

Nuveen Build America Bond Opportunity Fund
Form N-Q
August 29, 2011

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT
COMPANY

Investment Company Act file number 811-22425

Nuveen Build America Bond Opportunity Fund
(Exact name of registrant as specified in charter)

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

Kevin J. McCarthy
Vice President and Secretary
333 West Wacker Drive, Chicago, Illinois 60606
(Name and address of agent for service)

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

Date of fiscal year end: 3/31

Date of reporting period: 6/30/11

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

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Item 1. Schedule of Investments

Portfolio of Investments (Unaudited)
 Nuveen Build America Bond Opportunity Fund (NBD)
 June 30, 2011

Principal Amount	Description (1)	Optional Call Provisions	(2) Ratings (3)	Value
	California – 13.6% (12.9% of Total Investments)			
\$ 1,030	Bay Area Toll Authority, California, Revenue Bonds, San Francisco Bay Area Toll Bridge, Subordinate Lien, Build America Federally Taxable Bond Series 2010S-1, 7.043%, 4/01/50	No Opt. Call	A+	\$ 1,130,693
1,500	California State Public Works Board, Lease Revenue Bonds, Various Capital Projects, Build America Taxable Bond Series 2009G-2, 8.361%, 10/01/34	No Opt. Call	A2	1,613,415
2,000	Hayward Unified School District, Alameda County, California, General Obligation Bonds, Build America Taxable Bonds, Series 2010B, 7.350%, 8/01/43 – AGM Insured	8/20 at 100.00	AA+	2,082,280
2,000	Los Angeles Community College District, Los Angeles County, California, General Obligation Bonds, Tender Option Bond Trust TN027, 30.566%, 8/01/49 (IF), (4)	No Opt. Call	AA	3,596,800
1,000	Los Angeles County Public Works Financing Authority, California, Lease Revenue Bonds, Multiple Capital Projects I, Build America Taxable Bond Series 2010B, 7.618%, 8/01/40	No Opt. Call	A+	1,086,830
2,000	Los Angeles Department of Water and Power, California, Water System Revenue Bonds, Tender Option Bond Trust T0003, 30.235%, 7/01/42 (IF), (4)	No Opt. Call	AA+	2,777,000
1,000	Oakland Redevelopment Agency, California, Subordinated Housing Set Aside Revenue Bonds, Federally Taxable Series 2011A-T, 7.500%, 9/01/19	No Opt. Call	A	1,045,730
1,500	San Diego County Regional Transportation Commission, California, Sales Tax Revenue Bonds, Build America Taxable Bonds Series 2010A, 5.911%, 4/01/48	No Opt. Call	AAA	1,562,115
2,000	San Francisco City and County, California, Certificates of Participation, 525 Golden Gate Avenue, San Francisco Public Utilities Commission Office Project, Tender Option Bond Trust B001, 29.317%, 11/01/41 (IF)	No Opt. Call	AA–	1,562,100
315	Stanton Redevelopment Agency, California, Consolidated Project Tax Allocation Bonds, Series 2011A, 7.000%, 12/01/19	No Opt. Call	A–	314,087
3,000	The Regents of the University of California, Medical Center Pooled Revenue Bonds, Build	No Opt. Call	Aa2	3,067,020

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	America Taxable Bonds, Series 2010H, 6.548%, 5/15/48			
17,345	Total California			19,838,070
	Colorado – 4.4% (4.2% of Total Investments)			
4,000	Colorado State Bridge Enterprise Revenue Bonds, Federally Taxable Build America Series 2010A, 6.078%, 12/01/40	No Opt. Call	AA	4,334,960
2,000	Regional Transportation District, Colorado, Sales Tax Revenue Bonds, FasTracks Project, Build America Series 2010B, 5.844%, 11/01/50	No Opt. Call	AA+	2,133,780
6,000	Total Colorado			6,468,740
	Connecticut – 1.1% (1.1% of Total Investments)			
1,500	Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue Bonds, Harbor Point Project, Federally Taxable – Issuer Subsidy – Recovery Zone Economic Development Bond Series 2010B, 12.500%, 4/01/39	4/20 at 100.00	N/R	1,621,170
800	District of Columbia – 2.8% (2.6% of Total Investments) District of Columbia, Income Tax Secured Revenue Bonds, Build America Taxable Bonds, Series 2009E, 5.591%, 12/01/34	No Opt. Call	AAA	837,592
3,000	District of Columbia, Income Tax Secured Revenue Bonds, Build America Taxable Bonds, Series 2010F, 5.582%, 12/01/35, (4)	No Opt. Call	AAA	3,183,120
3,800	Total District of Columbia			4,020,712
	Georgia – 3.3% (3.1% of Total Investments)			
2,000	Georgia Municipal Electric Authority, Plant Vogtle Units 3 & 4 Project J Bonds, Taxable Build America Bonds Series 2010A, 6.637%, 4/01/57	No Opt. Call	A+	1,968,120
3,000	Georgia Municipal Electric Authority, Plant Vogtle Units 3 & 4 Project P Bonds, Refunding Taxable Build America Bonds Series 2010A, 7.055%, 4/01/57	No Opt. Call	A–	2,851,980
5,000	Total Georgia			4,820,100
	Illinois – 14.2% (13.5% of Total Investments)			
3,375	Chicago Transit Authority, Illinois, Sales Tax Receipts Revenue Bonds, Federally Taxable Build America Bonds, Series 2010B, 6.200%, 12/01/40	No Opt. Call	AA	3,409,560
5,050	Chicago, Illinois, Wastewater Transmission Revenue Bonds, Build America Taxable Bond Series 2010B, 6.900%, 1/01/40	No Opt. Call	Aa3	5,541,769
500	Cook County, Illinois, General Obligation Bonds, Build America Taxable Bonds, Series 2010D, 6.229%, 11/15/34	No Opt. Call	AA	518,090
500	Illinois Finance Authority, Revenue Bonds, Illinois Institute of Technology, Refunding Series 2006A, 6.100%, 4/01/15	4/15 at 100.00	Baa3	454,735
2,000	Illinois State, General Obligation Bonds, Build America Taxable Bonds, Series 2010-5, 7.350%, 7/01/35	No Opt. Call	A+	2,146,620
3,500	Illinois Toll Highway Authority, Toll Highway Revenue Bonds, Build America Taxable Bonds, Senior Lien Series 2009A, 6.184%, 1/01/34	No Opt. Call	AA–	3,640,770

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2,500	Northern Illinois Municipal Power Agency, Power Project Revenue Bonds, Prairie State Project, Build America Taxable Bond Series 2010A, 7.820%, 1/01/40	No Opt. Call	A2	2,824,075
2,000	The Board of Trustee of Northern Illinois University, Auxiliary Facilities System Revenue Bonds Federally Taxable Build America Series 2010, 7.947%, 4/01/35 – AGM Insured	4/20 at 100.00	Aa3	2,243,640
19,425	Total Illinois			20,779,259
	Indiana – 1.8% (1.7% of Total Investments)			
2,500	Indianapolis Local Public Improvement Bond Bank, Indiana, Build America Taxable Bonds, Series 2010B-2, 6.116%, 1/15/40	No Opt. Call	AA+	2,671,475
	Kentucky – 2.2% (2.1% of Total Investments)			
3,000	Louisville and Jefferson County Metropolitan Sewer District, Kentucky, Sewer and Drainage System Revenue Bonds, Build America Taxable Bonds Series 2010A, 6.250%, 5/15/43	No Opt. Call	AA–	3,145,380
	Massachusetts – 1.9% (1.8% of Total Investments)			
2,000	Massachusetts, Transporation Fund Revenue Bonds, Accelerated Bridge Program, Tender Option Bond Trust T0004, 25.530%, 6/01/40 (IF), (4)	No Opt. Call	AA+	2,789,300
	Michigan – 5.2% (4.9% of Total Investments)			
3,000	Detroit City School District, Wayne County, Michigan, General Obligation Bonds, Build America Taxable Bond Series 2010B, 6.845%, 5/01/40	5/20 at 100.00	Aa2	2,917,020
1,000	Grand Rapids, Michigan, Sanitary Sewer System Revenue Bonds, Build America Taxable Bond Series 2010A, 6.720%, 1/01/41	No Opt. Call	AA+	1,042,200
1,970	Michigan Tobacco Settlement Finance Authority, Tobacco Settlement Asset-Backed Revenue Bonds, Taxable Turbo Series 2006A, 7.309%, 6/01/34	6/22 at 100.00	Baa3	1,464,419
2,000	Wayne County Building Authority, Michigan, General Obligation Bonds, Jail Facilities, Federally Taxable Recovery Zone Economic Development Series 2010, 10.000%, 12/01/40	12/20 at 100.00	A3	2,152,580
7,970	Total Michigan			7,576,219
	Minnesota – 1.8% (1.7% of Total Investments)			
2,500	Western Minnesota Municipal Power Agency, Power Supply Revenue Bonds, Build America Taxable Bond Series 2010C, 6.770%, 1/01/46	No Opt. Call	A1	2,654,275
	Mississippi – 1.7% (1.6% of Total Investments)			
2,500	Mississippi State, General Obligation Bonds, Build America Taxable Bond Series 2010F, 5.245%, 11/01/34	No Opt. Call	AA	2,514,925
	Missouri – 2.8% (2.7% of Total Investments)			
1,150	Curators of the University of Missouri, System Facilities Revenue Bonds, Build America Taxable Bonds, Series 2010, 5.792%, 11/01/41	No Opt. Call	AA+	1,256,973
2,500	Missouri Joint Municipal Electric Utility Commission, Prairie State Power Project Revenue	No Opt. Call	A3	2,845,500

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	Bond, Federally Taxable Build America Bonds – Direct Pay, Series 2010A, 7.897%, 1/01/42			
3,650	Total Missouri			4,102,473
	Nevada – 2.6% (2.5% of Total Investments)			
1,950	Clark County, Nevada, Airport Revenue Bonds, Senior Lien Series 2009B, 6.881%, 7/01/42	7/19 at 100.00	Aa2	2,005,575
500	Clark County, Nevada, Airport System Revenue, Taxable Direct Payment Build America Bonds, Senior Series 2010C, 6.820%, 7/01/45	No Opt. Call	Aa2	550,595
1,000	Washoe County, Nevada, Highway Revenue, Motor Vehicle Fuel Tax Bonds, Federally Taxable Direct Pay Build America Bonds, Series 2010E, 7.969%, 2/01/40	No Opt. Call	A+	1,223,250
3,450	Total Nevada			3,779,420
	New Jersey – 5.5% (5.3% of Total Investments)			
3,000	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Build America Bonds Issuer Subsidy Program, Series 2010C, 5.754%, 12/15/28	No Opt. Call	A+	3,027,600
2,500	New Jersey Turnpike Authority, Revenue Bonds, Build America Taxable Bonds, Series 2010A, 7.102%, 1/01/41	No Opt. Call	A+	2,929,500
2,050	Rutgers State University, New Jersey, Revenue Bonds, Build America Taxable Bond Series 2010H, 5.665%, 5/01/40	No Opt. Call	AA	2,153,525
7,550	Total New Jersey			8,110,625
	New York – 11.1% (10.5% of Total Investments)			
2,000	Dormitory Authority of the State of New York, State Personal Income Tax Revenue Bonds, Tender Option Bond Trust B004, 24.763%, 3/15/40 (IF)	No Opt. Call	AAA	2,318,900
2,000	Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Federally Taxable Issuer Subsidy Build America Bonds, Series 2010A, 6.668%, 11/15/39	No Opt. Call	A	2,175,100
3,000	New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Second Generation Resolution, Build America Taxable Bonds, Fiscal 2011 Series 2010AA, 5.440%, 6/15/43	No Opt. Call	AA+	3,004,440
2,000	New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Second Generation Resolution, Taxable Tender Option Bonds Trust T30001-2, 26.448%, 6/15/44 (IF)	No Opt. Call	AA+	2,770,600
2,955	New York City Transitional Finance Authority, New York, Building Aid Revenue Bonds, Build America Taxable Bond Fiscal 2011 Series 2010S-1B, 6.828%, 7/15/40	No Opt. Call	AA–	3,236,080
2,500	New York City, New York, General Obligation Bonds, Federally Taxable Build America Bonds, Series 2010-F1, 6.646%, 12/01/31	12/20 at 100.00	AA	2,704,475
14,455	Total New York			16,209,595
	North Carolina – 1.0% (1.0% of Total Investments)			

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1,400	North Carolina Turnpike Authority, Triangle Expressway System State Annual Appropriation Revenue Bonds, Federally Taxable Issuer Subsidy Build America Bonds, Series 2009B, 6.700%, 1/01/39 Ohio – 4.0% (3.8% of Total Investments)	1/19 at 100.00	AA	1,465,380
2,500	American Municipal Power Inc., Ohio, Meldahl Hydroelectric Projects Revenue Bonds, Federally Taxable Build America Bonds, Series 2010B, 7.499%, 2/15/50	No Opt. Call	A	2,835,400
3,000	Northeast Ohio Regional Sewer District, Wastewater Improvement Revenue Bonds, Build America Taxable Bonds, Series 2010, 6.038%, 11/15/40	11/20 at 100.00	AA+	3,009,960
5,500	Total Ohio Pennsylvania – 4.1% (3.9% of Total Investments)			5,845,360
1,000	Kiski Area School District, Westmoreland County, Pennsylvania, General Obligation Bonds, Build America Taxable Bond Series 2010, 6.626%, 9/01/35 – AGM Insured	9/20 at 100.00	Aa3	1,039,980
2,500	Pennsylvania State, General Obligation Bonds, Build America Taxable Bonds, Third Series 2010B, 5.850%, 7/15/30	7/20 at 100.00	Aa1	2,556,425
2,500	Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Build America Taxable Bonds, Series 2010B, 5.511%, 12/01/45	No Opt. Call	Aa3	2,403,500
6,000	Total Pennsylvania South Carolina – 7.0% (6.7% of Total Investments)			5,999,905
205	South Carolina Public Service Authority, Electric System Revenue Bonds, Santee Cooper, Federally Taxable Build America Bond Trust T30002, 29.630%, 1/01/50 (IF)	No Opt. Call	Aa2	312,912
8,985	South Carolina Public Service Authority, Electric System Revenue Bonds, Santee Cooper, Series 2010A, 6.454%, 1/01/50 (UB)	No Opt. Call	AA–	9,930,941
9,190	Total South Carolina Tennessee – 2.1% (2.0% of Total Investments)			10,243,853
3,000	Metropolitan Government Nashville & Davidson County Convention Center Authority, Tennessee, Tourism Tax Revenue Bonds, Build America Taxable Bonds, Subordinate Lien Series 2010B, 6.731%, 7/01/43	No Opt. Call	Aa2	3,138,270
1,810	Texas – 7.8% (7.4% of Total Investments) Board of Regents, University of Texas System, Financing System Revenue Bonds, Build America Taxable Bonds, Series 2009B, 6.276%, 8/15/41	8/19 at 100.00	AAA	1,914,256
2,705	Dallas Area Rapid Transit, Texas, Senior Lien Sales Tax Revenue Bonds, Build America Taxable Bonds, Series 2009B, 5.999%, 12/01/44	No Opt. Call	AA+	2,985,833
2,000	Dallas Convention Center Hotel Development Corporation, Texas, Hotel Revenue Bonds, Build America Taxable Bonds, Series 09B, 7.088%, 1/01/42	No Opt. Call	A+	2,090,120
2,500	Dallas Independent School District, Dallas County, Texas, General Obligation Bonds, School	2/21 at 100.00	AAA	2,734,100

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	Building, Build America Taxable Bond Series 2010C, 6.450%, 2/15/35, (4)			
	North Texas Tollway Authority, System Revenue Bonds, 2/20 at	2/20 at		
1,500	Subordinate Lien Taxable Revenue Bonds, 100.00	100.00	Baa3	1,622,100
	Federally Taxable Build America Bonds, Series 2010-B2, 8.910%, 2/01/30			
10,515	Total Texas			11,346,409
	Virginia – 1.4% (1.3% of Total Investments)			
	Tobacco Settlement Financing Corporation of Virginia, Tobacco 6/12 at	6/12 at		
3,000	Settlement Asset Backed Bonds, 100.00	100.00	Baa3	2,017,829
	Refunding Senior Lien Series 2007A1, 6.706%, 6/01/46			
	Washington – 1.7% (1.7% of Total Investments)			
	Washington State Convention Center Public Facilities District, No Opt.	No Opt.		
1,000	Lodging Tax Revenue Bonds, Call	Call	Aa3	1,056,610
	Build America Taxable Bond Series 2010B, 6.790%, 7/01/40			
	Washington State Economic Development Finance Authority, No Opt.	No Opt.		
1,500	Biomedical Research Properties Lease Call	Call	AA+	1,490,310
	Revenue Bonds, BuilAmerica Series 2010, 6.516%, 7/01/42			
2,500	Total Washington			2,546,920
\$ 143,750	Total Investments (cost \$142,100,308) – 105.1%			153,705,664
	Floating Rate Obligations – (4.9)%			(7,190,000)
	Other Assets Less Liabilities – (0.2)% (5)			(322,518)
				\$
	Net Assets – 100%			146,193,146

Investments in Derivatives

Forward Swaps outstanding at June

30, 2011:

Counterparty	Notional Pay/Receive Amount	Fund Floating Rate	Index (Annualized)	Fixed Rate	Fixed Rate Payment Frequency	Effective Date (6)	Termination Date (Depreciation)	Unrealized Appreciation
Barclays Bank PLC	\$11,200,000	Receive	USD-LIBOR 1-Month	2.240%	Monthly	12/17/10	12/17/15	\$ (246,590)
Morgan Stanley	11,200,000	Receive	USD-LIBOR 1-Month	0.496	Monthly	12/17/10	12/17/11	(12,665)
Morgan Stanley	11,200,000	Receive	USD-LIBOR 1-Month	1.295	Monthly	12/17/10	12/17/13	(130,544)
Morgan Stanley	20,000,000	Receive	USD-LIBOR 3-Month	4.334	Semi-Annually	1/12/12	1/12/40	(532,851)
Morgan Stanley	12,000,000	Receive	USD-LIBOR 3-Month	4.435	Semi-Annually	2/24/12	2/24/40	(466,584)
Morgan Stanley	17,000,000	Receive	USD-LIBOR 3-Month	4.600	Semi-Annually	1/27/12	1/27/40	(1,186,236)
								\$(2,575,470)

Fair Value Measurements

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Fair value is defined as the price that the Fund would receive upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The three-tier hierarchy of inputs is summarized in the three broad levels listed below:

Level 1 – Quoted prices in active markets for identical securities.

Level 2 – Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 – Significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risk associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of June 30, 2011:

	Level 1	Level 2	Level 3	Total
Investments:				
Municipal Bonds	\$—	\$ 153,705,664	\$—	\$ 153,705,664
Derivatives:				
Forward Swaps*	—	(2,575,470)	—	(2,575,470)
Total	\$—	\$ 151,130,194	\$—	\$ 151,130,194

* Represents net unrealized appreciation (depreciation) as reported in the Fund's Portfolio of Investments.

During the period ended June 30, 2011, the Fund recognized no significant transfers to or from Level 1, Level 2 or Level 3.

Derivative Instruments and Hedging Activities

The Fund records derivative instruments at fair value, with changes in fair value recognized on the Statement of Operations, when applicable. Even though the Fund's investments in derivatives may represent economic hedges, they are not considered to be hedge transactions for financial reporting purposes.

The table below presents the fair value of all derivative instruments held by the Fund as of June 30, 2011, the location of these instruments on the Statement of Assets and Liabilities, and the primary underlying risk exposure.

Underlying Risk Exposure	Derivative Instrument	Location on the Statements of Assets Liabilities		Value
		Asset Derivatives	Liability Derivatives	
Interest Rate Swaps		Location Unrealized appreciation on swaps*	Location Unrealized depreciation on swaps*	Value \$2,575,470
		\$—		

* Represents cumulative appreciation (depreciation) of swap contracts as reported in the Portfolio of Investments.

Some swap contracts require a counterparty to pay or receive a premium, which is disclosed on the Statement of Assets and Liabilities but is not reflected in the cumulative appreciation (depreciation) presented above.

Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to timing differences in recognizing certain gains and losses on investment transactions and the treatment of investments in inverse floating rate securities reflected as financing transactions, if any. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

At June 30, 2011, the cost of investments (excluding investments in derivatives) was \$134,916,745.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) at June 30, 2011, were as follows:

Gross unrealized:	
Appreciation	\$11,978,116
Depreciation	(380,250)
Net unrealized appreciation (depreciation) of investments	\$11,597,866

- (1) All percentages shown in the Portfolio of Investments are based on net assets unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investor 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) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in derivatives and/or inverse floating rate transactions.
- (5) Other Assets Less Liabilities includes Value and/or Net Unrealized Appreciation (Depreciation) of derivative instruments as listed within investments in Derivatives.
- (6) Effective date represents the date on which both the Fund and Counterparty commence interest payment accruals on each forward swap contract.
- N/R Not rated.
- (IF) Inverse floating rate investment.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.
- USD-LIBOR United States Dollar-London Inter-Bank Offered Rate.

Item 2. Controls and Procedures.

- a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).

- b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d)) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: See EX-99 CERT attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen Build America Bond Opportunity Fund

By (Signature and Title) /s/ Kevin J. McCarthy
Kevin J. McCarthy
Vice President and Secretary

Date August 29, 2011

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title) /s/ Gifford R. Zimmerman
Gifford R. Zimmerman
Chief Administrative Officer (principal executive officer)

Date August 29, 2011

By (Signature and Title) /s/ Stephen D. Foy
Stephen D. Foy
Vice President and Controller (principal financial officer)

Date August 29, 2011