

Nuveen Short Duration Credit Opportunities Fund
Form N-CSRS
April 07, 2017

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 811-22518
Nuveen Short Duration Credit Opportunities 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, 2017

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

Nuveen
Closed-End Funds

Semi-Annual Report January 31, 2017

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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If you receive your Nuveen Fund dividends and statements directly from Nuveen.

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**Chairman's Letter
to Shareholders**

Dear Shareholders,

The past year saw a striking shift in the markets' tone. The start of 2016 was beset by China's economic woes, growing recession fears in the U.S. and oil prices sinking to lows not seen in more than a decade. World stock markets dropped, while bonds and other safe-haven assets rallied. But, by the end of the year, optimism had taken root. Economic outlooks were more upbeat, commodity prices stabilized, equity markets rebounded and bonds retreated. Despite the initial market shocks of the Brexit referendum in the U.K. and Donald Trump's win in the U.S. presidential election, and the uncertainties posed by the implications of these votes, sentiment continued to swing toward the positive as 2016 ended.

In between the year's turbulent start and exuberant end, markets were soothed by improving economic data out of China, as the government's stimulus measures appeared to be working, and a recovery in the energy and commodity-related sectors. The U.S. Federal Reserve backed off its more aggressive projections from the beginning of the year, only raising the fed funds rate once during the year, in December. The central banks in Europe and Japan maintained their accommodative stances.

Will 2017 be the year of accelerating global growth and rising inflation that the markets are expecting? President Trump's business-friendly, pro-growth agenda has been well received by the markets, despite the administration's initial focus on trade and immigration policy. However, when a substantive fiscal policy does emerge, the potential for legislative approval is not assured. Outside the U.S., political dynamics in Europe are also in flux this year, with Brexit negotiations ongoing and elections in Germany and France, and possibly a snap election in Italy.

Given the slate of policy unknowns and the range of possible outcomes, we believe volatility will remain a fixture this year. In this environment, Nuveen remains committed to both managing downside risks and seeking upside potential. If you're concerned about how resilient your investment portfolio might be, we encourage you to talk to your financial advisor. 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 Board
March 28, 2017

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. Gunther Stein, who serves as the firm's Chief Investment Officer and Chief Executive 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, 2017.

What strategies were used to manage the Funds during the six-month reporting period ended January 31, 2017?

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 to below investment grade.

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

JQC invests at least 70% of its assets in senior secured and second lien loans, and up to 30% of its assets opportunistically over the credit cycle in other types of securities across a company's capital structure. These other securities primarily include income-oriented securities such as high yield corporate and convertible bonds as well as common stocks.

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. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

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

Portfolio Managers Comments (continued)

The Fund maintained exposure to senior loans during the reporting period, while tactically allocating between high yield corporate bonds, equity securities and convertible bonds. Exposure consisted of mainly U.S. issuers, and was focused on companies that, in general, had high levels of tangible assets, predictable revenue streams, significant market share within their respective industries and positive free cash flow.

How did the Funds perform during this six-month reporting period ended January 31, 2017?

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, 2017. Each Fund's total returns at net asset value (NAV) are compared with the performance of a corresponding market index. For the six-month reporting period ended January 31, 2017, NSL, JFR, JRO, JSD and JQC outperformed the Credit Suisse Leveraged Loan Index.

During the reporting period, the loan market was boosted by increased demand as the reality of rising rates was more evident. While technicals were certainly supportive to the asset class late in the reporting period, the outlook for loans remains constructive with default rates anticipated to remain benign and fundamentals continuing to be supportive. The broad leveraged loan market, as represented by the Credit Suisse Leveraged Loan Index, produced returns of 4.51% for the six-month reporting period.

Across all five Funds, our top and bottom performing individual security positions and industry groups were relatively similar. As a result, for NSL, JFR, JRO, JSD and JQC, most sectors contributed positively to absolute performance, with the largest exception being the consumer staples sector in JSD. The information technology, consumer discretionary and energy sectors contributed the most to absolute performance.

Several positions contributed to performance including the Funds' position in the bonds of telecommunication services holdings Sprint Capital Corporation. These high yield bonds performed well during the reporting period as investors' aversion to riskier assets abated. Also positively contributing was our position in the consumer discretionary sector holding for Clear Channel Communication Inc. The bonds of the media company traded up as risk assets continued their rally and the company continued to post strong numbers. In addition, the company has continued to improve earnings and extend near term maturities late in the reporting period, which was well received by the market. Lastly, our exposure in the energy sector positively impacted performance as oil prices appreciated and the sector's overall outlook improved, including the bonds of Drill Riggs Holdings Inc.

Several individual positions detracted from performance, including health care sector holding Millennium Health LLC. The health care sector has been hurt by political headwinds, including the potential dismantling of the Affordable Care Act coupled with public reaction to drug pricing. Specifically, the loans of Millennium weighed on performance for the reporting period after the company experienced continued earnings weakness after emerging from bankruptcy. Also contributing to weak performance for the holding was the technical effect of a few large holders liquidating their positions late in the reporting period. Also detracting from performance were the loans of consumer discretionary holding Gymboree Corporation. The loans of the retail company weighed on returns as poor execution by management led to weakened earnings results announced during the reporting period. With the exception of JQC, all the other Funds held the loans of Gymboree. JQC did not hold the loans of Gymboree. In addition, the loans of consumer discretionary sector holding Yell Group PLC detracted from performance in JFR, JRO and NSL. The multi-national directories and internet services company declined during the reporting period. For JQC and JSD, the loans of consumer discretionary holding, Cengage Learning Acquisitions, Inc. also detracted from performance. The loans of the publishing and broadcasting company hurt performance, as the firm took leverage up earlier in the year,

and then posted weaker than expected numbers which was not well received by the market.

In addition, the use of regulatory leverage was a factor affecting the performance of these Funds. Leverage is discussed in more detail later in the Fund Leverage section of this report.

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JSD and JQC invested in credit default swaps. JSD invested in single name credit default swaps, while JQC invested in high yield index credit default swaps. These contracts had a positive effect on performance for JQC and a negligible effect on performance for JSD during the reporting period.

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 (bps) 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 long as LIBOR is less than or equal to 100bp). As a result, as LIBOR rises from current levels, the yield on a senior loan with a LIBOR floor will not rise in lockstep until after the reference LIBOR rate exceeds the LIBOR floor. Although many loans have LIBOR floors (the asset class is one of the few that will float when interest rates begin to rise), we believe the senior loan asset class provides fixed income oriented investors with a potential safeguard from a secular rise in interest rates.

Fund

Leverage

IMPACT OF THE FUNDS' LEVERAGE STRATEGIES 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, Variable Rate Term Preferred (VRTP) Shares for NSL, JFR and JRO, 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 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.

NSL, JFR, JRO and JSD used interest rate swap contracts to partially hedge the interest cost of leverage, which as mentioned previously, is through bank borrowings and preferred shares. Collectively, these interest rate swap contracts contributed to overall Fund performance during the period.

As of January 31, 2017, the Funds' percentages of leverage are shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Effective Leverage*	35.26%	34.93%	34.87%	35.02%	35.65%
Regulatory Leverage*	35.26%	34.93%	34.87%	35.02%	30.57%

*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. 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 Outstanding	Subsequent to the Close of the Reporting Period		
	August 1, 2016	Draws	Paydowns		January 31, 2017	Draws	Paydowns
NSL	\$ 101,000,000	\$ 18,000,000	\$ (15,000,000)	\$ 104,000,000	\$ 105,451,087	\$ 10,000,000	\$ 114,000,000

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JFR	\$ 240,800,000	\$ 73,100,000	\$ (55,000,000)	\$ 258,900,000	\$ 268,972,826	\$ 30,000,000	\$ 288,900,000
JRO	\$ 166,800,000	\$ 58,600,000	\$ (46,600,000)	\$ 178,800,000	\$ 186,757,609	\$ 16,200,000	\$ 195,000,000
JSD	\$ 64,000,000	\$	\$	\$ 64,000,000	\$ 64,000,000	\$ 8,000,000	\$ 72,000,000
JQC	\$ 561,000,000	\$	\$	\$ 561,000,000	\$ 561,000,000	\$	\$ 561,000,000

Refer to Notes to Financial Statements, Note 9 Borrowing Arrangements for further details.

Reverse Repurchase Agreements

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

Current Reporting Period				Subsequent to the Close of the Reporting Period			
		Average Balance					
August 1, 2016	Purchases	Sales	January 31, 2017	Outstanding	Purchases	Sales	March 29, 2017
\$145,000,000	\$	\$	\$145,000,000	\$145,000,000	\$	\$	\$145,000,000

Refer to Notes to Financial Statements, Note 9 Borrowing Arrangements, Reverse Repurchase Agreements for further details.

Variable Rate Term Preferred Shares

As noted above, in addition to bank borrowings, NSL, JFR and JRO also issued VRTP Shares. The Funds' transactions in VRTP Shares are as shown in the accompanying table.

Fund	Current Reporting Period				Subsequent to the Close of the Reporting Period			
	August 1, 2016	Issuance	Redemptions	January 31, 2017	Average Balance Outstanding	Issuance	Redemptions	March 29, 2017
NSL	\$ 45,000,000	\$	\$ (45,000,000)	\$	\$ 45,000,000*	\$	\$	\$
JFR	\$ 108,000,000	\$	\$ (108,000,000)	\$	\$ 102,090,141**	\$	\$	\$
JRO	\$ 75,000,000	\$	\$ (75,000,000)	\$	\$ 68,380,000***	\$	\$	\$

* For the period August 1, 2016 through November 22, 2016.

** For the period August 1, 2016 through December 20, 2016.

*** For the period August 1, 2016 through December 28, 2016.

During the current reporting period, NSL, JFR and JRO redeemed all of its outstanding VRTP Shares, respectively.

Refer to Notes to Financial Statements, Note 4 Fund Shares, Preferred Shares for further details on VRTP Shares.

Term Preferred Shares

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

Fund	Current Reporting Period				Subsequent to the Close of the Reporting Period			
	August 1, 2016	Issuance	Redemptions	January 31, 2017	Average Balance Outstanding	Issuance	Redemptions	March 29, 2017

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NSL	\$	\$ 43,000,000	\$	\$ 43,000,000	\$ 43,000,000*	\$	\$	\$ 43,000,000
JFR	\$	\$ 90,200,000	\$	\$ 90,200,000	\$ 59,557,143**	\$	\$	\$ 90,200,000
JRO	\$	\$ 63,000,000	\$	\$ 63,000,000	\$ 40,071,429**	\$	\$	\$ 63,000,000
JSD	\$ 35,000,000	\$	\$	\$ 35,000,000	\$ 35,000,000	\$	\$	\$ 35,000,000

* For the period October 31, 2016 (first issuance of shares) through January 31, 2017.

**For the period November 23, 2016 (first issuance of shares) through January 31, 2017.

During the current reporting period, NSL, JFR and JRO each refinanced a portion of their VRTP Shares with the issuance of Term Preferred.

Refer to Notes to Financial Statements, Note 4 Fund Shares, Preferred Shares for further details on Term Preferred.

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Common Share**Information****COMMON SHARE DISTRIBUTION INFORMATION**

The following information regarding the Funds' distributions is current as of January 31, 2017. 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	JQC
August 2016	\$ 0.0360	\$ 0.0615	\$ 0.0645	\$ 0.0970	\$ 0.0515
September	0.0375	0.0640	0.0670	0.1000	0.0515
October	0.0375	0.0640	0.0670	0.1000	0.0515
November	0.0375	0.0640	0.0670	0.1000	0.0515
December	0.0395	0.0675	0.0705	0.1060	0.0525
January 2017	0.0395	0.0675	0.0705	0.1060	0.0525
Total Distributions from Net Investment Income	\$ 0.2275	\$ 0.3885	\$ 0.4065	\$ 0.6090	\$ 0.3110

Current Distribution Rate*	6.84%	6.72%	6.96%	7.01%	7.13%
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*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.

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

As of January 31, 2017, the Funds had positive UNII balances, based upon our best estimate, for tax purposes. NSL had a positive UNII balance while JFR, JRO, JSD and JQC had negative UNII balances for financial reporting purposes.

All monthly dividends paid by each Fund during the current reporting period were paid from net investment income. If a portion of the Fund's monthly distributions was sourced from or comprised of elements other than net investment income, including capital gains and/or a return of capital, shareholders would have received a notice to that effect. For financial reporting purposes, the composition and per share amounts of each Fund's dividends for the reporting period are presented in this report's Statement of Changes in Net Assets and Financial Highlights, respectively. For income

tax purposes, distribution information for each Fund as of its most recent tax year end is presented in Note 6 Income Tax Information within the Notes to Financial Statements of this report.

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COMMON SHARE EQUITY SHELF PROGRAMS

Subsequent to the close of the current reporting period, the following Funds were authorized by the Securities and Exchange Commission (SEC) to issue additional common shares through an equity shelf program (Shelf Offering). Under these programs, the Funds, subject to market conditions, may raise additional capital from time to time in varying amounts and offering methods at a net price at or above each Fund's NAV per common share. Under the Shelf Offerings, each Fund is authorized to issue additional common shares as shown in the accompanying table:

	NSL	JFR	JRO	JSD
Additional authorized common shares	8,800,000	12,900,000	8,500,000	1,000,000

COMMON SHARE REPURCHASES

During August 2016, the Funds' Board of Trustees reauthorized an open-market share repurchase program, allowing each Fund to repurchase an aggregate of up to approximately 10% of its outstanding shares.

As of January 31, 2017, and since the inception of the Funds' repurchase programs, the Funds have cumulatively repurchased and retired their outstanding common shares as shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Common shares cumulatively repurchased and retired	5,000	147,593	19,400	0	4,804,500
Common shares authorized for repurchase	3,865,000	5,515,000	3,850,000	1,010,000	13,575,000

During the current reporting period, the Funds did not repurchase any of their outstanding common shares.

OTHER COMMON SHARE INFORMATION

As of January 31, 2017, 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	\$6.99	\$11.79	\$11.74	\$18.19	\$9.39
Common share price	\$6.93	\$12.05	\$12.16	\$18.15	\$8.84
Premium/(Discount) to NAV	(0.86)%	2.21%	3.58%	(0.22)%	(5.86)%
6-month average premium/(discount) to NAV	(5.33)%	(3.18)%	(1.27)%	(5.92)%	(8.71)%

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.

Nuveen Senior Income Fund (NSL)

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. **Adjustable Rate Senior Loans** may not be fully secured by collateral, generally do not trade on exchanges, and are typically issued by unrated or below-investment grade companies, and therefore are subject to greater liquidity and credit risk. **Lower credit** debt securities may be more likely to fail to make timely interest or principal payments. **Leverage** increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a fund's leverage strategy will be successful. These and other risk considerations such as **interest rate risk** are described in more detail on the Fund's web page at www.nuveen.com/NSL.

Nuveen Floating Rate Income Fund (JFR)

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. **Adjustable Rate Senior Loans** may not be fully secured by collateral, generally do not trade on exchanges, and are typically issued by unrated or below-investment grade companies, and therefore are subject to greater liquidity and credit risk. **Lower credit** debt securities may be more likely to fail to make timely interest or principal payments. **Leverage** increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a fund's leverage strategy will be successful. These and other risk considerations such as **interest rate risk** are described in more detail on the Fund's web page at www.nuveen.com/JFR.

Nuveen Floating Rate Income Opportunity Fund (JRO)

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. **Adjustable Rate Senior Loans** may not be fully secured by collateral, generally do not trade on exchanges, and are typically issued by unrated or below-investment grade companies, and therefore are subject to greater liquidity and credit risk. **Lower credit** debt securities may be more likely to fail to make timely interest or principal payments. **Leverage** increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a fund's leverage strategy will be successful. These and other risk considerations such as **interest rate risk** are described in more detail on the Fund's web page at www.nuveen.com/JRO.

Nuveen Short Duration Credit Opportunities Fund (JSD)

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. **Adjustable Rate Senior Loans** may not be fully secured by collateral, generally do not trade on exchanges, and are typically issued by unrated or below-investment grade companies, and therefore are subject to greater liquidity and credit risk. **Lower credit** debt securities may be more likely to fail to make timely interest or principal payments. **Leverage** increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a

fund's leverage strategy will be successful. These and other risk considerations such as **interest rate risk** are described in more detail on the Fund's web page at www.nuveen.com/JSD.

Nuveen Credit Strategies Income Fund (JQC)

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. **Adjustable Rate Senior Loans** may not be fully secured by collateral, generally do not trade on exchanges, and are typically issued by unrated or below-investment grade companies, and therefore are subject to greater liquidity and credit risk. **Lower credit** debt securities may be more likely to fail to make timely interest or principal payments. **Common stock** prices have often experienced significant volatility. **Leverage** increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a fund's leverage strategy will be successful. These and other risk considerations such as **interest rate risk** are described in more detail on the Fund's web page at www.nuveen.com/JQC.

NSL

Nuveen Senior Income Fund

Performance Overview and Holding Summaries as of January 31, 2017

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

Average Annual Total Returns as of January 31, 2017

	Cumulative 6-Month	1-Year	Average Annual	
			5-Year	10-Year
NSL at Common Share NAV	6.86%	17.66%	6.89%	5.48%
NSL at Common Share Price	14.73%	33.41%	6.87%	5.54%
Credit Suisse Leveraged Loan Index	4.51%	11.27%	5.05%	4.30%

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

Common Share Price Performance Weekly Closing Price

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.

For financial reporting purposes, the ratings disclosed 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. 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; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	132.4%
Common Stocks	2.3%
\$25 Par (or similar) Retail Preferred	0.0%
Corporate Bonds	13.4%
Repurchase Agreements	8.8%
Other Assets Less Liabilities	(2.5)%
Net Assets Plus Borrowings and Term Preferred, at Liquidation Preference	154.4%
Borrowings	(38.5)%
Term Preferred, at Liquidation Preference	(15.9)%
Net Assets	100%

Top Five Issuers

(% of total long-term investments)

Albertson's LLC	3.4%
Dell International LLC	3.3%
iHeartCommunications, Inc.	2.1%
Sprint Corporation	1.9%
American Airlines, Inc.	1.6%

Portfolio Composition

(% of total investments)

Media	11.2%
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Software	8.2%
Diversified Telecommunication Services	5.1%
Hotels, Restaurants & Leisure	4.7%
Technology Hardware, Storage & Peripherals	4.3%
Oil, Gas & Consumable Fuels	4.2%
Food & Staples Retailing	4.0%
Wireless Telecommunication Services	3.7%
Health Care Providers & Services	3.4%
Commercial Services & Supplies	2.8%
Food Products	2.7%
Health Care Equipment & Supplies	2.7%
Equity Real Estate Investment Trusts	2.4%
Diversified Consumer Services	2.0%
Pharmaceuticals	1.9%
Trading Companies & Distributors	1.9%
Semiconductors & Semiconductor Equipment	1.9%
Aerospace & Defense	1.8%
Communications Equipment	1.6%
Airlines	1.5%
Insurance	1.4%
Chemicals	1.4%
Other	19.6%
Repurchase Agreements	5.6%
Total	100%

Credit Quality

(% of total long-term fixed income investments)

BBB	10.5%
BB or Lower	87.5%
N/R (not rated)	2.0%
Total	100%

JFR

Nuveen Floating Rate Income Fund

Performance Overview and Holding Summaries as of January 31, 2017

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

Average Annual Total Returns as of January 31, 2017

	Cumulative 6-Month	1-Year	Average Annual	
			5-Year	10-Year
JFR at Common Share NAV	7.31%	18.73%	7.06%	5.36%
JFR at Common Share Price	16.74%	31.29%	8.41%	6.08%
Credit Suisse Leveraged Loan Index	4.51%	11.27%	5.05%	4.30%

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

Common Share Price Performance Weekly Closing Price

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.

For financial reporting purposes, the ratings disclosed 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. 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; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	123.4%
Common Stocks	1.8%
\$25 Par (or similar) Retail Preferred	0.0%
Convertible Bonds	0.1%
Corporate Bonds	12.0%
Asset-Backed Securities	5.0%
Investment Companies	1.8%
Repurchase Agreements	11.3%
Other Assets Less Liabilities	(1.7)%
Net Assets Plus Borrowings and Term Preferred, at Liquidation Preference	153.7%
Borrowings	(39.8)%
Term Preferred, at Liquidation Preference	(13.9)%
Net Assets	100%

Top Five Issuers

(% of total long-term investments)

Albertson's LLC	3.4%
Dell International LLC	2.9%
Sprint Corporation	2.2%
iHeartCommunications, Inc.	2.0%
Univision Communications, Inc.	1.9%

Portfolio Composition

(% of total investments)

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Media	10.9%
Software	7.6%
Diversified Telecommunication Services	4.9%
Wireless Telecommunication Services	4.1%
Food & Staples Retailing	4.0%
Hotels, Restaurants & Leisure	3.9%
Technology Hardware, Storage & Peripherals	3.7%
Oil, Gas & Consumable Fuels	3.6%
Health Care Providers & Services	3.4%
Commercial Services & Supplies	2.6%
Food Products	2.6%
Equity Real Estate Investment Trusts	2.1%
Diversified Consumer Services	1.9%
Pharmaceuticals	1.9%
Health Care Equipment & Supplies	1.9%
Semiconductors & Semiconductor Equipment	1.7%
Trading Companies & Distributors	1.6%
Communications Equipment	1.5%
Automobiles	1.4%
Multiline Retail	1.4%
Aerospace & Defense	1.4%
Insurance	1.3%
Other	18.9%
Asset-Backed Securities	3.2%
Investment Companies	1.2%
Repurchase Agreements	7.3%
Total	100%

Credit Quality

(% of total long-term fixed income investments)

BBB	10.2%
BB or Lower	87.7%
N/R (not rated)	2.1%
Total	100%

JRO**Nuveen Floating Rate Income Opportunity Fund****Performance Overview and Holding Summaries as of January 31, 2017**

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

Average Annual Total Returns as of January 31, 2017

	Cumulative 6-Month	1-Year	Average Annual	
			5-Year	10-Year
JRO at Common Share NAV	7.51%	19.20%	7.48%	5.94%
JRO at Common Share Price	17.52%	38.89%	8.46%	6.75%
Credit Suisse Leveraged Loan Index	4.51%	11.27%	5.05%	4.30%

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

Common Share Price Performance Weekly Closing Price

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.

For financial reporting purposes, the ratings disclosed 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. 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; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	126.3%
Common Stocks	2.2%
\$25 Par (or similar) Retail Preferred	0.0%
Convertible Bonds	0.1%
Corporate Bonds	12.7%
Asset-Backed Securities	4.4%
Repurchase Agreements	10.6%
Other Assets Less Liabilities	(2.8)%
Net Assets Plus Borrowings and Term Preferred, at Liquidation Preference	153.5%
Borrowings	(39.6)%
Term Preferred, at Liquidation Preference	(13.9)%
Net Assets	100%

Top Five Issuers

(% of total long-term investments)

Dell International LLC	3.0%
Albertson's LLC	2.9%
iHeartCommunications, Inc.	2.5%
Sprint Corporation	2.1%
Avaya, Inc.	1.5%

Portfolio Composition

(% of total investments)

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Media	11.3%
Software	8.4%
Diversified Telecommunication Services	5.2%
Oil, Gas & Consumable Fuels	4.0%
Technology Hardware, Storage & Peripherals	3.9%
Hotels, Restaurants & Leisure	3.9%
Wireless Telecommunication Services	3.7%
Food & Staples Retailing	3.6%
Commercial Services & Supplies	3.0%
Health Care Providers & Services	2.9%
Food Products	2.7%
Equity Real Estate Investment Trusts	2.1%
Diversified Consumer Services	2.1%
Health Care Equipment & Supplies	2.0%
Communications Equipment	1.7%
Semiconductors & Semiconductor Equipment	1.7%
Automobiles	1.7%
Pharmaceuticals	1.6%
Aerospace & Defense	1.6%
Multiline Retail	1.4%
Consumer Finance	1.4%
Trading Companies & Distributors	1.3%
Other	19.2%
Asset-Backed Securities	2.8%
Repurchase Agreements	6.8%
Total	100%
Credit Quality	

(% of total long-term fixed income investments)

BBB	9.9%
BB or Lower	87.9%
N/R (not rated)	2.2%
Total	100%

JSD

Nuveen Short Duration Credit Opportunities Fund

Performance Overview and Holding Summaries as of January 31, 2017

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

Average Annual Total Returns as of January 31, 2017

	Cumulative		Average Annual	
	6-Month	1-Year	5-Year	Since Inception
JSD at Common Share NAV	7.65%	18.56%	6.66%	6.68%
JSD at Common Share Price	16.37%	35.64%	8.06%	6.24%
Credit Suisse Leveraged Loan Index	4.51%	11.27%	5.05%	4.52%

Since inception returns are from May 25, 2011. Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

Common Share Price Performance Weekly Closing Price

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.

For financial reporting purposes, the ratings disclosed 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. 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; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	132.3%
Common Stocks	1.3%
Corporate Bonds	13.8%
Repurchase Agreements	9.2%
Other Assets Less Liabilities	(2.7)%
Net Assets Plus Borrowings and Term Preferred, at Liquidation Preference	153.9%
Borrowings	(34.8)%
Term Preferred, at Liquidation Preference	(19.1)%
Net Assets	100%

Top Five Issuers

(% of total long-term investments)

Albertson's LLC	3.7%
Dell International LLC	2.4%
Sprint Corporation	2.3%
First Data Corporation	2.0%
iHeartCommunications, Inc.	1.8%

Portfolio Composition

(% of total investments)

Software	8.8%
Media	8.7%
Food & Staples Retailing	4.6%

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Diversified Telecommunication Services	4.5%
Health Care Providers & Services	4.5%
Oil, Gas & Consumable Fuels	4.2%
Hotels, Restaurants & Leisure	4.1%
Technology Hardware, Storage & Peripherals	4.0%
Commercial Services & Supplies	3.5%
Wireless Telecommunication Services	3.2%
Health Care Equipment & Supplies	2.5%
Electric Utilities	2.4%
Equity Real Estate Investment Trusts	2.4%
Pharmaceuticals	2.3%
Communications Equipment	2.2%
Aerospace & Defense	2.0%
Food Products	1.9%
Consumer Finance	1.9%
Semiconductors & Semiconductor Equipment	1.6%
Trading Companies & Distributors	1.5%
Energy Equipment & Services	1.5%
Airlines	1.5%
Internet Software & Services	1.4%
Other	18.9%
Repurchase Agreements	5.9%
Total	100%
Credit Quality	

(% of total long-term fixed income investments)

BBB	6.5%
BB or Lower	91.8%
N/R (not rated)	1.7%
Total	100%

JQC**Nuveen Credit Strategies Income Fund****Performance Overview and Holding Summaries as of January 31, 2017**

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

Average Annual Total Returns as of January 31, 2017

	Cumulative 6-Month	1-Year	Average Annual	
			5-Year	10-Year
JQC at Common Share NAV	4.94%	14.52%	6.52%	3.58%
JQC at Common Share Price	8.70%	26.82%	7.94%	4.16%
Credit Suisse Leveraged Loan Index	4.51%	11.27%	5.05%	4.30%

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

Common Share Price Performance Weekly Closing Price

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.

For financial reporting purposes, the ratings disclosed 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. 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; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	109.0%
Common Stocks	0.6%
Exchange-Traded Funds	7.3%
Corporate Bonds	30.7%
Repurchase Agreements	8.3%
Other Assets Less Liabilities	(0.5)%
Net Assets Plus Borrowings and Reverse Repurchase Agreements	155.4%
Borrowings	(44.0)%
Reverse Repurchase Agreements	(11.4)%
Net Assets	100%

Top Five Issuers

(% of total long-term investments)

PowerShares Senior Loan Portfolio	3.2%
First Data Corporation	2.5%
Ziggo B.V.	2.2%
Sprint Corporation	2.1%
Univar, Inc.	2.0%

Portfolio Composition

(% of total investments)

Software	10.5%
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Media	9.2%
Hotels, Restaurants & Leisure	5.9%
Diversified Telecommunication Services	4.8%
Wireless Telecommunication Services	4.7%
Health Care Providers & Services	3.7%
Oil, Gas & Consumable Fuels	3.6%
Chemicals	3.5%
Equity Real Estate Investment Trusts	3.3%
Technology Hardware, Storage & Peripherals	3.1%
Health Care Equipment & Supplies	2.5%
Consumer Finance	2.4%
Food Products	2.4%
Food & Staples Retailing	2.2%
Semiconductors & Semiconductor Equipment	2.0%
Internet Software & Services	2.0%
Commercial Services & Supplies	2.0%
Diversified Consumer Services	1.9%
Specialty Retail	1.8%
Other	18.5%
Exchange-Traded Funds	4.7%
Repurchase Agreements	5.3%
Total	100%

Credit Quality

(% of total long-term fixed income investments)

BBB	10.5%
BB or Lower	88.8%
N/R (not rated)	0.7%
Total	100%

NSL

Nuveen Senior Income Fund
Portfolio of Investments

January 31, 2017 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
LONG-TERM INVESTMENTS 148.1% (94.4% of Total Investments)					
VARIABLE RATE SENIOR LOAN INTERESTS 132.4% (84.4% of Total Investments) (4)					
Aerospace & Defense 2.8% (1.8% of Total Investments)					
\$ 1,829	B/E Aerospace, Inc., Term Loan B	3.943%	12/16/21	BB+	\$ 1,840,603
3,317	Sequa Corporation, Term Loan B	5.250%	6/19/17	CCC	3,181,693
498	Transdigm, Inc., Extend Term Loan F	3.778%	6/07/23	Ba2	497,003
1,967	Transdigm, Inc., Term Loan E, First Lien	3.851%	5/14/22	Ba2	1,963,733
7,611	Total Aerospace & Defense				7,483,032
Air Freight & Logistics 0.8% (0.5% of Total Investments)					
388	Americold Realty Operating Partnership, Term Loan B	4.750%	12/01/22	BB	394,112
750	PAE Holding Corporation, Term Loan B	6.500%	10/20/22	B+	757,969
1,083	XPO Logistics, Inc., Refinanced Term Loan B2, First Lien	4.250%	11/01/21	Ba1	1,093,273
2,221	Total Air Freight & Logistics				2,245,354
Airlines 2.4% (1.5% of Total Investments)					
2,922	American Airlines, Inc., Term Loan B	3.267%	12/14/23	BB+	2,940,375
1,448	American Airlines, Inc., Term Loan B, First Lien	3.276%	6/29/20	BB+	1,457,348
1,960	American Airlines, Inc., Term Loan B, First Lien	3.263%	10/08/21	BB+	1,973,475
6,330	Total Airlines				6,371,198
Auto Components 0.3% (0.2% of Total Investments)					
744	Horizon Global Corporation, Term Loan B	7.919%	6/30/21	B+	758,436
Automobiles 2.1% (1.4% of Total Investments)					
1,430	Chrysler Group LLC, Tranche B, Term Loan	3.270%	12/31/18	BBB	1,434,755
3,341	Formula One Group, Term Loan, First Lien	5.068%	7/30/21	B	3,365,966
1,000	Formula One Group, Term Loan, Second Lien	8.068%	7/29/22	CCC+	1,008,250
5,771	Total Automobiles				5,808,971

Building Products 1.2% (0.8% of Total Investments)

1,168	Gates Global LLC, Term Loan	4.250%	7/06/21	B+	1,166,829
2,000	Quikrete Holdings, Inc., Initial Term Loan, First Lien	4.017%	11/15/23	BB	2,027,142
3,168	Total Building Products				3,193,971

Chemicals 2.2% (1.4% of Total Investments)

596	Avantor Performance Materials, Incremental Term Loan B	6.000%	6/21/22	B1	605,866
1,518	Ineos US Finance LLC, Cash Dollar, Term Loan	3.750%	5/04/18	BB	1,522,514
330	Ineos US Finance LLC, Term Loan B, First Lien	4.250%	3/31/22	BB	332,495
1,595	Mineral Technologies, Inc., Term Loan B2	4.750%	5/07/21	BB+	1,608,884
743	OM Group, Inc., Dollar Term Loan B, First Lien	7.000%	10/28/21	Ba3	743,428
1,150	Univar, Inc., Term Loan B	3.519%	7/01/22	BB	1,149,358
5,932	Total Chemicals				5,962,545

Commercial Services & Supplies 3.9% (2.5% of Total Investments)

343	Acosta, Inc., Term Loan B	4.289%	9/26/21	B1	332,172
130	Education Management LLC, Tranche A, Term Loan, (14)	5.509%	7/02/20	N/R	57,365
248	Education Management LLC, Tranche B, Term Loan, (14)	8.509%	7/02/20	N/R	23,547
750	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	5.000%	10/19/23	B2	756,563
2,261	iQor US, Inc., Term Loan, First Lien	6.000%	4/01/21	B	2,172,108
250	iQor US, Inc., Term Loan, Second Lien	9.750%	4/01/22	CCC+	218,333
993	KAR Auction Services, Inc., Term Loan B3, First Lien	4.500%	3/09/23	BB	1,006,141
1,746	Monitronics International, Inc., Term Loan B2, First Lien	6.500%	9/30/22	B2	1,772,356
2,686	Protection One, Inc., Term Loan, First Lien	4.250%	5/02/22	Ba2	2,719,969
554	Skillsoft Corporation, Initial Term Loan, First Lien	5.750%	4/28/21	B	505,371

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
Commercial Services & Supplies (continued)					
\$ 990	Universal Services of America, Term Loan, First Lien	4.763%	7/28/22	B+	\$ 996,188
10,951	Total Commercial Services & Supplies				10,560,113
Communications Equipment 2.2% (1.4% of Total Investments)					
1,009	Avaya, Inc., DIP Term Loan, (WI/DD)	TBD	TBD	Baa3	1,040,386
3,163	Avaya, Inc., Term Loan B3	5.537%	10/26/17	D	2,648,517
326	Avaya, Inc., Term Loan B6	6.532%	3/31/18	D	273,424
1,120	Avaya, Inc., Term Loan B7, (DD1)	6.282%	5/29/20	D	941,443
21	CommScope, Inc., Tranche 5, Term Loan B, First Lien	3.278%	12/29/22	BB+	20,813
975	Riverbed Technology, Inc., Term Loan B, First Lien	4.250%	4/24/22	B+	984,974
6,614	Total Communications Equipment				5,909,557
Consumer Finance 2.0% (1.3% of Total Investments)					
1,399	First Data Corporation, New Dollar Term Loan	3.775%	7/08/22	BB	1,410,301
4,022	First Data Corporation, Term Loan, First Lien	3.775%	3/24/21	BB	4,048,991
5,421	Total Consumer Finance				5,459,292
Containers & Packaging 0.3% (0.2% of Total Investments)					
857	Berry Plastics Holding Corporation, Term Loan I	3.287%	10/01/22	BB	864,453
Diversified Consumer Services 2.9% (1.9% of Total Investments)					
3,269	Cengage Learning Acquisitions, Inc., Term Loan B	5.250%	6/07/23	BB	3,050,862
433	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	BB	434,691
2,607	Hilton Hotels Corporation, Series B2, Term Loan	3.271%	10/25/23	BBB	2,637,361
192	Hilton Hotels Corporation, Term Loan B1	3.500%	10/26/20	BBB	193,574
1,658	Houghton Mifflin, Term Loan B, First Lien, (DD1)	4.000%	5/28/21	B+	1,542,698
107	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	B	107,580
8,266	Total Diversified Consumer Services				7,966,766
Diversified Financial Services 1.7% (1.1% of Total Investments)					
1,092	MGM Growth Properties, Term Loan B	3.528%	4/25/23	BB+	1,100,620
985	MJ Acquisition Corp., Term Loan, First Lien	4.001%	6/01/22	B+	990,938

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2,406	WideOpenWest Finance LLC, New Term Loan B	4.500%	8/18/23	B1	2,426,675
4,483	Total Diversified Financial Services				4,518,233
	Diversified Telecommunication Services	6.8%	(4.3% of Total Investments)		
748	DTI Holdings, Inc., Term Loan B, First Lien	6.250%	10/02/23	B	744,072
1,832	Frontier Communications Corporation, Term Loan A, Delayed Draw, First Lien	3.280%	3/31/21	BB	1,783,832
2,500	Greeneden U.S. Holdings II LLC, Term Loan B	5.000%	12/01/23	B2	2,531,770
5,334	Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan	3.750%	6/30/19	B1	5,260,070
1,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	BBB	1,680,208
1,000	Verizon Communications, Inc., Term Loan	2.021%	7/31/19	BBB+	1,001,042
304	Zayo Group LLC, Term Loan B2	3.500%	1/12/24	N/R	306,977
5,000	Ziggo B.V., Term Loan E	0.000%	4/25/25	BB	5,017,190
18,385	Total Diversified Telecommunication Services				18,325,161
	Electric Utilities	2.0%	(1.3% of Total Investments)		
477	EFS Cogen Holdings LLC, Term Loan B	4.500%	6/28/23	BB	482,564
3,000	Energy Future Intermediate Holding Company, DIP Term Loan	4.250%	6/30/17	BB	3,022,125
1,629	Vistra Operations Co., Term Loan B	3.500%	8/04/23	Ba2	1,636,714
371	Vistra Operations Co., Term Loan C	3.500%	8/04/23	Ba2	373,286
5,477	Total Electric Utilities				5,514,689
	Electronic Equipment, Instruments & Components	1.4%	(0.9% of Total Investments)		
1,439	SMART Modular Technologies, Inc., Term Loan B	9.250%	8/26/17	B	1,215,555
1,507	TTM Technologies, Inc., New Term Loan	5.250%	5/31/21	BB	1,523,005
1,039	Zebra Technologies Corporation Refinancing Term Loan B, First Lien	3.446%	10/27/21	BB+	1,049,416
3,985	Total Electronic Equipment, Instruments & Components				3,787,976

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

January 31, 2017 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
Energy Equipment & Services 1.1% (0.7% of Total Investments)					
\$ 1,615	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.063%	3/31/21	Caa2	\$ 1,255,596
321	Dynamic Energy Services International LLC, Term Loan	11.000%	3/06/18	N/R	168,378
1,671	Seventy Seven Operating LLC, Term Loan B	3.778%	6/25/20	B	1,669,475
3,607	Total Energy Equipment & Services				3,093,449
Equity Real Estate Investment Trusts 3.5% (2.2% of Total Investments)					
5,400	Communications Sales & Leasing, Inc., Term Loan B	4.500%	10/24/22	BB	5,464,333
1,006	Realogy Group LLC, Term Loan B	3.026%	7/20/22	BB+	1,012,897
2,985	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (DD1)	4.750%	12/18/20	B	2,877,772
9,391	Total Equity Real Estate Investment Trusts				9,355,002
Food & Staples Retailing 6.3% (4.0% of Total Investments)					
11,296	Albertson's LLC, Term Loan B4	3.778%	8/25/21	BB	11,370,207
2,087	Albertson's LLC, Term Loan B6	4.061%	6/22/23	BB	2,103,170
1,001	BJ's Wholesale Club, Inc., Term Loan B, First Lien, (WI/DD)	TBD	TBD	B	1,004,770
1,375	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	4.875%	6/21/21	BB	1,381,302
750	Save-A-Lot, Term Loan B	7.000%	12/02/23	B	747,656
349	Supervalu, Inc., New Term Loan B	5.500%	3/21/19	BB	351,995
16,858	Total Food & Staples Retailing				16,959,100
Food Products 4.2% (2.7% of Total Investments)					
975	Hearthside Group Holdings LLC, Term Loan B	4.022%	6/21/21	B1	984,750
2,082	Jacobs Douwe Egberts, Term Loan B	3.500%	7/04/22	BB	2,096,535
1,142	Keurig Green Mountain, Inc., Term Loan B, First Lien	5.313%	3/03/23	BBB	1,160,186
4,893	US Foods, Inc., Term Loan B	3.778%	6/27/23	BB	4,937,024
2,305	Wilton Products, Inc., Tranche B, Term Loan	8.500%	8/30/18	CCC+	2,263,101
11,397	Total Food Products				11,441,596
Health Care Equipment & Supplies 2.8% (1.8% of Total Investments)					
955	Acelity, Term Loan B, (WI/DD)	TBD	TBD	B1	950,196
575		6.500%	8/04/21	B1	576,841

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Ardent Medical Services, Inc., Term
Loan B, First Lien

438	ConvaTec, Inc., Term Loan B	3.278%	10/25/23	BB	441,690
990	Greatbatch, Inc., Term Loan B	5.250%	10/27/22	B	997,054
3,110	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	2,993,579
973	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/09/19	B	817,020
854	Sterigenics International, Inc., Term Loan B	4.250%	5/16/22	B1	858,799
7,895	Total Health Care Equipment & Supplies				7,635,179

Health Care Providers & Services 5.1% (3.2% of Total Investments)

5	Community Health Systems, Inc., Term Loan F	4.180%	12/31/18	BB	4,781
503	Community Health Systems, Inc., Term Loan G	3.750%	12/31/19	BB	478,997
1,006	Community Health Systems, Inc., Term Loan H	4.000%	1/27/21	BB	954,261
2,267	DaVita HealthCare Partners, Inc., Tranche B, Term Loan	3.530%	6/24/21	BBB	2,300,049
1,000	Envision Healthcare Corporation, Term Loan B, First Lien	4.000%	12/01/23	BB	1,010,521
768	Healogics, Inc., Term Loan, First Lien	5.250%	7/01/21	B	704,114
1,695	Heartland Dental Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	1,700,089
500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/21/19	CCC	491,459
436	Kindred Healthcare, Inc., Term Loan B, First Lien	4.313%	4/09/21	BB	437,535
1,937	Millennium Laboratories, Inc., Term Loan B, First Lien	7.500%	12/21/20	CCC+	977,985
928	MultiPlan, Inc., Term Loan B	5.000%	6/07/23	B+	942,090
587	National Mentor Holdings, Inc., Term Loan B	4.250%	1/31/21	B+	588,701
906	Quorum Health Corp., Term Loan B	6.750%	4/29/22	B1	898,722
740	Select Medical Corporation, Term Loan E, Tranche B, First Lien	6.025%	6/01/18	Ba2	745,883
959	Select Medical Corporation, Term Loan F, First Lien	6.011%	3/03/21	Ba2	969,330
440	Vizient, Inc., Term Loan B	5.000%	2/13/23	B+	446,159
14,677	Total Health Care Providers & Services				13,650,676

Health Care Technology 0.4% (0.3% of Total Investments)

1,141	Catalent Pharma Solutions, Inc., Term Loan B	3.750%	5/20/21	BB	1,152,716
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Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Hotels, Restaurants & Leisure	6.4% (4.0% of Total Investments)			
\$ 3,516	Burger King Corporation, Term Loan B	3.750%	12/10/21	Ba3	\$ 3,554,128
2,113	CCM Merger, Inc., Term Loan B	4.028%	8/09/21	BB	2,128,778
1,826	CityCenter Holdings LLC, Term Loan	4.250%	10/16/20	BB	1,847,982
1,559	Intrawest Resorts Holdings, Inc., Term Loan B, Second Lien	4.500%	12/09/20	B+	1,575,787
1,478	Life Time Fitness, Inc., Term Loan B, (WI/DD)	TBD	TBD	B1	1,481,887
1,940	Scientific Games Corporation, Term Loan	6.000%	10/18/20	Ba3	1,961,340
1,962	Scientific Games Corporation, Term Loan B2	6.022%	10/01/21	Ba3	1,984,359
897	Seaworld Parks and Entertainment, Inc., Term Loan B2	3.248%	5/14/20	BB	888,504
1,740	Station Casino LLC, Term Loan B	3.270%	6/08/23	BB	1,731,514
17,031	Total Hotels, Restaurants & Leisure				17,154,279
	Household Products	0.5% (0.3% of Total Investments)			
319	Serta Simmons Holdings LLC, Term Loan, First Lien	4.500%	11/08/23	B1	318,839
998	Revlon Consumer Products Corporation, Term Loan B, First Lien	4.313%	9/07/23	Ba3	1,007,532
1,317	Total Household Products				1,326,371
	Independent Power & Renewable Electricity Producers	0.7% (0.5% of Total Investments)			
2,000	Dynegy, Inc., Term Loan B	4.250%	6/27/23	BB	2,021,876
	Industrial Conglomerates	0.5% (0.3% of Total Investments)			
1,354	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.771%	11/26/20	B	1,352,689
	Insurance	2.2% (1.4% of Total Investments)			
2,305	Alliant Holdings I LLC, Term Loan B	4.250%	8/14/22	B	2,321,787
990	AssuredPartners, Inc., Refinancing Term Loan, First Lien	5.250%	10/21/22	B+	1,004,882
2,663	Hub International Holdings, Inc., Initial Term Loan	4.000%	10/02/20	Ba3	2,673,641
5,958	Total Insurance				6,000,310
	Internet and Direct Marketing Retail	1.1% (0.7% of Total Investments)			
2,877	Travelport LLC, Term C Loan	4.250%	9/02/21	B+	2,907,739
	Internet Software & Services	1.7% (1.1% of Total Investments)			
1,000	Ancestry.com, Inc., Term Loan B, First Lien	5.250%	10/19/23	B1	1,011,719

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500	Ancestry.com, Inc., Term Loan B, Second Lien	9.250%	10/19/24	CCC+	514,792
1,250	Rackspace Hosting, Inc., Term Loan B, First Lien	4.500%	11/03/23	BB+	1,264,941
403	Sabre Inc., Term Loan B2	4.500%	2/19/19	Ba2	406,052
116	Sabre Inc., Term Loan C	4.000%	2/19/18	Ba2	116,247
600	Sabre, Inc., Term Loan B	4.000%	2/19/19	Ba2	604,756
1,009	SkillSoft Corporation, Term Loan, Second Lien	9.250%	4/28/22	CCC	741,037
4,878	Total Internet Software & Services				4,659,544
	IT Services 1.4% (0.9% of Total Investments)				
655	Conduent, Inc., Term Loan B	6.250%	12/07/23	BB+	667,549
1,309	EIG Investors Corp., Term Loan, First Lien	6.480%	11/09/19	B+	1,312,040
671	Engility Corporation, Term Loan B2	5.750%	8/14/23	BB	677,014
198	Mitchell International, Inc., Initial Term Loan B, First Lien	4.500%	10/13/20	B1	198,380
746	WEX, Inc., Term Loan B	4.278%	6/30/23	BB	757,036
146	Zayo Group LLC, Term Loan B3, (WI/DD)	TBD	TBD	BB	147,804
3,725	Total IT Services				3,759,823
	Leisure Products 1.7% (1.1% of Total Investments)				
1,356	24 Hour Fitness Worldwide, Inc., Term Loan B	4.750%	5/28/21	Ba3	1,335,616
1,691	Academy, Ltd., Term Loan B, (DD1)	5.019%	7/01/22	B2	1,499,641
1,155	Equinox Holdings, Inc., New Initial Term Loan B	5.000%	1/31/20	B+	1,165,208
500	Four Seasons Holdings, Inc., Term Loan B	3.750%	11/30/23	BB	506,563
4,702	Total Leisure Products				4,507,028
	Life Sciences Tools & Services 0.2% (0.1% of Total Investments)				
500	Inventiv Health, Inc., Term Loan B	4.750%	11/09/23	B	504,331

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NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

January 31, 2017 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Machinery 0.6% (0.4% of Total Investments)				
\$ 418	Rexnord LLC, Term Loan B, First Lien	3.770%	8/21/23	BB	\$ 420,647
1,197	Safway Group Holdings LLC, Initial Term Loan, First Lien	5.750%	8/21/23	B+	1,214,456
1,615	Total Machinery				1,635,103
	Marine 0.3% (0.2% of Total Investments)				
722	American Commercial Lines LLC, Term Loan B, First Lien	9.750%	11/12/20	B	691,195
	Media 13.7% (8.7% of Total Investments)				
1,271	Advantage Sales & Marketing, Inc., Term Loan, First Lien	4.248%	7/23/21	B1	1,271,676
773	Advantage Sales & Marketing, Inc., Term Loan, Second Lien	7.500%	7/25/22	CCC+	759,241
639	Affinion Group Holdings, Inc., Initial Term Loan, Second Lien	8.500%	10/31/18	Caa1	624,740
987	Affinion Group Holdings, Inc., Term Loan, First Lien	6.750%	4/30/18	B1	985,943
1,463	Catalina Marketing Corporation, Term Loan, First Lien	4.500%	4/09/21	B1	1,285,172
1,000	Catalina Marketing Corporation, Term Loan, Second Lien	7.750%	4/11/22	Caa1	690,000
3,464	Cequel Communications LLC, Term Loan B	3.778%	1/15/25	BB	3,510,027
2,978	Charter Communications Operating Holdings LLC, Term Loan I, First Lien	3.026%	1/15/24	BBB	2,991,855
2,111	Clear Channel Communications, Inc., Term Loan E	8.278%	7/30/19	Caa1	1,774,874
2,250	Clear Channel Communications, Inc., Tranche D, Term Loan	7.528%	1/30/19	Caa1	1,891,688
5,555	Cumulus Media, Inc., Term Loan B	4.250%	12/23/20	B3	3,674,780
1,666	Emerald Expositions Holdings, Inc., Term Loan, First Lien	4.750%	6/17/20	BB	1,678,737
1,074	Getty Images, Inc., Term Loan B, First Lien	4.750%	10/18/19	B3	930,031
445	Gray Television, Inc., Initial Term Loan	3.959%	6/13/21	BB	448,072
975	IMG Worldwide, Inc., First Lien	5.290%	5/06/21	B+	981,513
1,000	Lions Gate Entertainment Corporation, Term Loan B	3.766%	12/08/23	Ba2	1,008,750
967	LSC Communications, Term Loan	7.000%	9/30/22	Ba3	976,333

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1,493	McGraw-Hill Education Holdings LLC, Term Loan B	5.000%	5/02/22	Ba3	1,435,866
169	Nexstar Broadcasting Group, Term Loan B, First Lien	3.767%	1/17/24	Ba3	170,625
1,831	Nexstar Broadcasting Group, Term Loan B, First Lien	3.767%	9/26/23	BB+	1,851,875
1,629	Springer Science & Business Media, Inc., Term Loan B9, First Lien	4.500%	8/14/20	B	1,633,140
3,760	Univision Communications, Inc., Replacement Term Loan, First Lien	4.000%	3/01/20	B+	3,773,060
1,000	Virgin Media Investment Holdings, Limited Term Loan I	3.517%	1/31/25	BB	1,007,500
992	WMG Acquisition Corporation, Term Loan B, First Lien	3.750%	11/01/23	Ba3	998,014
176	Yell Group PLC, PIK Term Loan B2, First Lien	0.000%	9/07/65	N/R	351,532
191	Yell Group PLC, Term Loan A2, First Lien	8.000%	9/07/21	N/R	195,756
39,859	Total Media				36,900,800
Metals & Mining 1.3% (0.8% of Total Investments)					
902	Fairmount Minerals, Ltd. Term Loan B2, First Lien	4.500%	9/05/19	B	884,418
851	Fairmount Minerals, Ltd., Term Loan B1, First Lien	4.500%	9/05/19	B	830,158
602	Fortescue Metals Group, Ltd., Term Loan B, First Lien	3.750%	6/30/19	BBB	606,198
1,116	Zekelman Industries, Term Loan B, (DD1)	6.000%	6/14/21	BB	1,116,212
3,471	Total Metals & Mining				3,436,986
Multiline Retail 1.9% (1.2% of Total Investments)					
750	Bass Pro Group LLC, Sale Facility, Term Loan, First Lien	5.720%	5/15/18	B+	745,313
754	Bass Pro Group LLC, Term Loan B	5.970%	12/15/23	B+	734,353
863	Bass Pro Group LLC, Term Loan B, First Lien	4.016%	6/05/20	B+	853,505
1,489	Belk, Inc., Term Loan B, First Lien	5.760%	12/12/22	B	1,277,766
830	Dollar Tree, Inc., Term Loan B2	4.250%	7/06/22	BBB	842,948
691	Hudson's Bay Company, Term Loan B, First Lien	4.250%	9/30/22	BB	682,172
5,377	Total Multiline Retail				5,136,057
Oil, Gas & Consumable Fuels 5.1% (3.3% of Total Investments)					
479	California Resources Corporation, Term Loan A, First Lien	3.439%	9/24/19	B1	469,583
331	Crestwood Holdings LLC, Term Loan B	9.000%	6/19/19	B3	330,227
115	Energy and Exploration Partners Inc., Term Loan B First Lien	5.000%	5/13/22	N/R	63,008
1,363	EP Energy LLC, Term Loan B	9.750%	6/30/21	B	1,415,500
1,664		3.875%	10/01/18	B2	1,608,437

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	Fieldwood Energy LLC, Term Loan, First Lien				
953	Fieldwood Energy LLC, Term Loan, First Lien	8.000%	8/31/20	B2	925,979
493	Fieldwood Energy LLC, Term Loan, Second Lien	8.375%	9/30/20	CCC	390,441

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Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
Oil, Gas & Consumable Fuels (continued)					
\$ 818	Fieldwood Energy LLC, Term Loan, Second Lien	8.375%	9/30/20	B	\$ 740,350
1,740	Harvey Gulf International Marine, Inc., Term Loan B	5.470%	6/18/20	CCC+	1,435,178
5,041	Peabody Energy Corporation, Term Loan B, (WI/DD)	TBD	TBD	N/R	5,089,745
1,823	Seadrill Partners LLC, Initial Term Loan	4.000%	2/21/21	CCC+	1,345,283
25	Southcross Holdings Borrower L.P., Term Loan B, First Lien	3.500%	4/13/23	CCC+	20,805
14,845	Total Oil, Gas & Consumable Fuels				13,834,536
Pharmaceuticals 3.0% (1.9% of Total Investments)					
763	Concordia Healthcare Corporation, Term Loan B, First Lien	5.250%	10/21/21	B2	601,722
3,000	Grifols, Inc., Term Loan B, (WI/DD)	TBD	TBD	BB	3,021,249
975	Patheon, Inc., Term Loan B	4.250%	3/11/21	B	982,618
3,255	Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.250%	8/18/22	B1	3,281,863
117	Valeant Pharmaceuticals International, Inc., Series E1, Tranche B Term Loan	5.270%	8/05/20	BB	117,628
8,110	Total Pharmaceuticals				8,005,080
Professional Services 0.4% (0.3% of Total Investments)					
1,150	Ceridian Corporation, Term Loan B2	4.539%	9/15/20	Ba3	1,148,778
Real Estate Management & Development 0.7% (0.4% of Total Investments)					
1,861	Capital Automotive LP, Term Loan, Second Lien	6.000%	4/30/20	B1	1,889,367
Road & Rail 0.4% (0.2% of Total Investments)					
990	Quality Distribution, Term Loan, First Lien	5.750%	8/18/22	B2	977,625
Semiconductors & Semiconductor Equipment 2.6% (1.7% of Total Investments)					
638	Cypress Semiconductor Corp, Term Loan B	6.500%	7/05/21	BB	651,844
995	Micron Technology, Inc., Term Loan B, First Lien	4.530%	4/26/22	Baa2	1,010,754
1,191	Microsemi Corporation, New Term Loan	3.019%	1/31/23	BB	1,159,301
954	NXP Semiconductor LLC, Term Loan D	3.278%	1/11/20	Baa2	959,637
1,064	NXP Semiconductor LLC, Term Loan F	3.240%	12/07/20	Baa2	1,070,162
2,244	On Semiconductor Corp., Term Loan B, First Lien	4.028%	3/31/23	Ba1	2,270,403

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7,086	Total Semiconductors & Semiconductor Equipment				7,122,101
	Software 11.8% (7.5% of Total Investments)				
1,161	Blackboard, Inc., Term Loan B4	6.023%	6/30/21	B+	1,167,005
2,058	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	B+	2,055,608
622	Computer Sciences Government Services, Term Loan B, First Lien	3.435%	11/30/23	BB+	625,295
2,406	Compuware Corporation, Term Loan B2, First Lien	5.250%	12/15/21	B	2,413,271
637	Compuware Corporation, Term Loan, Second Lien	9.250%	12/15/22	CCC+	641,702
1,718	Ellucian, Term Loan B, First Lien	4.250%	9/30/22	B	1,722,101
1,029	Emdeon, Inc., Term Loan B2	3.750%	11/02/18	BB	1,030,742
5,768	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5	3.750%	6/03/20	B1	5,763,807
988	Informatica Corp., Term Loan B	4.500%	8/05/22	B+	985,648
1,000	Kronos Incorporated, Term Loan B, First Lien	5.000%	11/01/23	B	1,011,534
778	Micro Focus International PLC, Term Loan B	4.789%	11/19/21	BB	787,402
1,114	Micro Focus International PLC, Term Loan C	4.789%	11/20/19	BB	1,125,683
3,351	Misys PLC, Term Loan B, First Lien	5.000%	12/12/18	B+	3,369,939
690	MSC Software Corporation, Initial Term Loan, First Lien	5.000%	5/29/20	B1	692,145
1,000	RP Crown Parent LLC, Term Loan B, First Lien	4.500%	10/12/23	B1	1,006,161
1,237	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B1	4.028%	7/08/22	BB+	1,251,600
119	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B2	4.028%	7/08/22	BB+	120,112
3,275	Tibco Software, Inc., Term Loan B	5.500%	12/04/20	B1	3,308,775
1,496	Uber Technologies, Inc., Term Loan B, First Lien	5.000%	7/13/23	N/R	1,507,659
374	Vertafore, Inc., Term Loan, First Lien	4.250%	6/30/23	B	377,369
1,000	Vertiv Co., Term Loan B	6.029%	11/30/23	Ba3	1,013,900
31,821	Total Software				31,977,458

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

January 31, 2017 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
Specialty Retail 1.4% (0.9% of Total Investments)					
\$ 994	Gardner Denver, Inc., Term Loan	4.558%	7/30/20	B	\$ 983,958
494	Jo-Ann Stores, Inc., Term Loan B	6.256%	10/20/23	B+	488,077
1,716	Petco Animal Supplies, Inc., Term Loan B1	4.250%	1/26/23	B1	1,695,609
629	Petsmart Inc., Term Loan B, First Lien	4.000%	3/11/22	BB	624,231
3,833	Total Specialty Retail				3,791,875
Technology Hardware, Storage & Peripherals 6.8% (4.3% of Total Investments)					
3,950	Dell International LLC, Term Loan A2, First Lien	3.030%	9/07/21	BBB	3,954,230
2,000	Dell International LLC, Term Loan A3, First Lien	2.780%	12/31/18	BBB	2,004,000
7,344	Dell International LLC, Term Loan B	4.030%	9/07/23	BBB	7,415,747
1,000	Dell Software Group, Term Loan B	7.000%	10/31/22	B1	1,015,375
3,980	Western Digital, Inc., Term Loan B1	4.526%	4/29/23	BBB	4,032,238
18,274	Total Technology Hardware, Storage & Peripherals				18,421,590
Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments)					
643	G-III Apparel Group, Term Loan B	6.250%	12/01/22	BB	630,000
1,171	Gymboree Corporation, Term Loan	5.000%	2/23/18	Caa3	586,370
1,028	J Crew Group, Term Loan B, First Lien	4.000%	3/05/21	Caa1	577,057
2,842	Total Textiles, Apparel & Luxury Goods				1,793,427
Trading Companies & Distributors 3.0% (1.9% of Total Investments)					
4,726	Avolon, Term Loan B2, (WI/DD)	TBD	TBD	BBB	4,792,979
2,336	HD Supply, Inc., Term Loan B	3.748%	8/13/21	BB	2,354,304
827	Neff Rental/Neff Finance Closing Date Loan, Second Lien	7.543%	6/09/21	B	827,479
7,889	Total Trading Companies & Distributors				7,974,762
Transportation Infrastructure 0.4% (0.3% of Total Investments)					
66	Ceva Group PLC, Canadian Term Loan	6.539%	3/19/21	B2	58,041
381	Ceva Group PLC, Dutch B.V., Term Loan	6.539%	3/19/21	B2	336,638
371	Ceva Group PLC, Synthetic Letter of Credit Term Loan	6.500%	3/19/21	B2	328,244

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525	Ceva Group PLC, US Term Loan	6.539%	3/19/21	B2	464,328
1,343	Total Transportation Infrastructure				1,187,251
Wireless Telecommunication Services 3.5% (2.2% of Total Investments)					
172	Asurion LLC, Term Loan B2	4.028%	7/08/20	B1	172,965
846	Asurion LLC, Term Loan B4	4.250%	8/04/22	B+	856,111
604	Asurion, LLC, Term Loan B5, First Lien	4.750%	11/03/23	B+	611,050
111	Fairpoint Communications, Inc., Term Loan B	7.500%	2/14/19	B	111,956
5,000	Sprint Corporation, Term Loan, First Lien, (WI/DD)	TBD	TBD	Ba2	5,000,000
1,174	Syniverse Holdings, Inc., Initial Term Loan B, First Lien	4.039%	4/23/19	B	1,061,385
652	Syniverse Technologies, Inc., Tranche B, Term Loan	4.000%	4/23/19	B	589,630
1,000	UPC Financing Partnership, Term Loan, First Lien	3.767%	8/31/24	BB	1,004,821
9,559	Total Wireless Telecommunication Services				9,407,918
\$ 366,171	Total Variable Rate Senior Loan Interests (cost \$361,452,133)				357,543,364

Shares	Description (1)	Value
COMMON STOCKS 2.3% (1.5% of Total Investments)		
Banks 0.9% (0.6% of Total Investments)		
30,025	BLB Worldwide Holdings Inc., (5)	\$ 2,356,963
Diversified Consumer Services 0.2% (0.1% of Total Investments)		
53,514	Cengage Learning Holdings II LP, (5)	615,411
1,562,493	Education Management Corporation, (5), (6)	156
	Total Diversified Consumer Services	615,567

Shares	Description (1)	Value
Energy Equipment & Services 0.7% (0.5% of Total Investments)		
39,988	C&J Energy Services Inc., (5), (6)	\$ 1,719,484
1,961	Vantage Drill International, (5), (6)	249,047
	Total Energy Equipment & Services	1,968,531
Health Care Providers & Services 0.0% (0.0% of Total Investments)		
58,830	Millennium Health LLC, (5)	58,830
Media 0.5% (0.3% of Total Investments)		
434	Cumulus Media, Inc., (5)	433
274,431	Hibu PLC, (5), (7)	
6,268	Metro-Goldwyn-Mayer, (5), (6)	597,811
18,422	Tribune Media Company	531,290
14,825	Tribune Media Company, (7)	
4,605	tronc, Inc., (5)	61,062
	Total Media	1,190,596
Oil, Gas & Consumable Fuels 0.0% (0.0% of Total Investments)		
54	Energy and Exploration Partners, Inc., (5), (6)	18,900
27	Southcross Holdings Borrower LP, (5)	8,438
	Total Oil, Gas & Consumable Fuels	27,338
Software 0.0% (0.0% of Total Investments)		
291,294	Eagle Topco LP, (5), (7)	
	Total Common Stocks (cost \$8,459,655)	6,217,825

Shares	Description (1)	Coupon	Ratings (3)	Value
\$25 PAR (OR SIMILAR) RETAIL PREFERRED 0.0% (0.0% of Total Investments)				
Diversified Consumer Services 0.0% (0.0% of Total Investments)				
1,738	Education Management Corporation, (6)	7.500%	N/R	\$ 17
	Total \$25 Par (or similar) Retail Preferred (cost \$4,219)			17

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
CORPORATE BONDS 13.4% (8.5% of Total Investments)					
Commercial Services & Supplies 0.5% (0.3% of Total Investments)					
\$ 1,233	NES Rental Holdings Inc., 144A	7.875%	5/01/18	B	\$ 1,242,247
Communications Equipment 0.3% (0.2% of Total Investments)					
115	Avaya Inc., 144A	7.000%	4/01/19	D	95,163
2,895	Avaya Inc., 144A	10.500%	3/01/21	D	788,888
3,010	Total Communications Equipment				884,051
Diversified Telecommunication Services 1.2% (0.8% of Total Investments)					

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1,680	Inelsat Connect Finance SA, 144A	12.500%	4/01/22	CC	1,062,600
215	IntelSat Limited	6.750%	6/01/18	Ca	183,825
2,924	IntelSat Limited	7.750%	6/01/21	Ca	1,016,090
2,650	IntelSat Limited	8.125%	6/01/23	Ca	881,125
7,469	Total Diversified Telecommunication Services				3,143,640
Equity Real Estate Investment Trusts 0.3% (0.2% of Total Investments)					
750	iStar Inc.	4.000%	11/01/17	B+	753,750
Health Care Equipment & Supplies 1.4% (0.9% of Total Investments)					
3,500	Tenet Healthcare Corporation	6.000%	10/01/20	BB	3,692,500
Health Care Providers & Services 0.2% (0.1% of Total Investments)					
600	Iasis Healthcare Capital Corporation	8.375%	5/15/19	CCC+	574,500

NUVEEN 31

NSL Nuveen Senior Income Fund
Portfolio of Investments (continued)

January 31, 2017 (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	Hotels, Restaurants & Leisure 1.0% (0.6% of Total Investments)				
\$ 2,650	Scientific Games International Inc.	10.000%	12/01/22	B	\$ 2,715,243
	Media 3.5% (2.2% of Total Investments)				
100	Charter Communications Operating LLC/Charter Communications Operating Capital Corporation	3.579%	7/23/20	BBB	102,433
1,000	Dish DBS Corporation	5.875%	11/15/24	Ba3	1,011,250
1,524	iHeartCommunications, Inc.	10.000%	1/15/18	CC	1,192,530
2,872	iHeartCommunications, Inc.	9.000%	12/15/19	Caa1	2,403,504
6,532	iHeartCommunications, Inc., PIK	14.000%	2/01/21	CC	2,449,636
3,050	iHeartCommunications, Inc.	9.000%	3/01/21	Caa1	2,279,875
15,078	Total Media				9,439,228
	Oil, Gas & Consumable Fuels 1.5% (1.0% of Total Investments)				
1,240	California Resources Corporation, 144A	8.000%	12/15/22	CCC+	1,103,600
400	Denbury Resources Inc.	6.375%	8/15/21	CCC+	366,000
100	Denbury Resources Inc.	5.500%	5/01/22	CCC+	85,750
400	Everest Acquisition LLC Finance	9.375%	5/01/20	CCC+	407,000
1,800	FTS International Inc., 144A	8.350%	6/15/20	B	1,842,750
300	Gastar Exploration Inc.	8.625%	5/15/18	Caa3	295,500
4,240	Total Oil, Gas & Consumable Fuels				4,100,600
	Semiconductors & Semiconductor Equipment 0.3% (0.2% of Total Investments)				
761	Advanced Micro Devices, Inc.	7.500%	8/15/22	CCC+	836,149
	Software 1.0% (0.6% of Total Investments)				
1,980	BMC Software Finance Inc., 144A	8.125%	7/15/21	CCC+	1,910,700
700	Boxer Parent Company Inc./BMC Software, 144A, PIK	9.000%	10/15/19	CCC+	679,000
2,680	Total Software				2,589,700
	Wireless Telecommunication Services 2.2% (1.4% of Total Investments)				
1,000	Sprint Capital Corporation	6.900%	5/01/19	B+	1,067,500
350	Sprint Communications Inc.	7.000%	8/15/20	B+	374,500
500	Sprint Corporation	7.875%	9/15/23	B+	546,550
2,000	Sprint Corporation	7.125%	6/15/24	B+	2,110,000
1,750	T-Mobile USA Inc.	6.250%	4/01/21	BB	1,813,350
75	T-Mobile USA Inc.	6.731%	4/28/22	BB	78,000
75	T-Mobile USA Inc.	6.836%	4/28/23	BB	80,063
5,750	Total Wireless Telecommunication Services				6,069,963
\$ 47,721	Total Corporate Bonds (cost \$42,461,900)				36,041,571
					399,802,777

**Total Long-Term Investments (cost
\$412,377,907)**

Principal

Amount (000)	Description (1)	Coupon	Maturity	Value
	SHORT-TERM INVESTMENTS	8.8%	(5.6% of Total Investments)	
	REPURCHASE AGREEMENTS	8.8%	(5.6% of Total Investments)	
\$ 23,889	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/17, repurchase price \$23,888,768, collateralized by \$24,360,000 U.S. Treasury Notes, 2.250%, due 12/31/23, value \$24,371,084	0.030%	2/01/17	\$ 23,888,748
	Total Short-Term Investments (cost \$23,888,748)			23,888,748
	Total Investments (cost \$436,266,655)			423,691,525
	156.9%			
	Borrowings (38.5)% (8), (9)			(104,000,000)
	Term Preferred Shares, at Liquidation Preference (15.9)% (10)			(43,000,000)
	Other Assets Less Liabilities (11) (2.5)%			(6,732,412)
	Net Assets Applicable to Common Shares 100%			\$ 269,959,113

Investments in Derivatives as of January 31, 2017

Interest Rate Swaps

Counterparty	Fund Notional Amount	Receive Floating Rate	Pay Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Termination Date	Unrealized Appreciation (Depreciation)	
Morgan Stanley Capital Services, LLC	\$ 43,000,000	Pay	1-Month USD-LIBOR-ICE	2.000% (12)	Monthly	11/01/21 (13)	\$ (685,943)

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) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group (Standard & Poor's), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate (LIBOR), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

- (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Borrowings as a percentage of Total Investments is 24.5%.
- (9) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) in the Portfolio of Investments as collateral for borrowings.
- (10) Term Preferred Shares, at Liquidation Preference as a percentage of Total Investments is 10.1%.
- (11) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter (OTC) derivatives as presented on the Statement of Assets and Liabilities, when applicable. The unrealized appreciation (depreciation) of OTC-cleared and exchange-traded derivatives is recognized as part of cash collateral at brokers and/or the receivable or payable for variation margin as presented on the Statement of Assets and Liabilities, when applicable.
- (12) Effective November 1, 2019, the fixed rate paid by the Fund will increase according to a predetermined schedule as specified in the swap contract. Additionally, this fixed rate increase will continue to occur every twelve months on specific dates through the swap contract's termination date.
- (13) This interest rate swap has an optional early termination date beginning on November 1, 2018 and monthly thereafter through the termination date as specified in the swap contract.
- (14) As of, 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 ceased accruing additional income on the Fund's records.
- (DD1) Portion of investment purchased on a delayed delivery basis.
- (WI/DD) Purchased on a when-issued or delayed delivery basis.
- PIK All or a portion of this security is payment-in-kind.

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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-ICE United States Dollar London Inter-Bank Offered Rate Intercontinental Exchange.

See accompanying notes to financial statements.

NUVEEN 33

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Nuveen Floating Rate Income Fund
Portfolio of Investments

January 31, 2017 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
LONG-TERM INVESTMENTS 144.1% (92.7% of Total Investments)					
VARIABLE RATE SENIOR LOAN INTERESTS 123.4% (79.4% of Total Investments) (4)					
Aerospace & Defense 2.1% (1.4% of Total Investments)					
\$ 4,269	B/E Aerospace, Inc., Term Loan B	3.943%	12/16/21	BB+	\$ 4,294,741
5,694	Sequa Corporation, Term Loan B	5.250%	6/19/17	CCC	5,461,430
995	Transdigm, Inc., Extend Term Loan F	3.778%	6/07/23	Ba2	994,005
2,950	Transdigm, Inc., Term Loan E, First Lien	3.851%	5/14/22	Ba2	2,945,599
13,908	Total Aerospace & Defense				13,695,775
Air Freight & Logistics 0.7% (0.4% of Total Investments)					
775	Americold Realty Operating Partnership, Term Loan B	4.750%	12/01/22	BB	788,224
1,500	PAE Holding Corporation, Term Loan B	6.500%	10/20/22	B+	1,515,938
2,166	XPO Logistics, Inc., Refinanced Term Loan B2, First Lien	4.250%	11/01/21	Ba1	2,186,546
4,441	Total Air Freight & Logistics				4,490,708
Airlines 1.8% (1.2% of Total Investments)					
5,365	American Airlines, Inc., Term Loan B	3.267%	12/14/23	BB+	5,397,861
3,388	American Airlines, Inc., Term Loan B, First Lien	3.276%	6/29/20	BB+	3,410,317
2,940	American Airlines, Inc., Term Loan B, First Lien	3.263%	10/08/21	BB+	2,960,213
11,693	Total Airlines				11,768,391
Auto Components 0.2% (0.1% of Total Investments)					
1,241	Horizon Global Corporation, Term Loan B	7.919%	6/30/21	B+	1,264,060
Automobiles 2.2% (1.4% of Total Investments)					
4,588	Chrysler Group LLC, Tranche B, Term Loan	3.270%	12/31/18	BBB	4,601,768
7,795	Formula One Group, Term Loan, First Lien	5.068%	7/30/21	B	7,853,920
2,000	Formula One Group, Term Loan, Second Lien	8.068%	7/29/22	CCC+	2,016,500

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14,383	Total Automobiles					14,472,188
Building Products 0.9% (0.6% of Total Investments)						
2,044	Gates Global LLC, Term Loan	4.250%	7/06/21	B+		2,041,951
4,000	Quikrete Holdings, Inc., Initial Term Loan, First Lien	4.017%	11/15/23	BB		4,054,284
6,044	Total Building Products					6,096,235
Capital Markets 0.4% (0.3% of Total Investments)						
2,764	Citco III Limited, Term Loan B	4.250%	6/29/18	N/R		2,771,286
Chemicals 1.9% (1.2% of Total Investments)						
993	Avantor Performance Materials, Incremental Term Loan B	6.000%	6/21/22	B1		1,009,777
2,706	Ineos US Finance LLC, Cash Dollar, Term Loan	3.750%	5/04/18	BB		2,713,650
588	Ineos US Finance LLC, Term Loan B, First Lien	4.250%	3/31/22	BB		592,622
2,319	Mineral Technologies, Inc., Term Loan B2	4.750%	5/07/21	BB+		2,339,089
1,980	OM Group, Inc., Dollar Term Loan B, First Lien	7.000%	10/28/21	Ba3		1,982,475
3,463	Univar, Inc., Term Loan B	3.519%	7/01/22	BB		3,461,692
12,049	Total Chemicals					12,099,305
Commercial Services & Supplies 3.9% (2.5% of Total Investments)						
1,029	Acosta, Inc., Term Loan B	4.289%	9/26/21	B1		996,517
743	ADS Waste Holdings, Inc., Term Loan B, First Lien	3.500%	11/10/23	BB		751,582
824	Education Management LLC, Tranche A, Term Loan, (8)	5.509%	7/02/20	N/R		362,683
1,567	Education Management LLC, Tranche B, Term Loan, (8)	8.509%	7/02/20	N/R		148,874
1,500	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	5.000%	10/19/23	B2		1,513,125
4,521	iQor US, Inc., Term Loan, First Lien	6.000%	4/01/21	B		4,344,216
500	iQor US, Inc., Term Loan, Second Lien	9.750%	4/01/22	CCC+		436,667

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
Commercial Services & Supplies (continued)					
\$ 1,489	KAR Auction Services, Inc., Term Loan B3, First Lien	4.500%	3/09/23	BB	\$ 1,509,211
3,491	Monitronics International, Inc., Term Loan B2, First Lien	6.500%	9/30/22	B2	3,544,712
6,789	Protection One, Inc., Term Loan, First Lien	4.250%	5/02/22	Ba2	6,875,057
1,108	Skillsoft Corporation, Initial Term Loan, First Lien	5.750%	4/28/21	B	1,010,742
1,980	Universal Services of America, Term Loan, First Lien	4.763%	7/28/22	B+	1,992,375
1,750	Universal Services of America, Term Loan, Second Lien	9.539%	7/28/23	B	1,785,000
27,291	Total Commercial Services & Supplies				25,270,761
Communications Equipment 2.0% (1.3% of Total Investments)					
2,209	Avaya, Inc., DIP Term Loan, (WI/DD)	TBD	TBD	Baa3	2,278,773
6,724	Avaya, Inc., Term Loan B3	5.537%	10/26/17	D	5,629,444
1,060	Avaya, Inc., Term Loan B6	6.532%	3/31/18	D	889,627
2,313	Avaya, Inc., Term Loan B7, (DD1)	6.282%	5/29/20	D	1,943,299
2,274	Riverbed Technology, Inc., Term Loan B, First Lien	4.250%	4/24/22	B+	2,296,626
14,580	Total Communications Equipment				13,037,769
Consumer Finance 2.0% (1.3% of Total Investments)					
2,332	First Data Corporation, New Dollar Term Loan	3.775%	7/08/22	BB	2,350,501
10,324	First Data Corporation, Term Loan, First Lien	3.775%	3/24/21	BB	10,392,406
12,656	Total Consumer Finance				12,742,907
Containers & Packaging 0.6% (0.4% of Total Investments)					
1,714	Berry Plastics Holding Corporation, Term Loan I	3.287%	10/01/22	BB	1,728,906
2,357	Reynolds Group Holdings, Inc., Term Loan, First Lien	4.000%	2/05/23	B+	2,367,896
4,071	Total Containers & Packaging				4,096,802
Diversified Consumer Services 2.9% (1.8% of Total Investments)					
5,373	Cengage Learning Acquisitions, Inc., Term Loan B	5.250%	6/07/23	BB	5,014,352
493	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	BB	494,914
1,388	Harland Clarke Holdings Corporation, Term Loan B4	6.993%	8/04/19	BB	1,390,969
7,768	Hilton Hotels Corporation, Series B2, Term Loan	3.271%	10/25/23	BBB	7,856,936

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571	Hilton Hotels Corporation, Term Loan B1	3.500%	10/26/20	BBB	576,674
3,315	Houghton Mifflin, Term Loan B, First Lien, (DD1)	4.000%	5/28/21		