170		J
	Technologies, Inc.,				
5,232	Term Loan B	8.250%	8/26/17	В	4,708,688
0,202	Food & Staples Retaili		of Total Inv		1,7 00,000
	Albertson's LLC, Term	g 0.070 (2.270	or rotal life	0011101110)	
1,806	Loan B1	4.250%	3/21/16	BB	1,823,106
1,000	Albertson's LLC, Term	1.20070	0/21/10		1,020,100
3,179	Loan B2	4.750%	3/21/19	BB	3,217,001
0,170	BJ's Wholesale Club,	1.70070	G/21/10		3,217,001
	Inc., Replacement				
3,283	Loan, First Lien	4.500%	9/26/19	В	3,318,989
0,200	BJ's Wholesale Club,	1.000 /0	0/20/10	J	0,010,000
	Inc., Replacement				
4,000	Loan, Second Lien	8.500%	3/31/20	CCC	4,120,416
1,000	Del Monte Foods	0.00070	0/01/20	000	1,120,110
	Company, Term Loan,				
750	First Lien, WI/DD	TBD	TBD	B+	752,227
700	Rite Aid Corporation,	100	. 55	Δ,	702,227
	Tranche 1, Term Loan,				
1,500	Second Lien	5.750%	8/21/20	В	1,541,062
1,000	Rite Aid Corporation,	0.7.0070	0,21,20		1,011,002
	Tranche 2, Term Loan,				
1,675	Second Lien	4.875%	6/21/21	В	1,708,500
1,070	Supervalu, Inc., New	1107070	0,21,21		1,1 00,000
3,169	Term Loan B	5.000%	3/21/19	B+	3,189,581
2,	Wilton Products, Inc.,	2.000,0		<u> </u>	-, :,
5,625	Tranche B, Term Loan	7.500%	8/30/18	В	5,371,875
	Total Food & Staples		·		2,2,0.0
24,987	Retailing				25,042,757
,	Food Products 6.3%	(4.0% of Total li	nvestments)	l	-,- , -
	AdvancePierre Foods,				
	Inc., Term Loan, First				
3,960	Lien	5.750%	7/10/17	B1	3,971,551
-,	AdvancePierre Foods,				-,,
	Inc., Term Loan,				
1,368	Second Lien	9.500%	10/10/17	CCC+	1,337,220
,	H.J Heinz Company,		-		, - , -
14,338	Term Loan B2	3.500%	6/05/20	BB	14,501,711
4,353		4.250%	2/25/18	Ba3	4,388,273

	Michael Foods Group,				
	Inc., Term Loan				
	•				
	Pinnacle Foods				
	Finance II C. Terre				
	Finance LLC, Term				
2,977	Loan G	3.250%	4/29/20	BB	2,984,944
, -,		0.207	.,,		_,001,011
	US Foods, Inc.,				
	Incremental Term				
47.000		4.5000/	0/04/40	Б0	17.000.404
17,093	Loan	4.500%	3/31/19	B2	17,282,401
44,089	Total Food Products				44,466,100
++,005	Total Toda Tiodacts				77,700,100
		Nuveen Invest	ments		
		35			

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2014 (Unaudited)

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Health Care Equipment	& Supplies	2.6% (1.7% of	Total Investm	ents)
	Biomet, Inc., Term				
\$ 1,990	Loan B2	3.664%	7/25/17	BB	\$ 2,006,164
1,750	Kinetic Concepts, Inc., Term Loan D1, DD1	4.500%	5/04/18	BB	1,764,210
5,967	Kinetic Concepts, Inc., Term Loan D1	4.000%	5/04/18	ВВ	6,028,702
	Onex Carestream				
F 0F0	Finance LP, Term	F 0000/	0/07/40	Б	E 040 007
5,850	Loan, First Lien Onex Carestream	5.000%	6/07/19	B+	5,948,087
	Finance LP, Term				
2,625	Loan, Second Lien	9.500%	12/07/19	В	2,686,249
2,020	Total Health Care	0.00070	12/01/10	_	2,000,2 10
18,182	Equipment & Supplies				18,433,412
	Health Care Providers	& Services 9	9.4% (5.9% of T	otal Investme	nts)
	Ardent Medical				
	Services, Inc., Term	. ==	7/00//0	_	
1,399	Loan, First Lien	6.750%	7/02/18	B+	1,410,651
2,006	BioScrip, Inc., Delayed Draw, Term Loan	6.500%	7/31/20	В	1,995,830
2,000	Community Health	0.500 /6	7/31/20	ь	1,995,650
	Systems, Inc., Term				
5,000	Loan D, WI/DD	TBD	TBD	BB	5,058,035
,	DaVita, Inc., New				, ,
9,900	Term Loan B2	4.000%	11/01/19	Ba2	9,994,832
	Genesis Healthcare			_	
1,504	LLC, Term Loan	10.001%	12/04/17	В	1,538,921
15.040	Golden Living, Term	E 0009/	E/04/10	В	14 006 504
15,049	Loan HCA, Inc., Tranche	5.000%	5/04/18	Ь	14,826,584
1,322	B5, Term Loan	2.910%	3/31/17	BB	1,325,712
.,0	Heartland Dental		G/ G 1/ 11		.,0_0,
	Care, Inc., Term Loan,				
2,970	First Lien	5.500%	12/21/18	B1	2,988,579
	Heartland Dental				
	Care, Inc., Term Loan,		- / / -		
2,000	Second Lien	9.750%	6/20/19	CCC+	2,050,000
2,580	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	2,605,336
۷,500	LHP Operations Co.	4.200%	0/01/10	שמט	۷,000,330
1,839	LLC, Term Loan B	9.000%	7/03/18	В	1,781,208
,	National Mentor	2132376			, . ,
	Holdings, Inc., Term				
2,175	Loan B, WI/DD	TBD	TBD	B1	2,194,946

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		_	. ,		
	One Call Care				
4,000	Management, Inc., Term Loan B	5.000%	11/27/20	B1	4,030,000
.,000	Select Medical	0.00070	,, _ 0		.,,,,,,,,,
	Corporation, Term				
309	Loan B Sheridan Holdings,	4.003%	6/01/18	Ba2	311,426
	Inc., Delayed Draw,				
226	Term Loan, WI/DD	TBD	TBD	B1	226,371
	Sheridan Holdings,				
0.000	Inc., Term Loan, First	4.5000/	0/00/10	D4	0.700.700
9,699	Lien, DD1 Sheridan Holdings,	4.500%	6/29/18	B1	9,792,726
	Inc., Term Loan,				
2,750	Second Lien	8.250%	12/20/21	B+	2,818,750
	Skilled Healthcare				
721	Group, Inc., Term Loan	6.750%	4/09/16	В	723,543
761	Total Health Care	0.70070	4/03/10		720,040
65,449	Providers & Services				65,673,450
	Hotels, Restaurants &	Leisure 5.8%	(3.7% of Tota	I Investment	ts)
	24 Hour Fitness Worldwide, Inc., Term				
4,825	Loan B	5.250%	4/22/16	Ba3	4,885,410
1,020	BLB Management	0.20070			1,000,110
0.000	Services, Inc., Term	5.0500/	1.1.1.0.1.0	55	0.000.450
2,022	Loan Caesars	5.250%	11/10/18	BB	2,039,450
	Entertainment				
	Operating Company,				
5,095	Inc., Term Loan B6	5.489%	1/28/18	В	4,909,920
3,423	CCM Merger, Inc., Term Loan, DD1	5.000%	3/01/17	B+	3,465,760
0,420	CityCenter Holdings	3.000 /8	3/01/17	DΤ	3,403,700
	LLC, Term Loan B,				
5,750	DD1	5.000%	10/16/20	B+	5,828,464
	Intrawest Resorts Holdings, Inc., Initial				
2,500	Term Loan	5.500%	12/09/20	B+	2,509,375
_,000	Landry's Restaurants,	0.00070	, 00, _0		_,000,0.0
2,821	Inc., Term Loan B	4.000%	4/24/18	BB	2,853,228
	MGM Resorts				
2,970	International, Term Loan B	3.500%	12/20/19	BB	2,976,893
_,070	Scientific Games	3.33070	, _ 0, 10		2,070,000
	Corporation, Term			_	
4,000	Loan B	4.250%	10/18/20	Ba2	4,024,644
	Seaworld Parks and Entertainment, Inc.,				
3,410	Term Loan B2	3.000%	5/14/20	BB+	3,399,917
3,970		5.000%	3/02/20	В	4,017,640

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	Otation Occine III O				
	Station Casino LLC, Term Loan B				
	Total Hotels,				
40,786	Restaurants & Leisure				40,910,701
40,700	Household Durables	1.1% (0.7% of T	otal Investm	ente)	40,910,701
	Reynolds Group	1.1 /0 (0.1 /0 01 1	otal ilivestili	Cittaj	
	Holdings, Inc.,				
	Incremental US Term				
2,929	Loan, First Lien	4.000%	12/01/18	B+	2,967,234
·	Serta Simmons				, ,
	Holdings LLC, Term				
2,666	Loan	4.250%	10/01/19	B+	2,692,646
	Tempur-Pedic				
	International, Inc.,				
2,108	New Term Loan B	3.500%	3/18/20	BB	2,117,244
7 700	Total Household				7 777 404
7,703	Durables	0.00/ /0.00/ of T	atal lawasta	- mt-	7,777,124
	Household Products Spectrum Brands, Inc.,	0.3% (0.2% of T	otai investin	enis)	
1,472	Term Loan A	3.000%	9/04/17	BB	1,478,709
1,412	Spectrum Brands, Inc.,	3.000 /6	3/04/17	טט	1,470,709
497	Term Loan C	3.500%	9/04/19	BB	500,082
.07	Total Household	0.00070	0,01,10		555,652
1,969	Products				1,978,791
,	Insurance 2.5% (1.5%	% of Total Invest	ments)		, ,
	Alliant Holdings I LLC,		Í		
	Initial Term Loan B,				
2,000	First Lien, WI/DD	TBD	TBD	B1	2,015,000
	Hub International				
	Holdings, Inc., Term	4 == 0.07	10/00/00	5 .	
5,990	Loan B, DD1	4.750%	10/02/20	B1	6,072,333
	Sedgwick Holdings,				
0.070	Inc., Term Loan, First	4.0500/	6/10/10	D.	2 000 200
2,870	Lien USI Holdings	4.250%	6/12/18	B+	2,889,302
	Corporation, Initial				
6,205	Term Loan, DD1	4.250%	12/27/19	B1	6,251,623
17,065	Total Insurance	1.200 /0	12,27,10	5,	17,228,258
,,,,,,	2.2 3	Nuveen Invest	ments		,,
		36			

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)		Value
	Internet Software & Ser	vices 3.0% (1.9% of Total	Investments)		
\$ 8,851	EIG Investors Corp., Term Loan, DD1	5.000%	11/09/19	В	\$	8,946,745
748	Sabre Inc., Term Loan B2	4.500%	2/19/19	B1		751,047
2,125	Sabre Inc., Term Loan C Sabre, Inc., Term	4.000%	2/19/18	B1		2,134,866
3,465	Loan B	5.250%	2/19/19	B1		3,494,598
	SSI Investments II,					
3,552	Ltd., New Term Loan	5.000%	5/26/17	Ba3		3,582,636
2,317	VFH Parent LLC, New Term Loan	5.750%	11/08/19	N/R		2,339,968
21,058	Total Internet Software & Services)/ of Total Inves				21,249,860
	IT Services 1.1% (0.79) CompuCom Systems,	% of Total inve	estments)			
1,496	Inc., Term Loan B SRA International,	4.250%	5/09/20	B1		1,497,537
918	Term Loan	6.500%	7/20/18	B1		915,131
51	SunGard Data Systems, Inc., Term Loan B	1.908%	2/28/14	BB		51,140
2,977	SunGard Data Systems, Inc., Term Loan E	4.000%	3/08/20	ВВ		2,996,094
2,462	Zayo Group LLC, Term Loan B	4.000%	7/02/19	B1		2,480,312
7,904	Total IT Services	4.000 /6	1/02/19	ы		7,940,214
7,001	Leisure Equipment & P	roducts 1.4%	% (0.9% of To	tal Investment	s)	7,010,211
	Bombardier Recreational Products, Inc., Term				Í	
5,539	Loan	4.000%	1/30/19	B+		5,580,111
0.000	Equinox Holdings, Inc., New Initial Term	4.5040/	1/01/00	D4		0.050.007
3,226	Loan B Four Seasons	4.501%	1/31/20	B1		3,259,897
1,000	Holdings, Inc., Term Loan, Second Lien Total Leisure	6.250%	12/27/20	В		1,027,500
9,765	Equipment & Products					9,867,508
3,7 00	Machinery 0.8% (0.5%	of Total Inves	stments)			2,007,000
	Gardner Denver, Inc.,		-			
5,615	Term Loan, DD1 Media 16.2% (10.2% o	4.250%	7/30/20	B1		5,615,953
2,067	Affinion Group Holdings, Inc., Term	6.750%	10/09/16	B1		2,054,924

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	Loan B, DD1				
	Cengage Learning				
	Acquisitions, Inc.,				
	Tranche B, Extended			_	
819	Term Loan, (5)	7.750%	7/04/17	D	751,022
	Clear Channel				
	Communications, Inc.,				
0.050	Tranche D, Term	0.0100/	1/30/19	000.	0.040.000
3,952	Loan Clear Channel	6.910%	1/30/19	CCC+	3,843,229
	Communications,				
3,218	Inc.,Term Loan E	7.660%	7/30/19	CCC+	3,207,794
0,210	Cumulus Media, Inc.,	7.00070	7700/13	000+	0,201,104
13,600	Term Loan B , DD1	4.250%	12/23/20	B+	13,759,732
. 0,000	Emerald Expositions	00,	,		. 5, . 55, . 52
	Holdings, Inc., Term				
4,280	Loan, First Lien	5.500%	6/17/20	BB	4,315,629
	EMI Music Publishing				
2,462	LLC, Term Loan B	4.250%	6/29/18	BB	2,479,997
	Interactive Data				
	Corporation, Term	0 ==00/		-	0.474.400
2,160	Loan	3.750%	1/31/18	Ba3	2,171,168
0.077	Internet Brands, Inc., Term Loan B	C 0500/	0/10/10	р.	0.004.060
2,977	McGraw-Hill	6.250%	3/18/19	B+	2,994,868
	Education Holdings				
3,570	LLC, Term Loan	9.000%	3/22/19	B2	3,643,631
0,0.0	Media General, Inc.,	0100070	G/ = _/ : G		3,0 13,00 1
	Delayed Draw, Term				
3,000	Loan	4.250%	7/31/20	BB	3,031,857
	Mediacom Broadband				
	LLC, Tranche G,				
1,975	Term Loan	4.000%	1/20/20	BB	1,977,469
0.004	Radio One, Inc., Term	7.5000/	0/44/47	Б	4 000 040
3,931	Loan B, First Lien Springer Science &	7.500%	2/14/17	B+	4,039,340
	Business Media, Inc.,				
2,992	Term Loan	5.000%	8/14/20	В	3,012,140
2,002	Tribune Company,	0.00070	0/11/20	J	0,012,110
34,671	Term Loan B, DD1	4.000%	12/27/20	BB	34,692,512
,	Univision				, ,
	Communications, Inc.,				
	Replacement Term				
17,848	Loan, First Lien	4.000%	3/01/20	B+	17,968,531
	UPC Broadband				
0.000	Holding BV, Term	4.0000/	1 /01 /01	DD	0.004.070
3,000	Loan AF UPC Broadband	4.000%	1/31/21	BB	3,021,876
	Holding BV, Term				
2,000	Loan AH	3.250%	6/30/21	BB	2,006,876
1,000		3.500%	6/08/20	BB	1,003,563

	Virgin Media Investment Holdings, Term Loan B				
	Weather Channel				
	Corporation, Term	/	0/00/00		
750	Loan, Second Lien	7.000%	6/26/20	B3	758,438
	WMG Acquisition				
	Corporation, Tranche B, Refinancing Term				
2,029	Loan	3.750%	7/01/20	BB	2,037,959
2,020	Yell Group PLC, Term	0.70070	7701720		2,007,000
4,565	Loan, (5)	4.097%	7/31/14	N/R	1,016,629
116,866	Total Media				113,789,184
	Multiline Retail 0.7% (0	.5% of Total	Investments		
	Hudson's Bay				
	Company, Term Loan				
5,000	B, First Lien	4.750%	11/04/20	BB	5,081,235
	Multi-Utilities 0.1% (0.1	% of Total In	vestments)		
	ADS Waste Holdings,	4.0500/	0/0=//0	_	
988	Inc., Term Loan B	4.250%	8/05/19	B+	994,379
	Oil, Gas & Consumable	Fuels 7.6%	(4.7% of Tota	al Investments)	
	Brand Energy & Infrastructure				
2,492	Services, Inc., Initial Term Loan	4.750%	11/26/20	B1	2,513,645
2,432	Crestwood Holdings	4.730 /0	11/20/20	וט	2,313,043
2,685	LLC, Term Loan B	7.000%	6/19/19	В	2,760,632
_,030	,	Nuveen Inves		-	_,. 00,00_
		37			

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2014 (Unaudited)

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Oil, Gas & Consumab	le Fuels (continue			
	Drill Rigs Holdings,				
	Inc., Tranche B1,				
\$ 6,965	Term Loan	6.000%	3/31/21	B+	\$ 7,139,125
1 007	EP Energy LLC, Term	0 F000/	E/04/10	DeO	1 075 000
1,667	Loan B3, Second Lien Fieldwood Energy	3.500%	5/24/18	Ba3	1,675,000
	LLC, Term Loan, First				
2,992	Lien	3.875%	9/28/18	Ba2	3,014,010
,00	Fieldwood Energy	0.07.070	0, = 0, . 0		3,5 : 1,5 : 5
	LLC, Term Loan,				
5,000	Second Lien	8.375%	9/30/20	B2	5,146,430
	Frac Tech				
4.044	International LLC,	0.5000/	E /0.0 / 4.0	Do	4 050 754
1,341	Term Loan	8.500%	5/06/16	B2	1,359,754
	Harvey Gulf International Marine,				
7,985	Inc., Term Loan B	5.500%	6/18/20	B1	8,119,747
7,000	Offshore Group	0.00070	0/10/20	J,	0,110,717
	Investment Limited,				
3,238	Term Loan B	5.000%	10/25/17	В	3,262,795
	Pacific Drilling S.A.,				
2,985	Term Loan B	4.500%	6/03/18	B+	3,021,939
	Peabody Energy				
2 401	Corporation, Term Loan B	4.250%	9/24/20	BB+	2 501 242
3,491	Rice Drilling LLC.,	4.230%	9/24/20	DD+	3,521,243
	Term Loan, Second				
2,729	Lien	8.500%	10/25/18	N/R	2,787,374
,	Samson Investment				, ,
	Company, Tranche 1,				
	Term Loan, Second				
2,500	Lien	5.000%	9/25/18	B1	2,528,750
	Saxon Energy				
1,985	Services, Inc., Term Loan	5.500%	2/15/19	Ba3	2,008,159
1,900	Shelf Drilling Holdings	5.500 /6	2/15/19	Das	2,000,109
2,000	LTD., Term Loan	10.000%	10/08/18	B+	2,037,500
_,	Western Refining, Inc.,		. 0, 00, 10		=,55.,555
2,000	Term Loan B	4.250%	11/12/20	BB	2,021,250
	Total Oil, Gas &				
52,055	Consumable Fuels				52,917,353
		0.0% (0.0% of Tot	al Investmen	ts)	
007	Prestige Brands, Inc.,	0.7000/	1/01/10	DD	000 000
287	Term Loan B1	3.792%	1/31/19	BB	289,089

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	Discourse a service de la 7 CC	V /4 70/ -			
	Pharmaceuticals 7.69	% (4.7% of Total	investments	5)	
1,204	BioScrip, Inc., Term Loan B	6.500%	7/31/20	В	1,197,498
2,628	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	2,652,642
1,592	Generic Drug Holdings, Inc., Term Loan B Graceway Pharmaceuticals LLC, Second Lien Term	5.000%	8/16/20	B1	1,610,905
5,625	Loan, (5)	6.928%	5/03/13	N/R	168,750
51	Graceway Pharmaceuticals LLC, Term Loan, (5)	3.069%	5/03/12	N/R	55,934
3,621	Par Pharmaceutical Companies, Inc., Additional Term Loan B1	4.250%	9/30/19	B+	3,648,082
	Patheon, Inc., Term				
2,500	Loan B, WI/DD Pharmaceutical Product Development, Inc., Term Loan B,	TBD	TBD	В	2,500,222
7,377	First Lien Pharmaceutical	4.000%	12/01/18	Ba3	7,435,360
5,736	Research Associates, Inc., Term Loan B	5.000%	9/23/20	B1	5,767,268
3,925	Quintiles Transnational Corp., Term Loan B3	3.750%	6/08/18	BB	3,941,256
3,500	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	3,548,562
3,465	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	В	3,483,785
4,876	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2	3.750%	2/13/19	BBB	4,915,941
1,0.0	Valeant Pharmaceuticals International, Inc.,	0.70070	_,,		1,010,011
11,900 58,000	Term Loan E Total Pharmaceuticals	3.750%	8/5/20	Ba1	12,026,462 52,952,667
	Real Estate Investment Capital Automotive LP, Term Loan, Second			Investments	
3,000	Lien, DD1 iStar Financial, Inc.,	6.000%	4/30/20	B1	3,116,250
4,729	Term Loan	4.500%	10/15/17	BB	4,759,524

	Starwood Property				
5,965	Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	5,978,647
5,965	Total Real Estate	3.500 /6	4/17/20	DD+	5,976,047
13,694	Investment Trust				13,854,421
10,001	Real Estate Managemen	t & Developme	ent 1.9% (1	.2% of Tota	
	Capital Automotive LP,				,
	Term Loan, Tranche				
8,373	B1	4.000%	4/10/19	Ba2	8,462,774
	Realogy Corporation,				
4,963	Term Loan B	4.500%	3/05/20	BB	5,007,783
	Total Real Estate				
40.000	Management &				40 470 557
13,336	Development	/ of Total Inva	otmonto)		13,470,557
	Road & Rail 0.6% (0.4% Swift Transportation	6 of Total Inve	siments)		
	Company, Inc., Term				
3,910	Loan B2	4.000%	12/21/17	BB	3,945,940
0,010	Semiconductors & Equip				, ,
	Freescale		(111,0011010		
	Semiconductor, Inc.,				
	Term Loan, Tranche				
3,970	B4	5.000%	2/28/20	B1	4,013,423
	Freescale				
	Semiconductor, Inc.,				
0.000	Term Loan, Tranche	E 0000/	4 /4 5 /04	D.4	0.005.000
2,992	B5 NVD Comissanductor	5.000%	1/15/21	B1	3,035,206
2,950	NXP Semiconductor LLC, Term Loan D	3.250%	1/11/20	BB+	2,957,268
2,930	NXP Semiconductor	3.230 /6	1/11/20	DD+	2,937,200
5,830	LLC, Term Loan	4.500%	3/03/17	Ba3	5,918,487
0,000	Total Semiconductors		G, GG, 1.1		3,5 : 3, : 3:
15,742	& Equipment				15,924,384
		Nuveen Investi	ments		
		38			

	incipal unt (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
AIIIO	diff (000)	Software 9.3% (5.9%			(0)	Value
		Activision Blizzard,		•		
\$	1,496	Inc., Term Loan B	3.250%	10/12/20	BBB	\$ 1,511,313
		Attachmate Corporation, Term				
	5,766	Loan, First Lien	7.250%	11/22/17	BB	5,866,971
	0,700	Blackboard, Inc.,	7.20070	11,22,17		0,000,071
	2,949	Term Loan B3	4.750%	10/04/18	B+	2,984,630
	0.000	BMC Software, Inc.,	F 0000/	0/40/00	DD	0.000.544
	3,000	Initial Term Loan Datatel Parent Corp,	5.000%	9/10/20	BB	3,008,541
	5,178	Term Loan B, DD1	4.500%	7/19/18	B+	5,237,788
	_, _	Emdeon Business				-, - ,
		Services LLC, Term				
	4,790	Loan B2	3.750%	11/02/18	BB	4,813,394
		Epicor Software Corporation, Term				
	641	Loan, B2	4.000%	5/16/18	Ba3	646,511
		Explorer Holdings,				
	1,975	Inc., Term Loan	6.000%	5/02/18	B+	1,987,394
		Greeneden U.S. Holdings II LLC, Term				
	1,743	Loan B	4.000%	2/08/20	В	1,740,202
	,	Infor Global Solutions				, ,
		Intermediate				
	15,673	Holdings, Ltd., Term Loan B5, DD1	3.750%	6/03/20	Ba3	15,748,521
	13,073	IPC Systems, Inc.,	3.730 /6	0/03/20	Dao	13,740,321
		Extended Term Loan,				
		Tranche B1, First			_	
	4,207	Lien	7.750%	7/31/17	B1	4,238,537
		IPC Systems, Inc., Term Loan, Second				
	8,500	Lien	5.410%	6/01/15	CCC	7,777,500
		Misys PLC, Term				
	6,419	Loan B, First Lien	5.000%	12/12/18	B+	6,486,967
		RedPrairie Corporation, New				
	1,985	Term Loan, First Lien	6.000%	12/21/18	B+	2,006,504
	,	SS&C Technologies,				, ,
		Inc./ Sunshine				
		Acquisition II, Inc. 2013 Replacement				
	1,306	Term Loan B1	3.250%	6/07/19	BB	1,313,600
	135	SS&C Technologies,	3.250%	6/07/19	BB	135,693
		Inc./ Sunshine				
		Acquisition II, Inc.				
		2013 Replacement				

		Ü	,		
	Term Loan B2				
65,763	Total Software				65,504,066
		(0.6% of Total	l Investments	s)	
	Collective Brands,				
2,873	Inc., Term Loan B	7.250%	10/09/19	В	2,900,643
	J Crew Group, Term				
413	Loan B1	4.000%	3/07/18	Ba3	417,336
	Jo-Ann Stores, Inc.,				
3,783	Term Loan, First Lien	4.000%	3/16/18	B+	3,804,045
7,069	Total Specialty Retail				7,122,024
	Wireless Telecommuni	ication Service	es 2.6% (1.6	% of Total I	nvestments)
	Asurion LLC, Term				
9,951	Loan B1	4.500%	5/24/19	Ba2	9,964,096
	Clear Channel				
	Communications,				
	Inc., Tranche B, Term				
160	Loan	3.810%	1/29/16	CCC+	156,801
	Fairpoint				
	Communications,			_	
4,963	Inc., Term Loan B	7.500%	2/11/19	В	5,144,460
	IPC Systems, Inc.,				
007	Term Loan, Tranche	7.7500/	7/04/47	D.4	004.000
987	C, First Lien	7.750%	7/31/17	B1	994,906
4.045	Presidio, Inc., New	F 7500/	0/04/47	D 0	4 050 045
1,845	Term Loan	5.750%	3/31/17	Ba3	1,859,915
	Total Wireless				
17.006	Telecommunication Services				18,120,178
17,906	Total Variable Rate				10,120,170
	Senior Loan Interests				
\$ 842,696	(cost \$833,788,567)				837,467,634
Shares	Description (1)				Value
Silaies	,	3.3% (2.1% of T	otal Investm	ente)	value
	Building Products 1.	•		The state of the s	
	Masonite	0 /0 (0.0 /0 01 10	otal ilivestille	1113)	
	International				
127,255	Corporation, (6)				\$ 6,999,025
127,200	Hotels, Restaurants &	Leisure 0.1%	6 (0.1% of Tot	al Investme	. , ,
	BLB Worldwide		(5 /5 0		
42,041	Holdings Inc., (6), (7)				1,061,535
.=,0	Buffets Term Loan,				.,001,000
2,670	(6), (7)				14,685
	Total Hotels, Restaurant	s & Leisure			1,076,220
	Media 2.2% (1.4% of		ents)		, -, -
	Metro-Goldwyn-Mayer,		•		
154,338	(6), (7)				10,880,830
	, , , ,				4,253,056
57,088	Tribune Company, (6)				
	Tribune Company, (6) Tribune Company,				
	• • • •				
57,088	Tribune Company,				15,133,886

47,152 Vertrue, Inc., (6), (7) 68,370
Total Common Stocks (cost \$18,603,197) 23,277,501

Nuveen Investments
39

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2014 (Unaudited)

Pr	incipal				Ratings	
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		CONVERTIBLE BONDS	•		•	
		Communications Equip	ment 0.3% (0.	.2% of Total I	nvestments)	
•	050	Nortel Networks Corp.,	4.7500/	4/45/40	N/D	A 040.005
\$	850	(5)	1.750%	4/15/12	N/R	\$ 843,625
	1,000	Nortel Networks Corp., (5)	2.125%	4/15/14	N/R	998,750
		Total Convertible				
		Bonds (cost				
\$	1,850	\$1,563,750)			D. H	1,842,375
	incipal	Decemention (1)	Course	Maturity	Ratings	Value
Amo	ount (000)	Description (1) CORPORATE BONDS	Coupon 18.2% (11.5% c	Maturity	(3)	Value
		Commercial Services &				nte)
\$	1,000	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 1,005,000
Ψ	1,000	Harland Clarke	11.20070	11/10/10	000	Ψ 1,000,000
	1,631	Holdings	9.500%	5/15/15	В	1,635,078
	,	Tervita Corporation,				, ,
	1,000	144A	8.000%	11/15/18	В	1,025,000
		Total Commercial				
	3,631	Services & Supplies				3,665,078
		Communications Equip	ment 0.6% (0.	.4% of Total I	nvestments)	
	4 000	Nortel Networks	0.000%	7/15/11	N/R	4 075 000
	4,000	Limited, (5) Diversified Consumer S				4,275,000
		NES Rental Holdings	dervices 0.176	(0.1 /8 01 1018		•)
	700	Inc., 144A	7.875%	5/01/18	CCC+	735,000
		Diversified Telecommu				
		Consolidated		·		·
		Communications				
	1,500	Finance Company	10.875%	6/01/20	В	1,732,500
	4,000	IntelSat Limited, 144A	7.750%	6/01/21	В	4,290,000
	1,050	IntelSat Limited	8.125%	6/01/23	В	1,136,625
	4 611	Level 3	11.875%	2/01/10	В	5 202 650
	4,611	Communications Inc. Total Diversified	11.075%	2/01/19	Ь	5,302,650
		Telecommunication				
	11,161	Services				12,461,775
	, -	Health Care Equipment	& Supplies 0.	.5% (0.3% of	Total Investm	
	3,250	Kinetic Concepts	10.500%	11/01/18	В	3,737,500
		Health Care Providers 8	& Services 3.1	% (2.0% of T	otal Investme	nts)
		FWCT-2 Escrow				
		Corporation for				
	4.000	Community Health	E 4050/	0/04/04	DD	4.005.000
	4,000	Systems, 144A	5.125%	8/01/21	BB+	4,025,000
	6,400		6.875%	2/01/22	В	6,560,000

	FWCT-2 Escrow				
	Corporation for				
	Community Health				
	Systems, 144A				
3,750	HCA Inc.	8.500%	4/15/19	BB+	3,954,375
725	HCA Inc.	7.250%	9/15/20	BB+	787,531
	IASIS Healthcare				
1,200	Capital Corporation	8.375%	5/15/19	CCC+	1,281,000
	Tenet Healthcare				
4,000	Corporation, 144A	6.000%	10/01/20	BB	4,210,000
	Truven Health				
1,000	Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
	Total Health Care				
21,075	Providers & Services				21,950,406
	Household Products	0.9% (0.6% of T			
5,750	Reynolds Group	9.875%	8/15/19	CCC+	6,353,750
	IT Services 0.5% (0.3	8% of Total Inves	stments)		
	First Data Corporation,				
3,000	144A	7.375%	6/15/19	BB	3,202,500
	Leisure Equipment & F	Products 0.8%	(0.5% of Total	al Investmen	ts)
	Caesars				
	Entertainment				
0.000	Operating Company	0.5000/	0/45/00	5	F 070 000
6,000	Inc.	8.500%	2/15/20	В	5,670,000
0.000		% of Total Inves			0.000.750
2,000	HD Supply Inc.	8.125%	4/15/19	B+	2,223,750
	Media 3.9% (2.5% of Clear Channel	i otai investmen	its)		
E 004	Communications, Inc., 144A	14.0000/	0/01/01	CCC	E 007 E00
5,804	Clear Channel	14.000%	2/01/21	CCC	5,397,583
3,700		5.500%	12/15/16	CCC	3,330,000
3,700	Communications, Inc. Clear Channel	5.500%	12/13/10		3,330,000
6,562		9.000%	12/15/19	CCC+	6,693,240
0,002	Communications, Inc.	9.000% Nuveen Investi		000+	0,093,240
		40			

rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	Media (continued)				
	Clear Channel				
\$ 9,500	Communications, Inc.	9.000%	3/01/21	CCC+	\$ 9,595,000
	McGraw-Hill Global				
	Education Holdings,				
1,875	144A	9.750%	4/01/21	BB	2,039,063
400	WMG Acquisition	44 5000/	10/01/10	Б	455.000
400	Group	11.500%	10/01/18	В	455,000
27,841	Total Media	Fuels 0.00/ /	(0.10/ of Tota	l leves stees seets	27,509,886
	Oil, Gas & Consumable	rueis 0.2% ((0.1% of Tota	i investments	
1,000	Offshore Group Investment Limited	7.125%	4/01/23	В	1,000,000
1,000		6 (0.7% of Tota			1,000,000
	Valeant	5 (0.1 /6 OI 10ta	i ilivestillellt	> /	
	Pharmaceuticals				
2,000	International, 144A	6.750%	8/15/18	B1	2,192,500
_,000	Valeant	011 00 70	<i>Or</i> 1 <i>Or</i> 1 <i>O</i>		_,:0_,000
	Pharmaceuticals				
1,000	International, 144A	7.000%	10/01/20	B1	1,077,500
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	B1	1,090,000
	VPII Escrow				
3,000	Corporation, 144A	7.500%	7/15/21	B1	3,341,250
7,000	Total Pharmaceuticals				7,701,250
	Road & Rail 0.3% (0.29	% of Total Inve	estments)		
0.000	Swift Services	40.0000/	44/45/40	Б	0.005.000
2,000	Holdings Inc.	10.000%	11/15/18	B+	2,205,000
	Semiconductors & Equi Advanced Micro	ipment 0.8%	(0.5% 01 1018	ai invesiments	5)
2,800	Devices, Inc.	7.750%	8/01/20	В	2,786,000
2,000	Advanced Micro	7.750/6	0/01/20	Ь	2,700,000
3,168	Devices, Inc.	7.500%	8/15/22	В	3,057,120
3,100	Total Semiconductors	7.50076	0/13/22		0,007,120
5,968	& Equipment				5,843,120
0,000	•	of Total Investr	ments)		3,0 .0, 120
1,700	Infor Us Inc.	11.500%	7/15/18	В	1,963,500
1,875	Infor Us Inc.	9.375%	4/01/19	В	2,109,375
3,575	Total Software				4,072,875
	Wireless Telecommunic	cation Services	s 2.2% (1.4%	% of Total Inve	estments)
	FairPoint				
	Communications Inc.,				
750	144A	8.750%	8/15/19	В	800,625
	MetroPCS Wireless				
3,750	Inc., 144A	6.250%	4/01/21	BB	3,895,313
	Sprint Corporation,				
8,250	144A	7.875%	9/15/23	BB	8,806,874
2,000		7.125%	6/15/24	BB	2,010,000

Sprint Corporation, 144A **Total Wireless** Telecommunication Services 14,750 15,512,812 **Total Corporate** Bonds (cost \$ 122,701 \$121,833,807) 128,119,702 **Principal** Ratings **Amount (000)** Description (1) Coupon Maturity (3) Value **ASSET-BACKED SECURITIES** 5.8% (3.5% of Total Investments) Bluemountain Collateralized Loan Obligation, Series \$ 1,200 2012 2A E14 BB 5.337% 11/20/24 1,152,562 Bluemountain Collateralized Loan **Obligations Limited** 2012-1A, 144A BB 2,500 5.737% 7/20/23 2,446,200 Carlyle Global Market Strategies Collateralized Loan Obligations, Series BB 500 2013-2A E 5.237% 4/18/25 471,558 Carlyle Global Market Strategies, Collateralized Loan Obligations, Series 1,750 2013-3A, 144A 4.839% 7/15/25 BB 1,628,461 Finn Square Collateralized Loan Obligations Limited. 1,000 Series 2012-1A, 144A 12/24/23 BB 5.298% 958,599 Flatiron Collateralized Loan Obligation Limited, Series 1,500 2011-1A BB 4.639% 1/15/23 1,387,674 Fraser Sullivan Collateralized Loan Obligations Limited. 1,500 Series 2011-6A, 144A BB 5.738% 11/22/22 1,465,302 **ING Investment** Management, Collateralized Loan Obligation, 2013-1A 500 D, 144A 4/15/24 BB 5.239% 466,792 LCM Limited Partnership, Collateralized Loan 3.000 Obligations, 144A 5.989% 4/15/22 BB 3,000,279 1,500 BB 5.387% 4/19/22 1,437,807

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	LCM Limited				
	Partnership,				
	Collateralized Loan Obligations				
	LCM Limited				
	Partnership, Collateralized Loan				
	Obligation 2012A,				
2,700	144Å	5.987%	10/19/22	BB	2,681,051
	LCM Limited Partnership,				
	Collateralized Loan				
	Obligations 2015A,		0/05/45		
6,000	WI/DD Madison Park	1.000%	2/25/17	BB	5,764,800
	Funding Limited,				
1,500	Series 2012-10A	5.487%	1/20/25	BB	1,472,580
	Madison Park Funding Limited,				
	Collateralized Loan				
1,500	Obligations, Series 2012-8A, 144A	5.587%	4/22/22	BB	1,456,796
1,500	North End CLO	3.307 /6	4/22/22	ВВ	1,450,790
500	Limited, Loan Pool,	4.0000/	7/47/05	DD	400,400
500	144A Northwoods Capital	4.838%	7/17/25	BB	462,433
	Corporation,				
750	Collateralized Loan Obligations 2012-9A	5.337%	1/18/24	BB	718,116
750	Oak Hill Credit	5.557%	1/10/24	DD	710,110
	Partners IV Limited,				
	Collateralized Loan Obligation Series				
3,000	2012-6A	5.741%	5/15/23	BB	3,012,630
	Oak Hill Credit				
3,360	Partners, Series 2012-7A	5.237%	11/20/23	BB	3,177,942
,	Oak Hill Credit				, ,
800	Partners, Series, 2013-9A	5.237%	10/20/25	BB	753,160
000	2010 JA	Nuveen Invest		טט	750,100
		41			

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2014 (Unaudited)

rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
		JRITIES (con	itinuea)		
4 000	Collateralized Loan Obligations, Series	0.7400/	10/15/00	DD.	A 4 000 407
1,000		6.743%	12/15/22	BB	\$ 1,000,497
3 000	Collateralized Loan Obligations, Series	5 738%	5/24/23	RR	2,953,196
3,000	Race Point Collateralized Loan	3.70078	3/L 4 /L3	ББ	2,330,130
3,000	2012-7A, 144A	5.239%	11/08/24	BB	2,861,540
	Total Asset-Backed Securities (cost				
42,060	•				40,729,975
Charas	• • • • •				Value
Snares		NIFS 1.8%	(1 1% of Total	Investments)	value
		141LS 1.0 /6	(1.1 /8 OI TOTAL	investinents)	
353,668	Income Trust Fund				5,464,171
	Eaton Vance				
	Senior Income				
968,586			14.004.500		6,838,217
				IE\	12,302,388
rincinal	Total Long-Term Inves	tments (cos	t \$1,025,402,41	15)	1,043,739,575
•	Description (1)	Coupon	Maturity		Value
ount (000)				otal Investments)	Value
73,329			•	,	\$ 73,328,558
	Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$73,328,558, collateralized by \$72,705,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value \$74,795,269				
	1,000 3,000 3,000 42,060 Shares	Race Point Collateralized Loan Obligations, Series 1,000 2011-5A, 144A Race Point Collateralized Loan Obligations, Series 3,000 2012-6A, 144A Race Point Collateralized Loan Obligations, Series 3,000 2012-7A, 144A Race Point Collateralized Loan Obligations, Series 3,000 2012-7A, 144A Total Asset-Backed Securities (cost 42,060 \$37,631,585) Description (1), (9) INVESTMENT COMPA Eaton Vance Floating-Rate 353,668 Income Trust Fund Eaton Vance Senior Income Trust Total Investment Compa Total Long-Term Inves rincipal ount (000) Description (1) SHORT-TERM INVEST 73,329 Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$73,328,558, collateralized by \$72,705,000 U.S. Treasury Notes, 2.125%, due	Description (1) Coupon ASSET-BACKED SECURITIES (cor Race Point Collateralized Loan Obligations, Series 1,000 2011-5A, 144A 6.743% Race Point Collateralized Loan Obligations, Series 3,000 2012-6A, 144A 5.738% Race Point Collateralized Loan Obligations, Series 3,000 2012-7A, 144A 5.239% Total Asset-Backed Securities (cost 42,060 \$37,631,585) Description (1), (9) INVESTMENT COMPANIES 1.8% Eaton Vance Floating-Rate Income Trust Fund Eaton Vance Senior Income 968,586 Trust Total Investment Companies (cost \$100) Total Long-Term Investments (cost) Total Long-Term Investments (Description (1) Coupon Maturity ASSET-BACKED SECURITIES (continued) Race Point Collateralized Loan Obligations, Series 1,000 2011-5A, 144A 6.743% 12/15/22 Race Point Collateralized Loan Obligations, Series 3,000 2012-6A, 144A 5.738% 5/24/23 Race Point Collateralized Loan Obligations, Series 3,000 2012-6A, 144A 5.239% 11/08/24 Total Asset-Backed Securities (cost 42,060 \$37,631,585) Description (1), (9) INVESTMENT COMPANIES 1.8% (1.1% of Total Eaton Vance Floating-Rate Income Trust Fund Eaton Vance Senior Income Trust Total Investment Companies (cost \$11,981,509) Total Long-Term Investments (cost \$1,025,402,41 rincipal ount (000) Description (1) Coupon Maturity SHORT-TERM INVESTMENTS 10.5% (6.6% of T. 73,329 Repurchase 0.000% 2/03/14 Agreement with Fixed Income Clearing Corporation, dated 1/31/14, repurchase price \$73,328,558, collateralized by \$72,705,000 U.S. Treasury Notes, 2.125%, due 5/31/15, value	Description (1) Coupon Maturity ASSET-BACKED SECURITIES (continued)

Total Short-Term Investments (cost \$73,328,558)	73,328,558
Total Investments (cost \$1,098,730,973) 159.4%	1,117,068,133
Borrowings (33.8)% (10), (11)	(237,200,000)
Variable Rate Term Preferred Shares, at Liquidation Value	
(19.8)% (12)	(139,000,000)
(19.8)% (12) Other Assets Less Liabilities (5.8)% (13)	(139,000,000) (39,856,493)

Interest Rate Swaps outstanding:

		Fund			Fixed		
		Pay/Receiv	/ € loating		Rate	Unrealized	
	Notional	Floating	Rate	Fixed Rate	Payme īte rminati	on Appreciation	
Counterpa	rty Amount	Rate	Index	(Annualized)	Frequency Date	(Depreciation) (13	3)
Goldman			1-Month				
Sachs	\$49,435,000	Receive	USD-LIBOF	1.300%	Monthly 4/20/14	\$ (140,577)	
Morgan			1-Month				
Stanley	49,435,000	Receive	USD-LIBOF	R 2.201	Monthly 4/20/16	(1,941,327)	
	\$98,870,000					\$ (2,081,904)	
			Nuvee	en Investments 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.

- (5) 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.
- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. 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.
- (9) A copy of the most recent financial statements for the investment companies in which the Fund invests 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 21.2%.
- (11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.

- (12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.4%.
- (13) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- 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.

USD-LIBOR United States Dollar London Inter-Bank Offered Rate.

See accompanying notes to financial statements.

Nuveen Investments

JRO
Nuveen Floating Rate Income Opportunity Fund

	Principal lount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
AIII	iount (000)	LONG-TERM INVESTM				
		VARIABLE RATE SENIO				•
		(4)	OR LOAN INTE	nesis iis.	3 % (73.1 % 01	iotai iiivestiiieiits)
		Aerospace & Defense	0.5% (0.3% of	Total Investm	nante)	
		Beechcraft Holdings	0.0 /0 (0.0 /0 01	Total IIIVCStil	icitisj	
\$	357	LLC, Exit Term Loan B	5.750%	2/15/20	BB	\$ 358,594
Ψ	007	Sequa Corporation,	0.70070	2/10/20		φ 000,001
	1,980	Term Loan B	5.250%	6/19/17	В	1,954,755
	1,000	Total Aerospace &	0.20070	G, 1 G, 1 1	_	.,00.,.00
	2,337	Defense				2,313,349
	,	Airlines 3.2% (2.0% o	f Total Investme	ents)		,, -
		American Airlines, Inc.,		,		
	3,483	Term Loan	3.750%	6/27/19	Ba2	3,516,238
		Delta Air Lines, Inc.,				
	5,930	Term Loan B1	4.000%	10/18/18	Ba1	5,969,212
		Delta Air Lines, Inc.,				
	2,970	Term Loan B2	3.250%	4/18/16	Ba1	2,988,253
		US Airways, Inc., Term				
	3,000	Loan B1	3.500%	5/23/19	Ba2	3,020,250
	15,383	Total Airlines				15,493,953
		Auto Components 2.7	7% (1.7% of Tot	al Investment	ts)	
		Federal-Mogul				
		Corporation, Tranche				
	8,981	B, Term Loan, DD1	2.108%	12/29/14	B1	8,935,647
		Federal-Mogul				
		Corporation, Tranche				
	4,403	C, Term Loan, DD1	2.108%	12/28/15	B1	4,381,050
	10.004	Total Auto				10.010.007
	13,384	Components	O 00/ - f T - t - l l			13,316,697
		•	0.3% of Total In	ivestments)		
	2 1 4 0	Grifols, Inc., Term	A 0500/	6/01/17	Po1	2 160 744
	2,149	Loan Building Products 0.4	4.250% I% (0.3% of Total	6/01/17	Ba1	2,168,744
		Quikrete Holdings,	F/6 (U.3 /6 UI TUI	ai ilivesillielli	.5)	
		Inc., Term Loan, First				
	1,995	Lien	4.000%	9/28/20	B+	2,015,150
	1,995		(1.3% of Total I		Бт	2,010,100
		American Capital,	(1.0 /0 OF TOTAL)	iivostinents)		
		LTD., Term Loan, First				
	1,322	Lien	4.000%	8/22/16	BB	1,331,297
	.,0	Citco III Limited, Term	1.50070	3, 22, 10		.,001,201
	2,852	Loan B	4.250%	6/29/18	N/R	2,876,892
	_, - 	=	=00,0		,	=,=,=,=,==

1,995	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,021,799
1,000	Walter Investment	1120070	1,122,20		2,021,700
	Management				
	Corporation, Tranche				
4,016	B, Term Loan, First Lien	4.750%	12/18/20	B+	4,052,062
10,185	Total Capital Markets	4.70070	12/10/20	D+	10,282,050
-,	Chemicals 1.4% (0.9%	6 of Total Inves	tments)		-, - ,
	Ineos US Finance				
	LLC, Term Loan, First	4.0000/	= (2 . / / 2		
2,476	Lien	4.000%	5/04/18	BB	2,493,057
1,485	PQ Corporation, Term Loan, First Lien	4.500%	8/07/17	B+	1,500,248
1,400	US Coatings	4.500 /6	0/07/17	DŦ	1,300,240
	Acquisition, Term Loan				
1,595	В	4.000%	2/01/20	B+	1,611,022
	W.R Grace & Co.,				
000	Delayed Draw, Term	TDD	TDD	DDD	000 700
329	Loan, WI/DD W.R Grace & Co., Exit	TBD	TBD	BBB	330,729
921	Term Loan, WI/DD	TBD	TBD	BBB	926,042
6,806	Total Chemicals	.55	. 22		6,861,098
	Commercial Services 8	Supplies 2.4	l% (1.5% of T	otal Investm	ents)
	Aramark Corporation,				
2,479	Term Loan, Tranche D	4.000%	9/09/19	BBB	2,497,748
2,622	CCS Income Trust, Term Loan, First Lien	6.250%	5/12/18	В	2,646,878
2,022	Education	0.230 /6	3/12/10		2,040,070
	Management LLC,				
	Tranche C2, Term				
1,500	Loan, WI/DD	TBD	TBD	В	1,441,500
	Harland Clarke				
2,453	Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	2,486,372
2,433	Harland Clarke	7.000 /6	3/22/10	D+	2,400,372
	Holdings Corporation,				
1,500	Term Loan B4, WI/DD	TBD	TBD	B+	1,511,876
	HMH Holdings, Inc.,			_	
983	Term Loan, First Lien	4.250%	5/14/18	B1	989,869
11,537	Total Commercial Services & Supplies				11,574,243
11,557	Communications Equip	oment 1.7% (1	1.1% of Total	Investments	
	Alcatel-Lucent, Inc.,		,		-1
1,231	Term Loan C	5.750%	1/30/19	B+	1,244,484
	Avaya, Inc., Term				
4,491	Loan B3, DD1	4.736%	10/26/17	B1	4,396,455
	Level 3 Financing, Inc., Term Loan, Tranche				
2,667	B3	4.000%	8/01/19	BB	2,687,501
8,389	-		J. J ., . U		8,328,440

Total Communications Equipment

Nuveen Investments

44

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	3.0% (1.9%	of Total Inve	stments)	
	Dell, Inc., Term Loan				
\$ 12,968	В	4.500%	4/29/20	BB+	\$12,927,651
	SunGard Data				
	Systems, Inc., Term				
1,584	Loan D	4.500%	1/31/20	BB	1,593,894
	Total Computers &				
14,552	Peripherals				14,521,545
	Containers & Packaging	0.8% (0.5%	of Total Inves	tments)	
	Berry Plastics Holding				
4.000	Corporation, Term	0.7500/	1 /00/01	5	4 000 070
4,000	Loan E	3.750%	1/06/21	B+	4,006,072
	Distributors 1.0% (0.6%	or rotal inve	siments)		
4,707	HD Supply, Inc., Term Loan B	4.500%	10/12/17	B+	4 747 000
4,707					4,747,902
	Diversified Consumer Ser Cengage Learning	vices 5.1%	(3.2% 01 1018	ai invesiments	9)
	Acquisitions, Inc.,				
3,038	Term Loan, (5)	4.750%	7/03/14	D	2,789,890
3,030	Ceridian Corporation,	4.750 /6	7/03/14	U	2,709,090
	New Replacement				
316	Term Loan	4.408%	8/14/15	B1	318,540
310	Hilton Hotels	4.40076	0/ 1 1 / 13	ы	310,540
	Corporation, Term				
11,842	Loan B2	3.750%	10/25/20	BB	11,940,312
,	Laureate Education,	0.70070	10,20,20		11,010,012
4,805	Inc., Term Loan B	5.000%	6/15/18	B1	4,792,825
,	Pinnacle				, ,
	Entertainment, Term				
384	Loan B1	3.750%	8/15/16	BB+	387,434
	Pinnacle				
	Entertainment, Term				
995	Loan B2	3.750%	8/13/20	BB+	1,003,084
	Spotless Holdings,				
	SAS, Term Loan, First				
2,494	Lien	5.000%	10/02/18	B1	2,534,273
	Spotless Holdings,				
	SAS, Term Loan,	. ===./	1/20/10		
1,000	Second Lien	8.750%	4/02/19	B3	1,026,875
04.074	Total Diversified				04 700 000
24,874	Consumer Services	inna 0.7 0//	0 00/ of Tatal	lave star sut-\	24,793,233
	Diversified Financial Serv	ices 3.7% (2.3% Of 10tal	Investments)	
	Home Loan Servicing				
2 400	Solutions, Ltd., Term Loan B	4.500%	6/26/20	BB	2 520 477
2,488	Ocwen Financial	4.300%	0/20/20	DD	2,529,477
	Corporation, Term				
2,729	Loan B	5.000%	2/15/18	B+	2,762,641
L,1 L3	Loan D	0.00076	2/10/10	D1	2,702,041

	RPI Finance Trust,				
3,411	Term Loan B3	3.250%	11/09/18	Baa2	3,436,083
0,411	WideOpenWest	3.230 /6	11/03/10	Daaz	3,430,003
	Finance LLC, Term				
9,562	Loan B, DD1	4.750%	4/01/19	B1	9,650,459
0,002	Total Diversified	1.70070	1/01/10	J.	0,000,100
18,190	Financial Services				18,378,660
		0.1% of Tota	I Investments	s)	
	Rexnord LLC, Term			•	
1,008	Loan B	4.000%	8/21/20	B+	1,014,849
	Diversified Telecommunic	ation Servic	es 0.2% (0.	1% of Total	Investments)
	Intelsat Jackson				
	Holdings, S.A.,				
	Tranche B2, Term				
959	Loan	3.750%	6/30/19	BB	967,675
	Electronic Equipment & In	struments	0.6% (0.4% (of Total Inve	stments)
	SMART Modular				
	Technologies, Inc.,			_	
3,329	Term Loan B	8.250%	8/26/17	В	2,996,438
	Food & Staples Retailing	3.6% (2.3%	of Total Inve	estments)	
1.004	Albertson's LLC, Term	4.0500/	0/04/40	DD	4 045 404
1,204	Loan B1	4.250%	3/21/16	BB	1,215,404
0.006	Albertson's LLC, Term	4.7500/	2/21/10	DD	0.010.040
2,286	Loan B2	4.750%	3/21/19	BB	2,313,348
	BJ's Wholesale Club, Inc., Replacement				
3,337	Loan, First Lien	4.500%	9/26/19	В	3,372,803
0,007	BJ's Wholesale Club,	4.500 /6	3/20/13		0,072,000
	Inc., Replacement				
2,500	Loan, Second Lien	8.500%	3/31/20	CCC	2,575,260
_,000	Rite Aid Corporation,	0.00070	0,01,20		_,0.0,_00
	Tranche 2, Term Loan,				
1,175	Second Lien	4.875%	6/21/21	В	1,198,500
	Supervalu, Inc., New				
2,675	Term Loan B	5.000%	3/21/19	B+	2,691,825
	Wilton Products, Inc.,				
4,688	Tranche B, Term Loan	7.500%	8/30/18	В	4,476,562
	Total Food & Staples				
17,865	Retailing		_		17,843,702
	Food Products 5.7% (3.6	% of Total I	nvestments)		
	AdvancePierre Foods,				
0.070	Inc., Term Loan, First	F 7F00/	7/40/47	D4	0.070.000
2,970	Lien	5.750%	7/10/17	B1	2,978,663
	AdvancePierre Foods,				
684	Inc., Term Loan, Second Lien	9.500%	10/10/17	CCC+	668,610
004	H.J Heinz Company,	9.500 /0	10/10/17	000+	000,010
10,455	Term Loan B2	3.500%	6/05/20	BB	10,574,375
10,700	Pinnacle Foods	0.000 /0	0/00/20		10,017,010
	Finance LLC, Term				
1,489	Loan G	3.250%	4/29/20	ВВ	1,492,472
,			-		, ,

12,294	US Foods, Inc., Incremental Term	4.500%	3/31/19	B2	12,430,673	
,	Loan	4.500%	3/31/19	DZ	, ,	
27,892	Total Food Products				28,144,793	
	Health Care Equipment	& Supplies	2.8% (1.8% c	of Total Investr	ments)	
1,000	Ardent Medical Services, Inc., Term Loan, Second Lien	11.000%	1/02/19	CCC+	1,015,000	
·	Kinetic Concepts, Inc.,					
1,250	Term Loan D1, WI/DD	TBD	TBD	BB	1,260,150	
	Nuveen Investments 45					

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2014 (Unaudited)

	rincipal			Maturity	Ratings	
Amo	ount (000)	Description (1)	Coupon	(2)	(3)	Value
		Health Care Equipmen Kinetic Concepts, Inc.,	t & Supplies (co	ntinuea)		
\$	3,027	Term Loan D1	4.000%	5/04/18	ВВ	\$ 3,057,914
		Onex Carestream				
	4,875	Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	4,956,739
	4,073	Onex Carestream	3.000 /6	0/07/19	DŦ	4,930,739
		Finance LP, Term				
	2,625	Loan, Second Lien	9.500%	12/07/19	В	2,686,249
		United Surgical Partners International,				
		Inc., Incremental Term				
	988	Loan	4.750%	4/03/19	B1	996,488
	10.705	Total Health Care				10.070.540
	13,765	Equipment & Supplies Health Care Providers	& Sarvices &	1% <i>(</i> 5 1% of T	otal Investme	13,972,540
		BioScrip, Inc., Delayed	a services o.	1 /0 (3.1 /0 01 1	otal investine	1113)
	1,389	Draw, Term Loan	6.500%	7/31/20	В	1,381,728
		Community Health				
	4,000	Systems, Inc., Term Loan D, WI/DD	TBD	TBD	BB	4,046,428
	4,000	DaVita, Inc., New	100	100	DD	4,040,420
	3,960	Term Loan B2	4.000%	11/01/19	Ba2	3,997,933
	902	Genesis Healthcare	10.0019/	10/04/17	В	000.050
	902	LLC, Term Loan Golden Living, Term	10.001%	12/04/17	Б	923,352
	8,787	Loan	5.000%	5/04/18	В	8,657,831
		Heartland Dental				
	1,485	Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	1,494,289
	1,400	Heartland Dental	3.500 /6	12/21/10	ы	1,494,209
		Care, Inc., Term Loan,				
	1,500	Second Lien	9.750%	6/20/19	CCC+	1,537,500
	951	Kindred Healthcare, Inc., Term Loan B1	4.250%	6/01/18	Ba3	960,328
	001	LHP Operations Co.	1.20070	0/01/10	Βασ	000,020
	1,379	LLC, Term Loan B	9.000%	7/03/18	В	1,335,906
		National Mentor				
	1,631	Holdings, Inc., Term Loan B, WI/DD	TBD	TBD	B1	1,646,209
	.,001	One Call Care		, 55		.,010,000
		Management, Inc.,				2
	3,000	Term Loan B Select Medical	5.000%	11/27/20	B1	3,022,500
	550	Corporation, Term	4.003%	6/01/18	Ba2	553,625

	3 3	9	, ,		
	Loan B				
	Sheridan Holdings,				
	Inc., Delayed Draw,				
226	Term Loan, WI/DD	TBD	TBD	B1	226,371
	Sheridan Holdings,				,
	Inc., Term Loan, First				
7,214	Lien, DD1	4.500%	6/29/18	B1	7,283,598
,	Sheridan Holdings,				, ,
	Inc., Term Loan,				
2,000	Second Lien	8.250%	12/20/21	B+	2,050,000
,	Skilled Healthcare				, ,
	Group, Inc., Term				
608	Loan	6.750%	4/09/16	В	610,754
	Total Health Care				•
39,582	Providers & Services				39,728,352
	Hotels, Restaurants &	Leisure 5.6%	(3.5% of Tota	I Investments)	
	24 Hour Fitness			•	
	Worldwide, Inc., Term				
2,895	Loan B	5.250%	4/22/16	Ba3	2,931,246
	BLB Management				
	Services, Inc., Term				
1,415	Loan	5.250%	11/10/18	BB	1,427,615
	Caesars				
	Entertainment				
	Operating Company,				
4,616	Inc., Term Loan B6	5.489%	1/28/18	В	4,448,252
	CCM Merger, Inc.,		_ ,_ , , , _	_	
2,566	Term Loan, DD1	5.000%	3/01/17	B+	2,597,604
	CityCenter Holdings				
4.050	LLC, Term Loan B,	F 0000/	10/10/00	Б	4 007 000
4,250	DD1	5.000%	10/16/20	B+	4,307,996
	Intrawest Resorts				
0.000	Holdings, Inc., Initial	F F000/	10/00/00	В	0.007.500
2,000	Term Loan	5.500%	12/09/20	B+	2,007,500
1 000	Landry's Restaurants,	4.000%	A/9A/10	BB	1 000 562
1,888	Inc., Term Loan B MGM Resorts	4.000%	4/24/18	DD	1,909,563
	International, Term				
1,980	Loan B	3.500%	12/20/19	BB	1,984,596
1,300	Scientific Games	0.000 /6	12/20/13	טט	1,304,330
	Corporation, Term				
3,000	Loan B	4.250%	10/18/20	Ba2	3,018,483
0,000	Station Casino LLC,	1.200 /0	10/10/20		5,010,400
2,978	Term Loan B	5.000%	3/02/20	В	3,013,230
_,	Total Hotels,	2.20070	. , , _	_	2,0.0,200
27,588	Restaurants & Leisure				27,646,085
=-,300	Household Durables	0.4% (0.2% of T	otal Investm	ents)	,= :=, ==
	Serta Simmons			,	
	Holdings LLC, Term				
970	Loan	4.250%	10/01/19	B+	979,144
813		3.500%	3/18/20	BB	816,506
					•

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	Tempur-Pedic International, Inc., New Term Loan B				
1,783	Total Household Durables	0.40/ /0.00/ /.7			1,795,650
	Household Products	0.4% (0.2% of T	Total Investm	ents)	
1,472	Spectrum Brands, Inc., Term Loan A	3.000%	9/04/17	BB	1,478,709
342	Spectrum Brands, Inc., Term Loan C	3.500%	9/04/19	BB	344,035
1,814	Total Household Products				1,822,744
1,011		6 of Total Invest	tments)		.,,.
	Alliant Holdings I LLC,		,		
	Initial Term Loan B,				
1,500	First Lien, WI/DD	TBD	TBD	B1	1,511,250
	Hub International				
	Holdings, Inc., Term				
4,493	Loan B, DD1	4.750%	10/02/20	B1	4,554,249
	Sedgwick Holdings,				
	Inc., Term Loan, First			_	
1,913	Lien	4.250%	6/12/18	B+	1,926,201
	Sedgwick Holdings,				
1 000	Inc., Term Loan,	0.0000/	10/10/10	CCC+	1 017 500
1,000	Second Lien USI Holdings	8.000%	12/12/18	CCC+	1,017,500
	Corporation, Initial				
4,715	Term Loan, DD1	4.250%	12/27/19	B1	4,750,429
13,621	Total Insurance	1.200 /0	12/27/10	<i>D</i> 1	13,759,629
. 5,62	Internet Software & Se	rvices 4.5% (2	2.8% of Total	Investments)	
	EIG Investors Corp.,	,		,	
7,691	Term Loan, DD1	5.000%	11/09/19	В	7,775,324
		Nuveen Invest	tments		
		46			

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Internet Software & Serv	rices (continued	d)		
	ION Trading Technologies S.A.R.L., Term Loan,	·			
\$ 1,500	Second Lien	8.250%	5/22/21	CCC+	\$ 1,526,250
748	Sabre Inc., Term Loan B2 Sabre Inc., Term Loan	4.500%	2/19/19	B1	751,047
2,125	C	4.000%	2/19/18	B1	2,134,866
	Sabre, Inc., Term				
3,464	Loan B San Juan Cable LLC, Term Loan, Second	5.250%	2/19/19	B1	3,494,598
2,000	Lien	10.000%	6/09/18	CCC	2,016,666
2,664	SSI Investments II, Ltd., New Term Loan	5.000%	5/26/17	Ba3	2,686,977
1,467	VFH Parent LLC, New Term Loan	5.750%	11/08/19	N/R	1,481,980
21,659	Total Internet Software & Services	of Total Invoc	atmonto)		21,867,708
	IT Services 0.8% (0.5%	or rotal inves	itments)		
1,046	CompuCom Systems, Inc., Term Loan B SunGard Data	4.250%	5/09/20	B1	1,047,087
2,481	Systems, Inc., Term Loan E Zayo Group LLC,	4.000%	3/08/20	ВВ	2,496,745
130	Term Loan B	4.000%	7/02/19	B1	131,208
3,657	Total IT Services Leisure Equipment & Pr	aduata 1 E9/	/0.00/ of Total	al Investments	3,675,040
4,029	Bombardier Recreational Products, Inc., Term Loan	4.000%	1/30/19	B+	4,060,225
2,184	Equinox Holdings, Inc., New Initial Term Loan B	4.501%	1/31/20	B1	2,206,700
1,000	Four Seasons Holdings, Inc., Term Loan, Second Lien	6.250%	12/27/20	В	1,027,500
7,213	Total Leisure Equipment & Products				7,294,425
	Machinery 0.6% (0.3%	of Total Invest	iments)		
2,746	Gardner Denver, Inc., Term Loan, DD1	4.250%	7/30/20	B1	2,746,563
	Media 17.3% (10.9% of Affinion Group Holdings, Inc., Term	i otal investm	ents)		
2,067	Loan B, DD1	6.750%	10/09/16	B1	2,054,924

	Cengage Learning Acquisitions, Inc., Tranche B, Extended				
1,737	Term Loan, (5)	7.750%	7/04/17	D	1,592,583
3,678	Clear Channel Communications, Inc., Tranche D, Term Loan	6.910%	1/30/19	CCC+	3,576,594
3,070	Clear Channel Communications,	0.91076	1/30/19	000+	3,370,334
2,646	Inc.,Term Loan E Cumulus Media, Inc.,	7.660%	7/30/19	CCC+	2,637,698
10,600	Term Loan B , DD1	4.250%	12/23/20	B+	10,724,497
2,853	Emerald Expositions Holdings, Inc., Term Loan, First Lien	5.500%	6/17/20	ВВ	2,877,086
1,962	EMI Music Publishing LLC, Term Loan B	4.250%	6/29/18	BB	1,976,247
·	Internet Brands, Inc.,				
1,985	Term Loan B McGraw-Hill Education	6.250%	3/18/19	B+	1,996,579
0.500	Holdings LLC, Term	0.0500/	10/10/10		0.504.005
2,500	Loan B McGraw-Hill Education	6.250%	12/18/19	B+	2,534,895
	Holdings LLC, Term				
2,678	Loan Media General, Inc.,	9.000%	3/22/19	B2	2,732,723
	Delayed Draw, Term				
2,000	Loan Mediacom Broadband	4.250%	7/31/20	BB	2,021,238
	LLC, Tranche G, Term				
1,975	Loan Padio One Inc. Torm	4.000%	1/20/20	BB	1,977,469
3,412	Radio One, Inc., Term Loan B, First Lien	7.500%	2/14/17	B+	3,505,339
	Springer Science & Business Media, Inc.,				
1,995	Term Loan	5.000%	8/14/20	В	2,008,093
27,727	Tribune Company, Term Loan B, DD1	4.000%	12/27/20	BB	27,746,243
	Univision Communications, Inc., Replacement Term				
8,534	Loan, First Lien UPC Broadband	4.000%	3/01/20	B+	8,593,645
	Holding BV, Term				
2,143	Loan AF	4.000%	1/31/21	BB	2,158,483
1 500	UPC Broadband Holding BV, Term	2 2500/	6/20/01	DD	1 505 157
1,500	Loan AH Weather Channel	3.250%	6/30/21	BB	1,505,157
	Corporation, Term		0 (0 5 (5 5		
750	Loan, Second Lien	7.000%	6/26/20	B3	758,438

	WMG Acquisition Corporation, Tranche				
1,496	B, Refinancing Term Loan	3.750%	7/01/20	BB	1,502,563
	Yell Group PLC, Term	4.00=0/	= 10 + 1 + 4		
3,050	Loan, (5)	4.097%	7/31/14	N/R	679,159
87,288	Total Media Multiline Retail 0.8% (0.8)	5% of Total I	nvoetmente)		85,159,653
	Hudson's Bay	J/6 Of TOtal II	ivestillerits)		
	Company, Term Loan				
4,000	B, First Lien	4.750%	11/04/20	BB	4,064,988
	Multi-Utilities 0.2% (0.19	% of Total Inv	estments)		
	ADS Waste Holdings,			_	
990	Inc., Term Loan B	4.250%	8/05/19	B+	996,883
	Oil, Gas & Consumable F	ueis 7.6% (4.8% of Total	investments)	
	Brand Energy & Infrastructure				
	Services, Inc., Initial				
1,994	Term Loan	4.750%	11/26/20	B1	2,010,916
	Crestwood Holdings				
2,721	LLC, Term Loan B	7.000%	6/19/19	В	2,797,244
	Drill Rigs Holdings,				
4.075	Inc., Tranche B1,	C 0000/	0/04/04	р.	E 000 07E
4,975	Term Loan EP Energy LLC, Term	6.000%	3/31/21	B+	5,099,375
1,100	Loan B3, Second Lien	3.500%	5/24/18	Ba3	1,105,500
	·	Nuveen Invest	ments		
		47			

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2014 (Unaudited)

	incipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Oil, Gas & Consumabl	e Fuels (continued	d)		
		Fieldwood Energy				
•	4 005	LLC, Term Loan, First	0.0750/	0/00/40	D 0	A. O. O. O. O. I. O.
\$	1,995	Lien	3.875%	9/28/18	Ba2	\$ 2,009,340
		Fieldwood Energy LLC, Term Loan,				
	3,000	Second Lien	8.375%	9/30/20	B2	3,087,858
	0,000	Frac Tech	0.07070	3/00/20	DE .	0,007,000
		International LLC,				
	982	Term Loan	8.500%	5/06/16	B2	995,816
		Harvey Gulf				
		International Marine,				
	5,489	Inc., Term Loan B	5.500%	6/18/20	B1	5,582,644
		Offshore Group				
	0.010	Investment Limited, Term Loan B	5.000%	10/25/17	В	2 220 560
	2,313	Pacific Drilling S.A.,	5.000%	10/23/17	Ь	2,330,568
	2,488	Term Loan B	4.500%	6/03/18	B+	2,518,283
	2, 100	Peabody Energy	1.00070	0,00,10	D ,	2,010,200
		Corporation, Term				
	2,494	Loan B	4.250%	9/24/20	BB+	2,515,174
		Rice Drilling LLC.,				
		Term Loan, Second				
	1,737	Lien	8.500%	10/25/18	N/R	1,773,784
		Samson Investment				
		Company, Tranche 1, Term Loan, Second				
	1,667	Lien	5.000%	9/25/18	B1	1,685,833
	1,007	Saxon Energy	0.00070	0,20,10	5,	1,000,000
		Services, Inc., Term				
	993	Loan	5.500%	2/15/19	Ba3	1,004,079
		Shelf Drilling Holdings				
	1,500	LTD., Term Loan	10.000%	10/08/18	B+	1,528,125
	1 500	Western Refining, Inc.,	4.0500/	11/10/00	DD	4 545 000
	1,500	Term Loan B Total Oil, Gas &	4.250%	11/12/20	BB	1,515,938
	36,948	Consumable Fuels				37,560,477
	00,040		.1% (0.0% of Tota	al Investmen	nts)	01,000,411
		Prestige Brands, Inc.,	1170 (01070 01 101		,	
	287	Term Loan B1	3.792%	1/31/19	BB	289,089
			% (5.0% of Total	Investments	s)	
		Auxilium				
	4 000	Pharmaceuticals, Inc.,	0.0500/	4/00/47	D 0	4 004 400
	1,926	Term Loan	6.250%	4/26/17	Ba2	1,964,138
	833		6.500%	7/31/20	В	829,037

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		-			
	BioScrip, Inc., Term Loan B				
2,102	ConvaTec, Inc., Dollar Term Loan	4.000%	12/22/16	Ba3	2,122,113
	Generic Drug Holdings, Inc., Term	/	2/12/22	5.	
1,194	Loan B Graceway	5.000%	8/16/20	B1	1,208,179
0.105	Pharmaceuticals LLC, Second Lien Term	6 0000/	E/00/10	N/D	02.750
3,125	Loan, (5) Graceway	6.928%	5/03/13	N/R	93,750
62	Pharmaceuticals LLC, Term Loan, (5)	3.069%	5/03/12	N/R	68,523
	Par Pharmaceutical Companies, Inc., Additional Term Loan				
2,263	B1	4.250%	9/30/19	B+	2,280,052
1,500	Patheon, Inc., Term Loan B, WI/DD	TBD	TBD	В	1,500,134
,,,,,,	Pharmaceutical Product Development,				,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
5,417	Inc., Term Loan B, First Lien	4.000%	12/01/18	Ba3	5,460,878
,	Pharmaceutical				, ,
4,737	Research Associates, Inc., Term Loan B	5.000%	9/23/20	B1	4,764,265
1,1 01	Quintiles		0, 20, 20		1,1 0 1,=00
2,860	Transnational Corp., Term Loan B3	3.750%	6/08/18	BB	2,871,233
·	Salix Pharmaceuticals,				
2,000	LTD., Term Loan Therakos, Inc., Term	4.250%	1/02/20	Ba1	2,027,750
1,980	Loan, First Lien	7.500%	12/27/17	В	1,990,734
	Valeant Pharmaceuticals International, Inc.,				
2 102	Tranche B, Term Loan D2	2 7509/	0/10/10	BBB	2 120 226
3,103	Valeant	3.750%	2/13/19	DDD	3,128,326
	Pharmaceuticals				
8,928	International, Inc., Term Loan E	3.750%	8/05/20	Ba1	9,022,367
42,030	Total Pharmaceuticals				39,331,479
	Real Estate Investment Capital Automotive LP,	t Trust 2.2% (1	1.4% of Total	Investments)	
	Term Loan, Second				
2,000	Lien	6.000%	4/30/20	B1	2,077,500
4,353	iStar Financial, Inc., Term Loan	4.500%	10/15/17	BB	4,380,532
4,476	Tomi Loui	3.500%	4/17/20	BB+	4,486,484

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	Stanuard Dranarty				
	Starwood Property Trust, Inc., Term Loan				
	B				
	Total Real Estate				
10,829	Investment Trust				10,944,516
_,	Real Estate Management	& Developme	ent 2.1% (1	.3% of Total	
	Capital Automotive LP,	•	•		·
	Term Loan, Tranche				
6,072	B1, DD1	4.000%	4/10/19	Ba2	6,137,098
	Realogy Corporation,				
3,970	Term Loan B	4.500%	3/05/20	BB	4,006,226
	Total Real Estate				
40.040	Management &				10 1 10 00 1
10,042	Development Road & Rail 0.6% (0.4%)	of Total Invo	otmonto)		10,143,324
	Swift Transportation	of Total Inve	siments)		
	Company, Inc., Term				
3,008	Loan B2	4.000%	12/21/17	BB	3,035,593
0,000	Semiconductors & Equip				
	Freescale		(11070 01 1010		,
	Semiconductor, Inc.,				
	Term Loan, Tranche				
2,977	B4	5.000%	2/28/20	B1	3,010,067
	Freescale				
	Semiconductor, Inc.,				
	Term Loan, Tranche	-	=	D .	2 222 474
1,995	B5	5.000%	1/15/21	B1	2,023,471
1 007	NXP Semiconductor	0.0500/	1/11/00	DD.	1 071 510
1,967	LLC, Term Loan D NXP Semiconductor	3.250%	1/11/20	BB+	1,971,512
2,913	LLC, Term Loan	4.500%	3/03/17	Ba3	2,956,769
2,910	Total Semiconductors	4.500 /6	3/03/17	Dao	2,330,703
9,852	& Equipment				9,961,819
-,	Software 9.3% (5.9% of	Total Investn	nents)		-,,,
	Attachmate		,		
	Corporation, Term				
3,853	Loan, First Lien	7.250%	11/22/17	BB	3,921,369
	Blackboard, Inc., Term				
2,274	Loan B3	4.750%	10/04/18	B+	2,300,878
		Nuveen Investr 48	ments		
		40			

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Software (continued)				
	BMC Software, Inc.,				
\$ 2,500	Initial Term Loan	5.000%	9/10/20	BB	\$ 2,507,118
	Datatel Parent Corp,	. ===.		_	
4,403	Term Loan B, DD1	4.500%	7/19/18	B+	4,454,235
4 000	Deltek, Inc., Term	40.0000/	10/10/10	000	4 005 000
1,000	Loan, Second Lien	10.000%	10/10/19	CCC+	1,025,000
	Emdeon Business				
0.070	Services LLC, Term	0.7500/	11/00/10	DD	0.006.001
2,973	Loan B2	3.750%	11/02/18	BB	2,986,921
1 075	Explorer Holdings,	6.0009/	5/02/18	B+	1 007 204
1,975	Inc., Term Loan Greeneden U.S.	6.000%	5/02/16	D+	1,987,394
	Holdings II LLC,				
1,089	Term Loan B	4.000%	2/08/20	В	1,087,626
1,000	Infor Global Solutions	4.000 /0	2/00/20	Б	1,007,020
	Intermediate				
	Holdings, Ltd., Term				
11,243	Loan B5, DD1	3.750%	6/03/20	Ba3	11,297,297
, = . •	IPC Systems, Inc.,	0 00 ,0	0,00,00		,=0. ,=0.
	Extended Term Loan,				
	Tranche B1, First				
3,380	Lien	7.750%	7/31/17	B1	3,404,908
	IPC Systems, Inc.,				
	Term Loan, Second				
4,000	Lien	5.410%	6/01/15	CCC	3,660,000
	Misys PLC, Term				
4,691	Loan B, First Lien	5.000%	12/12/18	B+	4,740,476
	RedPrairie				
	Corporation, New			_	
1,587	Term Loan, First Lien	6.000%	12/21/18	B+	1,605,203
	RedPrairie				
000	Corporation, Term	11.0500/	10/01/10	000	004 000
800	Loan, Second Lien	11.250%	12/21/19	CCC+	821,600
45,768	Total Software Specialty Retail 0.8%	(0.5% of Total	Invoctmente		45,800,025
	Collective Brands,	(0.5% 01 10tal	investinents		
1,968	Inc., Term Loan B	7.250%	10/09/19	В	1,986,645
1,500	Jo-Ann Stores, Inc.,	7.20070	10/03/13		1,500,040
2,037	Term Loan, First Lien	4.000%	3/16/18	B+	2,048,373
4,005	Total Specialty Retail				4,035,018
,	Textiles, Apparel & Lux	ury Goods 0).1% (0.1% of	Total Investm	
	Philips-Van Heusen	•	,		•
	Corporation, Term				
573	Loan B	3.250%	2/13/20	BBB	577,484
	Wireless Telecommuni	cation Service	s 2.2% (1.49	% of Total Inv	estments)
	Asurion LLC, Term				
4,522	Loan B1	4.500%	5/24/19	Ba2	4,529,135

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			•			
		Fairpoint				
		Communications,				
	3,226	Inc., Term Loan B	7.500%	2/11/19	В	3,343,899
	0,220	IPC Systems, Inc.,	7.00070	2/11/10		0,010,000
	4 075	Term Loan, Tranche	7.7500/	7/04/47	D4	4 000 040
	1,975	C, First Lien	7.750%	7/31/17	B1	1,989,812
		Presidio, Inc., New			_	
	923	Term Loan	5.750%	3/31/17	Ba3	929,956
		Total Wireless				
		Telecommunication				
	10,646	Services				10,792,802
		Total Variable Rate				, ,
		Senior Loan Interests				
\$!	589,235	(cost \$583,246,689)				586,770,479
	Shares	Description (1)				Value
	onares	COMMON STOCKS	2 E0/ /2 20/ of	Total Investm	aonto)	value
					•	
			0.6% (0.4% of T	otai investme	ents)	
		Masonite				
		International				
	52,436	Corporation, (6)				\$ 2,883,980
		Hotels, Restaurants	& Leisure 0.2°	% (0.1% of To	otal Investments	5)
		BLB Worldwide				
	42,041	Holdings Inc., (6), (7)				1,061,535
	,	Media 2.7% (1.7% d	of Total Investm	ents)		, ,
		Metro-Goldwyn-Mayer		, on to,		
	138,445	(6), (7)	,			9,760,372
	100,440	Tribune Company,				3,700,372
	44.040					2 240 204
	44,843	(6)				3,340,804
		Tribune Company,				
	36,087	(6), (8)				
		Total Media				13,101,176
		Total Common				
		Stocks (cost				
		\$12,716,644)				17,046,691
Pi	rincipal	,			Ratings	
	ount (000)	Description (1)	Coupon	Maturity	_	Value
	(500)	CONVERTIBLE BON		6 of Total Inv		
		Communications Eq				
		Nortel Networks	aipiliciit 0.070	(3.2 / 01 100	ai investinents)	
φ	EEO		1 7500/	A/1 E/1 O	NI/D	Φ E4E 07E
\$	550	Corp., (5)	1.750%	4/15/12	N/R	\$ 545,875
	4.000	Nortel Networks	6 10=c1	4/4=/	N/D	
	1,000	Corp., (5)	2.125%	4/15/14	N/R	998,750
		Total Convertible				
		Bonds (cost				
\$	1,550	\$1,307,500)				1,544,625
	,	, ,	Nuveen Inve	estments		, , ,
			49			

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2014 (Unaudited)

incipal unt (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	CORPORATE BONDS				
	Commercial Services		•		-
\$ 500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 502,500
1,224	Harland Clarke Holdings	9.500%	5/15/15	В	1,227,060
500	Tervita Corporation, 144A	8.000%	11/15/18	В	512,500
2,224	Total Commercial Services & Supplies				2,242,060
	Communications Equi	ipment 0.7% (0.	4% of Total	Investments)	
0.000	Nortel Networks	0.0000/	7/4 5 /4 4	NI/D	0.000.050
3,000	Limited, (5)	0.000%	7/15/11	N/R	3,206,250
	Diversified Consumer	Services 0.2%	(U.1% Of 10t	ai investments	5)
900	NES Rental Holdings Inc., 144A	7.875%	5/01/18	CCC+	945,000
900	Diversified Telecomm				
2,900	IntelSat Limited, 144A	7.750%	6/01/21	B	3,110,250
750	IntelSat Limited	8.125%	6/01/23	В	811,875
700	Level 3	0.12070	0/01/20		011,070
3,343	Communications Inc.	11.875%	2/01/19	В	3,844,450
-,	Total Diversified				-,- ,
	Telecommunication				
6,993	Services				7,766,575
	Health Care Equipmen	nt & Supplies 0.	7% (0.4% of	Total Investme	ents)
3,000	Kinetic Concepts	10.500%	11/01/18	В	3,450,000
	Health Care Providers	& Services 3.49	% (2.1% of T	otal Investme	nts)
	FWCT-2 Escrow				
	Corporation for				
0.000	Community Health	E 40E0/	0/04/04	DD.	0.040.750
3,000	Systems, 144A	5.125%	8/01/21	BB+	3,018,750
	FWCT-2 Escrow Corporation for				
	Community Health				
4,800	Systems, 144A	6.875%	2/01/22	В	4,920,000
2,750	HCA Inc.	8.500%	4/15/19	BB+	2,899,875
575	HCA Inc.	7.250%	9/15/20	BB+	624,594
	IASIS Healthcare	0 0 , 0	3. 1 G. — G		,
900	Capital Corporation	8.375%	5/15/19	CCC+	960,750
	Tenet Healthcare				,
3,000	Corporation, 144A	6.000%	10/01/20	BB	3,157,500
	Truven Health				
1,000	Analytics Inc.	10.625%	6/01/20	CCC+	1,132,500
	Total Health Care				
16,025	Providers & Services				16,713,969
	Household Products	0.9% (0.5% of To	otal Investm	ents)	

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3,950	Reynolds Group	9.875%	8/15/19	CCC+	4,364,750
	IT Services 0.4% (0.3%	of Total Inves	stments)		
	First Data Corporation,				
2,000	144A	7.375%	6/15/19	BB	2,135,000
	Leisure Equipment & Pro	oducts 0.9%	(0.5% of Tot	al Investments)	
	Caesars Entertainment				
	Operating Company				
4,500	Inc.	8.500%	2/15/20	В	4,252,500
1,000	Machinery 0.4% (0.3%				1,202,000
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,111,875
1,030	Xerium Technologies	8.875%	6/15/18	В	1,091,800
2,030	Total Machinery				2,203,675
	Media 5.1% (3.2% of To	otal Investmer	ıts)		
	Clear Channel				
	Communications, Inc.,		0/0//0/	000	- 400 0 - 0
5,840	144A	14.000%	2/01/21	CCC	5,430,972
3,600	Clear Channel Communications, Inc.	5.500%	12/15/16	CCC	3,240,000
3,000	Clear Channel	5.500%	12/13/16	CCC	3,240,000
6,412	Communications, Inc.	9.000%	12/15/19	CCC+	6,540,240
0,112	Clear Channel	0.00070	12, 10, 10	0001	0,010,210
7,000	Communications, Inc.	9.000%	3/01/21	CCC+	7,070,000
	Expo Event Transco				
1,200	Inc., 144A	9.000%	6/15/21	В	1,227,000
	McGraw-Hill Global				
4 000	Education Holdings,	0.7500/	1/01/01	55	4 007 500
1,000	144A	9.750%	4/01/21	BB	1,087,500
400	WMG Acquisition	11.500%	10/01/18	В	455,000
25,452	Group Total Media	11.300%	10/01/16	Ь	25,050,712
20,402	Oil, Gas & Consumable	Fuels 0.1% (0.1% of Total	Investments)	20,000,712
	Offshore Group	20.0	, o o : . o tu		
500	Investment Limited	7.125%	4/01/23	В	500,000
		Nuveen Invest	ments		
		50			

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Principal ount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
(000)		1.4% (0.9% of Total I		(-)	
	Valeant	(0.0) 0.0 10 0.0	,		
	Pharmaceuticals				
\$ 1,250	International, 144A	6.750%	8/15/18	B1	\$ 1,370,313
	Valeant				
	Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	B1	2,155,000
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	B1	1,090,000
	VPII Escrow				
2,000	Corporation, 144A	7.500%	7/15/21	B1	2,227,500
6,250	Total Pharmaceutica				6,842,813
		Equipment 0.9% (0	0.6% of Total	Investments	s)
	Advanced Micro				
2,050	Devices, Inc.	7.750%	8/01/20	В	2,039,750
	Advanced Micro				
2,500	Devices, Inc.	7.500%	8/15/22	В	2,412,500
	Total Semiconducto	rs			
4,550	& Equipment				4,452,250
		.4% of Total Investme		_	
850	Infor Us Inc.	11.500%	7/15/18	В	981,750
1,875	Infor Us Inc.	9.375%	4/01/19	В	2,109,375
2,725	Total Software				3,091,125
		0.1% (0.1% of Total In		000	
500	99 Cents Only Store		12/15/19	CCC+	565,000
		nunication Services	2.8% (1.8%	of Total Inve	estments)
	FairPoint				
750	Communications Inc	•	0/45/40	Б	000.005
750	144A	8.750%	8/15/19	В	800,625
0.750	MetroPCS Wireless	0.0500/	4/04/04	DD	0.050.500
2,750	Inc., 144A	6.250%	4/01/21	BB	2,856,562
7.050	Sprint Corporation, 144A	7 0750/	0/15/00	BB	7 700 075
7,250		7.875%	9/15/23	DD	7,739,375
2.000	Sprint Corporation, 144A	7 1050/	6/15/04	BB	2.010.000
2,000 175	T-Mobile USA Inc.	7.125% 6.731%	6/15/24 4/28/22	BB	2,010,000
1/5	I-IVIODIIE USA INC.	0.731%	4/28/22	DD	183,750