

Nuveen Short Duration Credit Opportunities Fund  
Form N-Q  
June 29, 2015

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**

**Washington, DC 20549**

**FORM N-Q**

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT  
INVESTMENT COMPANY**

Investment Company Act file number 811-22518

**Nuveen Short Duration Credit Opportunities Fund**

(Exact name of registrant as specified in charter)

**333 West Wacker Drive, Chicago, Illinois 60606**

(Address of principal executive offices) (Zip code)

**Kevin J. McCarthy Vice President and Secretary**

**333 West Wacker Drive, Chicago, Illinois 60606**

(Name and address of agent for service)

Registrant's telephone number, including area code:

312-917-7700

Date of fiscal year

end: 7/31

Date of reporting period: 4/30/15

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

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

**Item 1. Schedule of Investments**

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**Portfolio of Investments (Unaudited)**  
**Nuveen Short Duration Credit Opportunities Fund (JSD)**  
 April 30, 2015

| Principal Amount (000) | Description (1)  | Coupon (2) | Maturity (3) | Ratings (4) | Value        |
|------------------------|--|------------|--------------|-------------|--------------|
|                        | <b>LONG-TERM INVESTMENTS 141.8% (97.6% of Total Investments)</b>                   |            |              |             |              |
|                        | <b>VARIABLE RATE SENIOR LOAN INTERESTS 122.0% (84.0% of Total Investments) (2)</b> |            |              |             |              |
|                        | <b>Aerospace &amp; Defense - 2.2% (1.5% of Total Investments)</b>                  |            |              |             |              |
| \$ 1,945               | B/E Aerospace, Inc., Term Loan B, First Lien                                       | 4.000%     | 12/16/21     | BB+         | \$ 1,969,196 |
| 2,397                  | Sequa Corporation, Term Loan B, (DD1)  | 5.250%     | 6/19/17      | B3          | 2,178,379    |
| 4,342                  | Total Aerospace & Defense  |            |              |             | 4,147,575    |
|                        | <b>Airlines - 5.1% (3.5% of Total Investments)</b>                                 |            |              |             |              |
| 1,750                  | American Airlines, Inc., Term Loan B, First Lien                                   | 3.750%     | 10/10/21     | BB          | 1,759,480    |
| 983                    | American Airlines, Inc., Term Loan   | 3.750%     | 6/27/19      | BB          | 988,027      |
| 3,128                  | Delta Air Lines, Inc., Term Loan B1  | 3.250%     | 10/18/18     | BBB-        | 3,135,260    |
| 978                    | Delta Air Lines, Inc., Term Loan B2  | 2.433%     | 4/18/16      | BBB-        | 978,809      |
| 1,925                  | Delta Air Lines, Inc., Term Loan B   | 3.250%     | 4/20/17      | BBB-        | 1,929,572    |
| 990                    | US Airways, Inc., Term Loan B1   | 3.500%     | 5/23/19      | BB          | 992,387      |
| 9,754                  | Total Airlines   |            |              |             | 9,783,535    |
|                        | <b>Automobiles - 2.4% (1.6% of Total Investments)</b>                              |            |              |             |              |
| 990                    | Chrysler Group LLC, Tranche B, Term Loan   | 3.250%     | 12/31/18     | BB+         | 992,368      |
| 2,784                  | Formula One Group, Term Loan, First Lien   | 4.750%     | 7/30/21      | B           | 2,793,139    |
| 750                    | Formula One Group, Term Loan, Second Lien  | 7.750%     | 7/29/22      | CCC+        | 752,969      |
| 4,524                  | Total Automobiles  |            |              |             | 4,538,476    |
|                        | <b>Building Products - 0.6% (0.4% of Total Investments)</b>                        |            |              |             |              |
| 1,194                  | Gates Global LLC, Term Loan  | 4.250%     | 7/06/21      | B+          | 1,196,665    |
|                        | <b>Chemicals - 1.2% (0.8% of Total Investments)</b>                                |            |              |             |              |
| 1,160                  | Ineos US Finance LLC, Cash Dollar, Term Loan                                       | 3.750%     | 5/04/18      | BB-         | 1,163,702    |
| 210                    | Ineos US Finance LLC, Term Loan B, First Lien                                      | TBD        | TBD          | BB-         | 211,647      |
| 916                    | Mineral Technologies, Inc., Term Loan B, First Lien                                | 4.000%     | 5/07/21      | BB          | 920,853      |
| 2,286                  | Total Chemicals  |            |              |             | 2,296,202    |
|                        | <b>Commercial Services &amp; Supplies - 2.9% (2.0% of Total Investments)</b>       |            |              |             |              |
| 711                    | Acosta Holdco Inc., First Lien Term Loan B   | 4.250%     | 3/12/22      | B           | 715,156      |
| 1,000                  | CCS Income Trust, Term Loan, First Lien, (WI/DD)                                   | TBD        | TBD          | B-          | 953,125      |
| 358                    | HMH Holdings, Inc., Term Loan, First Lien  | 4.250%     | 5/22/18      | B1          | 357,003      |
| 1,841                  | iQor US, Inc., Term Loan, First Lien   | 6.000%     | 4/01/21      | B           | 1,737,348    |
| 167                    | iQor US, Inc., Term Loan, Second Lien  | 9.750%     | 4/01/22      | CCC+        | 156,667      |
| 2,032                  | Millennium Laboratories, Inc., Tranche B, Term Loan, (DD1)                         | 5.250%     | 4/16/21      | B+          | 1,681,307    |
| 6,109                  | Total Commercial Services & Supplies   |            |              |             | 5,600,606    |
|                        | <b>Communications Equipment - 2.6% (1.8% of Total Investments)</b>                 |            |              |             |              |
| 2,305                  | Avaya, Inc., Term Loan B3  | 4.681%     | 10/26/17     | B1          | 2,298,658    |
| 493                    | Avaya, Inc., Term Loan B6  | 6.500%     | 3/31/18      | B1          | 493,744      |
| 1,000                  | Riverbed Technology, Inc., Term Loan B, First Lien, (WI/DD)                        | TBD        | TBD          | B1          | 1,012,578    |
| 1,143                  | Telesat Canada Inc., Term Loan B   | 3.500%     | 3/28/19      | BB-         | 1,146,029    |
| 4,941                  | Total Communications Equipment   |            |              |             | 4,951,009    |

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|  |   |        |          |     |            |
|--|---|--------|----------|-----|------------|
| <b>Containers &amp; Packaging - 1.1% (0.8% of Total Investments)</b>                         |   |        |          |     |            |
| 1,092  | BWAY Holding Company, Term Loan B, First Lien                       | 5.500% | 8/14/20  | B2  | 1,104,032  |
| 1,095  | Reynolds Group Holdings, Inc., Incremental US Term Loan, First Lien | 4.500% | 12/01/18 | B+  | 1,106,525  |
| 2,187  | Total Containers & Packaging  |        |          |     | 2,210,557  |
| <b>Diversified Consumer Services - 4.5% (3.1% of Total Investments)</b>                      |   |        |          |     |            |
| 2,499  | Cengage Learning Acquisitions, Inc., Exit Term Loan, (DD1)          | 7.000% | 3/31/20  | B+  | 2,519,048  |
| 2,538  | Harland Clarke Holdings Corporation, Term Loan B3                   | 7.000% | 5/22/18  | B+  | 2,557,136  |
| 879  | Laureate Education, Inc., Term Loan B                               | 5.000% | 6/15/18  | B   | 854,876    |
| 880  | New Albertson's, Inc., Term Loan                                    | 4.750% | 6/24/21  | Ba3 | 885,281    |
| 1,826  | ServiceMaster Company, Term Loan                                    | 4.250% | 7/01/21  | B+  | 1,833,900  |
| 8,622  | Total Diversified Consumer Services                                 |        |          |     | 8,650,241  |
| <b>Diversified Financial Services - 1.5% (1.0% of Total Investments)</b>                     |   |        |          |     |            |
| 1,258  | McGraw Hill Global Education Holdings LLC, Term Loan B, (WI/DD)     | TBD    | TBD      | B2  | 1,258,011  |
| 536  | RCS Capital, Term Loan  | 6.500% | 4/29/19  | B   | 529,574    |
| 998  | TransFirst, Inc., Term Loan, First Lien                             | 5.500% | 11/12/21 | B   | 1,006,852  |
| 2,792  | Total Diversified Financial Services                                |        |          |     | 2,794,437  |
| <b>Diversified Telecommunication Services - 5.2% (3.6% of Total Investments)</b>             |   |        |          |     |            |
| 860  | Greeneden U.S. Holdings II LLC, Term Loan B                         | 4.000% | 2/08/20  | B   | 863,660    |
| 2,000  | Level 3 Financing, Inc., Term Loan B, First Lien                    | 4.500% | 1/31/22  | BB  | 2,011,458  |
| 471  | SBA Communication, Incremental Term Loan, Tranche B1                | 3.250% | 3/24/21  | BB  | 471,534    |
| 993  | TelX Group, Inc., Initial Term Loan, First Lien                     | 4.500% | 4/09/20  | B1  | 997,669    |
| 3,666  | WideOpenWest Finance LLC, Term Loan B                               | 4.750% | 4/01/19  | Ba3 | 3,690,273  |
| 740  | Ziggo N.V., Term Loan B1  | 3.500% | 1/15/22  | BB- | 741,218    |
| 477  | Ziggo N.V., Term Loan B2  | 3.500% | 1/15/22  | BB- | 477,655    |
| 784  | Ziggo N.V., Term Loan B3, Delayed Draw                              | 3.500% | 1/15/22  | BB- | 785,571    |
| 9,991  | Total Diversified Telecommunication Services                        |        |          |     | 10,039,038 |
| <b>Electronic Equipment, Instruments &amp; Components - 0.6% (0.4% of Total Investments)</b> |   |        |          |     |            |
| 1,111  | SMART Modular Technologies, Inc., Term Loan B                       | 8.250% | 8/26/17  | B   | 1,111,273  |
| <b>Energy Equipment &amp; Services - 1.2% (0.9% of Total Investments)</b>                    |   |        |          |     |            |
| 1,814  | Drill Rigs Holdings, Inc., Tranche B1, Term Loan                    | 6.000% | 3/31/21  | B+  | 1,474,598  |
| 1,292  | Offshore Group Investment Limited, Term Loan B                      | 5.000% | 10/25/17 | B-  | 926,070    |
| 3,106  | Total Energy Equipment & Services                                   |        |          |     | 2,400,668  |
| <b>Food &amp; Staples Retailing - 7.9% (5.5% of Total Investments)</b>                       |   |        |          |     |            |
| 2,480  | Albertson's LLC, Term Loan B2                                       | 5.375% | 3/21/19  | BB- | 2,502,905  |
| 9,000  | Albertson's LLC, Term Loan B4                                       | 5.500% | 8/25/21  | BB- | 9,108,126  |
| 494  | BJ's Wholesale Club, Inc., Replacement Loan, First Lien             | 4.500% | 9/26/19  | B-  | 497,106    |
| 250  | BJ's Wholesale Club, Inc., Replacement Loan, Second Lien            | 8.500% | 3/26/20  | CCC | 253,125    |
| 990  | Del Monte Foods Company, Term Loan, First Lien                      | 4.250% | 2/18/21  | B   | 952,050    |
| 1,000  | Rite Aid Corporation, Tranche 2, Term Loan, Second Lien             | 4.875% | 6/21/21  | B+  | 1,004,375  |
| 979  | Supervalu, Inc., New Term Loan                                      | 4.500% | 3/21/19  | BB- | 984,284    |
| 15,193   | Total Food & Staples Retailing                                      |        |          |     | 15,301,971 |
| <b>Food Products - 4.7% (3.2% of Total Investments)</b>                                      |   |        |          |     |            |
| 1,507  | H.J Heinz Company, Term Loan B2                                     | 3.250% | 6/05/20  | BB+ | 1,510,270  |
| 3,000  | Jacobs Douwe Egberts, Term Loan B                                   | 3.500% | 7/23/21  | BB  | 3,000,000  |
| 3,380  | US Foods, Inc., Incremental Term Loan                               | 4.500% | 3/31/19  | B2  | 3,395,996  |
| 1,230  | Wilton Products, Inc., Tranche B, Term Loan                         | 7.500% | 8/30/18  | B3  | 1,180,800  |
| 9,117  | Total Food Products   |        |          |     | 9,087,066  |
| <b>Health Care Equipment &amp; Supplies - 4.8% (3.3% of Total Investments)</b>               |   |        |          |     |            |

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|        |  |         |          |      |            |
|--------|--|---------|----------|------|------------|
| 869    | Ardent Medical Services, Inc., Term Loan, First Lien                           | 6.750%  | 7/02/18  | B+   | 873,113    |
| 714    | Ardent Medical Services, Inc., Term Loan, Second Lien                          | 11.000% | 1/02/19  | CCC+ | 725,000    |
| 1,803  | ConvaTec, Inc., Dollar Term Loan   | 4.000%  | 12/22/16 | Ba3  | 1,810,506  |
| 1,808  | Kinetic Concepts, Inc., Incremental Term Loan E1                               | 4.500%  | 5/04/18  | BB-  | 1,823,357  |
| 3,010  | Onex Carestream Finance LP, Term Loan, First Lien                              | 5.000%  | 6/07/19  | B+   | 3,043,310  |
| 973    | Onex Carestream Finance LP, Term Loan, Second Lien                             | 9.500%  | 12/07/19 | B-   | 976,290    |
| 9,177  | Total Health Care Equipment & Supplies   |         |          |      | 9,251,576  |
|        | <b>Health Care Providers &amp; Services - 6.3% (4.4% of Total Investments)</b> |         |          |      |            |
| 1,588  | Amsurg Corporation, Term Loan  | 3.750%  | 7/16/21  | Ba2  | 1,597,499  |
| 1,614  | Community Health Systems, Inc., Term Loan D                                    | 4.250%  | 1/27/21  | BB   | 1,625,310  |
| 50     | Community Health Systems, Inc., Term Loan F                                    | 3.434%  | 12/31/18 | BB   | 50,176     |
| 2,572  | Drumm Investors LLC, Term Loan   | 6.750%  | 5/04/18  | B    | 2,609,304  |
| 806    | Genesis Healthcare LLC, Term Loan  | 10.000% | 12/04/17 | B-   | 827,899    |
| 1,726  | Heartland Dental Care, Inc., Term Loan, First Lien                             | 5.500%  | 12/21/18 | B1   | 1,732,173  |
| 500    | Heartland Dental Care, Inc., Term Loan, Second Lien                            | 9.750%  | 6/21/19  | CCC+ | 499,792    |
| 1,204  | IASIS Healthcare LLC, Term Loan B2, First Lien                                 | 4.500%  | 5/03/18  | Ba3  | 1,210,120  |
| 868    | LHP Operations Co. LLC, Term Loan B  | 9.000%  | 7/03/18  | B-   | 846,714    |
| 597    | National Mentor Holdings, Inc., Term Loan B                                    | 4.250%  | 1/31/21  | B+   | 600,303    |
| 618    | One Call Care Management, Inc., Term Loan B                                    | 5.000%  | 11/27/20 | B1   | 619,910    |
| 12,143 | Total Health Care Providers & Services   |         |          |      | 12,219,200 |
|        | <b>Health Care Technology - 0.4% (0.3% of Total Investments)</b>               |         |          |      |            |
| 794    | Catalent Pharma Solutions, Inc., Term Loan                                     | 4.250%  | 5/20/21  | BB   | 802,153    |
|        | <b>Hotels, Restaurants &amp; Leisure - 6.5% (4.5% of Total Investments)</b>    |         |          |      |            |
| 4,185  | Burger King Corporation, Term Loan B, First Lien                               | 4.500%  | 12/10/21 | B+   | 4,240,618  |
| 2,153  | CCM Merger, Inc., Term Loan B  | 4.500%  | 8/08/21  | BB-  | 2,170,225  |
| 2,273  | CityCenter Holdings LLC, Term Loan   | 4.250%  | 10/16/20 | BB-  | 2,291,631  |
| 1,995  | Scientific Games Corporation, Term Loan B2                                     | 6.000%  | 10/01/21 | BB-  | 2,017,581  |
| 1,823  | Station Casino LLC, Term Loan B  | 4.250%  | 3/02/20  | B+   | 1,836,763  |
| 12,429 | Total Hotels, Restaurants & Leisure  |         |          |      | 12,556,818 |
|        | <b>Industrial Conglomerates - 0.5% (0.3% of Total Investments)</b>             |         |          |      |            |
| 919    | Brand Energy & Infrastructure Services, Inc., Initial Term Loan                | 4.750%  | 11/26/20 | B1   | 911,451    |
|        | <b>Insurance - 1.3% (0.9% of Total Investments)</b>                            |         |          |      |            |
| 608    | Hub International Holdings, Inc., Initial Term Loan                            | 4.000%  | 10/02/20 | B1   | 607,217    |
| 1,955  | USI Holdings Corporation, Initial Term Loan                                    | 4.250%  | 12/27/19 | B1   | 1,961,335  |
| 2,563  | Total Insurance  |         |          |      | 2,568,552  |
|        | <b>Internet &amp; Catalog Retail - 1.6% (1.1% of Total Investments)</b>        |         |          |      |            |
| 2,993  | Travelport LLC, Term Loan B, First Lien  | 5.750%  | 9/02/21  | B    | 3,027,336  |
|        | <b>Internet Software &amp; Services - 3.2% (2.2% of Total Investments)</b>     |         |          |      |            |
| 714    | Ancestry.com, Inc., Replacement Term Loan B1                                   | 4.500%  | 12/28/18 | Ba2  | 717,170    |
| 116    | Sabre Inc., Term Loan C  | 4.000%  | 2/19/18  | Ba3  | 116,126    |
| 2,444  | Sabre Inc., Term Loan  | 4.000%  | 2/18/19  | Ba3  | 2,460,042  |
| 2,917  | Tibco Software, Inc., Term Loan B  | 6.500%  | 12/04/20 | B1   | 2,951,285  |
| 6,191  | Total Internet Software & Services   |         |          |      | 6,244,623  |
|        | <b>IT Services - 2.6% (1.8% of Total Investments)</b>                          |         |          |      |            |
| 2,745  | ELG Investors Corp., Term Loan   | 5.000%  | 11/09/19 | B    | 2,720,838  |
| 323    | VFH Parent LLC, New Term Loan  | 5.250%  | 11/08/19 | N/R  | 325,054    |
| 1,939  | Zayo Group LLC, Term Loan B  | 4.000%  | 7/02/19  | Ba3  | 1,943,285  |

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|        |   |        |          |      |            |
|--------|---|--------|----------|------|------------|
| 5,007  | Total IT Services   |        |          |      | 4,989,177  |
|        | <b>Leisure Products - 2.7% (1.9% of Total Investments)</b>                    |        |          |      |            |
| 1,510  | 24 Hour Fitness Worldwide, Inc.,<br>Term Loan B                               | 4.750% | 5/28/21  | Ba3  | 1,510,665  |
| 2,263  | Bombardier Recreational<br>Products, Inc., Term Loan                          | 4.000% | 1/30/19  | BB-  | 2,278,414  |
| 1,470  | Equinox Holdings, Inc., New Initial<br>Term Loan, First Lien                  | 5.000% | 1/31/20  | B1   | 1,484,796  |
| 5,243  | Total Leisure Products  |        |          |      | 5,273,875  |
|        | <b>Machinery - 0.9% (0.6% of Total Investments)</b>                           |        |          |      |            |
| 1,143  | Doosan Infracore International, Inc.,<br>Term Loan                            | 4.500% | 5/27/21  | BB-  | 1,156,957  |
| 598    | TNT Crane and Rigging Inc., Initial<br>Term Loan, First Lien                  | 5.500% | 11/27/20 | B1   | 582,758    |
| 1,741  | Total Machinery   |        |          |      | 1,739,715  |
|        | <b>Media - 8.6% (5.9% of Total Investments)</b>                               |        |          |      |            |
| 861    | Advantage Sales & Marketing, Inc.,<br>Term Loan, First Lien                   | 4.250% | 7/25/21  | B1   | 864,911    |
| 750    | Advantage Sales & Marketing, Inc.,<br>Term Loan, Second Lien                  | 7.500% | 7/25/22  | CCC+ | 754,766    |
| 500    | Affinion Group Holdings, Inc., Initial<br>Term Loan, Second Lien              | 8.500% | 10/31/18 | B3   | 450,000    |
| 496    | Catalina Marketing Corporation, Term<br>Loan, First Lien                      | 4.500% | 4/09/21  | B+   | 452,518    |
| 500    | Catalina Marketing Corporation, Term<br>Loan, Second Lien                     | 7.750% | 4/11/22  | CCC+ | 389,375    |
| 62     | Clear Channel Communications, Inc.,<br>Tranche D, Term Loan                   | 6.934% | 1/30/19  | CCC+ | 59,519     |
| 1,633  | Clear Channel Communications, Inc.,<br>Term Loan E                            | 7.684% | 7/30/19  | CCC+ | 1,588,409  |
| 2,821  | Cumulus Media, Inc., Term Loan B  | 4.250% | 12/23/20 | B+   | 2,786,004  |
| 1,306  | Emerald Expositions Holdings, Inc.,<br>Term Loan, First Lien                  | 4.750% | 6/17/20  | BB-  | 1,321,123  |
| 445    | Gray Television, Inc., Initial Term<br>Loan                                   | 3.750% | 6/13/21  | BB   | 447,329    |
| 744    | IMG Worldwide, Inc., First Lien   | 5.250% | 5/06/21  | B1   | 744,747    |
| 993    | Interactive Data Corporation, Term<br>Loan B                                  | 4.750% | 5/02/21  | B+   | 1,000,409  |
| 750    | Lions Gate Entertainment<br>Corporation, Term Loan B, Second<br>Lien          | 5.000% | 3/13/22  | BB-  | 757,500    |
| 988    | McGraw-Hill Education Holdings LLC,<br>Term Loan B                            | 6.250% | 12/18/19 | BB-  | 994,906    |
| 535    | Numericable Group S.A., Term Loan<br>B1                                       | 4.500% | 5/21/20  | Ba3  | 537,688    |
| 463    | Numericable Group S.A., Term Loan<br>B2                                       | 4.500% | 5/21/20  | Ba3  | 465,173    |
| 1,105  | Springer Science & Business Media<br>GmbH, First Lien Term Loan B,<br>(WI/DD) | TBD    | TBD      | B2   | 1,111,953  |
| 1,844  | Tribune Company, Term Loan B  | 4.000% | 12/27/20 | BB+  | 1,855,754  |
| 16,796 | Total Media   |        |          |      | 16,582,084 |
|        | <b>Multiline Retail - 0.3% (0.2% of Total Investments)</b>                    |        |          |      |            |
| 620    | J.C. Penney Corporation, Inc., Term<br>Loan                                   | 5.000% | 6/20/19  | B    | 618,762    |
|        | <b>Oil, Gas &amp; Consumable Fuels - 3.1% (2.1% of Total Investments)</b>     |        |          |      |            |
| 1,356  | Crestwood Holdings LLC, Term Loan<br>B  | 7.000% | 6/19/19  | B2   | 1,321,930  |
| 2,043  | Energy and Exploration Partners,<br>Term Loan, (DD1)                          | 7.750% | 1/22/19  | N/R  | 1,793,547  |
| 1,389  | Fieldwood Energy LLC, Term Loan,<br>Second Lien                               | 8.375% | 9/30/20  | B2   | 1,087,075  |
| 814    | Harvey Gulf International Marine, Inc.,<br>Term Loan B, (WI/DD)               | TBD    | TBD      | B    | 645,407    |
| 929    | Seadrill Partners LLC, Initial Term<br>Loan                                   | 4.000% | 2/21/21  | BB-  | 762,391    |
| 363    | Southcross Holdings Borrower L.P.,<br>Holdco Term Loan                        | 6.000% | 8/04/21  | B2   | 357,663    |
| 6,894  | Total Oil, Gas & Consumable Fuels   |        |          |      | 5,968,013  |

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|--|--|--------|----------|------|------------|
| <b>Pharmaceuticals - 7.5% (5.2% of Total Investments)</b>                              |  |        |          |      |            |
| 786  | Generic Drug Holdings, Inc., Term Loan B                                   | 5.000% | 8/16/20  | B    | 784,363    |
| 993  | Patheon, Inc., Term Loan B   | 4.250% | 3/11/21  | B    | 995,188    |
| 2,547  | Pharmaceutical Product Development, Inc., Term Loan B, First Lien, (DD1)   | 4.000% | 12/01/18 | Ba2  | 2,562,536  |
| 802  | Pharmaceutical Research Associates, Inc., Term Loan                        | 4.500% | 9/23/20  | B1   | 808,765    |
| 1,911  | Quintiles Transnational Corp., Term Loan B3                                | 3.750% | 6/08/18  | BB+  | 1,917,742  |
| 941  | Therakos, Inc., Term Loan, First Lien                                      | 7.000% | 12/27/17 | B    | 940,558    |
| 2,100  | Valeant Pharmaceuticals International, Inc., Term Loan F                   | 4.000% | 4/01/22  | BB+  | 2,117,195  |
| 2,381  | Valeant Pharmaceuticals International, Inc., Term Loan E                   | 3.500% | 8/05/20  | BB+  | 2,389,977  |
| 1,914  | Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2       | 3.500% | 2/13/19  | Ba1  | 1,922,810  |
| 14,375   | Total Pharmaceuticals  |        |          |      | 14,439,134 |
| <b>Professional Services - 0.3% (0.2% of Total Investments)</b>                        |  |        |          |      |            |
| 492  | Ceridian Corporation, Term Loan B2   | 4.500% | 9/15/20  | Ba3  | 492,323    |
| <b>Real Estate Investment Trust - 5.6% (3.8% of Total Investments)</b>                 |  |        |          |      |            |
| 6,300  | Communications Sales & Leasing, Inc., Term Loan B, First Lien              | 5.000% | 10/16/22 | BB   | 6,300,000  |
| 1,960  | Realogy Corporation, Initial Term Loan B                                   | 3.750% | 3/05/20  | BB   | 1,969,683  |
| 55   | Realogy Corporation, Synthetic Letter of Credit                            | 6.810% | 10/10/16 | BB   | 54,278     |
| 287  | Starwood Property Trust, Inc., Term Loan B                                 | 3.500% | 4/17/20  | BB   | 286,469    |
| 2,234  | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien | 4.750% | 12/18/20 | B+   | 2,146,653  |
| 10,836   | Total Real Estate Investment Trust   |        |          |      | 10,757,083 |
| <b>Real Estate Management &amp; Development - 1.8% (1.2% of Total Investments)</b>     |  |        |          |      |            |
| 1,861  | Capital Automotive LP, Term Loan, Second Lien                              | 6.000% | 4/30/20  | B1   | 1,903,328  |
| 1,577  | Capital Automotive LP, Term Loan, Tranche B1                               | 4.000% | 4/10/19  | Ba2  | 1,588,859  |
| 3,438  | Total Real Estate Management & Development                                 |        |          |      | 3,492,187  |
| <b>Semiconductors &amp; Semiconductor Equipment - 2.3% (1.6% of Total Investments)</b> |  |        |          |      |            |
| 432  | Avago Technologies, Term Loan B  | 3.750% | 5/06/21  | BBB- | 434,359    |
| 1,960  | Freescale Semiconductor, Inc., Term Loan, Tranche B4                       | 4.250% | 2/28/20  | B1   | 1,969,988  |
| 985  | Freescale Semiconductor, Inc., Term Loan, Tranche B5                       | 5.000% | 1/15/21  | B1   | 993,772    |
| 971  | NXP Semiconductor LLC, Term Loan D   | 3.250% | 1/11/20  | BBB- | 971,431    |
| 4,348  | Total Semiconductors & Semiconductor Equipment                             |        |          |      | 4,369,550  |
| <b>Software - 9.3% (6.4% of Total Investments)</b>                                     |  |        |          |      |            |
| 946  | Blackboard, Inc., Term Loan B3   | 4.750% | 10/04/18 | B+   | 950,625    |
| 953  | BMC Software, Inc., Initial Term Loan                                      | 5.000% | 9/10/20  | B1   | 937,891    |
| 1,801  | Compuware Corporation, Tranche B2, Term Loan, First Lien                   | 6.250% | 12/15/21 | B    | 1,768,190  |
| 961  | Emdeon Business Services LLC, Term Loan B2                                 | 3.750% | 11/02/18 | Ba3  | 966,030    |
| 895  | Epicor Software Corporation, Term Loan, B2                                 | 4.000% | 5/16/18  | Ba3  | 900,325    |
| 933  | Explorer Holdings, Inc., Term Loan   | 6.000% | 5/02/18  | B+   | 932,614    |
| 2,546  | Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5           | 3.750% | 6/03/20  | Ba3  | 2,543,406  |
| 529  | Micro Focus International PLC, Term Loan B                                 | 5.250% | 11/19/21 | BB-  | 532,579    |
| 900  | Micro Focus International PLC, Term Loan C                                 | 4.500% | 11/20/19 | BB-  | 903,000    |
| 2,681  | Misys PLC, Term Loan B, First Lien   | 5.000% | 12/12/18 | B+   | 2,699,398  |
| 872  | SunGard Data Systems, Inc., Term Loan E                                    | 4.000% | 3/08/20  | BB   | 878,364    |

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|            |  |        |          |      |             |
|------------|--|--------|----------|------|-------------|
| 708        | Vertafore, Inc., Term Loan, First Lien   | 4.250% | 10/03/19 | B+   | 711,557     |
| 1,000      | Vertafore, Inc., Term Loan, Second Lien  | 9.750% | 10/27/17 | CCC+ | 1,009,583   |
| 2,193      | Zebra Technologies Corporation, Term Loan B, First Lien                                  | 4.750% | 10/27/21 | BB+  | 2,223,057   |
| 17,918     | Total Software   |        |          |      | 17,956,619  |
|            | <b>Specialty Retail - 1.5% (1.1% of Total Investments)</b>                               |        |          |      |             |
| 998        | Jo-Ann Stores, Inc., Term Loan, First Lien   | 4.000% | 3/16/18  | B+   | 998,160     |
| 900        | Petsmart Inc., Term Loan B, First Lien   | 5.000% | 3/11/22  | BB-  | 912,263     |
| 225        | Pilot Travel Centers LLC, Term Loan B, First Lien  | 4.250% | 9/30/21  | BB+  | 228,241     |
| 800        | Staples, Inc., Term Loan B, First Lien, (WI/DD)  | TBD    | TBD      | BBB  | 804,278     |
| 2,923      | Total Specialty Retail   |        |          |      | 2,942,942   |
|            | <b>Technology Hardware, Storage &amp; Peripherals - 2.6% (1.8% of Total Investments)</b> |        |          |      |             |
| 4,931      | Dell, Inc., Term Loan B  | 4.500% | 4/29/20  | BBB  | 4,962,874   |
|            | <b>Textiles, Apparel &amp; Luxury Goods - 0.8% (0.5% of Total Investments)</b>           |        |          |      |             |
| 1,486      | Polymer Group, Inc., Initial Term Loan   | 5.250% | 12/19/19 | B2   | 1,497,670   |
|            | <b>Trading Companies &amp; Distributors - 1.8% (1.2% of Total Investments)</b>           |        |          |      |             |
| 2,824      | HD Supply, Inc., Term Loan   | 4.000% | 6/28/18  | B+   | 2,838,413   |
| 625        | Neff Rental/Neff Finance Closing Date Loan, Second Lien                                  | 7.250% | 6/09/21  | B-   | 616,973     |
| 3,449      | Total Trading Companies & Distributors   |        |          |      | 3,455,386   |
|            | <b>Transportation Infrastructure - 0.7% (0.5% of Total Investments)</b>                  |        |          |      |             |
| 67         | Ceva Group PLC, Canadian Term Loan   | 6.500% | 3/19/21  | B2   | 62,963      |
| 388        | Ceva Group PLC, Dutch B.V., Term Loan  | 6.500% | 3/19/21  | B2   | 365,186     |
| 371        | Ceva Group PLC, Synthetic Letter of Credit Term Loan                                     | 6.325% | 3/19/21  | B2   | 349,786     |
| 535        | Ceva Group PLC, US Term Loan   | 6.500% | 3/19/21  | B2   | 503,705     |
| 1,361      | Total Transportation Infrastructure  |        |          |      | 1,281,640   |
|            | <b>Wireless Telecommunication Services - 1.3% (0.9% of Total Investments)</b>            |        |          |      |             |
| 2,450      | Fairpoint Communications, Inc., Term Loan B  | 7.500% | 2/11/19  | B    | 2,499,613   |
| \$ 236,786 | Total Variable Rate Senior Loan Interests (cost \$233,651,213)                           |        |          |      | 235,009,675 |

| Shares | Description (1)   | Value        |
|--------|---|--------------|
|        | <b>COMMON STOCKS 0.5% (0.4% of Total Investments)</b>                   |              |
|        | <b>Diversified Consumer Services - 0.5% (0.4% of Total Investments)</b> |              |
| 39,749 | Cengage Learning Holdings II LP, (5), (6)                               | \$ 1,013,600 |
|        | Total Common Stocks (cost \$1,286,905)                                  | 1,013,600    |

| Principal Amount (000) | Description (1)  | Coupon  | Maturity | Ratings (4) | Value        |
|------------------------|--|---------|----------|-------------|--------------|
|                        | <b>CORPORATE BONDS 19.3% (13.2% of Total Investments)</b>                        |         |          |             |              |
|                        | <b>Commercial Services &amp; Supplies - 0.9% (0.6% of Total Investments)</b>     |         |          |             |              |
| \$ 1,650               | NES Rental Holdings Inc., 144A   | 7.875%  | 5/01/18  | B-          | \$ 1,691,250 |
|                        | <b>Communications Equipment - 0.1% (0.1% of Total Investments)</b>               |         |          |             |              |
| 250                    | Avaya Inc., 144A   | 10.500% | 3/01/21  | CCC+        | 220,000      |
|                        | <b>Containers &amp; Packaging - 0.1% (0.1% of Total Investments)</b>             |         |          |             |              |
| 209                    | Reynolds Group   | 9.875%  | 8/15/19  | CCC+        | 222,716      |
|                        | <b>Diversified Telecommunication Services - 1.8% (1.3% of Total Investments)</b> |         |          |             |              |
| 300                    | IntelSat Limited   | 6.750%  | 6/01/18  | CCC+        | 299,813      |
| 1,800                  | IntelSat Limited   | 7.750%  | 6/01/21  | CCC+        | 1,653,750    |
| 1,750                  | IntelSat Limited   | 8.125%  | 6/01/23  | CCC+        | 1,601,792    |
| 3,850                  | Total Diversified Telecommunication Services                                     |         |          |             | 3,555,355    |
|                        | <b>Health Care Equipment &amp; Supplies - 1.5% (1.0% of Total Investments)</b>   |         |          |             |              |
| 2,700                  | Kinetic Concepts   | 10.500% | 11/01/18 | B-          | 2,905,875    |
|                        | <b>Health Care Providers &amp; Services - 1.3% (0.9% of Total Investments)</b>   |         |          |             |              |
| 1,350                  | Iasis Healthcare Capital Corporation   | 8.375%  | 5/15/19  | CCC+        | 1,400,625    |
| 1,000                  | Truven Health Analytics Inc.   | 10.625% | 6/01/20  | CCC+        | 1,052,500    |
| 2,350                  | Total Health Care Providers & Services   |         |          |             | 2,453,125    |
|                        | <b>Hotels, Restaurants &amp; Leisure - 0.1% (0.0% of Total Investments)</b>      |         |          |             |              |



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|           |  |         |          |      |                    |
|-----------|--|---------|----------|------|--------------------|
| 175       | Scientific Games Corporation   | 8.125%  | 9/15/18  | B-   | 161,000            |
|           | <b>Media - 4.2% (2.9% of Total Investments)</b>  |         |          |      |                    |
| 3,585     | Clear Channel Communications, Inc.   | 9.000%  | 12/15/19 | CCC+ | 3,544,668          |
| 3,120     | Clear Channel Communications, Inc.   | 14.000% | 2/01/21  | CCC- | 2,503,737          |
| 1,000     | Clear Channel Communications, Inc.   | 9.000%  | 3/01/21  | CCC+ | 958,750            |
| 600       | Expo Event Transco Inc., 144A  | 9.000%  | 6/15/21  | B-   | 615,750            |
| 500       | McGraw-Hill Global Education Holdings  | 9.750%  | 4/01/21  | BB   | 553,750            |
| 8,805     | Total Media  |         |          |      | 8,176,655          |
|           | <b>Oil, Gas &amp; Consumable Fuels - 0.9% (0.6% of Total Investments)</b>              |         |          |      |                    |
| 2,000     | Chaparral Energy Inc.  | 9.875%  | 10/01/20 | B-   | 1,715,000          |
|           | <b>Pharmaceuticals - 2.5% (1.7% of Total Investments)</b>                              |         |          |      |                    |
| 1,000     | Jaguar Holding Company I, 144A   | 9.375%  | 10/15/17 | CCC+ | 1,022,500          |
| 2,000     | Valeant Pharmaceuticals International, 144A  | 7.000%  | 10/01/20 | B1   | 2,095,000          |
| 500       | Valeant Pharmaceuticals International, 144A  | 7.250%  | 7/15/22  | B1   | 533,125            |
| 1,000     | VPII Escrow Corporation, 144A  | 7.500%  | 7/15/21  | B1   | 1,085,000          |
| 4,500     | Total Pharmaceuticals  |         |          |      | 4,735,625          |
|           | <b>Semiconductors &amp; Semiconductor Equipment - 0.2% (0.1% of Total Investments)</b> |         |          |      |                    |
| 250       | Advanced Micro Devices, Inc.   | 7.750%  | 8/01/20  | B-   | 205,000            |
| 166       | Advanced Micro Devices, Inc.   | 7.500%  | 8/15/22  | B-   | 136,120            |
| 416       | Total Semiconductors & Semiconductor Equipment   |         |          |      | 341,120            |
|           | <b>Software - 1.9% (1.3% of Total Investments)</b>                                     |         |          |      |                    |
| 580       | BMC Software Finance Inc., 144A  | 8.125%  | 7/15/21  | CCC+ | 532,150            |
| 450       | Boxer Parent Company Inc./BMC Software, 144A   | 9.000%  | 10/15/19 | CCC+ | 369,000            |
| 2,550     | Infor Us Inc.  | 11.500% | 7/15/18  | B-   | 2,757,188          |
| 3,580     | Total Software   |         |          |      | 3,658,338          |
|           | <b>Specialty Retail - 0.3% (0.2% of Total Investments)</b>                             |         |          |      |                    |
| 500       | 99 Cents Only Stores   | 11.000% | 12/15/19 | Caa1 | 522,500            |
|           | <b>Trading Companies &amp; Distributors - 0.6% (0.4% of Total Investments)</b>         |         |          |      |                    |
| 1,000     | HD Supply Inc.   | 11.500% | 7/15/20  | CCC+ | 1,170,000          |
|           | <b>Wireless Telecommunication Services - 2.9% (2.0% of Total Investments)</b>          |         |          |      |                    |
| 500       | FairPoint Communications Inc., 144A  | 8.750%  | 8/15/19  | B    | 535,000            |
| 3,000     | Sprint Corporation   | 7.875%  | 9/15/23  | B+   | 3,011,249          |
| 500       | Sprint Corporation   | 7.125%  | 6/15/24  | B+   | 480,625            |
| 1,250     | T-Mobile USA Inc.  | 6.250%  | 4/01/21  | BB   | 1,306,250          |
| 75        | T-Mobile USA Inc.  | 6.731%  | 4/28/22  | BB   | 79,031             |
| 75        | T-Mobile USA Inc.  | 6.836%  | 4/28/23  | BB   | 79,313             |
| 5,400     | Total Wireless Telecommunication Services  |         |          |      | 5,491,468          |
| \$ 37,385 | Total Corporate Bonds (cost \$36,692,881)  |         |          |      | 37,020,027         |
|           | <b>Total Long-Term Investments (cost \$271,630,999)</b>                                |         |          |      | <b>273,043,302</b> |

| Principal Amount (000) | Description (1)   | Coupon | Maturity | Value                 |
|------------------------|---|--------|----------|-----------------------|
|                        | <b>SHORT-TERM INVESTMENTS 3.5% (2.4% of Total Investments)</b>  |        |          |                       |
|                        | <b>REPURCHASE AGREEMENTS - 3.5% (2.4% of Total Investments)</b>   |        |          |                       |
| \$ 6,806               | Repurchase Agreement with Fixed Income Clearing Corporation, dated 4/30/15, repurchase price \$6,806,362, collateralized by \$5,155,000 U.S. Treasury Bonds, 8.500%, due 2/15/20, value \$6,946,363 | 0.000% | 5/01/15  | \$ 6,806,362          |
|                        | <b>Total Short-Term Investments (cost \$6,806,362)</b>  |        |          | <b>6,806,362</b>      |
|                        | <b>Total Investments (cost \$278,437,361) 145.3%</b>  |        |          | <b>279,849,664</b>    |
|                        | <b>Borrowings (44.2)% (7), (8)</b>  |        |          | <b>(85,200,000)</b>   |
|                        | <b>Other Assets Less Liabilities - (1.1)% (9)</b>   |        |          | <b>(2,062,201)</b>    |
|                        | <b>Net Assets Applicable to Common Shares - 100%</b>  |        |          | <b>\$ 192,587,463</b> |

Investments in Derivatives as of April 30, 2015

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### Interest Rate Swaps outstanding:

| Counterparty   | Notional Amount | Fund Pay/Receive Floating Rate | Floating Rate Index | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Termination Date | Unrealized Appreciation (Depreciation) |
|----------------|-----------------|--------------------------------|---------------------|-------------------------|------------------------------|------------------|--|
| Morgan Stanley | \$ 17,500,000   | Receive                        | USD-LIBOR-BBA       | 1.659%                  | Monthly                      | 9/15/18          | \$ (331,943)                           |

### Credit Default Swaps outstanding:

| Counterparty | Referenced entity        | Buy/Sell Protection (10) | Current Credit Spread (11) | Notional Amount    | Fixed Rate (Annualized) | Termination Date | Value            | Unrealized Appreciation (Depreciation) |
|--------------|--------------------------|--------------------------|----------------------------|--------------------|-------------------------|------------------|------------------|--|
| Citibank     | Darden Restaurants, Inc. | Buy                      | 1.335%                     | \$2,000,000        | 1.000%                  | 6/20/20          | \$ (6,233)       | \$ (37,992)                            |
| JPMorgan     | Avon Products, Inc.      | Buy                      | 7.538                      | 2,000,000          | 5.000                   | 6/20/20          | 44,861           | (102,600)                              |
|              |                          |                          |                            | <b>\$4,000,000</b> |                         |                  | <b>\$ 38,628</b> | <b>\$ (140,592)</b>                    |

### Fair Value Measurements

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

Level 1 - Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.

Level 2 - Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 - Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risks associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of the end of the reporting period:

|                                     | Level 1 | Level 2        | Level 3 | Total          |
|-------------------------------------|---------|----------------|---------|----------------|
| Long-Term Investments:              |         |                |         |                |
| Variable Rate Senior Loan Interests | \$      | \$ 235,009,675 | \$      | \$ 235,009,675 |

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|                             |                       |                       |
|-----------------------------|-----------------------|-----------------------|
| Common Stocks               | 1,013,600             | 1,013,600             |
| Corporate Bonds             | 37,020,027            | 37,020,027            |
| Short-Term Investments:     |                       |                       |
| Repurchase Agreements       | 6,806,362             | 6,806,362             |
| Investments in Derivatives: |                       |                       |
| Interest Rate Swaps*        | (331,943)             | (331,943)             |
| Credit Default Swaps*       | (140,592)             | (140,592)             |
| <b>Total</b>                | <b>\$ 279,377,129</b> | <b>\$ 279,377,129</b> |

\* Represents net unrealized appreciation (depreciation).

### Income Tax Information

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

As of April 30, 2015, the cost of investments (excluding investments in derivatives) was \$278,595,830.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) as of April 30, 2015, were as follows:

|   |                  |
|---|------------------|
| Gross unrealized:   |                  |
| Appreciation  | \$ 4,702,123     |
| Depreciation  | (3,448,289)      |
| <br>Net unrealized appreciation (depreciation) of investments | <br>\$ 1,253,834 |

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 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.
- (3) 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.
- (4) Ratings: Using the highest of Standard & Poor's Group ( Standard & Poor's ), Moody's Investors Service, Inc. ( Moody's ) or Fitch, Inc. ( Fitch ) rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (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.
- (7) Borrowings as a percentage of Total Investments is 30.4%.

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|               |  |
|---------------|--|
| (8)           | The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.   |
| (9)           | Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter derivatives as well as the exchange-cleared and exchange-traded derivatives, when applicable.  |
| (10)          | The Fund entered into the credit default swap to gain investment exposure to the referenced entity. Selling protection has a similar credit risk position to owning that referenced entity. Buying protection has a similar credit risk position to selling the referenced entity short.   |
| (11)          | The credit spread generally serves as an indication of the current status of the payment/performance risk and therefore the likelihood of default of the credit derivative. The credit spread also reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into a credit default swap contract. Higher credit spreads are indicative of a higher likelihood of performance by the seller of protection. |
| (DD1)         | Portion of investment purchased on a delayed delivery basis.   |
| (WI/DD)       | Purchased on a when-issued or delayed delivery basis.  |
| 144A          | Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.  |
| TBD           | Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.        |
| USD-LIBOR-BBA | United States Dollar London Inter-Bank Offered Rate British Bankers Association  |

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**Item 2. Controls and Procedures.**

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

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

**Item 3. Exhibits.**

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

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**SIGNATURES**

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

(Registrant) Nuveen Short Duration Credit Opportunities Fund

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

Date: June 29, 2015

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

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

Date: June 29, 2015

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

Date: June 29, 2015

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