

Nuveen Floating Rate Income Opportunity Fund
Form N-CSRS
April 09, 2019

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)

Gifford R. Zimmerman

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 end: July 31

Date of reporting period: January 31, 2019

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

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information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policy making 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 STOCKHOLDERS.

Closed-End Funds

31 January 2019

Nuveen

Closed-End Funds

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

Beginning on January 1, 2021, as permitted by regulations adopted by the Securities and Exchange Commission, paper copies of the Funds' annual and semi-annual shareholder reports will no longer be sent by mail, unless you specifically request paper copies of the reports. Instead, the reports will be made available on the Funds' website (www.nuveen.com), and you will be notified by mail each time a report is posted and provided with a website link to access the report.

If you have already elected to receive shareholder reports electronically, you will not be affected by this change and you need not take any action. You may elect to receive shareholder reports and other communications from the Funds electronically anytime by contacting the financial intermediary (such as a broker-dealer or bank) through which you hold your Fund shares or, if you are a direct investor, by enrolling at www.nuveen.com/e-reports.

You may elect to receive all future shareholder reports in paper free of charge at any time by contacting your financial intermediary or, if you are a direct investor, (i) by calling 800-257-8787 and selecting option #2 or (ii) by logging into your Investor Center account at www.computershare.com/investor and clicking on Communication Preferences. Your election to receive reports in paper will apply to all funds held in your account with your financial intermediary or, if you are a direct investor, to all your directly held Nuveen Funds and any other directly held funds within the same group of related investment companies.

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Table of Contents

<u>Chairman's Letter to Shareholders</u>	4
<u>Portfolio Managers' Comments</u>	5
<u>Fund Leverage</u>	8
<u>Common Share Information</u>	10
<u>Risk Considerations</u>	13
<u>Performance Overview and Holding Summaries</u>	16
<u>Portfolios of Investments</u>	26
<u>Statement of Assets and Liabilities</u>	83
<u>Statement of Operations</u>	84
<u>Statement of Changes in Net Assets</u>	85
<u>Statement of Cash Flows</u>	88
<u>Financial Highlights</u>	90
<u>Notes to Financial Statements</u>	98
<u>Additional Fund Information</u>	116
<u>Glossary of Terms Used in this Report</u>	117
<u>Reinvest Automatically, Easily and Conveniently</u>	118

Chairman's Letter to Shareholders

Dear Shareholders,

The global economy seemed to reach a turning point in 2018. Deregulation and tax law changes, which lowered corporate and individual tax rates and encouraged companies to repatriate overseas profits, helped boost U.S. economic growth and amplify corporate earnings during 2018. However, economic growth in Europe, China and Japan slowed, with trade tensions, unpredictable politics and tightening financial conditions weighing on consumer and business spending. Corporate earnings provided more positive than negative surprises, although expectations were lower by the fourth quarter of 2018 and markets were more concerned about weaker profits in the future, leading to elevated market volatility.

Although downside risks appear to be rising, we believe the likelihood of a near-term recession remains low. Global growth is indeed slowing, but it's still positive. The U.S. economy remains strong, even in the face of late-cycle pressures. Low unemployment and firming wages should continue to support consumer spending, and the November mid-term elections resulted in change, but no major surprises. In China, the government remains committed to using fiscal stimulus to offset softening exports. Europe also remains vulnerable to trade policy as well as Brexit uncertainty, but underlying strengths in European economies, including low unemployment that drives domestic demand, remain supportive of a mild expansion. In a slower growth environment, there are opportunities for investors who seek them more selectively.

We expect volatility and challenging conditions to persist in 2019 but also think there is potential for upside. You can prepare your investment portfolio by working with your financial advisor to review your goals, timeline and risk tolerance. 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,

Terence J. Toth

Chairman of the Board

March 25, 2019

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, LLC. During the reporting period, Gunther Stein and Scott Caraher managed NSL, JFR and JRO, Gunther, Scott and Jenny Rhee managed JSD, and Gunther and Sutanto Widjaja managed JQC.

On October 1, 2018, Gunther Stein ceased serving as a portfolio manager for each of the Funds.

Here the team discusses their management strategies and the performance of the Funds for the six-month reporting period ended January 31, 2019.

What strategies were used to manage the Funds during the six-month reporting period ended January 31, 2019?

NSL seeks to achieve a high level of current income, consistent with capital preservation by investing primarily in adjustable rate U.S dollar-denominated secured senior loans. The Fund invests at least 80% of its managed assets in adjustable rate senior secured loans. Up to 20% may include U.S. dollar denominated senior loans of non-U.S. borrowers, senior loans that are not secured, other debt securities and equity securities and warrants. The Fund uses leverage.

JFR seeks to achieve a high level of current income by investing in adjustable rate secured and unsecured senior loans and other debt instruments. The Fund invests at least 80% of its managed assets in adjustable rate loans, primarily senior loans, though the loans may include unsecured senior loans and secured and unsecured subordinated loans. At least 65% the Fund's managed assets must include adjustable rate senior loans that are secured by specific collateral. The Fund uses leverage.

JRO seeks to achieve a high level of current income. The Fund invests at least 80% of its managed assets in adjustable rate loans, primarily senior loans, though the loans may include unsecured senior loans and secured and unsecured subordinated loans. At least 65% of the Fund's managed assets must include adjustable rate senior loans that are secured by specific collateral. The Fund uses leverage.

This material is not intended to be a recommendation or investment advice, does not constitute a solicitation to buy or sell securities, and is not provided in a fiduciary capacity. The information provided does not take into account the specific objectives or circumstances of any particular investor, or suggest any specific course of

action. Investment decisions should be made based on an investor's objectives and circumstances and in consultation with his or her advisors.

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.

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's (S&P), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch). This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings, while BB, B, CCC, CC, C and D are below investment grade ratings. Holdings designated N/R are not rated by these national rating agencies.

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

Portfolio Managers Comment(s)(continued)

JSD seeks to provide current income and the potential for capital appreciation. The Fund invests at least 70% of its managed assets in adjustable rate corporate debt instruments, including senior secured loans, second lien loans and other adjustable rate corporate debt instruments, at least 80% of assets, at time of purchase, in loans or securities in the issuing company's capital structure that are senior to its common equity, including but not limited to debt securities, preferred securities and up to 30% of the Fund's assets may include other types of debt instruments or short positions consisting primarily of high yield debt. The Fund maintains a portfolio with an average duration that does not exceed two years. The Fund uses leverage.

JQC's primary investment objective is high current income and its secondary objective is total return. The Fund invests at least 70% of its managed assets in adjustable rate senior secured and second lien loans, at least 80% of assets, at time of purchase, in loans or securities in the issuing company's capital structure that are senior to its common equity, including but not limited to debt securities, preferred securities and up to 30% opportunistically in other types of securities across a company's capital structure, primarily income-oriented securities such as high yield debt, convertible securities and other forms of corporate debt. The Fund uses leverage.

What were the market conditions under which the Funds generated their performance during the six-month reporting period ended January 31, 2019?

For the six-month reporting period ended January 31, 2019, the credit markets were fairly volatile. This was most pronounced during the fourth quarter of 2018. In the quarter, outflows from floating rate loan mutual funds and exchange-traded funds (ETFs) as well as open-end high yield funds caused a technically-driven performance drawdown across the levered credit market. Within loans, forced selling by these vehicles put acute downward pressure on prices.

The general risk off sentiment that caused the sell-off was sparked by, among other things, concerns over 1) increasingly negative U.S.-China trade rhetoric, 2) the strength, or lack thereof, of Chinese economic growth, and 3) the potential near term slowing of the U.S. economy. These three key factors shifted consensus views toward a more benign U.S. interest rate outlook, countering the initial premise for fear of rising U.S. interest rates.

Entering into 2019, negative investor sentiment reversed sharply. The January 2019 reversal in investor perspective and risk appetite was due to Fed Chair Jerome Powell communicating a more cautious (i.e., dovish) posture in regard to potential interest rates hikes that was more in-line with investor expectations; the appearance of positive progress in U.S.-China trade negotiations; and renewed conviction in the consensus view that the U.S. was not sliding toward recession in 2019. Due to these circumstances, capital markets broadly, including loans and high yield bonds, began to recover in price, although retail demand for loans remained muted.

How did the Funds perform during this six-month reporting period ended January 31, 2019?

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, 2019. The Fund's total returns at net asset value (NAV) are compared with the performance of a corresponding market index.

During the reporting period, four of the Funds declined by comparable amounts. JQC was an exception given its more differentiated mandate relative to the other Funds, which is covered in more detail in the section below. The Funds total returns at NAV for the reporting period are as follows: NSL -2.62%; JFR -2.47%; JRO -2.46%; JSD -2.79%;

JQC -1.41%. By comparison, the Credit Suisse Leveraged Loan Index returned 0.24%. However, the loan market underperformed the high yield bond market (as measured by the ICE BofAML U.S. High Yield Index) as it rose 1.02% over the same time period. Although it also declined meaningfully in the fourth quarter of 2018, the high yield bond market's performance was supported by relatively stronger returns in the first two months of the reporting period and in January 2019.

Despite the sell-off that occurred during the reporting period, we believed corporate defaults would and will continue to remain low (below the historical average of approximately 3%), as credit conditions remain benign and U.S. economic activity remains supportive of corporate financial results. While this is a positive fundamental backdrop for corporate credit, the recovery rally in January has led to a tempering of total return opportunities, most notably for loans, as prices of previously dislocated issues have generally moved back toward par.

What other Fund factors impacted the Funds' Performance?

The major allocation and security selection performance factors were similar in NSL, JFR, JRO, and JSD.

In addition to the above market factors negatively impacting absolute and relative performance, security selection within these four Funds was disappointing, particularly within media, banks, and software & services where the Funds had exposure to higher beta issues. Within media, the loans of Catalina Marketing Corporation, which is engaged in the print coupon business, struggled amid secular changes that threaten the company's business model (i.e., shift to online distribution versus print), while the loans and bonds of iHeartCommunications, which is undergoing a restructuring, also hurt return comparisons. The loan of Ditech, a residential mortgage servicer, that emerged from restructuring in 2018 also detracted, as did the loans of Skillsoft Corporation. Skillsoft is an educational technology company that was downgraded during the reporting period and later announced earnings that were below expectations. We continue to hold the positions. Lastly, the Funds' energy sector exposures also contributed to underperformance, as company issues within the sector came under intense pressure as oil prices declined reflecting investor fears of lower consumption/demand due to weakening global economic growth.

Somewhat offsetting negative results were positive performance in the loans and bonds of Intelsat Jackson Holdings, S.A., which operates the world's largest satellite services operation. Intelsat has benefitted from strong market positioning with regard to the rollout of 5G wireless technology. In addition, the loans of Petco Animal Supplies, Inc., which recently announced a partnership with an independent pet food manufacturer, also aided return comparisons. Lastly, the loan of Albertson's LLC were additive to performance as this higher quality loan recovered swiftly following the market sell-off in the fourth quarter 2018.

JQC has a differentiated mandate (i.e., higher quality loans and larger high yield bond exposure) relative to the other Funds. Due to these circumstances, it had a different performance result during the reporting period. While the Fund still produced a negative return during the reporting period, its larger exposure to high yield bonds aided performance, particularly within the relatively stronger Health Care sector. In terms of key issuer/issue contributors, while Catalina Marketing Corporation and iHeartCommunications detracted from JQC's absolute return, it was to a lesser degree than the other Funds. Specifically, JQC did not have exposure to the lower quality second lien loan of Catalina Marketing and had less exposure to a non-rated lower quality loan of Clear Channel Communications, which falls under the iHeartCommunications corporate structure. However, tempering JQC's relative outperformance versus the other Funds at the issuer level was a modestly higher exposure to the equity of Cengage Learning. This reorganization equity was obtained through the company's formal restructuring process. Cengage Learning offers an online learning platform for higher education professionals. The company announced disappointing quarterly results during the reporting period. Due to these circumstances, Cengage was a top five detractor in JQC while this was not the case for the other Funds. We continue to hold the Cengage position.

On the positive side, as with the other Funds, the loans and bonds of Intelsat Jackson Holdings, S.A. were additive to JQC's performance. In addition, and different from the other Funds given position sizing, the loans of Serta Simmons Holdings LLC and Centene Corporation were particularly additive. Serta Simmons recently announced a partnership with a bedding manufacturer and has been the subject of potential acquisition rumors surrounding the bankruptcy of a major distributor, while managed care operator Centene Corporation quarterly revenue and earnings increased and

exceeded investor expectations.

Fund Leverage

IMPACT OF THE FUNDS' LEVERAGE STRATEGIES ON PERFORMANCE

One important factor impacting the returns of the Funds' common shares relative to their comparative benchmarks was the Funds' use of leverage through bank borrowings, Term Preferred Shares (Term Preferred) for NSL, JFR, JRO and JSD and reverse repurchase agreements for JQC. The Funds use leverage because our research has shown that, over time, leveraging provides opportunities for additional income and total return, particularly in the recent market environment where short-term market rates are at or near historical lows, meaning that the short-term rates the Fund has been paying on its leveraging instruments in recent years have been much lower than the interest the Fund has been earning on its portfolio securities that it has bought with the proceeds of that leverage.

However, use of leverage can expose Fund common shares to additional price volatility. When a Fund uses leverage, the Fund common shares will experience a greater increase in their net asset value if the securities acquired through the use of leverage increase in value, but will also experience a correspondingly larger decline in their net asset value if the securities acquired through leverage decline in value, which will make the shares' net asset value more volatile, and total return performance more variable, over time.

In addition, common share income in levered funds will typically decrease in comparison to unlevered funds when short-term interest rates increase and increase when short-term interest rates decrease. Over the last few quarters, short-term interest rates have indeed increased from their extended lows after the 2007-09 financial crisis. This increase has reduced common share net income, and also reduced potential for long-term total returns. Nevertheless, the ability to effectively borrow at current short-term rates is still resulting in enhanced common share income, and management believes that the advantages of continuation of leverage outweigh the associated increase in risk and volatility described above.

NSL, JFR, JRO and JSD's use of leverage had a negative impact on total return performance during this reporting period, while JQC's use of leverage had a negligible impact on total return performance.

During the current fiscal period, NSL, JFR, JRO and JSD used cancellable interest rate swaps in which each Fund received payments based upon pre-determined fixed rates and paid one-month LIBOR plus a fixed spread. After a non-callable period, the swap counterparty owns the right on future monthly dates to terminate the swap at par. The purpose of the cancellable interest rate swap is to convert a fixed rate Term Preferred Share issuance to floating rate, and the cancellation dates of the swap correspond to dates on which the Funds can call the Term Preferred Share issue. Collectively, these interest rate swap contracts had a negligible impact for NSL and JSD and a positive impact on JFR's and JRO's total return performance during the period.

As of January 31, 2019, the Funds' percentages of leverage are as shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Effective Leverage*	38.42%	37.93%	37.43%	38.67%	37.02%
Regulatory Leverage*	38.42%	37.93%	37.43%	38.67%	29.57%

* Effective leverage is a Fund's effective economic leverage, and includes both regulatory leverage and the leverage effects of reverse repurchase agreements, certain derivatives 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. A Fund, however, may from time to time borrow on a typically

transient basis in connection with its day-to-day operations, primarily in connection with the need to settle portfolio trades. Such incidental borrowings are excluded from the calculation of a Fund's effective leverage ratio. Regulatory leverage is subject to asset coverage limits set forth in the Investment Company Act of 1940.

THE FUNDS LEVERAGE*Bank Borrowings*

As noted above, the Funds employ leverage through the use of bank borrowings. The Funds' bank borrowing activities are as shown in the accompanying table.

Fund	Current Reporting Period			Average Balance		Subsequent to the Close of the Reporting Period		
	August 1, 2018	Draws	Paydowns	January 31, 2019	Outstanding	Draws	Paydowns	March 27, 2019
NSL	\$ 114,000,000	\$	\$	\$ 114,000,000	\$ 114,000,000	\$	\$	\$ 114,000,000
JFR	\$ 254,300,000	\$ 10,200,000	\$	\$ 264,500,000	\$ 258,568,478	\$	\$	\$ 264,500,000
JRO	\$ 178,800,000	\$	\$	\$ 178,800,000	\$ 178,800,000	\$	\$	\$ 178,800,000
JSD	\$ 72,000,000	\$	\$	\$ 72,000,000	\$ 72,000,000	\$	\$	\$ 72,000,000
JQC	\$ 561,000,000	\$	\$ (66,000,000)	\$ 495,000,000	\$ 517,717,391	\$	\$ (40,000,000)	\$ 455,000,000

Refer to Notes to Financial Statements, Note 9 Fund Leverage, Borrowings for further details.

Reverse Repurchase Agreements

As noted previously, in addition to bank borrowings, JQC also utilized reverse repurchase agreements. The Funds' transactions in reverse repurchase agreements are as shown in the accompanying table.

Fund	Current Reporting Period			Average Balance		Subsequent to the Close of the Reporting Period		
	August 1, 2018	Purchases	Sales	January 31, 2019	Outstanding	Purchases	Sales	March 27, 2019
JQC	\$145,000,000	\$55,000,000	\$ (2,000,000)	\$198,000,000	\$187,347,826	\$	\$	\$198,000,000

Refer to Notes to Financial Statements, Note 9 Fund Leverage, Reverse Repurchase Agreements for further details.

Term Preferred Shares

As noted previously, in addition to bank borrowings, the following Funds also issued Term Preferred. The Funds' transactions in Term Preferred are as shown in the accompanying table.

Fund	Current Reporting Period			Average Balance		Subsequent to the Close of the Reporting Period		
	August 1, 2018	Issuance	Redemptions	January 31, 2019	Outstanding	Issuance	Redemptions	March 27, 2019
NSL	\$ 43,000,000	\$	\$	\$ 43,000,000	\$ 43,000,000	\$	\$	\$ 43,000,000
JFR	\$ 125,200,000	\$	\$ (10,200,000)	\$ 115,000,000	\$ 121,208,696	\$	\$	\$ 115,000,000
JRO	\$ 84,000,000	\$	\$	\$ 84,000,000	\$ 84,000,000	\$	\$	\$ 84,000,000

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JSD \$ 35,000,000 \$ \$ \$ 35,000,000 \$ 35,000,000 \$ \$ \$ 35,000,000
Refer to Notes to Financial Statements, Note 4 Fund Shares, Preferred Shares for further details on Term Preferred.

Common Share Information

NSL, JFR, JRO and JSD COMMON SHARE DISTRIBUTION INFORMATION

The following information regarding NSL s, JFR s, JRO s and JSD s distributions is current as of January 31, 2019. 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 distributions to common shareholders were as shown in the accompanying table.

Monthly Distribution (Ex-Dividend Date)	Per Common Share Amounts			
	NSL	JFR	JRO	JSD
August 2018	\$ 0.0335	\$ 0.0575	\$ 0.0580	\$ 0.1005
September	0.0355	0.0600	0.0605	0.1035
October	0.0355	0.0600	0.0605	0.1035
November	0.0355	0.0600	0.0605	0.1035
December	0.0355	0.0600	0.0605	0.1035
January 2019	0.0355	0.0600	0.0605	0.1035
Total Distributions from Net Investment Income	\$ 0.2110	\$ 0.3575	\$ 0.3605	\$ 0.6180
Current Distribution Rate*	7.42%	7.42%	7.56%	7.97%

*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.

NSL, JFR, JRO and JSD seek to pay regular monthly dividends out of its net investment income at a rate that reflects their past and projected net income performance. To permit each Fund to maintain a more stable monthly dividend, the Fund may pay dividends at a rate that may be more or less than the amount of net income actually earned by the Fund during the period. Distributions to shareholders are determined on a tax basis, which may differ from amounts recorded in the accounting records. In instances where the monthly dividend exceeds the earned net investment income, the Fund would report a negative undistributed net ordinary income. Refer to Note 6 Income Tax Information for additional information regarding the amounts of undistributed net ordinary income and undistributed net long-term capital gains and the character of the actual distributions paid by the Fund during the period.

All monthly dividends paid by NSL, JFR, JRO and JSD during the current reporting period were paid from net investment income. If a portion of the Fund s monthly distributions is sourced or comprised of elements other than net investment income, including capital gains and/or a return of capital, shareholders will be notified of those sources. For financial reporting purposes, the per share amounts of each Fund s distributions for the reporting period are presented in this report s Financial Highlights. For income tax purposes, distribution information for each Fund as of its most recent tax year end is presented in Note 6 Income Tax Information within the Notes to Financial Statements of this report.

JQC DISTRIBUTION INFORMATION

The following information regarding JQC s distributions is current as of January 31, 2019.

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Effective with JQC's January 2019 distribution, the Fund has implemented a capital return plan where a supplemental amount is expected to be included in the Fund's regular monthly distribution. Under this program, the Fund's regular monthly distribution is expected to include net investment income, return of capital and potentially capital gains for tax purposes.

The figures in the table below provide an estimate as of January 31, 2019 of the sources (for tax purposes) of the Fund's distributions. These source estimates include amounts currently estimated to be attributable to realized gains and/or returns of capital. The Fund attributes these non-income sources equally to each regular distribution throughout the fiscal year. The estimated information shown below is for the distributions paid on common shares for all prior months in the current fiscal year. These estimates should not be used for tax reporting purposes, and the distribution sources may differ for financial reporting than for tax reporting. The final determination of the tax characteristics of all distributions paid in 2019 will be made in early 2020 and reported to you on Form 1099-DIV. More details about the tax characteristics of the Fund's distributions are available on www.nuveen.com/CEFdistributions.

Data as of January 31, 2019

Net Investment Income	Current Month Estimated Percentage of Distributions			Total Distributions	Calendar YTD Estimated Per Share Amounts Net		
	Realized Gains	Return of Capital			Investment Income	Realized Gains	Return of Capital
43.1%	0.0%	56.9%		\$0.1015	\$0.0438	\$0.0000	\$0.0577

The following table provides information regarding Fund distributions and total return performance over various time periods. This information is intended to help you better understand whether Fund returns for the specified time periods were sufficient to meet Fund distributions.

Data as of January 31, 2019

Inception Date	Latest Monthly Per Share Distribution	Annualized	Cumulative