Nuveen Short Duration Credit Opportunities Fund Form N-CSRS April 05, 2013

#### **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)

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

Chicago, IL 60606 (Name and address of agent for service)

Registrant s telephone number, including area code:

(312) 917-7700

Date of fiscal year July 31

end:

Date of reporting period: January 31, 2013

Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the information provided on Form N-CSR in its regulatory, disclosure review,

inspection, and policymaking roles.

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

ITEM 1. REPORTS TO STOCKHOLDERS.

Closed-End Funds	
Nuveen Investments	
Closed-End Funds	
Seeks high current income from portfolios of senior corporate loans.	
Semi-Annual Report	
lanuary 31, 2013	

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** 

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

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Chairman's Letter to Shareholders

#### Dear Shareholders,

Despite the global economy's ability to muddle through the many economic headwinds of 2012, investors continue to have good reasons to remain cautious. The European Central Bank's decisions to extend intermediate term financing to major European banks and to support sovereign debt markets have begun to show signs of a stabilized euro area financial market. The larger member states of the European Union (EU) are working diligently to strengthen the framework for a tighter financial and banking union and meaningful progress has been made by agreeing to centralize large bank regulation under the European Central Bank. However, economic conditions in the southern tier members are not improving and the pressures on their political leadership remain intense. The jury is out on whether the respective populations will support the continuing austerity measures that are needed to meet the EU fiscal targets.

In the U.S., the Fed remains committed to low interest rates into 2015 through its third program of Quantitative Easing (QE3). Inflation remains low but a growing number of economists are expressing concern about the economic distortions resulting from negative real interest rates. The highly partisan atmosphere in Congress led to a disappointingly modest solution for dealing with the end-of-year tax and spending issues. Early indications for the new Congressional term have not given much encouragement that the atmosphere for dealing with the sequestration legislation and the debt ceiling issues, let alone a more encompassing "grand bargain," will be any better than the last Congress. Over the longer term, there are some encouraging trends for the U.S. economy: house prices are beginning to recover, banks and corporations continue to strengthen their financial positions and incentives for capital investment in the U.S. by domestic and foreign corporations are increasing due to more competitive energy and labor costs.

During 2012 U.S. investors have benefited from strong returns in the domestic equity markets and solid returns in most fixed income markets. However, many of the macroeconomic risks of 2012 remain unresolved, including negotiating through the many U.S. fiscal issues, managing the risks of another year of abnormally low U.S. interest rates, sustaining the progress being made in the euro area and reducing the potential economic impact of geopolitical issues, particularly in the Middle East. In the face of these uncertainties, the experienced investment professionals at Nuveen Investments seek out investments that are enjoying positive economic conditions. At the same time they are always on the alert for risks in markets subject to excessive optimism or for opportunities in markets experiencing undue pessimism. Monitoring this process is a critical function for the Fund Board as it oversees your Nuveen Fund on your behalf.

As always, I encourage you to communicate with your financial consultant if you have any questions about your investment in a Nuveen Fund. On behalf of the other members of your Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

Robert P. Bremner Chairman of the Board March 25, 2013

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#### Portfolio Managers' Comments

Certain statements in this report are forward-looking statements. Discussions of specific investments are for illustration only and are not intended as recommendations of individual investments. The forward-looking statements and other views expressed herein are those of the portfolio managers as of the date of this report. Actual future results or occurrences may differ significantly from those anticipated in any forward-looking statements and the views expressed herein are subject to change at any time, due to numerous market and other factors. The Funds disclaim any obligation to update publicly or revise any forward-looking statements or views expressed herein.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

Nuveen Senior Income Fund (NSL) Nuveen Floating Rate Income Fund (JFR) Nuveen Floating Rate Income Opportunity Fund (JRO) Nuveen Short Duration Credit Opportunities Fund (JSD)

NSL, JFR and JRO are managed by Gunther Stein and Scott Caraher of Symphony Asset Management, LLC (Symphony), an affiliate of Nuveen Investments. JSD is managed by Gunther, Scott and Jenny Rhee. Here the managers discuss their management strategies and performance of the Funds for the six-month period ended January 31, 2013.

# What key strategies were used to manage the Funds during the six-month period ended January 31, 2013?

NSL, JFR and JRO have similar investment objectives and strategies. Each Fund is designed to seek a high level of current income by investing primarily in a portfolio of adjustable rate, senior secured corporate loans. The Funds also may invest in unsecured senior loans, other debt securities, and equity securities and warrants acquired in connection with an investment in senior loans. A significant portion of each Fund's assets may be invested in instruments that, at the time of investment, are rated below investment grade or are unrated but judged by Symphony to be of comparable quality.

JSD seeks to provide current income and the potential for capital appreciation. In seeking to achieve this, 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 primarily of high yield debt.

#### How did the Funds perform over this six-month period?

The performance of the Funds, as well as the performance of comparative market indexes, is presented in the accompanying table.

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.

For additional information, see the individual Performance Overview for your Fund in this report.

- \* JFR's since inception return is from 3/25/04. JRO's since inception return is from 7/27/04. JSD's since inception return is from 5/25/11.
- \*\* Refer to the Glossary of Terms Used in this Report for definitions. Indexes are not available for direct investment.

### **Average Annual Total Returns on Common Share Net Asset Value (NAV)**

For periods ended 1/31/13

	Cumulative			
Fund	6-Month	1-Year	5-Year	10-Year
NSL	8.59%	14.82%	8.31%	8.09%
Barclays U.S. Aggregate Bond Index**	-0.29%	2.59%	5.52%	5.13%
CSFB Leveraged Loan	0.2070	2.0070	0.0270	0.1070
Index**	4.85%	8.49%	5.73%	5.52%
	Cumulative	4. 14	- >/	Since
<b>Fund</b> JFR	<b>6-Month</b> 9.32%	<b>1-Year</b> 15.20%	<b>5-Year</b> 8.09%	Inception* 5.70%
Barclays U.S. Aggregate				
Bond Index**	-0.29%	2.59%	5.52%	4.98%
CSFB Leveraged Loan				
Index**	4.85%	8.49%	5.73%	4.97%
JRO	9.46%	16.00%	9.06%	6.36%
Barclays U.S. Aggregate				
Bond Index**	-0.29%	2.59%	5.52%	5.47%
CSFB Leveraged Loan				
Index**	4.85%	8.49%	5.73%	4.97%
JSD	7.07%	13.02%	N/A	10.47%
Barclays U.S. Aggregate				
Bond Index**	-0.29%	2.59%	N/A	5.09%
CSFB Leveraged Loan				
Index**	4.85%	8.49%	N/A	5.31%

For the six-month period ending January 31, 2013, NSL, JFR, JRO and JSD outperformed both the Barclays U.S. Aggregate Bond Index and the CSFB Leveraged Loan Index.

Our Clear Channel Communications Inc. Term Loans and high yield bonds were strong performers during the period for all four Funds. Clear Channel is a diversified media and entertainment company. Also performing well were the First and Second Lien Loans of IPC Systems, Inc. IPC is mainly involved in manufacturing and servicing communication systems for financial services firms.

There was an advantageous environment for the senior loan market in which NSL, JFR, JRO and JSD invested during the reporting period. Overall economic conditions remained supportive of the senior loan

asset class, demand for senior loans remained strong and volatility and risk aversion remained generally low. With the exception of the "fiscal cliff" uncertainty in late 2012, which largely had a minor impact on senior loans and other risk assets, the period provided an ideal backdrop for leveraged credits.

The average price of senior loans rallied during the reporting period according to the CSFB Leveraged Loan Index. Meanwhile defaults within the senior loan market remained low. In addition to the generally limited default environment, risk is expected to be concentrated in specific areas: companies with highly leveraged capital structures (in particular loans used to finance aggressive leveraged buyout transactions), companies whose businesses are in cyclical decline (natural gas and coal producers) and issuers whose business are potentially in a secular downturn (publishers, brick-and-mortar retailers).

In addition to relatively strong fundamentals, so-called "technicals" within the senior loan asset class remained favorable throughout the period. Technicals refer to the supply and demand balance for senior loans. In recent years, technicals have played an important

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role in the pricing of senior loans, which trade in the secondary market in a similar fashion to high yield corporate bonds. On the supply side, the new issue environment for loans has been robust. In many cases, however, these newly-issued loans were used to refinance existing loan facilities, with the net effect not adding significantly to net supply. According to Credit Suisse, approximately 60% of new loans issued during the period were used for refinancing.

The market rallied broadly, with lower quality assets generally outperforming more defensive issues. As yields have compressed and investors have become more comfortable with the economic environment, higher yield names have generally led more defensive names. We believe that, while the economy remains favorable, credit selection will become increasingly important as several pockets of risk have emerged. With senior loans trading around par, negative news such as earnings misses could cause loans to trade down quite dramatically as many issues remain priced for a recovery.

The Funds' positions in Cengage Learning, Inc. detracted from overall performance. The company's term loan declined following an earnings miss and a downgrade of the education solution provider's credit rating.

In addition to recent awareness about the loan asset class, there was increased focus on the structure of many senior loans in the market, which includes what are referred to as "LIBOR floors." These are fairly recent developments and worthy of discussion. The coupon on most senior loans consists of both LIBOR (generally 90-day U.S. LIBOR) plus a spread. As an example, a senior loan might have a coupon structure of "LIBOR plus 400 basis points (bp)" in which the coupon consists of 90-day LIBOR, plus 400bp. However, given today's relatively low LIBOR rate, many issuers have put in place LIBOR floors in order to enhance the yield (and demand from investors) for newly issued loans. LIBOR floors, as the name suggest, put a "floor" on the reference LIBOR rate. Usually LIBOR floors range from 150bp to 50bp. Again looking at an example, a loan with a LIBOR floor might have a structure of "LIBOR + 400bp with a 100bp LIBOR floor." In this case, the effective coupon is 5% (100bp + 400bp). Therefore, 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. Because of this, the effective duration of loans (and convexity) is extended somewhat, though not dramatically. Despite LIBOR floors, which effect roughly 70% of the senior loan market and portfolio, we believe that the senior loan asset class provides fixed income oriented investors with a potential safeguard from a secular rise in interest rates.

Fund Leverage and Other Information

#### IMPACT OF THE FUNDS' LEVERAGE STRATEGY ON PERFORMANCE

One important factor impacting the returns of the Funds relative to their benchmarks was the Funds' use of leverage through bank borrowings. The Funds use leverage because their managers believe 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. Leverage had a positive impact on the performance of the Funds over this reporting period. During the period, the Funds continued to invest in interest rate swap contracts to partially fix the interest cost of their leverage. This had a very small positive effect on performance during the period.

#### **RISK CONSIDERATIONS**

Fund shares are not guaranteed or endorsed by any bank or other insured depository institution, and are not federally insured by the Federal Deposit Insurance Corporation. Shares of closed-end funds are subject to investment risks, including the possible loss of principal invested. Past performance is no guarantee of future results.

**Investment, Market and Price Risk.** An investment in common shares is subject to investment risk, including the possible loss of the entire principal amount that you invest. Your investment in common shares represents an indirect investment in the corporate securities owned by the Funds, which generally trade in the over-the-counter markets. Shares of closed-end investment companies like the Fund frequently trade at a discount to their NAV. Your common shares at any point in time may be worth less than your original investment, even after taking into account the reinvestment of Fund dividends and distributions.

**Leverage Risk.** The Funds' use of leverage creates the possibility of higher volatility for the Funds' per share NAV, market price, and distributions. Leverage risk can be introduced through regulatory leverage (issuing preferred shares or debt borrowings at the Fund level) or through certain derivative investments held in a Fund's portfolio. Leverage typically magnifies the total return of a Fund's portfolio, whether that return is positive or negative. The use of leverage creates an opportunity for increased common share net income, but there is no assurance that a Fund's leveraging strategy will be successful.

**Tax Risk.** The tax treatment of Fund distributions may be affected by new IRS interpretations of the Internal Revenue Code and future changes in tax laws and regulations.

**Issuer Credit Risk.** This is the risk that a security in a Fund's portfolio will fail to make dividend or interest payments when due.

**Illiquid Securities Risk.** This is the risk that a Fund may not be able to sell securities in its portfolio at the time or price desired by the Fund.

**Non-Investment Grade or Below-Investment Grade Risk.** Investments in securities below investment grade quality are predominantly speculative and subject to greater volatility and risk of default.

**Unrated Investment Risk.** In determining whether an unrated security is an appropriate investment for a Fund, the manager will consider information from industry sources, as well as its own quantitative and qualitative analysis, in making such a determination. However, such a determination by the manager is not the equivalent of a rating by a rating agency.

**Senior Loan Risk.** Senior loans, both secured and unsecured, may not be rated by a national rating agency at the time of investment, generally will not be registered with the Securities and Exchange Commission (SEC) and generally will not be listed on a securities exchange. In addition, the amount of public information available with respect to senior loans generally is less extensive than that available for more widely rated, registered and exchange-listed securities.

Risks from Unsecured Adjustable Rate Loans or Insufficient Collateral Securing Adjustable Rate Loans. Some of the adjustable rate loans in which a Fund may invest will be unsecured, thereby increasing the risk of loss to the Fund in the event of issuer default. Other adjustable rate loans may be secured by specific collateral, but there can be no assurance that liquidating this collateral would satisfy a borrower's obligation to the Fund in the event of borrower default, or that such collateral could be readily liquidated under such circumstances.

**Derivatives Strategy Risk.** Derivative securities, such as calls, puts, warrants, swaps and forwards, carry risks different from, and possibly greater than, the risks associated with the underlying investments.

**Interest Rate Risk.** Fixed-income securities such as bonds, preferred, convertible and other debt securities will decline in value if market interest rates rise.

**Reinvestment Risk.** If market interest rates decline, income earned from a Fund's portfolio may be reinvested at rates below that of the original bond that generated the income.

Common Share Distribution and Price Information

#### **Distribution Information**

The following information regarding the Funds' distributions is current as of January 31, 2013, and will likely vary over time based on each Fund's investment activity and portfolio investment value changes.

During the six-month reporting period, JSD and JRO had one monthly distribution increase, while JSD received two monthly dividend increases. NSL did not have any increases during the period.

The Funds employ leverage through the use of bank borrowings. Financial leverage provides the potential for higher earnings (net investment income), total returns and distributions over time, but as noted earlier also increases the variability of common shareholders' NAV per share in response to changing market conditions.

During certain periods, each Fund may pay dividends at a rate that may be more or less than the amount of net investment income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it holds the excess in reserve as undistributed net investment income (UNII) as part of the Fund's NAV. Conversely, if a Fund has cumulatively paid dividends in excess of earnings, the excess constitutes negative UNII that is likewise reflected in the Fund's NAV. Each Fund will, over time, pay all of its net investment income as dividends to shareholders. As of January 31, 2013, all four Funds had positive UNII balances, based upon our best estimate, for tax purposes and positive UNII balances for financial reporting purposes.

#### **Common Share Repurchases**

During November 2012, the Nuveen Funds Board of Directors/Trustees reauthorized the Funds' open-market share repurchase program, allowing each Fund to repurchase an aggregate of up to approximately 10% of its outstanding common shares.

As of January 31, 2013, and since the inception of the Funds' repurchase programs, JFR and JRO have cumulatively repurchased and retired their common shares as shown in the accompanying table. Since the inception of the Funds' repurchase programs, NSL and JSD have not repurchased any of their outstanding common shares.

	Common Shares	% of Outstanding
Fund	Repurchased and Retired	<b>Common Shares</b>
JFR	147,593	0.3%
JRO	19 400	0.1%

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

## **Common Share Shelf Equity Programs**

During the current reporting period, NSL, JFR and JRO had registration statements filed with the SEC authorizing the Funds to issue an additional 3.2 million, 4.7 million and 3.1 million common shares, respectively, through their equity shelf programs. During the current reporting period, JSD filed a registration statement with the SEC authorizing the Fund to issue an additional 1.0 million shares through an equity shelf program, which is not yet effective.

Under these equity shelf 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.

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

	Common Shares Sold through	Weighted Average Premium to NAV
Fund	Shelf Offering	Per Common Share Sold
NSL	2,609,901	3.72%
JFR	3,488,580	2.39%
JRO	3.100.000	3.20%

During March 2013 (subsequent to the close of this reporting period), NSL, JFR and JRO filed registration statements with the SEC authorizing the Funds to issue an additional 8.8 million, 12.9 million and 8.5 million common shares, respectively, through their equity shelf programs.

#### **Common Share Price Information**

As of January 31, 2013, and during the six-month reporting period, the Funds were trading at (+) premiums to their common share NAVs as shown in the accompanying table.

Fund	1/31/13 (+) Premium	Six-Month Average (+) Premium
NSL	(+)5.70%	(+)2.84%
JFR	(+)3.14%	(+)1.72%
JRO	(+)6.96%	(+)3.11%
JSD	(+)3.46%	(+)1.64%
	Nuv	een Investments
		11

# **Fund Snapshot**

Common Share Price	\$	7.79
Common Share Net Asset Value (NAV)	\$	7.37
Premium/(Discount) to NAV		5.70%
Latest Dividend	\$ (	0.0455
Market Yield		7.01%
Net Assets Applicable to		
Common Shares (\$000)	\$26	60,872
Leverage		
Regulatory Leverage	;	27.71%
Effective Leverage	;	27.71%
Average Annual Total Returns		

(Inception 10/26/99)

	On Share Price	On NAV
6-Month (Cumulative)	11.28%	8.59%
1-Year	20.11%	14.82%
5-Year	10.45%	8.31%
10-Year	8.47%	8.09%

# **Portfolio Composition**

(as a % of total investments)1,2

Media	8.9%
Health Care Providers & Services	8.6%
Pharmaceuticals	7.9%
Software	7.6%
Communications Equipment	3.6%
Hotels, Restaurants & Leisure	3.6%
Food Products	3.2%
IT Services	2.9%
Health Care Equipment & Supplies	2.8%
Wireless Telecommunication Services	2.7%
Diversified Telecommunication Services	2.4%
Oil, Gas & Consumable Fuels	2.3%
Airlines	2.3%
Specialty Retail	2.0%
Biotechnology	1.8%
Commercial Services & Supplies	1.8%
Consumer Finance	1.8%
Distributors	1.7%
Personal Products	1.6%
Food & Staples Retailing	1.5%
Auto Components	1.4%
Industrial Conglomerates	1.4%
Diversified Financial Services	1.4%

Short-Term Investments	4.8%
Other	20.0%
T	

#### Top Five Issuers

(as a % of total long-term investments)1,2

Infor Enterprise Applications	2.1%
U.S. Foodservice, Inc.	2.0%
HD Supply, Inc.	1.7%
Delta Air Lines, Inc.	1.6%
Bausch & Lomb, Inc.	1.6%
NO	

**NSL** 

Performance

#### **OVERVIEW**

Nuveen Senior Income Fund

as of January 31, 2013

Portfolio Allocation (as a % of total investments)<sup>1,2</sup>

## 2012-2013 Monthly Dividends Per Common Share<sup>3</sup>

#### **Common Share Price Performance Weekly Closing Price**

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 1 Excluding investments in derivatives.
- 2 Holdings are subject to change.
- 3 The Fund paid shareholders a non-recurring supplemental taxable distribution in December 2012 of \$0.0248 per share.

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**JFR** 

Performance

**OVERVIEW** 

Nuveen Floating Rate Income Fund

as of January 31, 2013

Portfolio Allocation (as a % of total investments)1,2

## 2012-2013 Monthly Dividends Per Common Share<sup>3</sup>

## **Common Share Price Performance Weekly Closing Price**

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 1 Excluding investments in derivatives.
- 2 Holdings are subject to change.
- 3 The Fund paid shareholders a non-recurring supplemental taxable distribution in December 2012 of \$0.0736 per share.

#### **Fund Snapshot**

Common Share Price	\$ 12.81
Common Share Net Asset Value (NAV)	\$ 12.42
Premium/(Discount) to NAV	3.14%
Latest Dividend	\$ 0.0760
Market Yield	7.12%
Net Assets Applicable to	
Common Shares (\$000)	\$642,350
Leverage	
Regulatory Leverage	27.95%
Effective Leverage	27.95%
Average Annual Total Returns	

(Inception 3/25/04)

	On Share Price	On NAV
6-Month (Cumulative)	13.50%	9.32%
1-Year	21 67%	15.20%

5-Year	10.74%	8.09%
Since Inception	5.91%	5.70%
Portfolio Composition		21. 0 / 0
<b>P</b>		
(as a % of total investments) <sup>1,2</sup>		
,		
Media		9.2%
Health Care Providers & Services		9.0%
Software		6.4%
Pharmaceuticals		5.6%
Communications Equipment		3.4%
Food Products		3.1%
Wireless Telecommunication Services		3.0%
IT Services		2.8%
Hotels, Restaurants & Leisure		2.7%
Airlines		2.6%
Diversified Telecommunication Services		2.1%
Health Care Equipment & Supplies		2.1%
Oil, Gas & Consumable Fuels		2.0%
Specialty Retail		1.8%
Auto Components		1.8%
Commercial Services & Supplies		1.8%
Real Estate Management & Development		1.7%
Semiconductors & Equipment		1.6%
Chemicals		1.6%
Biotechnology		1.5%
Capital Markets		1.5%
Consumer Finance		1.5%
Diversified Financial Services		1.4%
Asset-Backed Securities		4.5%
Investment Companies		1.5%
Short-Term Investments		4.6%
Other		19.2%
Top Five Issuers		
(as a % of total long-term investments)1,2		
Univision Communications, Inc.		2.0%
U.S. Foodservice, Inc.		1.9%
Infor Enterprise Applications		1.7%
Federal-Mogul Corporation		1.5%
Delta Air Lines, Inc.		1.4%
20107111 211100, 11101	Nuveen Inv	
	13	

# **Fund Snapshot**

Common Share Price	\$	13.22
Common Share Net Asset Value (NAV)	\$	12.36
Premium/(Discount) to NAV		6.96%
Latest Dividend	\$	0.0800
Market Yield		7.26%
Net Assets Applicable to		
Common Shares (\$000)	\$4	124,827
Leverage		
•		
Regulatory Leverage		27.35%
Effective Leverage		27.35%
Average Annual Total Returns		

(Inception 7/27/04)

	On Share Price	On NAV
6-Month (Cumulative)	14.51%	9.46%
1-Year	23.39%	16.00%
5-Year	12.16%	9.06%
Since Inception	7.01%	6.36%

# **Portfolio Composition**

(as a % of total investments) $^{1,2}$ 

Media	10.4%
Health Care Providers & Services	7.3%
Software	6.7%
Pharmaceuticals	5.7%
Communications Equipment	3.3%
IT Services	3.0%
Wireless Telecommunication Services	2.9%
Health Care Equipment & Supplies	2.8%
Food Products	2.6%
Hotels, Restaurants & Leisure	2.3%
Oil, Gas & Consumable Fuels	2.3%
Diversified Telecommunication Services	2.1%
Airlines	2.0%
Auto Components	2.0%
Biotechnology	1.9%
Internet Software & Services	1.9%
Capital Markets	1.7%
Real Estate Management & Development	1.7%
Commercial Services & Supplies	1.6%
Specialty Retail	1.6%
Industrial Conglomerates	1.6%
Diversified Consumer Services	1.6%
Consumer Finance	1.5%
Asset-Backed Securities	4.5%

Short-Term Investments	5.4%
Other	19.6%
Top Five Issuers	

(as a % of total long-term investments)1,2

Clear Channel Communications, Inc.	2.1%
U.S. Foodservice, Inc.	1.9%
Infor Enterprise Applications	1.8%
Delta Air Lines, Inc.	1.8%
Federal-Mogul Corporation	1.7%
JRO	

Performance

#### **OVERVIEW**

Nuveen Floating Rate Income Opportunity Fund

as of January 31, 2013

Portfolio Allocation (as a % of total investments)<sup>1,2</sup>

## 2012-2013 Monthly Dividends Per Common Share<sup>3</sup>

#### **Common Share Price Performance Weekly Closing Price**

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 1 Excluding investments in derivatives.
- 2 Holdings are subject to change.
- 3 The Fund paid shareholders a non-recurring supplemental taxable distribution in December 2012 of \$0.930 per share.

Nuveen Investments

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**JSD** 

Performance

**OVERVIEW** 

Nuveen Short Duration Credit Opportunities Fund

as of January 31, 2013

Portfolio Allocation (as a % of total investments)<sup>1,2</sup>

#### 2012-2013 Monthly Dividends Per Common Share<sup>3</sup>

#### **Common Share Price Performance Weekly Closing Price**

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 1 Excluding investments in derivatives.
- 2 Holdings are subject to change.
- 3 The Fund paid shareholders capital gains, net ordinary income distributions and a non-recurring supplemental taxable distribution in December 2012 of \$0.0523, \$0.0224 and \$0.0598 per share, respectively.

#### **Fund Snapshot**

Common Share Price	\$ 20.62
Common Share Net Asset Value (NAV)	\$ 19.93
Premium/(Discount) to NAV	3.46%
Latest Dividend	\$ 0.1320
Market Yield	7.68%
Net Assets Applicable to Common Shares (\$000) Leverage	\$200,099
Regulatory Leverage	29.81%
Effective Leverage  Average Annual Total Returns	29.81%

(Inception 5/25/11)

	On Share Price	On NAV
6-Month (Cumulative)	10.42%	7.07%
1-Year	22.33%	13.02%

3 0		
Since Inception	9.81%	10.47%
Portfolio Composition		
•		
(as a % of total investments)1,2		
Health Care Providers & Services		11.1%
Software		7.8%
Pharmaceuticals		6.5%
Media		6.1%
Oil, Gas & Consumable Fuels		3.7%
Internet Software & Services		3.7%
IT Services		3.7%
Communications Equipment		3.4%
Hotels, Restaurants & Leisure		3.0%
Health Care Equipment & Supplies		2.9%
Industrial Conglomerates		2.7%
Consumer Finance		2.7%
Commercial Services & Supplies		2.4%
Capital Markets		2.3%
Wireless Telecommunication Services		2.2%
Airlines		2.1%
Specialty Retail		1.9%
Diversified Consumer Services		1.9%
Diversified Financial Services		1.7%
Insurance		1.7%
Biotechnology		1.7%
Short-Term Investments		5.0%
Other		19.8%
Top Five Issuers		
(as a % of total long-term investments) <sup>1,2</sup>		
Delta Air Lines, Inc.		2.2%
		1 1-1

Nuveen Investments 15

1.4%

1.3%

1.3%

1.3%

Infor Us Inc.

WideOpenWest Finance LLC

Clear Channel Communications, Inc.

Spectrum Brands, Inc.

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JFR

JRO

**JSD** 

# Shareholder Meeting Report

The annual meeting of shareholders was held in the offices of Nuveen Investments on November 14, 2012; at this meeting the shareholders were asked to vote on the election of Board Members. This meeting was subsequently adjourned to December 14, 2012.

	NSL	JFR	JRO	JSD
	Common	Common	Common	Common
	Shares	Shares	Shares	Shares
Approval of	the Board Members	was reached as foll	ows:	
Robert P. Bre	emner			
For	29,541,822	44,377,570	28,488,358	9,559,651
Withhold	811,134	1,187,373	862,925	96,657
Total	30,352,956	45,564,943	29,351,283	9,656,308
Jack B. Evans	S			
For	29,554,961	44,569,042	28,502,761	9,559,651
Withhold	797,995	995,901	848,522	96,657
Total	30,352,956	45,564,943	29,351,283	9,656,308
William J. Sch	nneider			
For	29,553,247	44,377,692	28,489,180	9,559,651
Withhold	799,709	1,187,251	862,103	96,657
Total	30,352,956	45,564,943	29,351,283	9,656,308
		Nuveen Inve	stments	

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NSL

# Nuveen Senior Income Fund

## Portfolio of Investments

January 31, 2013 (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value		
(333)		•					
	Variable Rate Senior Loan Interests 119.3% (83.7% of Total Investments) (4)  Aerospace & Defense 1.1% (0.8% of Total Investments)						
	Hamilton Sundstrand,	`		,			
\$ 1,312	Term Loan B	5.000%	12/13/19	B+	\$1,328,578		
	Sequa Corporation, Term						
1,500	Loan B	5.250%	6/19/17	B1	1,525,000		
	Total Aerospace &						
2,812	Defense				2,853,578		
	Airlines 3.3% (2.3% of Total Investments)						
	Delta Air Lines, Inc.,						
5,000	Term Loan B1	5.250%	10/18/18	Ba2	5,072,500		
	Delta Air Lines, Inc.,	4.0500/	4/40/40	<b>D</b> 0			
1,000	Term Loan B2	4.250%	4/18/16	Ba2	1,013,125		
0.447	United Air Lines, Inc.,	0.0500/	0/04/44	DD	0.450.000		
2,447	Term Loan B	2.250%	2/01/14	BB-	2,459,823		
8,447	Total Airlines	1 /10/ of Total	Invoctments)		8,545,448		
	Auto Components 2.0% ( Federal-Mogul	1.4% of Total	investinents)				
	Corporation, Tranche B,						
2,978	Term Loan	2.146%	12/29/14	B1	2,834,344		
2,570	Federal-Mogul	2.17070	12/23/14	<u>ا</u> ح	۷,004,044		
	Corporation, Tranche C,						
1,520	Term Loan	2.139%	12/28/15	B1	1,446,485		
1,020	FleetPride Corporation,				1,110,100		
1,000	Term Loan, Second Lien	9.250%	5/01/20	CCC+	996,250		
5,498	Total Auto Components				5,277,079		
·	Biotechnology 2.6% (1.8% of Total Investments)						
	Explorer Holdings, Inc.,		·				
998	Term Loan, First Lien	8.000%	5/02/18	B+	1,001,241		
1,768	Grifols, Inc., Term Loan	4.250%	6/01/17	BB	1,781,965		
	Onex Carestream						
3,970	Finance LP, Term Loan	5.000%	2/25/17	BB-	3,993,336		
6,736	Total Biotechnology				6,776,542		
	Capital Markets 1.9% (1.4	% of Total Inv	estments)				
	American Capital, LTD.,						
050	Senior Secured Term	F F000/	0/45/40	Б	000 105		
850	Loan	5.500%	8/15/16	B+	869,125		
290		5.250%	12/19/16	В	288,943		

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	<u> </u>		' '			
	BNY Convergex Group					
	LLC, Incremental Term					
	Loan					
	BNY Convergex Group					
638	LLC, Term Loan	5.250%	12/19/16	В	636,644	
	Walter Investment					
	Management					
	Corporation, Tranche B,					
3,209	Term Loan, DD1	5.750%	11/28/17	B+	3,246,455	
4,987	Total Capital Markets				5,041,167	
	Chemicals 1.5% (1.1% of Total Investments)					
	Ineos US Finance LLC,					
1,489	Term Loan B	6.500%	5/04/18	B+	1,525,034	
	PQ Corporation, Term					
1,000	Loan B	5.250%	5/08/17	B+	1,014,792	
1,450	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,465,497	
3,939	Total Chemicals				4,005,323	
	Commercial Banks 0.4%	(0.3% of Total	Investments	)		
	SourceHov LLC, Term					
985	Loan B, First Lien	6.625%	4/28/17	BB-	983,769	
	Commercial Services & Su	ipplies 2.4%	(1.7% of Tota	ıl Investmer	nts)	
	Brand Energy &					
	Infrastructure Services,					
	Inc., Canadian Tranche					
386	1, Term Loan	6.250%	10/23/18	В	386,451	
	Brand Energy &					
	Infrastructure Services,					
	Inc., Term Loan, Second					
1,000	Lien	11.000%	10/23/19	CCC+	995,000	
	Brand Energy &					
4 000	Infrastructure Services,	0.0500/	10/00/10	_	4 040 044	
1,609	Inc., Term Loan	6.250%	10/23/18	В	1,610,211	
	Ceridian Corporation,	5 0500/	E/00/47	5.4	4 507 000	
1,577	Extended Term Loan	5.956%	5/09/17	B1	1,597,636	
	Harland Clarke Holdings					
4 005	Corporation, Extended	F 4500/	0/00/47	Б	4 005 000	
1,095	Term Loan	5.452%	6/30/17	B+	1,065,800	
400	Houghton Mifflin, Term	7.0500/	E/00/4.0	Ъ	F04 040	
496	Loan Total Commorpial	7.250%	5/22/18	В	501,212	
6 160	Total Commercial				6 156 010	
6,163	Services & Supplies	Nuveen Investme	ente		6,156,310	
		17	CIICS			

NSL

Nuveen Senior Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
7	<b>Jane</b> ( <b>July</b> )	Communications Equipment		% of Total Inv		Value
		Alcatel-Lucent, Term	<b>(</b>		,	
\$	1,500	Loan C, WI/DD	TBD	TBD	BB-	\$ 1,520,625
	,	CompuCom Systems,				, ,
		Inc., Term Loan, First				
	1,250	Lien	6.500%	10/04/18	B+	1,265,103
		CompuCom Systems,				
		Inc., Term Loan, Second				
	1,000	Lien	10.250%	10/04/19	B+	1,022,500
		Genesys International				
		Corporation, Term Loan				
	993	B	6.750%	1/31/19	B+	1,003,045
		Pharmaceutical Product				
		Development, Inc., Term		10/01/10	5 0	
	2,970	Loan B, First Lien	4.250%	12/01/18	Ba3	2,994,131
	1 000	Riverbed Technology,	4.0000/	10/10/10	DDD	1 070 445
	1,062	Inc., Term Loan	4.000%	12/18/19	BBB-	1,076,445
	0 775	Total Communications				0 001 040
	8,775	Equipment  Computers & Peripherals 0	59/ /0 39/ o	f Total Invest	monto)	8,881,849
		SunGard Data Systems,	7.5 /6 (U.S /6 U	i Total ilivest	iliciits)	
	1,200	Inc., Term Loan D	4.500%	1/31/20	BB	1,221,750
	1,200			Investments)		1,221,730
		Jackson Hewitt Tax	,			
	750	Service, Inc., Term Loan	10.000%	10/16/17	N/R	742,500
		Residential Capital				,
	1,500	Corp, Term Loan A1	6.000%	11/18/13	Ba1	1,504,220
		Royalty Pharma Finance				
		Trust, Incremental Term				
	2,602	Loan	4.000%	11/09/18	Baa2	2,636,202
		Springleaf Financial				
		Funding Company,				
	1,625	Term Loan	5.500%	5/10/17	B3	1,633,734
	6,477	Total Consumer Finance				6,516,656
	Distributors 2.0% (1.4% of Total Investments)					
	4.075	HD Supply, Inc., Term	7.0500/	10/10/17	5	E 404 040
	4,975	Loan	7.250%	10/12/17	B+	5,134,613
	Diversified Consumer Services 1.9% (1.3% of Total Investments)					
		Brickman Group				
	1,149	Holdings, Inc., Tranche B1, Term Loan	5.500%	10/14/16	B+	1,166,321
	2,193	DI, Tellii Luali	2.710%	7/03/14	CCC+	1,750,660
	۷, ۱۶۵		2.7 10 /0	7/03/14	000+	1,730,000

	5 5		• •		
	Cengage Learning				
	Acquisitions, Inc., Term				
	Loan , DD1				
	Laureate Education,				
	Inc., Extended Term				
1,965	Loan	5.250%	6/15/18	B1	1,978,101
	Total Diversified				
5,307	Consumer Services				4,895,082
	<b>Diversified Financial Servi</b>	ces 1.9% (1.	4% of Total	Investments	s)
	Ferrara Candy				
995	Company, Term Loan B	7.507%	6/18/18	В	1,009,925
	Ocwen Financial				
	Corporation, Term Loan				
2,000	B, WI/DD	TBD	TBD	B1	2,030,626
	Sheridan Holdings, Inc.,				
1,990	Term Loan, First Lien	6.000%	7/01/18	B+	2,023,167
	Total Diversified				
4,985	Financial Services				5,063,718
	Diversified Telecommunic	ation Services	3.0% (2.1	% of Total I	nvestments)
	Charter				
	Communications				
	Operating Holdings LLC,				
2,000	Holdco Term Loan	2.702%	3/06/14	BB+	2,006,964
	Intelsat Jackson				
4 707	Holdings, Ltd., Term	4.5000/	1/00/10		4 000 045
1,797	Loan B1	4.500%	4/02/18	BB-	1,823,945
0.000	Intelsat, Unsecured	0.7000/	0/04/44	Б	0.000.750
2,000	Term Loan	2.702%	2/01/14	В	2,003,750
2,000	Level 3 Financing, Inc., Term Loan, Tranche B	5.250%	8/01/19	Ba2	2 027 250
2,000	Total Diversified	5.250%	0/01/19	Daz	2,027,250
	Telecommunication				
7,797	Services				7,861,909
1,131	Electric Utilities 0.2% (0.	2% of Total In	vestments)		7,001,009
	TXU Corporation, 2014		vostinents)		
854	Term Loan	3.742%	10/10/14	B2	644,925
301		% (0.2% of To			011,020
	Sensus Metering	(/- 7- 0. 10		,	
	Systems, Inc., Term				
590	Loan, First Lien	4.750%	5/09/17	Ba3	592,693
	Electronic Equipment & In				
	SMART Modular		,		,
	Technologies, Inc.,				
1,965	Term Loan B	8.250%	8/26/17	B+	1,680,075
	Food & Staples Retailing	2.2% (1.5% o			
	BJ Wholesale Club, Inc.,	•			
898	Term Loan, First Lien	5.750%	9/26/19	В	914,084
	Wendy's/Arby's				
	Restaurants, Inc., Term				
796	Loan B	4.750%	5/15/19	BB-	807,572
3,950		7.500%	8/30/18	B1	4,029,000

Wilton Products, Inc., Tranche B, Term Loan Total Food & Staples 5,750,656 5,644 Retailing Food Products 4.6% (3.2% of Total Investments) AdvancePierre Foods, Inc., Term Loan, First 2,000 Lien B1 5.750% 7/10/17 2,036,876 AdvancePierre Foods, Inc., Term Loan, Second CCC+ 900 Lien 9.500% 10/10/17 927,000 Michael Foods Group, 1,641 Inc., Term Loan 4.250% 2/25/18 Ba3 1,667,550 U.S. Foodservice, Inc., 7,274 Extended Term Loan 5.750% 3/31/17 B2 7,369,729 **Total Food Products** 12,001,155 11,815 Nuveen Investments 18

Pı	rincipal			Maturity	Ratings	
Amo	ount (000)	• • •	Coupon	(2)	(3)	Value
		Health Care Equipment &	Supplies 2.6	% (1.8% of To	otal Investme	ents)
•		Hologic, Inc., Term Loan	4.5000/	0/04/40	555	<b>A</b> 4 <b>7</b> 0 <b>7 5</b> 04
\$	1,741	B	4.500%	8/01/19	BBB-	\$ 1,767,524
	4 OEO	Kinetic Concepts, Inc.,	F F000/	E/04/10	D <sub>0</sub> O	E 000 00E
	4,950	Term Loan C1 Total Health Care	5.500%	5/04/18	Ba2	5,036,625
	6,691	Equipment & Supplies				6,804,149
	0,091	Health Care Providers & S	Sarvicae 106	% (7.4% of To	stal Investme	
		Ardent Medical	Dervices 10.0	70 (7. <del>4</del> 70 Of 10	otal ilivestille	into)
		Services, Inc., Term				
	1,413	Loan, First Lien	6.750%	7/02/18	B+	1,441,386
	, -	Community Health				, ,
		Systems, Inc., Extended				
	21	Term Loan	3.811%	1/25/17	BB	21,310
		DaVita, Inc., New Term				
	4,000	Loan B2	4.000%	11/01/19	Ba2	4,050,716
		Genesis Healthcare			_	
	633	LLC, Term Loan	10.002%	12/03/17	B+	618,427
		Gentiva Health				
	0.105	Services, Inc., Term	C E009/	0/17/16	D4	0.160.505
	2,135	Loan B Golden Living, Term	6.500%	8/17/16	B1	2,160,525
	3,545	Loan	5.000%	5/04/18	B1	3,411,722
	0,010	Health Management	0.00070	0/01/10	D1	0,111,722
		Associates, Inc., Term				
	594	Loan B	4.500%	11/16/18	BB-	601,332
		Heartland Dental Care,				
		Inc., Term Loan, First				
	1,000	Lien	6.250%	12/21/18	Ba3	1,008,750
		Heartland Dental Care,				
	=	Inc., Term Loan, Second	a <b>==</b> a=/	0/00/40	000	
	500	Lien	9.750%	6/20/19	CCC+	516,250
	1 200	Kindred Healthcare, Term Loan	5.250%	6/01/18	Do2	1 010 011
	1,308	LHP Operations Co.	5.250%	0/01/10	Ba3	1,310,811
	929	LLC, Term Loan B	9.000%	7/03/18	В	948,401
	3,316	LifeCare, Term Loan, (5)	0.000%	2/01/16	N/R	3,100,168
	0,010	MultiPlan, Inc., Term	0.00070	2,01,10	1 4/1 1	3,133,133
	752	Loan B	4.750%	8/26/17	Ba3	756,763
		National Mentor				
		Holdings, Inc., Term				
	997	Loan B	6.500%	2/09/17	B+	1,012,424
		Select Medical		0/0:/:-		<u> </u>
	2,465	Corporation, Term Loan	5.500%	6/01/18	BB-	2,500,922
		Select Medical				
	398	Corporation, Tranche B, Term Loan A	5.500%	6/01/18	BB-	401 400
	1,000	Tellii Luali A	9.000%	7/01/19	B-	401,482 1,021,875
	1,000		3.000%	1/01/13	ם-	1,021,073

	Sheridan Holdings, Inc.,				
	Term Loan, Second Lien				
1.054	Skilled Healthcare	0.7500/	4/00/40	D4	1 000 010
1,054	Group, Inc., Term Loan Universal Health	6.750%	4/09/16	B1	1,066,210
177	Services, Inc., Term Loan B	3.750%	11/15/16	BB+	177,793
177	Vanguard Health	0.70070	11/10/10		177,730
	Holding Company II				
1,535	LLC, Initial Term Loan	5.000%	1/29/16	Ba2	1,551,911
	Total Health Care				
27,772	Providers & Services				27,679,178
	Health Care Technology	1.4% (1.0% o	f Total Invest	ments)	
	Emdeon Business				
0.507	Services LLC, Term	F 0000/	1 1 /00/10	DD	0.000.010
3,597	Loan B1	5.000%	11/02/18	BB-	3,660,016
	Hotels, Restaurants & Le 24 Hour Fitness	eisure 4.8% (3	.3% OF TOTAL	investments)	
	Worldwide, Inc., New				
1,950	Term Loan	7.500%	4/22/16	Ba3	1,974,781
1,000	Caesars Entertainment	7.100070	.,, . 0	Dao	1,07 1,701
	Operating Company,				
1,788	Inc., Term Loan B6	5.454%	1/28/18	В	1,665,102
	CCM Merger, Inc. Term				
3,208	Loan	6.000%	3/01/17	B+	3,244,583
	Dunkin Brands, Inc.,	4.000-4		_	
972	Term Loan B2	4.000%	11/23/17	В	981,531
1 005	Landry's Restaraunts, Inc., Term Loan B	6.500%	4/24/18	B+	2.015.750
1,985	MGM Resorts	6.300%	4/24/10	D+	2,015,758
	International, Term Loan				
1,500	В	4.250%	12/20/19	BB	1,526,094
,	Seaworld Parks and				,,
	Entertainment, Inc.,				
983	Term Loan B	4.000%	8/17/17	BB-	992,276
	Total Hotels,				
12,386	Restaurants & Leisure				12,400,125
		8% (0.6% of To	tai investmei	nts)	
	AOT Bedding Super Holdings LLC, Term				
1,500	Loan B	5.000%	10/01/19	B+	1,520,937
1,500	Spectrum Brands, Inc.,	0.00078	10/01/10	DT	1,020,007
609	Term Loan	4.500%	12/17/19	Ba3	616,114
	Total Household				_,
2,109	Durables				2,137,051
	Industrial Conglomerates	s 2.0% (1.4%	of Total Inves	stments)	
	DuPont Performance				
	Coatings, Dollar Term			_	
5,000	Loan B, WI/DD	TBD	TBD	B+	5,083,320
0.500	Insurance 1.7% (1.2% o	of Total Investm		D4	0.500.400
2,500		5.250%	12/14/19	B1	2,529,168

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	USI Holdings Corporation, Term Loan B				
1,975	Vantage Drilling Company, Term Loan B	6.250%	10/18/17	B-	1,999,688
4,475	Total Insurance	0.20070	. 0, . 0,	_	4,528,856
Ź	Internet & Catalog Retail	1.1% (0.8% o	f Total Inves	tments)	, ,
	EIG Investors Corp.,				
2,900	Term Loan, First Lien	6.250%	11/09/19	B1	2,929,000
	Internet Software & Service	ces 1.9% (1.3	8% of Total In	vestment	s)
	Sabre, Inc., Extended				
310	Term Loan, First Lien	5.952%	9/30/17	B1	314,823
	Sabre, Inc., Incremental				
997	Term Loan	7.250%	12/29/17	B1	1,015,787
		Nuveen Investm 19	nents		

NSL

Nuveen Senior Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
AIII	ount (000)	Internet Software & Service		(2)	(3)	value
		SSI Investments II, Ltd.,	es (continued)			
\$	1,945	New Term Loan	5.000%	5/26/17	Ba3	\$ 1,979,134
T T	1,010	Web.com Group, Inc.,	0.00070	0,20,	240	Ψ 1,070,101
	1,516	Term Loan, First Lien	5.500%	10/27/17	Ba3	1,538,598
		Total Internet Software				
	4,768	& Services				4,848,342
		IT Services 3.7% (2.6% o	of Total Investn	nents)		
		EIG Investors Corp.,				
	2,000	Term Loan, Second Lien	10.250%	5/09/20	CCC+	2,005,000
	4 570	Frac Tech International	0.5000/	E/00/40	Б	4 070 507
	1,573	LLC, Term Loan Sabre, Inc., New	8.500%	5/06/16	B+	1,378,567
	855	Extended Term Loan	5.952%	12/29/17	B1	866,032
	000	SRA International, Term	3.33£ /6	12/23/17	Di	000,002
	441	Loan	6.500%	7/20/18	B1	439,212
		VFH Parent LLC, Term	0.00070	17=07.10		.00,=.=
	1,201	Loan	7.500%	7/08/16	Ba1	1,209,995
		Web.com, Term Loan,				
	205	Second Lien	11.000%	10/27/18	B3	211,410
		Zayo Group LLC, Term				
	3,482	Loan B	5.250%	7/02/19	B1	3,532,871
	9,757	Total IT Services	d	00/ of Total		9,643,087
		Leisure Equipment & Prod	aucis 1.1% (U	.8% OF FOLAI	Investments)	
		BLB Management Services, Inc., Term				
	1,656	Loan	8.500%	11/05/15	BB	1,674,663
	1,000	Equinox Holdings, Inc.,	0.00070	11/00/10		1,071,000
		Term Loan, First Lien,				
	1,200	WI/DD	TBD	TBD	B1	1,218,000
		Total Leisure Equipment				
	2,856	& Products				2,892,663
			f Total Investm	ents)		
		Navistar International				
	750	Corporation, Term Loan	7.0000/	0/47/47	Dag	700.075
	750	B Poynard Corporation	7.000%	8/17/17	Ba2	762,375
		Rexnord Corporation, Inc., Term Loan B				
	1,188	Refinancing	4.500%	4/01/18	BB	1,201,982
	1,938	Total Machinery	1.000 /0	1/01/10		1,964,357
	.,000	Media 9.3% (6.6% of Tot	al Investments	)		.,001,007
	1,379	1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1 1	5.710%	7/04/17	CCC+	1,005,659

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	Cengage Learning				
	Acquisitions, Inc.,				
	Tranche B, Extended				
	Term Loan				
	Charter				
	Communications				
	Operating Holdings LLC,				
1,985	Term Loan D	4.000%	5/15/19	Baa3	2,016,512
	Cumulus Media, Inc.,				
1,978	Term Loan B, First Lien	4.500%	9/18/18	Ba2	1,995,749
	Cumulus Media, Inc.,				
1,000	Term Loan, Second Lien	7.500%	9/16/19	B2	1,041,250
	FoxCo Acquisition Sub		_,,,,,_	_	
997	LLC, Initial Term Loan	5.500%	7/14/17	B+	1,014,956
	Interactive Data				
570	Corporation, Term Loan	0.7500/	4/40/40	D-0	F70.040
572	B Mediacom Broadband	3.750%	1/13/18	Ba3	572,019
997	LLC, Tranche G, Term Loan	4.000%	1/20/20	Ba3	1,006,852
991	Radio One, Inc., Term	4.000 /6	1/20/20	Dao	1,000,002
1,871	Loan B, First Lien	7.500%	2/14/17	B+	1,904,925
1,071	Tribune Company, Exit	7.500 /6	Z/ 1 <del> 1</del> / 1 /	DT	1,504,525
3,000	Term Loan B	4.000%	12/17/19	BB+	3,030,000
0,000	Univision	1.00070	12/17/10	221	0,000,000
	Communications, Inc.,				
3,909	Term Loan	4.452%	3/31/17	B+	3,928,289
,	UPC Broadband Holding				, ,
1,714	BV, Term Loan AF	4.000%	1/31/21	BB-	1,726,072
	WideOpenWest Finance				
3,721	LLC, Term Loan B	6.250%	7/12/18	B1	3,771,761
	WMG Acquisition				
	Corporation, New Term				
1,000	Loan, First Lien	5.250%	11/01/18	Ba2	1,018,958
	Yell Group PLC, Term	/		=	
1,793	Loan, (5)	0.000%	7/31/14	N/R	351,866
25,916	Total Media	20/ of Total In	······································		24,384,868
	•	3% of Total In	vesiments)		
1,188	FMG Resources, Ltd., Term Loan B	5.250%	10/18/17	BB+	1,206,127
1,100		% of Total Inv		DD+	1,200,127
	99 Cents Only Stores,	/6 Of TOtal IIIV	estilients)		
844	Term Loan B1	5.250%	1/11/19	B+	855,970
044	Oil, Gas & Consumable Fu				000,070
	CCS Income Trust,	J.J J.J / (Z.	- /		
2,474	Term Loan, DD1	3.208%	11/14/14	B1	2,474,026
_,	CCS Income Trust,	3.20070	, ,		_, ., .,,,,,
990	Delayed Term Loan	3.208%	11/14/14	В	989,770
	Crestwood Holdings,	= = = 7 7			,
959	Inc., Term Loan B	9.750%	3/26/18	CCC+	976,872
1,250		5.000%	5/24/18	Ba3	1,266,406
•					•

Plains Exploration and	
·	
Production Company,	
1,650 Term Loan 4.000% 10/15/19 Ba1 1,660,60	1
Samson Investment Company, Initial Term	
1,250 Loan, Second Lien 6.000% 9/25/18 B1 1,267,18	3
Total Oil, Gas &	
8,573 Consumable Fuels 8,634,86	3
Paper & Forest Products 1.0% (0.7% of Total Investments)	
Newark Group, Inc., DIP	
2,664 Term Loan 12.500% 3/31/14 Caa1 2,650,39	2
Nuveen Investments	
20	

	Principal nount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
- \1		Personal Products				. 3.100
		Bombardier Recreation	•		-,	
		Products, Inc., Term				
9	\$ 4,000	Loan B, WI/DD	TBD	TBD	Ba1	\$ 4,049,644
		Prestige Brands, Inc.,				
	1,139	Term Loan 1	5.282%	1/31/19	BB-	1,151,898
		Revlon Consumer				
	744	Products Corporation,		44/40/47	DD	740.540
	711	Term Loan	4.750%	11/19/17	BB-	718,548
	5,850	Total Personal Produc		nvootmonto)		5,920,090
		Pharmaceuticals 9 Assuramed Holdings,	.5% (6.6% 01 10tal 1	iivesiiieiiis)		
		Inc., Term Loan, Seco	and			
	1,000	Lien	9.250%	4/24/20	CCC+	1,021,667
	1,000	Bausch & Lomb, Inc.,	0.20070	,, = ,, = 0		.,0=.,00.
		Delayed Draw, Term				
	1,000	Loan	4.750%	9/30/15	B+	1,013,125
		Bausch & Lomb, Inc.,				
	4,975	Term Loan B	5.250%	5/17/19	B+	5,040,297
		ConvaTec Healthcare				
	1.004	Incremental Term Loa		10/00/10	DeO	1 101 104
	1,084	B Generic Drug Holding	5.000%	12/22/16	Ba3	1,101,104
	867	Inc., Term Loan B	6.000%	10/29/19	B+	881,486
	007	Graceway	0.00070	. 6/26/16	2.	001,100
		Pharmaceuticals LLC	,			
		Second Lien Term Lo	an,			
	2,000	(5)	0.000%	5/03/13	N/R	60,000
		Par Pharmaceutical				
	1 000	Companies, Inc., Terr		0/00/40	Б	1 055 010
	1,829	Loan B Quintiles Transnationa	5.000%	9/30/19	B+	1,855,610
	2,364	Corp., Term Loan B2	4.500%	6/08/18	BB-	2,397,491
	2,004	Therakos, Inc., Term	4.500 /0	0/00/10	55	۲,007,401
	1,500	Loan, First Lien	7.500%	1/18/18	В	1,470,000
	·	Valeant Pharmaceutic	als			
		International, Inc.,				
	3,737	Tranche B, Term Loai	n D 4.250%	2/13/19	BBB-	3,793,511
		Warner Chilcott				
	700	Company LLC, Term	4.0500/	0/45/40	DDD	007.440
	798	Loan B1 Additional Warner Chilcott	4.250%	3/15/18	BBB-	807,440
		Corporation, Term Los	an			
	2,102	B1	4.250%	3/15/18	BBB-	2,126,122
	_,	Warner Chilcott	1.20070	5, 15, 15		_,,
		Corporation, Term Lo	an			
	650	B2	4.250%	3/15/18	BBB-	657,313
	1,445		4.250%	3/15/18	BBB-	1,461,709

Warner Chilcott

Corporation, Term Loan **B**3 Warner Chilcott Corporation, Term Loan 813 B4 3.247% 8/15/17 BBB-815,547 Warner Chilcott Corporation, Term Loan B5 3.247% 8/20/17 BBB-163 163,109 26,327 Total Pharmaceuticals 24,665,531 **Professional Services** 0.1% (0.0% of Total Investments) 452 Vertrue Inc., Term Loan 9.250% 8/16/14 150,287 Real Estate Investment Trust 0.7% (0.5% of Total Investments) iStar Financial, Inc., 1,881 Term Loan 5.750% 10/15/17 BB-1,915,930 Real Estate Management & Development 1.8% (1.3% of Total Investments) Capital Automotive LP, 1,565 Tranche B 5.250% 3/11/17 Ba3 1,577,544 LNR Property Corporation, Term Loan BB+ 1,492,614 1,487 4.750% 4/29/16 Realogy Corporation, 1,722 Delayed Term Loan B+ 4.456% 10/10/16 1,735,833 **Total Real Estate** Management & 4,774 Development 4,805,991 Road & Rail 0.6% (0.4% of Total Investments) **Swift Transportation** Company, Inc., Term Loan, Tranche B2 1,554 5.000% 12/21/17 BB 1,575,051 Semiconductors & Equipment 1.5% (1.1% of Total Investments) **NXP** Semiconductor LLC, Incremental Term 1,000 Loan C 4.750% 12/06/19 B+ 1,014,688 NXP Semiconductor 1,965 LLC, Term Loan 4.500% 3/03/17 B2 1,996,931 Spansion LLC, Term 970 Loan B 5.250% 12/11/18 BB+ 977,328 Total Semiconductors & 3,935 Equipment 3,988,947 **Software** 10.2% (7.1% of Total Investments) Attachmate Corporation, Term Loan, First Lien BB-2,868,410 2,831 7.250% 11/22/17 Blackboard, Inc., Term Loan B2 1,134 B+ 6.250% 1/31/18 1,043,293 Datatel Parent Corp. 1,749 Term Loan B 6.250% 7/19/18 B+ 1,763,782 Deltek, Inc., Term Loan, 1,000 First Lien B+ 6.000% 10/10/18 1,016,875 Eagle Parent, Inc., Term 657 Loan 5.000% 5/16/18 Ba3 663,234 7,711 5.250% Ba3 7,834,679 4/05/18

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	Infor Enterprise Applications, Term Loan B				
	IPC Systems, Inc.,				
1,234	Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	1,228,136
,,	IPC Systems, Inc., Term		.,		,,
2,500	Loan, Second Lien	5.452%	6/01/15	CCC	2,287,500
	Misys PLC, Term Loan,				
3,491	First Lien	7.250%	12/12/18	Ba3	3,554,529
	RedPrairie Corporation,				
1,200	Term Loan, First Lien	6.750%	12/21/18	B+	1,213,333
	SS&C Technologies, Inc./ Sunshine				
	Acquisition II, Inc.,				
1,799	Funded Term Loan B1	5.000%	6/07/19	BB-	1,823,564
,	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc.,				, ,
186	Funded Term Loan B2	5.000%	6/07/19	BB-	189,168
	Vertafore, Inc., Term				·
980	Loan	5.250%	7/29/16	B+	993,178
26,472	Total Software	Nuveen Investre 21	nents		26,479,681

NSL

Nuveen Senior Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

	ncipal lount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
2 (11)		Specialty Retail 2.8% (2.8%)	•		(0)	
		Collective Brands, Inc.,		,		
\$	1,372	Term Loan B	7.250%	10/09/19	B1	\$ 1,393,278
		Jo-Ann Stores, Inc.,				
	1,670	Term Loan	4.750%	3/16/18	B+	1,680,340
	372	Lord & Taylor Holdings LLC, Term Loan	5.750%	1/11/19	BB	376,440
	312	Party City Corporation,	5.750%	1/11/19	DD	370,440
	1,845	Term Loan	5.750%	7/27/19	B1	1,870,749
	.,00	Tempur-Pedic	011 00 /0	77277.0		1,070,710
		International, Inc., Term				
	1,905	Loan B, WI/DD	TBD	TBD	BB	1,939,455
	7,164	Total Specialty Retail				7,260,262
		Textiles, Apparel & Luxury	Goods 0.6	% (0.4% of T	otal Investme	:nts)
		Philips-Van Heusen Corporation, Term Loan				
	1,500	B, WI/DD	TBD	TBD	BBB-	1,514,058
	1,000	Trading Companies & Dist				• •
		Wesco Distribution,		(0.2,7 0.		,
	846	Inc., Term Loan B	4.500%	12/04/19	Ba3	857,436
		Wireless Telecommunicat	ion Services	3.8% (2.7%	of Total Inves	stments)
		Asurion LLC, Term	<b>-</b> /	= (0.4/4.0		
	1,828	Loan, First Lien	5.500%	5/24/18	BB-	1,851,032
	1,906	Avaya, Inc., Term Loan B5	8.000%	3/31/18	B1	1,925,898
	1,900	Clear Channel	0.000 /6	3/31/10	ы	1,925,090
		Communications, Inc.,				
	3,920	Tranche B, Term Loan	3.852%	1/29/16	CCC+	3,412,510
		IPC Systems, Inc.,				
		Term Loan, Tranche C,				
	1,995	First Lien	7.750%	7/31/17	B1	1,977,544
	699	Presidio, Inc., New Term Loan	5.750%	2/21/17	Ba3	701 617
	699	Total Wireless	5.750%	3/31/17	Ваз	701,617
		Telecommunication				
	10,348	Services				9,868,601
	-,	Total Variable Rate				- , ;
		Senior Loan Interests				
	314,488	(cost \$308,677,833)				311,188,526
Sha	ares	Description (1)	00/ - <b>. T</b> : • • • •			Value
		•	2.0% of Total I			
Building Products 1.4% (1.0% of Total Investments)						

	00 504	Masonite Worldwide				Φ	0.000.544
	88,501	Holdings, (6)	0.00/ //	0 00/ of Total	Investments)	\$	3,628,541
		Hotels, Restaurants & Lei BLB Worldwide	sure 0.3% (	0.2% of Total	investments)		
	40,968						824,482
	40,900	Holdings Inc., (6), (7)  Media 1.1% (0.8% of Tot	al Investment	ło\			024,402
		Metro-Goldwyn-Mayer,	ai ilivestillell	15)			
	48,954	-					1,882,687
	14,825	(6), (7) Tribune Company, (8)					1,002,007
	18,422	Tribune Company					957,944
	10,422	Total Media					2,840,631
		Total Common Stocks					2,040,031
		(cost \$8,532,171)					7,293,654
Drin	cipal	(0001 \$0,332,171)			Ratings		7,293,034
	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
AIIIC	Juni (000)	Convertible Bonds 0.3%					value
		Communications Equipme					
		Nortel Networks Corp.,	ent 0.5 /6 (0.	2 /0 01 10tai ii	ivestilients)		
\$	850	(5)	1.750%	4/15/13	N/R	\$	841,500
Ψ	000	Total Convertible	1.70070	1/ 10/ 10	14/11	Ψ	011,000
\$	850	Bonds (cost \$710,500)					841,500
	cipal	, , , , , , , , , , , , , , , , , , , ,			Ratings		,,,,,,,
	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
	` '	Corporate Bonds 13.3%					
		Commercial Services & S	upplies 0.29	% (0.1% of To	tal Investment	is)	
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$	506,250
		<b>Communications Equipme</b>	ent 1.5% (1.	0% of Total Ir	vestments)		
	2,000	Avaya Inc., 144A	9.000%	4/01/19	B1		2,065,000
		Nortel Networks					
	1,000	Limited, (5)	0.000%	7/15/13	N/R		1,030,000
		Nortel Networks					
	650	Limited, (5)	10.750%	7/15/16	N/R		728,000
		Total Communications					
	3,650	Equipment					3,823,000
			Nuveen Investi	ments			
			22				

	rincipal					
A	Mount				Ratings	
	(000)	Description (1)	Coupon	Maturity	(3)	Value
Φ	4 000	Distributors 0.4% (0.3%			D	Φ 4 400 500
\$	1,000	HD Supply Inc., 144A	8.125%	4/15/19	B+	\$ 1,132,500
		Diversified Telecommunic	cation Services	0.4% (0.3%	of Total Inves	stments)
	4 000	IntelSat Bermuda	44.0500/	0/04/47	000	4 000 000
	1,000	Limited	11.250%	2/04/17	CCC+	1,060,000
		Health Care Equipment &	Supplies 1.3	% (U.9% OT 10	otai investmen	ts)
	1 700	Chiron Merger Sub Inc., 144A	10.500%	11/01/18	D	1 010 000
	1,700 1,000	Merge Healthcare Inc.	11.750%	5/01/15	B B+	1,819,000 1,070,000
	625	Rotech Healthcare Inc.	10.750%	10/15/15	B3	625,000
	623	Total Health Care	10.730%	10/13/13	DS	623,000
	3,325	Equipment & Supplies				3,514,000
	0,020	Health Care Providers & \$	Services 16%	(1 1% of Tot	al Investments	
	1,000	HCA Inc.	8.500%	4/15/19	BB+	1,112,500
	1,000	Select Medical	0.00070	1/10/10		1,112,000
	1,500	Corporation	6.195%	9/15/15	B-	1,496,250
	1,000	Vanguard Health	3113375	0, 10, 10		1,100,200
	500	Holding LLC/Inc.	8.000%	2/01/18	B-	530,000
		Wolverine Healthcare	0.000,0	_, _, , , ,	_	000,000
	1,000	Analytics, 144A	10.625%	6/01/20	CCC+	1,105,000
	,	Total Health Care				, ,
	4,000	Providers & Services				4,243,750
		Household Products 0.9	9% (0.6% of Tot	al Investmen	ts)	
	2,000	Sprectum Brands Inc.	9.500%	6/15/18	Ba3	2,262,500
		IT Services 0.4% (0.3%	of Total Investr	nents)		
		First Data Corporation,				
	1,000	144A	7.375%	6/15/19	BB-	1,052,500
		Machinery 1.1% (0.8% o	of Total Investm	ents)		
		NES Rental Holdings				
	2,000	Inc., 144A	12.250%	4/15/15	CCC+	2,100,000
	=	Trinseo Materials	0 ==00/	0/01/10	_	
	700	Operating, 144A	8.750%	2/01/19	B+	693,000
	2,700	Total Machinery				2,793,000
		Media 2.2% (1.6% of To	tai investments	5)		
		Clear Channel				
	725	Communications, Inc., 144A	9.000%	12/15/19	CCC+	686,937
	723	Clear Channel	9.000%	12/13/19	000+	000,937
	2,000	Communications, Inc.	5.500%	9/15/14	CCC-	1,920,000
	۷,000	Clear Channel	J.J00 /6	J/ 1 J/ 1 <del>T</del>	000-	1,520,000
	1,000	Communications, Inc.	11.000%	8/01/16	CCC-	782,500
	1,000	Clear Channel	11.00070	5/51/10	000	102,000
	3,200	Communications, Inc.	6.875%	6/15/18	CCC-	2,136,000
	200	WMG Acquisition Group	11.500%	10/01/18	B-	232,500
	7,125	Total Media	11.30070	. 0, 0 1, 10	_	5,757,937
	, •		0.3% of Total In	vestments)		_ , ,
	1,100	Molycorp Inc., 144A	10.000%	6/01/20	B3	1,100,000

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	Pharmaceuticals 1.8% (	1.2% of Total li	nvestments)		
	Angiotech		·		
143	Pharmaceuticals Inc.	5.000%	12/01/13	N/R	143,358
	Angiotech				
1,796	Pharmaceuticals Inc.	9.000%	12/01/16	N/R	1,822,940
0.000	Valeant Pharmaceuticals	7.0000/	10/01/00	DD	0.400.000
2,000	International, 144A	7.000%	10/01/20	BB-	2,120,000
	Valeant Pharmaceuticals				
500	International, 144A	7.250%	7/15/22	BB-	537,500
4,439	Total Pharmaceuticals				4,623,798
	Road & Rail 0.4% (0.3%				
1,000	Avis Budget Car Rental	2.790%	5/15/14	B+	1,000,010
	Software 0.7% (0.5% of	Total Investme	ents)		
850	Infor Us Inc.	11.500%	7/15/18	B-	1,000,875
750	Infor Us Inc.	9.375%	4/01/19	B-	847,500
1,600	Total Software				1,848,375
	Specialty Retail 0.0% (0	.0% of Total Inv	vestments)		
	Local Insight Regatta				
480	Holdings, (5)	11.000%	12/01/17	N/R	5
\$ 34,919	Total Corporate Bonds (cost \$32,589,426)	Nuveen Investn	aants		34,717,625
		23	ients		

#### NSL

Nuveen Senior Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Principal Amount	Description (4)	Oarman Makruitu	Value
(000)	Description (1) Short-Term Investments	Coupon Maturity 6.9% (4.8% of Total Investments)	Value
\$ 17,891	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/13, repurchase price \$17,891,396, collateralized by \$17,330,000 U.S. Treasury Notes, 2.375%, due 2/28/15, value \$18,252,667	0.010% 2/01/13	\$ 17,891,391
	Total Short-Term Investments (cost		17 001 001
	\$17,891,391) Total Investments		17,891,391
	(cost \$368,401,321) 142.6%		371,932,696
	Borrowings (38.3)% (9), (10)		(100,000,000)
	Other Assets Less Liabilities (4.3)% (11)		(11,060,288)
	Net Assets Applicable to Common Shares 100%		\$ 260,872,408

Investments in Derivatives as of January 31, 2013

#### **Interest Rate Swaps outstanding:**

		Fund Pay/Receiv	/ <b>€</b> loating		Fixed Rate	Unrealized
	Notional	Floating	Rate	Fixed Rate	Paymentermination	• •
Counterparty	Amount	Rate	Index	(Annualized)	Frequency Date	(Depreciation) (11)
Goldman			1-Month			
Sachs	\$18,487,500	Receive	USD-LIBC	R 1.300%	Monthly 4/20/14	\$ (242,740)
Morgan			1-Month			
Stanley	18,487,500	Receive	USD-LIBC	R 2.201	Monthly 4/20/16	(1,003,745)
						\$ (1,246,485)

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report,

which may combine industry sub-classifications into sectors for reporting ease.

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Senior Loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of Senior Loans may occur. As a result, the actual remaining maturity of Senior Loans held may be substantially less than the stated maturities shown.
- (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior Loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

Senior Loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the Agent Bank and/or borrower prior to the disposition of a Senior Loan.

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
  - (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.
  - (9) Borrowings as a percentage of Total Investments is 26.9%.
- (10) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (11) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.

N/R Not rated.

DD1 Portion of investment purchased on a delayed delivery basis.

WI/DD Purchased on a when-issued or delayed delivery basis.

144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.

TBD Senior Loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, Senior Loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

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

See accompanying notes to financial statements.

Nuveen Investments 24

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Nuveen Floating Rate Income Fund

Portfolio of Investments

January 31, 2013 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
, 41114	- a.i. (000)	Variable Rate Senior Lo			% of Total Inve	
		Aerospace & Defense				(1)
		CPP Holdings, Term	•		,	
		Loan, First Lien,				
\$	2,000	WI/DD	TBD	TBD	B1	\$ 2,030,000
		Hamilton Sundstrand,				
	3,062	Term Loan B	5.000%	12/13/19	B+	3,100,016
		Sequa Corporation,				
	2,500	Term Loan B	5.250%	6/19/17	B1	2,541,668
	7.500	Total Aerospace &				7.074.004
	7,562	Defense	Total Investm	anta\		7,671,684
		Airlines 3.6% (2.5% of Delta Air Lines, Inc.,	Total investm	ients)		
	11,000	Term Loan B1	5.250%	10/18/18	Ba2	11,159,500
	11,000	Delta Air Lines, Inc.,	3.230 /6	10/10/10	Daz	11,100,000
	2,000	Term Loan B2	4.250%	4/18/16	Ba2	2,026,250
	_,000	United Air Lines, Inc.,	0070	.,	- 4-	_,0_0,_00
	10,142	Term Loan B	2.250%	2/01/14	BB-	10,196,199
	23,142	Total Airlines				23,381,949
		Auto Components 2.5	% (1.8% of To	tal Investment	ts)	
		Federal-Mogul				
		Corporation, Tranche				
	8,975	B, Term Loan	2.146%	12/29/14	B1	8,543,367
		Federal-Mogul				
		Corporation, Tranche	0.40004		<b>5</b> .	4 = 2 4 2 4 2
	5,005	C, Term Loan	2.139%	12/28/15	B1	4,764,313
		FleetPride				
	2 000	Corporation, Term	0.0500/	5/01/20	CCC+	0.000.750
	3,000	Loan, Second Lien Total Auto	9.250%	5/01/20	000+	2,988,750
	16,980	Components				16,296,430
	10,500	Biotechnology 2.2% (*	1.5% of Total I	nvestments)		10,200,400
		Explorer Holdings,	, o o ota i	55(5)		
		Inc., Term Loan, First				
	1,995	Lien	8.000%	5/02/18	B+	2,002,481
		Grifols, Inc., Term				
	5,893	Loan	4.250%	6/01/17	BB	5,939,883
	5,913	Onex Carestream Finance LP, Term	5.000%	2/25/17	BB-	5,948,267

	Loan				
13,801	Total Biotechnology				13,890,631
	Capital Markets 2.1% (	1.5% of Total	Investments)		
	American Capital,				
	LTD., Senior Secured				
1,700	Term Loan	5.500%	8/15/16	B+	1,738,250
	BNY Convergex				
	Group LLC,				
	Incremental Term				
579	Loan	5.250%	12/19/16	В	577,885
	BNY Convergex				
	Group LLC, Term		10/10/10	_	
1,276	Loan	5.250%	12/19/16	В	1,273,287
0.004	Citco III Limited, Term	F F000/	0/00/40	NI/A	0.047.400
2,881	Loan	5.500%	6/29/18	N/A	2,917,139
	Walter Investment				
	Management Corporation, Tranche				
6,962		5.750%	11/28/17	B+	7,044,309
13,398	B, Term Loan, DD1 Total Capital Markets	5.750%	11/20/17	D+	13,550,870
13,390	•	of Total Inves	etmonte)		13,330,670
	Houghton	or rotal lilves	illiellis)		
	International, Inc.,				
	U.S. Term Loan, First				
2,000	Lien	5.250%	12/20/19	B1	2,032,500
_,000	Ineos US Finance	0.20070	, _ 0, . 0		_,00_,000
2,978	LLC, Term Loan B	6.500%	5/04/18	B+	3,050,068
	PQ Corporation, Term				, ,
2,500	Loan B	5.250%	5/08/17	B+	2,536,980
	Univar, Inc., Term				
6,969	Loan	5.000%	6/30/17	B+	7,042,967
14,447	Total Chemicals				14,662,515
		% (0.2% of To	tal Investme	nts)	
	SourceHov LLC, Term				
1,970	Loan B, First Lien	6.625%	4/28/17	BB-	1,967,538
	Commercial Services & S	Supplies 2.4	l% (1.7% of T	otal Investm	ients)
	ADS Waste Holdings,		10/00/10	_	0.500.405
2,500	Inc., Term Loan B	5.250%	10/09/19	B+	2,528,125
	Brand Energy &				
	Infrastructure				
	Services, Inc.,				
676	Canadian Tranche 1, Term Loan	6.250%	10/23/18	В	676,289
070	Brand Energy &	0.230 /6	10/23/10	Б	070,209
	Infrastructure				
	Services, Inc., Term				
2,500	Loan, Second Lien	11.000%	10/23/19	CCC+	2,487,500
2,500	Brand Energy &	11.00070	10/20/10	333+	2, 107,000
	Infrastructure				
	Services, Inc., Term				
2,816	Loan	6.250%	10/23/18	В	2,817,870
,					, ,

Nuveen Investments 25

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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity	Ratings	Value
AIII	built (000)	Commercial Services & S	•	(2)	(3)	value
		Ceridian Corporation,	Supplies (com	indea)		
\$	3,307	Extended Term Loan	5.956%	5/09/17	B1	\$ 3,349,214
		Houghton Mifflin,				
	993	Term Loan	7.250%	5/22/18	В	1,002,425
	0.001	KAR Auction Services,	F 0000/	E/40/47	DD	0.415.440
	2,381	Inc., Term Loan Total Commercial	5.000%	5/19/17	BB-	2,415,440
	15,173	Services & Supplies				15,276,863
	,	Communications Equipn	nent 3.0% (2	2.1% of Total I	Investments)	. 0,=: 0,000
		Alcatel-Lucent, Term	•		,	
	3,000	Loan C, WI/DD	TBD	TBD	BB-	3,041,250
		CompuCom Systems,				
	0.000	Inc., Term Loan, First	C E000/	10/04/10	D .	0.004.100
	2,000	Lien CompuCom Systems,	6.500%	10/04/18	B+	2,024,166
		Inc., Term Loan,				
	3,500	Second Lien	10.250%	10/04/19	B-	3,578,750
	,	Genesys International				, ,
		Corporation, Term				
	1,985	Loan B	6.750%	1/31/19	B+	2,006,090
		Pharmaceutical				
		Product Development, Inc., Term Loan B,				
	5,940	First Lien, WI/DD	TBD	TBD	Ba3	5,988,262
	0,010	Riverbed Technology,	100	100	Buo	0,000,202
	2,550	Inc., Term Loan	4.000%	12/18/19	BBB-	2,583,469
		Total Communications				
	18,975	Equipment				19,221,987
		Computers & Peripherals	s 0.4% (0.3%	6 of Total Inve	estments)	
		SunGard Data Systems, Inc., Term				
	2,400	Loan D	4.500%	1/31/20	BB	2,443,500
	_,		% (1.5% of To			2, 1 10,000
		Jackson Hewitt Tax	`		·	
		Service, Inc., Term				
	1,000	Loan	10.000%	10/16/17	N/R	990,000
		NES Rentals				
		Holdings, Inc., Extended Term Loan,				
	1,500	Second Lien	13.250%	10/20/14	Ba3	1,485,000
	3,000		6.000%	11/18/13	Ba1	3,008,439
	•					, ,

	Residential Capital				
	Corp, Term Loan A1				
	Royalty Pharma				
	Finance Trust,				
	Incremental Term				
4,769	Loan	4.000%	11/09/18	Baa2	4,833,038
,	Springleaf Financial				, ,
	Funding Company,				
3,000	Term Loan	5.500%	5/10/17	B3	3,016,125
	Total Consumer				
13,269	Finance				13,332,602
	Containers & Packaging	0.8% (0.5%	of Total Inve	stments)	
	Reynolds Group				
4.054	Holdings, Inc., Term	4.7500/	0/00/40	5	5 000 050
4,951	Loan Pietributere 4 CO/ /4 40/	4.750%	9/28/18	B+	5,030,352
	Distributors 1.6% (1.1% HD Supply, Inc., Term	or rotal inve	esiments)		
9,950	Loan	7.250%	10/12/17	B+	10,269,226
9,950	Diversified Consumer Se				
	Brickman Group	VICES 1.2 /	0.076 01 100	ai iiivestiiiei	1113)
	Holdings, Inc.,				
	Tranche B1, Term				
1,296	Loan	5.500%	10/14/16	B+	1,315,877
, , ,	Cengage Learning				,,-
	Acquisitions, Inc.,				
4,417	Term Loan , DD1	2.710%	7/03/14	CCC+	3,525,985
	Laureate Education,				
	Inc., Extended Term				
2,948	Loan	5.250%	6/15/18	B1	2,967,151
	Total Diversified				
8,661	Consumer Services		/4 40/ <b>( T</b> )		7,809,013
	Diversified Financial Serv	ices 2.0%	(1.4% of Tota	Investment	is)
	Ferrara Candy				
0.400	Company, Term Loan	7.507%	6/10/10	В	0.504.010
2,488	B Ocwen Financial	7.507%	6/18/18	Б	2,524,812
	Corporation, Term				
5,250	Loan B, WI/DD	TBD	TBD	B1	5,330,393
0,200	Sheridan Holdings,	100	. 20		0,000,000
	Inc., Term Loan, First				
4,975	Lien	6.000%	7/01/18	B+	5,057,918
,	Total Diversified		_		, , , , , , , , , , , , , , , , , , , ,
12,713	Financial Services				12,913,123
	Diversified Telecommunic	cation Service	es 2.1% (1.	5% of Total	Investments)
	Charter				
	Communications				
	Operating Holdings				
	LLC, Holdco Term	. =	0/00/		
3,000	Loan	2.702%	3/06/14	BB+	3,010,446
5,779	Intelsat Jackson	4.500%	4/02/18	BB-	5,866,023
	Holdings, Ltd., Term				

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Loan B1				
Level 3 Financing,				
Inc., Term Loan,				
Tranche B	5.250%	8/01/19	Ba2	4,561,312
Total Diversified				
Telecommunication				
Services				13,437,781
Electric Utilities 0	).6% (0.4% of Total	Investments	s)	i i
TXU Corporation.				
2014 Term Loan	3.742%	10/10/14	B2	3,610,760
Electronic Equipme	ent & Instruments	0.7% (0.5%	of Total Inv	
· · ·		•		,
Technologies, Inc.,				
• • •	8.250%	8/26/17	B+	4,620,206
• • • •	0.27	(0.270 0. 100		
	1			
•		7/24/19	R⊥	1,507,098
I list Licii		.,,	DΤ	1,507,050
	Nuveen invest	ıments		
	Inc., Term Loan, Tranche B Total Diversified Telecommunication Services Electric Utilities TXU Corporation, 2014 Term Loan Electronic Equipme SMART Modular Technologies, Inc., Term Loan B Energy Equipment Pinnacle Holdco	Level 3 Financing, Inc., Term Loan, Tranche B 5.250%  Total Diversified Telecommunication Services Electric Utilities 0.6% (0.4% of Total TXU Corporation, 2014 Term Loan 3.742% Electronic Equipment & Instruments SMART Modular Technologies, Inc., Term Loan B 8.250% Energy Equipment & Services 0.2% Pinnacle Holdco S.A.R.L., Term Loan, First Lien 6.500% Nuveen Inves	Level 3 Financing, Inc., Term Loan, Tranche B 5.250% 8/01/19  Total Diversified Telecommunication Services  Electric Utilities 0.6% (0.4% of Total Investments  TXU Corporation, 2014 Term Loan 3.742% 10/10/14  Electronic Equipment & Instruments 0.7% (0.5% SMART Modular Technologies, Inc., Term Loan B 8.250% 8/26/17  Energy Equipment & Services 0.2% (0.2% of Total Investments)  Pinnacle Holdco S.A.R.L., Term Loan, First Lien 6.500% 7/24/19 Nuveen Investments	Level 3 Financing, Inc., Term Loan, Tranche B 5.250% 8/01/19 Ba2  Total Diversified Telecommunication Services Electric Utilities 0.6% (0.4% of Total Investments)  TXU Corporation, 2014 Term Loan 3.742% 10/10/14 B2 Electronic Equipment & Instruments 0.7% (0.5% of Total Investments)  SMART Modular Technologies, Inc., Term Loan B 8.250% 8/26/17 B+ Energy Equipment & Services 0.2% (0.2% of Total Investments)  Pinnacle Holdco S.A.R.L., Term Loan, First Lien 6.500% 7/24/19 B+ Nuveen Investments

Principal Amount (00	• • •	Coupon	Maturity (2)	Ratings (3)	Value
	Food & Staples Retailing	1.5% (1.1%	of Total Inve	stments)	
	BJ Wholesale Club,				
<b>4.700</b>	Inc., Term Loan, First	5 <b>7</b> 500/	0/00/40	_	<b>4.4.000.407</b>
\$ 1,796	Lien	5.750%	9/26/19	В	\$ 1,828,167
	Wendy's/Arby's				
1,993	Restaurants, Inc., Term Loan B	4.750%	5/15/19	BB-	2 022 726
1,993	Wilton Products, Inc.,	4.730%	5/15/19	DD-	2,022,736
5,925	Tranche B, Term Loan	7.500%	8/30/18	B1	6,043,500
3,323	Total Food & Staples	7.50076	0/30/10	D1	0,040,000
9,714	Retailing				9,894,403
0,711	Food Products 4.4% (3.	1% of Total I	nvestments)		0,001,100
	AdvancePierre Foods,	.,	,		
	Inc., Term Loan, First				
4,000	Lien	5.750%	7/10/17	B1	4,073,752
	AdvancePierre Foods,				
	Inc., Term Loan,				
1,800	Second Lien	9.500%	10/10/17	CCC+	1,854,000
	Michael Foods Group,				
4,537	Inc., Term Loan	4.250%	2/25/18	Ba3	4,610,286
	U.S. Foodservice,				
47.000	Inc., Extended Term	F 7500/	0/04/47	Do	17 107 115
17,260	Loan	5.750%	3/31/17	B2	17,487,415
27,597	Total Food Products	Cumpling 1	1 00/ /1 /10/ of	Total Investm	28,025,453
	Health Care Equipment &	Supplies	1.9% (1.4% 01	rotai investin	ents)
2,335	Hologic, Inc., Term Loan B	4.500%	8/01/19	BBB-	2,370,146
2,000	Kinetic Concepts, Inc.,	4.500 /6	0/01/19	000-	2,370,140
9,900	Term Loan C1	5.500%	5/04/18	Ba2	10,073,250
0,000	Total Health Care	0.00070	3, 3 1, 13	242	10,070,200
12,235	Equipment & Supplies				12,443,396
,	Health Care Providers & S	Services 11	.4% (8.0% of	Total Investme	
	Ardent Medical		,		·
	Services, Inc., Term				
1,413	Loan, First Lien	6.750%	7/02/18	B+	1,441,386
	DaVita, Inc., New				
10,000	Term Loan B2	4.000%	11/01/19	Ba2	10,126,790
	Genesis Healthcare				
1,584	LLC, Term Loan	10.002%	12/03/17	B+	1,546,070
	Gentiva Health				
4.050	Services, Inc., Term	0.5000/	0/17/10	D4	4.000.470
4,852	Loan B	6.500%	8/17/16	B1	4,909,473
13,637	Golden Living, Term	5.0009/	5/04/19	B1	12 105 651
13,037	Loan HCA, Inc., Tranche	5.000%	5/04/18	DI	13,125,651
1,325	B2, Term Loan	3.561%	3/31/17	BB	1,336,574
2,970	Health Management	4.500%	11/16/18	BB-	3,006,662
2,970	Associates, Inc., Term	4.500 /6	11/10/10	DD-	3,000,002

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	3 3		• •		
	Loan B				
	Heartland Dental				
	Care, Inc., Term Loan,				
2,000	First Lien	6.250%	12/21/18	Ba3	2,017,500
	Heartland Dental				
	Care, Inc., Term Loan,				
2,000	Second Lien	9.750%	6/20/19	CCC+	2,065,000
	Kindred Healthcare,				
2,599	Term Loan	5.250%	6/01/18	Ba3	2,604,151
	LHP Operations Co.				
1,857	LLC, Term Loan B	9.000%	7/03/18	В	1,896,802
	LifeCare Holdings,				
	Inc., Term Loan Add				
783	On, (5)	0.000%	2/01/16	N/R	732,134
	LifeCare, Term Loan,				
4,341	(5)	0.000%	2/01/16	N/R	4,058,955
	MultiPlan, Inc., Term				
2,286	Loan B	4.750%	8/26/17	Ba3	2,301,822
	National Mentor				
	Holdings, Inc., Term				
3,990	Loan B	6.500%	2/09/17	B+	4,049,695
	Select Medical				
	Corporation, Term				
6,923	Loan	5.500%	6/01/18	BB-	7,024,426
	Select Medical				
	Corporation, Tranche				
995	B, Term Loan A	5.500%	6/01/18	BB-	1,003,706
	Sheridan Holdings,				
	Inc., Term Loan,			_	
1,750	Second Lien	9.000%	7/01/19	B-	1,788,281
	Skilled Healthcare				
	Group, Inc., Term	0 ==00/	4/00/40	<b>5</b> .	
1,286	Loan	6.750%	4/09/16	B1	1,301,431
	Vanguard Health				
0.544	Holding Company II	<b>5</b> 0000/	1/00/10	D 0	0.040.005
6,541	LLC, Initial Term Loan	5.000%	1/29/16	Ba2	6,612,965
70.400	Total Health Care				70.040.474
73,132	Providers & Services	1.00/ /0.70/	of Total Inc	olmonut = \	72,949,474
	Health Care Technology	1.0% (0.7%	of Total Inve	siments)	
	Emdeon Business				
6,598	Services LLC, Term Loan B1	5.000%	11/02/18	BB-	6,713,102
0,390	Hotels, Restaurants & Le				0,713,102
	24 Hour Fitness	13u16 3.0%	(2.0 /0 01 1018	vc3(!!!c!!(3)	
	Worldwide, Inc., New				
4,875	Term Loan	7.500%	4/22/16	Ba3	4,936,952
4,070	Caesars	7.500/6	7/22/10	DaJ	┯,७७७,७७८
	Entertainment				
	Operating Company,				
3,876	Inc., Term Loan B6	5.454%	1/28/18	В	3,609,578
1,826	ino., reini Loan Do	6.000%	3/01/17	B+	1,846,068
1.020		0.000 /6	J/U 1/ 1 /	DT	1,040,000

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	CCM Merger, Inc.				
	Term Loan				
	Landry's Restaraunts,				
4,962	Inc., Term Loan B	6.500%	4/24/18	B+	5,039,394
	MGM Resorts				
	International, Term				
3,000	Loan B	4.250%	12/20/19	BB	3,052,188
	Seaworld Parks and				
	Entertainment, Inc.,				
3,538	Term Loan B	4.000%	8/17/17	BB-	3,572,845
	Six Flags Theme				
	Parks, Inc., Term				
1,354	Loan B, First Lien	4.000%	12/20/18	BB+	1,375,749
	Total Hotels,				
23,431	Restaurants & Leisure				23,432,774
	Household Durables	0.7% (0.5% of T	Total Investm	ents)	
	AOT Bedding Super				
	Holdings LLC, Term				
2,750	Loan B	5.000%	10/01/19	B+	2,788,384
	Spectrum Brands,				
1,623	Inc., Term Loan	4.500%	12/17/19	Ba3	1,643,142
	Total Household				
4,373	Durables				4,431,526
		Nuveen Invest	ments		
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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Principa Amount (		Coupon	Maturity (2)	Ratings (3)	Value
Amount (	• • • • • • • • • • • • • • • • • • • •	0.0% (0.0% of T			Value
	Visant Corporation,	0.070 (0.070 01 1	otal investine	) iii 3)	
\$ 25		5.250%	12/22/16	BB-	\$ 246,668
Ψ 20	Industrial Conglomerat		of Total Inve		Ψ 210,000
	DuPont Performance			ounome,	
	Coatings, Dollar Term				
10,00	9 :	TBD	TBD	B+	10,166,640
	Evertec, Inc., Term				
25		5.500%	9/30/16	BB-	262,841
	U.S. Foodservice,				,
	Inc., Term Loan, First				
97		5.750%	3/31/17	B2	982,860
	Total Industrial				·
11,23	3 Conglomerates				11,412,341
	Insurance 1.3% (0.9%	of Total Invest	ments)		
	USI Holdings				
	Corporation, Term				
4,50	0 Loan B	5.250%	12/14/19	B1	4,552,502
	Vantage Drilling				
	Company, Term Loan				
3,45		6.250%	10/18/17	B-	3,499,453
7,95	6 Total Insurance				8,051,955
	Internet & Catalog Reta	ail 0.9% (0.6%	of Total Inves	stments)	
	EIG Investors Corp.,				
5,50	•	6.250%	11/09/19	B1	5,555,000
	Internet Software & Sei	rvices 1.7% (1	.2% of Total I	nvestments)	
	Sabre, Inc., Extended				
2,44	,	5.952%	9/30/17	B1	2,479,095
	Sabre, Inc.,				
	Incremental Term				
1,99		7.250%	12/29/17	B1	2,031,574
0.00	SSI Investments II,	F 0000/	F/00/47	D 0	0.050.000
3,89	•	5.000%	5/26/17	Ba3	3,958,269
2	Web.com Group, Inc.,	F 5000/	10/07/17	D 0	0.470.000
2,44		5.500%	10/27/17	Ba3	2,478,888
40.77	Total Internet				10.047.000
10,77		0/ of Total lass -	dmonts)		10,947,826
	IT Services 3.2% (2.39	% of lotal inves	stments)		
	EIG Investors Corp.,				
0.50	Term Loan, Second	10.0500/	F/00/00	000	0.500.050
2,50		10.250%	5/09/20	CCC+	2,506,250
2,80	1	8.500%	5/06/16	B+	2,460,262

	Frac Tech				
	International LLC,				
	Term Loan				
	Genpact International,				
1,496	Inc., Term Loan	4.250%	8/30/19	BB+	1,518,694
0.440	Sabre, Inc., New	F 0500/	10/00/17	D4	0.404.000
3,448	Extended Term Loan	5.952%	12/29/17	B1	3,491,389
1,237	SRA International, Term Loan	6.500%	7/20/18	B1	1,232,693
1,237	SunGard Data	0.300 /6	1/20/10	ы	1,232,093
	Systems, Inc., Term				
1,470	Loan B	1.956%	2/28/14	BB	1,480,055
	VFH Parent LLC,				
2,402	Term Loan	7.500%	7/08/16	Ba1	2,419,989
	Web.com, Term Loan,				
246	Second Lien	11.000%	10/27/18	B3	253,692
5,373	Zayo Group LLC, Term Loan B	5.250%	7/02/19	B1	5,450,715
20,979	Total IT Services	5.250 /6	7/02/19	ы	20,813,739
20,573	Leisure Equipment & Pro	ducts 0.9%	(0.6% of Tot	al Investments)	
	BLB Management		(0.070 01 100	ui iiivootiiioiito,	
	Services, Inc., Term				
2,415	Loan	8.500%	11/05/15	BB	2,442,064
	Equinox Holdings,				
0.050	Inc., Term Loan, First	TDD	TDD	D4	0.000.750
3,250	Lien, WI/DD Total Leisure	TBD	TBD	B1	3,298,750
5,665	Equipment & Products				5,740,814
0,000	Machinery 0.7% (0.5% of	of Total Inves	tments)		0,7 10,011
	Navistar International		,		
	Corporation, Term				
1,500	Loan B	7.000%	8/17/17	Ba2	1,524,750
	Rexnord Corporation,				
3,168	Inc., Term Loan B Refinancing	4.500%	4/01/18	BB	3,205,285
4,668	Total Machinery	4.500 /6	4/01/10	ББ	4,730,035
4,000	Media 9.5% (6.6% of To	tal Investmer	nts)		4,700,000
	Atlantic Broadband		,		
	Finance LLC, Term				
1,564	Loan B	4.500%	9/20/19	BB	1,587,953
	Cengage Learning				
	Acquisitions, Inc.,				
823	Tranche B, Extended Term Loan	5.710%	7/04/17	CCC+	600,613
020	Cumulus Media, Inc.,	0.71070	1/57/11	330T	000,010
	Term Loan B, First				
5,490	Lien	4.500%	9/18/18	Ba2	5,538,204
	Cumulus Media, Inc.,				
4.050	Term Loan, Second	7 5000/	0/10/10	DO.	4.044.040
4,650 998	Lien	7.500% 5.500%	9/16/19 7/14/17	B2 B+	4,841,812 1,014,956
990		5.500%	// 1 <del>4</del> / 1 /	D+	1,014,930

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FoxCo Acquisition

Sub LLC, Initial Term Loan Interactive Data Corporation, Term 2,171 2,170,604 Loan B 3.750% 1/31/18 Ba3 Mediacom Broadband LLC, Tranche G, Term 1,995 Loan 1/20/20 Ba3 2,013,703 4.000% Radio One, Inc., Term Loan B, First Lien 3,972 7.500% 2/14/17 B+ 4,043,641 Tribune Company, 6,000 Exit Term Loan B BB+ 6,060,000 4.000% 12/17/19 Univision Communications, Inc., 17,983 Term Loan 4.452% 3/31/17 B+ 18,070,129 **UPC** Broadband Holding BV, Term 3,000 Loan AF 4.000% 1/31/21 BB-3,020,625

Nuveen Investments 28

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Media (continued)				
	WideOpenWest				
	Finance LLC, Term			_	
\$ 9,576	Loan B	6.250%	7/12/18	B1	\$ 9,705,729
	WMG Acquisition				
1.050	Corporation, New	E 0500/	11/01/10	Dag	1 070 000
1,250	Term Loan, First Lien	5.250%	11/01/18	Ba2	1,273,698
4,565	Yell Group PLC, Term Loan, (5)	0.000%	7/31/14	N/R	895,852
64,037	Total Media	0.000 /6	7/31/14	IN/ Cl	60,837,519
04,007	Metals & Mining 0.4%	6 (0.3% of Total	Investments)		00,007,010
	FMG Resources, Ltd.,	0 (0.070 01 10tal)	investinents)		
2,291	Term Loan B	5.250%	10/18/17	BB+	2,326,388
_, :	Multiline Retail 0.8%				_,0_0,000
	99 Cents Only Stores,	•	ĺ		
2,183	Term Loan B1	5.250%	1/11/19	B+	2,214,103
	Neiman Marcus				
	Group, Inc., Term				
3,000	Loan	4.750%	5/16/18	B+	3,022,125
5,183	Total Multiline Retail				5,236,228
	Oil, Gas & Consumable	e Fuels 2.8% (2	2.0% of Total	Investments)	
4.057	CCS Income Trust,	0.0000/	4 4 /4 4 /4 4	<b>5</b> .4	4.057.440
4,357	Term Loan, DD1	3.208%	11/14/14	B1	4,357,143
990	CCS Income Trust,	3.208%	11/14/14	В	000 770
990	Delayed Term Loan Crestwood Holdings,	3.200%	11/14/14	Ь	989,770
1,917	Inc., Term Loan B	9.750%	3/26/18	CCC+	1,953,743
1,517	El Paso Corporation,	3.7 30 70	0/20/10	000+	1,550,740
	Tranche B1, Term				
2,500	Loan	5.000%	5/24/18	Ba3	2,532,812
,	Energy Transfer				, ,
	Partners LP, Term				
375	Loan B	3.750%	3/24/17	BB	379,062
	Gibson Energy ULC,				
1,476	Term Loan B	4.750%	5/18/18	BB-	1,503,178
	Plains Exploration and				
4.000	Production Company,	4.0000/	10/15/10	Ded	4 005 700
4,000	Term Loan	4.000%	10/15/19	Ba1	4,025,700
	Samson Investment Company, Initial Term				
2,500	Loan, Second Lien	6.000%	9/25/18	B1	2,534,375
2,300	Total Oil, Gas &	0.000 /0	3/23/10	וט	۵,JJ <del>4</del> ,J1
18,115	Consumable Fuels				18,275,783
. 3, 7 10	Paper & Forest Produc	ets 0.7% (0.5%	of Total Inve	stments)	. 5,2,7 5,7 66
	Newark Group, Inc.,	,, (51376		<b>-</b> /	
4,440	DIP Term Loan	12.500%	3/31/14	Caa1	4,417,320
	Personal Products 1	.8% (1.3% of Tot	al Investmen	ts)	
9,000		TBD	TBD	Ba1	9,111,699

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	Bombardier				
	Recreational				
	Products, Inc., Term				
	Loan B, WI/DD				
	Prestige Brands, Inc.,				
1,139	Term Loan 1	5.282%	1/31/19	BB-	1,151,898
	Revlon Consumer				
	Products Corporation,				
1,380	Term Loan	4.750%	11/19/17	BB-	1,393,990
,	Total Personal				,
11,519	Products				11,657,587
11,010	Pharmaceuticals 7.5%	(5.3% of Total	Investments	-1	11,001,001
		(3.3 % OF TOTAL	investinents	9)	
	Bausch & Lomb, Inc.,				
	Delayed Draw, Term			_	
2,000	Loan	4.750%	9/30/15	B+	2,026,250
	Bausch & Lomb, Inc.,				
8,955	Term Loan B	5.250%	5/17/19	B+	9,072,534
	ConvaTec Healthcare,				
	Incremental Term				
2,710	Loan B	5.000%	12/22/16	Ba3	2,752,759
=,,,	Generic Drug	0.00070	,, . 0	240	_,,
	Holdings, Inc., Term				
1 705		C 0000/	10/00/10	В.	1 700 070
1,735	Loan B	6.000%	10/29/19	B+	1,762,973
	Graceway				
	Pharmaceuticals LLC,				
	Second Lien Term				
5,625	Loan, (5)	0.000%	5/03/13	N/R	168,750
	Par Pharmaceutical				
	Companies, Inc.,				
3,657	Term Loan B	5.000%	9/30/19	B+	3,711,222
2,001	Quintiles				<b>-</b> ,,===
	Transnational Corp.,				
8,099	Term Loan B2	4.500%	6/08/18	BB-	0 014 100
0,099		4.500%	0/00/10	DD-	8,214,188
0.500	Therakos, Inc., Term	7.5000/	4/40/40	Б	0.400.000
3,500	Loan, First Lien	7.500%	1/18/18	В	3,430,000
	Valeant				
	Pharmaceuticals				
	International, Inc.,				
	Tranche B, Term Loan				
4,938	D	4.250%	2/13/19	BBB-	5,012,460
,	Warner Chilcott		-		, , , , , ,
	Company LLC, Term				
1,597	Loan B1 Additional	4.250%	3/15/18	BBB-	1,615,322
1,557		7.200/0	J/ 1J/ 10	-000	1,010,022
	Warner Chilcott				
	Corporation, Term		0/4=//-	DDD	
4,204	Loan B1	4.250%	3/15/18	BBB-	4,253,411
	Warner Chilcott				
	Corporation, Term				
1,300	Loan B2	4.250%	3/15/18	BBB-	1,314,986
2,890	Warner Chilcott	4.250%	3/15/18	BBB-	2,924,220
,	Corporation, Term		-: <b>-</b>		, - ,

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	Loan B3				
	Warner Chilcott				
	Corporation, Term				
1,625	Loan B4	3.247%	8/15/17	BBB-	1,631,094
	Warner Chilcott				
	Corporation, Term				
325	Loan B5	3.247%	8/20/17	BBB-	326,219
53,160	Total Pharmaceuticals				48,216,388
	<b>Professional Services</b>	0.0% (0.0% of	Total Invest	tments)	
	Vertrue Inc., Term				
452	Loan	9.250%	8/16/14	D	150,287
		Nuveen Invest	ments		
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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Principal nount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
, ,	Real Estate Investment 1	rust <sup>°</sup> 0.7% (	0.5% of Total	Investments)	
	iStar Financial, Inc.,				
	Term Loan, Tranche				
\$ 955	A1	5.250%	3/19/16	BB-	\$ 971,233
	iStar Financial, Inc.,				
3,763	Term Loan	5.750%	10/15/17	BB-	3,831,861
. =	Total Real Estate				
4,718	Investment Trust	D	0.40/./4	70/ - f T - t - l l	4,803,094
	Real Estate Management	& Developm	ient 2.4% (1.	7% of Total in	vestments)
7,910	Capital Automotive LP, Tranche B	5.250%	3/11/17	Ba3	7,974,000
7,910	LNR Property	5.250 /6	3/11/17	Dao	7,974,000
	Corporation, Term				
3,091	Loan	4.750%	4/29/16	BB+	3,101,411
2,00	Realogy Corporation,				2,101,111
4,131	Delayed Term Loan	4.456%	10/10/16	B+	4,164,838
	Total Real Estate				
	Management &				
15,132	Development				15,240,249
	Road & Rail 0.9% (0.6%	of Total Inve	estments)		
	Swift Transportation				
F 407	Company, Inc., Term	F 0000/	10/01/17	DD	F 404 700
5,407	Loan, Tranche B2	5.000%	12/21/17	BB	5,481,729
	Semiconductors & Equip Freescale	)mem 2.3%	(1.0% OI 10ta	i investments	
	Semiconductor, Inc.,				
	Term Loan, Tranche				
3,565	B1	4.460%	12/01/16	B1	3,579,100
-,	NXP Semiconductor				-,,
	LLC, Incremental Term				
3,000	Loan C	4.750%	12/06/19	B+	3,044,064
	NXP Semiconductor				
5,890	LLC, Term Loan	4.500%	3/03/17	B2	5,985,789
	NXP Semiconductor				
000	LLC, Tranche A2,	5 5000/	0/00/47	_	000 470
889	Term Loan	5.500%	3/03/17	B+	908,470
1 /55	Spansion LLC, Term Loan B	5.2500/	10/11/10	BB+	1 465 000
1,455	Total Semiconductors	5.250%	12/11/18	DD+	1,465,992
14,799	& Equipment				14,983,415
17,100	Software 8.5% (5.9% of	Total Invest	ments)		17,000,710
6,828	310 /0 (010 /0 01	7.250%	11/22/17	BB-	6,917,558

	Attachmate Corporation, Term				
	Loan, First Lien				
0.070	Blackboard, Inc., Term	6.250%	1/31/18	B+	0.700.000
2,972	Loan B2 Datatel Parent Corp,	6.230%	1/31/10	D+	2,733,803
2,911	Term Loan B	6.250%	7/19/18	B+	2,934,780
, -	Deltek, Inc., Term				, ,
2,000	Loan, First Lien	6.000%	10/10/18	B+	2,033,750
	Eagle Parent, Inc.,				
657	Term Loan	5.000%	5/16/18	Ba3	663,233
	Infor Enterprise Applications, Term				
15,423	Loan B	5.250%	4/05/18	Ba3	15,669,358
10,120	IPC Systems, Inc.,	0.20070	1/00/10	Бао	10,000,000
	Extended Term Loan,				
4,207	Tranche B1, First Lien	7.750%	7/31/17	B1	4,185,950
	IPC Systems, Inc.,				
0.500	Term Loan, Second	F 4500/	0/04/45	000	7 777 500
8,500	Lien Misys PLC, Term	5.452%	6/01/15	CCC	7,777,500
6,484	Loan, First Lien	7.250%	12/12/18	Ba3	6,601,268
0,101	RedPrairie	7.20070	12/12/10	Buo	0,001,200
	Corporation, Term				
2,000	Loan, First Lien	6.750%	12/21/18	B+	2,022,222
	SS&C Technologies,				
	Inc./ Sunshine				
2,650	Acquisition II, Inc., Funded Term Loan B1	5.000%	6/07/19	BB-	2,685,323
2,000	SS&C Technologies,	3.000 /8	0/07/13	00	2,000,020
	Inc./ Sunshine				
	Acquisition II, Inc.,				
274	Funded Term Loan B2	5.000%	6/07/19	BB-	278,563
54,906	Total Software	4 00/ -	I	<b>.</b>	54,503,308
	Specialty Retail 2.6% ( Collective Brands, Inc.,	1.8% of Total	investments	)	
1,829	Term Loan B	7.250%	10/09/19	B1	1,857,703
1,5_5	J Crew Group, Term				.,,.
1,619	Loan B1	4.000%	1/30/20	В	1,632,595
	Jo-Ann Stores, Inc.,				
3,083	Term Loan	4.750%	3/16/18	B+	3,102,119
868	Lord & Taylor Holdings LLC, Term Loan	5.750%	1/11/19	BB	878,361
000	Party City Corporation,	3.730 /6	1/11/19	טט	070,301
3,229	Term Loan	5.750%	7/27/19	B1	3,273,811
,	Petco Animal				, ,
	Supplies, Inc., Term				
2,199	Loan	4.500%	11/24/17	B1	2,210,372
	Tempur-Pedic International, Inc.,				
3,810	Term Loan B, WI/DD	TBD	TBD	BB	3,878,911
0,010	. J	יטטי	. 55	20	0,070,011

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16,637	Total Specialty Retail				16,833,872
	Textiles, Apparel & Luxu	iry Goods	0.5% (0.3% of	Total Investm	nents)
	Philips-Van Heusen				
	Corporation, Term				
3,000	Loan B, WI/DD	TBD	TBD	BBB-	3,028,116
	Trading Companies & Di	istributors	0.3% (0.2% of	Total Investr	nents)
	Wesco Distribution,				
1,692	Inc., Term Loan B	4.500%	12/04/19	Ba3	1,714,871
	Wireless Telecommunica	ation Service	es 4.3% (3.0°	% of Total Inv	estments)
	Asurion LLC, Term				
10,051	Loan, First Lien	5.500%	5/24/18	BB-	10,180,675
	Avaya, Inc., Term				
4,665	Loan B5	8.000%	3/31/18	B1	4,712,969
	Clear Channel				
	Communications, Inc.,				
11,036	Tranche B, Term Loan	3.852%	1/29/16	CCC+	9,606,704
	IPC Systems, Inc.,				
	Term Loan, Tranche				
998	C, First Lien	7.750%	7/31/17	B1	988,772
		Nuveen Inve	estments		
		30			

Principal Amount (000)		Coupon	Maturity (2)	Ratings (3)	Value				
	Wireless Telecommu	inication Services	s (continued)						
	Presidio, Inc., New								
\$ 1,864	Term Loan	5.750%	3/31/17	Ba3	\$ 1,870,983				
	Total Wireless								
	Telecommunication								
28,614	28,614 Services								
	Total Variable Rate								
	Senior Loan								
<b>4 700 700</b>	Interests (cost				<b>TO</b> 4 0 40 004				
\$ 730,562	\$714,113,861)				721,348,891				
Shares	Description (1)	70/ /0 CO/ -f T-1-		- \	Value				
	Common Stocks 3								
	Building Products Masonite Worldwide	1.9% (1.3% of To	tai investmen	its)					
301,905	Holdings, (6)				\$ 12,378,105				
301,903	Hotels, Restaurants	& Laigura 0.10/	(0.19/. of Total	al Invoctments					
	BLB Worldwide	a Leisuie 0.1%	(0.1 /0 01 1018	ai iiivestiiieiits					
42,041	Holdings Inc., (6), (7)				846,075				
2,670	Buffets, Inc., (6), (7)				16,687				
2,070	Total Hotels,				10,001				
	Restaurants &								
	Leisure				862,762				
		of Total Investme	nts)		, .				
	Metro-Goldwyn-Mayer		Í						
203,449	(6), (7)				7,824,303				
45,942	Tribune Company, (8)								
57,088	Tribune Company				2,968,576				
	Total Media				10,792,879				
	Total Common								
	Stocks (cost								
<b>.</b>	\$30,628,600)			<b>.</b>	24,033,746				
Principal	D (4)	0	N	Ratings	Valore				
Amount (000)	,	Coupon	Maturity	(3)	Value				
	Convertible Bonds Communications Eq	0.3% (0.2% of To							
	Nortel Networks	uipilielit 0.3 % (t	0.2 /0 UI IUIAI	investillents)					
\$ 850	Corp., (5)	1.750%	4/15/13	N/R	\$ 841,500				
Ψ 000	Nortel Networks	1.7 50 70	1, 10, 10	1 W/ 1 L	Ψ 0-1,000				
1,000	Corp., (5)	2.125%	4/15/14	N/R	995,000				
,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Total Convertible			-					
	Bonds (cost								
\$ 1,850	\$1,563,750)				1,836,500				
Principal	• •			Ratings					
Amount (000)	Description (1)	Coupon	Maturity	(3)	Value				
	-	1.1% (7.8% of To							
	Commercial Services				•				
\$ 1,000	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 1,012,500				
	Communications Eq	uipment 1.6% ( <sup>.</sup>	1.1% of Total	Investments)					

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5,000	Avaya Inc., 144A	9.000%	4/01/19	B1	5,162,500
0,000	Nortel Networks	0.00070	1,01,10	<b>.</b>	0,102,000
4,000	Limited, (5)	0.000%	7/15/13	N/R	4,120,000
	Nortel Networks				
650	Limited, (5)	10.750%	7/15/16	N/R	728,000
	Total				
	Communications				
9,650	Equipment				10,010,500
	Distributors 0.4% (0.2	2% of Total Inv			
2,000	HD Supply Inc., 144A	8.125%	4/15/19	B+	2,265,000
	Diversified Telecommu	inication Servi	ces 0.9% (	0.7% of Total	Investments)
	Consolidated				
	Communications				
1,500	Finance Company	10.875%	6/01/20	B-	1,695,000
	IntelSat Bermuda				
1,500	Limited	11.500%	2/04/17	CCC+	1,590,000
	IntelSat Bermuda				
2,500	Limited	11.250%	2/04/17	CCC+	2,650,000
	Total Diversified				
	Telecommunication				
5,500	Services				5,935,000
		Nuveen Inves	tments		
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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Principal					Ratings	
Amo	unt (000)		Coupon	Maturity	(3)	Value
		<b>Health Care Equipmen</b>	t & Supplies	1.0% (0.7% of	<b>Total Investme</b>	nts)
		Chiron Merger Sub				
\$	2,450	Inc., 144A	10.500%	11/01/18	В	\$ 2,621,500
	2,500	Merge Healthcare Inc.	11.750%	5/01/15	B+	2,675,000
		Rotech Healthcare				
	1,455	Inc.	10.750%	10/15/15	B3	1,455,000
		Total Health Care				
	6,405	Equipment & Supplies				6,751,500
		<b>Health Care Providers</b>	& Services 1	1.5% (1.0% of T	Total Investmen	ts)
		Aurora Diagnostics				
	2,000	Holdings LLC	10.750%	1/15/18	B3	1,585,000
	3,750	HCA Inc., (9)	8.500%	4/15/19	BB+	4,171,875
		Select Medical				
	2,000	Corporation	6.195%	9/15/15	B-	1,995,000
		Vanguard Health				
	500	Holding LLC/Inc.	8.000%	2/01/18	B-	530,000
		Wolverine Healthcare				
	1,000	Analytics, 144A	10.625%	6/01/20	CCC+	1,105,000
		Total Health Care				
	9,250	Providers & Services				9,386,875
		<b>Household Products</b>	0.5% (0.3% of	Total Investm	ents)	
	2,750	Sprectum Brands Inc.	9.500%	6/15/18	Ba3	3,110,938
		•	% of Total Inv	estments)		
		First Data				
	3,000	Corporation, 144A	7.375%	6/15/19	BB-	3,157,500
	1,228	First Data Corporation	10.550%	9/24/15	B-	1,265,904
	4,228	Total IT Services				4,423,404
		Machinery 0.4% (0.39)	% of Total Inve	estments)		
		NES Rental Holdings				
	1,025	Inc., 144A	12.250%	4/15/15	CCC+	1,076,250
		Trinseo Materials				
	1,700	Operating, 144A	8.750%	2/01/19	B+	1,683,000
	2,725	Total Machinery				2,759,250
		Media 1.9% (1.4% of	Total Investme	ents)		
		Clear Channel				
		Communications, Inc.,				
	2,706	144A	9.000%	12/15/19	CCC+	2,563,935
		Clear Channel				
	5,500	Communications, Inc.	5.500%	9/15/14	CCC-	5,280,000
		Clear Channel				
	2,250	Communications, Inc.	11.000%	8/01/16	CCC-	1,760,625
	3,700		6.875%	6/15/18	CCC-	2,469,750

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	Clear Channel				
	Communications, Inc.				
	WMG Acquisition				
400	Group	11.500%	10/01/18	B-	465,000
14,556	Total Media				12,539,310
	Metals & Mining 0.2%	(0.2% of Total	Investments	)	
1,400	Molycorp Inc., 144A	10.000%	6/01/20	B3	1,400,000
		6 (0.3% of Tota	I Investments	s)	
	Angiotech				
74	Pharmaceuticals Inc.	5.000%	12/01/13	N/R	74,185
	Angiotech				
918	Pharmaceuticals Inc.	9.000%	12/01/16	N/R	931,770
	Valeant				
	Pharmaceuticals	<b>-</b>	10/01/00		
1,000	International, 144A	7.000%	10/01/20	BB-	1,060,000
	Valeant				
4 000	Pharmaceuticals	7.0500/	7/45/00	DD	4 075 000
1,000	International, 144A	7.250%	7/15/22	BB-	1,075,000
2,992	Total Pharmaceuticals	0/ of Total Inve	admanda)		3,140,955
	Road & Rail 0.7% (0.5 Avis Budget Car	% of Total Inve	estments)		
2,000	Rental	2.790%	5/15/14	B+	2,000,020
2,000	Swift Services	2.790/6	3/13/14	DŦ	2,000,020
2,000	Holdings Inc.	10.000%	11/15/18	B+	2,257,500
4,000	Total Road & Rail	10.00078	11/13/10	Бт	4,257,520
4,000	Software 0.6% (0.5% of	of Total Investr	ments)		7,207,020
1,700	Infor Us Inc.	11.500%	7/15/18	B-	2,001,750
1,875	Infor Us Inc.	9.375%	4/01/19	B-	2,118,750
3,575	Total Software	212.27		_	4,120,500
2,210	Total Corporate				.,,
	Bonds (cost				
\$ 70,031	\$66,452 <u>,</u> 547)				71,113,252
-	• • • • • • • • • • • • • • • • • • •	Nuveen Invest	tments		·
		32			

	rincipal ount (000)	Description (1)	Ratings (3)		Value		
		<b>Asset-Backed Securities</b>	6.5% (4.5%	% of Total Inv	estments)		
\$	750	Ares Collateralized Loan Obligation, Series 2012 25A E, 144A	6.057%	1/17/24	BB	\$	734,763
φ	750	BlueMountain	0.057 /6	1/11/24	DD	Φ	734,703
	1,200	Collateralized Loan Obligation, Series 2012 2A E14 BlueMountain	5.425%	11/20/24	ВВ		1,191,150
	2,500	Collateralized Loan Obligations Limited 2012-1A, 144A	5.802%	7/20/23	ВВ		2,403,575
	2,700	Dryden Senior Loan Fund 2012-24A	5.120%	11/15/23	BBB		2,729,479
	4 000	Finn Square Collateralized Loan Obligations Limited, Series 2012-1A,	5 5070/	10/01/00	DD.		
	1,000	144A	5.567%	12/24/23	BB		939,600
	1,500	Flatiron Collateralized Loan Obligation Limited, Series 2011-1A	4.704%	1/15/23	ВВ		1,373,700
	4 500	Fraser Sullivan Collateralized Loan Obligations Limited, Series 2011-6A,	5.0410/	14 (00 (00	DD.		1 101 007
	1,500	144A LCM Limited	5.811%	11/22/22	BB		1,461,937
	3,000	Partnership, Collateralized Loan Obligations, 144A	6.054%	4/15/22	BB		2,926,035
		LCM Limited Partnership, Collateralized Loan					
	1,800	Obligations, 144A	4.904%	4/15/22	BBB		1,805,929
	1,500	LCM Limited Partnership, Collateralized Loan Obligations	5.452%	4/19/22	BB		1,401,726
	·	LCM Limited Partnership Series					
	2,700	2012A, 144A	6.052%	10/19/22	BB		2,625,099
	1 500	Madison Park Funding Limited, Series 2012-10A	E 6009/	1/20/25	ВВ		1 400 405
	1,500 1,500	Selles 2012-10A	5.620% 5.652%	1/20/25	DD		1,428,485 1,448,181
	1,500		J.JJL /0				1,770,101

	Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A, 144A		4/22/22	ВВ	
	Madison Park Funding Limited, Collateralized Loan Obligations, Series 2012-8A,				
1,000	144A	4.652%	4/22/22	BBB	1,002,450
2,300	Magnetite IV CLO Limited, Series 2012-6A E, 144A	6.058%	9/15/23	BB	
2,300	Northwoods Capital	0.036%	9/10/20	DD	2,266,084
	Corporation, Collateralized Loan				
750	Obligations 2012-9A	5.471%	1/18/24	BB-	685,625
0.000	Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series	F.0400/	E/4 E/00	DD.	0.040.000
3,000	2012-6A	5.810%	5/15/23	BB	2,913,366
3,360	Oak Hill Credit Partners, Series 2012-7A	5.340%	11/20/23	BB	3,145,239
750	Octagon Investment Partners, Series 2012-1A D, 144A	5.815%	1/15/24	BB-	712,904
700	Race Point Collateralized Loan Obligation Series	0.01070	1710/21		712,501
3,000	2012-7A, 144A	5.310%	11/08/24	BB-	2,820,285
	Race Point Collateralized Loan Obligations, Series				
2,500	2011-5A, 144A	6.808%	12/15/22	BB	2,512,645
	Race Point Collateralized Loan Obligations, Series				
3,000	2012-6A, 144A	5.812%	5/24/23	BB	2,924,058
\$ 42,810	Total Asset-Backed Securities (cost \$37,400,567)				41,452,315
Shares	Description (1)				Value
	Investment Companies	2.1% (1.5%	of Total Inve	estments)	
	Eaton Vance				
252 660	Floating-Rate Income Trust Fund				\$ 6,182,117
353,668 963,820	TIUSI FUIIU				\$ 6,182,117 7,488,881
903,020					7,400,001

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	Eaton Vance Senior		
	Income Trust  Total Investment		
	Companies (cost		
	\$11,947,776)		13,670,998
Principal	December (1)	Course Meturity	Value
Amount (000)	Description (1) Short-Term Investments	Coupon Maturity 6.6% (4.6% of Total Investments)	Value
<b>.</b> 40.055	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/13, repurchase price \$42,354,975, collateralized by \$43,140,000 U.S. Treasury Notes, 0.250%, due 3/31/14,	0.010% 2/01/13	\$ 42,354,963
\$ 42,355	value \$43,205,098  Total Short-Term		
	Investments (cost		
	\$42,354,963)		42,354,963
	Total Investments (cost \$904,462,064)		
	142.6%		915,810,665
	Borrowings (38.8)% (10), (11)		(249,200,000)
	Other Assets Less		
	Liabilities (3.8)% (12)		(24,261,033)
	Net Assets Applicable to Common Shares 100%		\$ 642,349,632
		Nuveen Investments 33	

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Nuveen Floating Rate Income Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Investments in Derivatives as of January 31, 2013

#### **Interest Rate Swaps outstanding:**

	Fund				Fixed	
		Pay/Receiv	/ <b>€</b> loating		Rate	Unrealized
	Notional	Floating	Rate	Fixed Rate	Paymer Termination	on Appreciation
Counterpa	arty Amount	Rate	Index (	Annualized)	Frequency Date	(Depreciation) (12)
Goldman	•		1-Month			
Sachs	\$49,435,000	Receive	<b>USD-LIBOF</b>	R 1.300%	Monthly 4/20/14	\$ (649,080)
Morgan			1-Month			
Stanley	49,435,000	Receive	<b>USD-LIBOF</b>	R 2.201	Monthly 4/20/16	(2,683,982)
•					Ť	\$ (3,333,062)

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Senior Loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of Senior Loans may occur. As a result, the actual remaining maturity of Senior Loans held may be substantially less than the stated maturities shown.
- (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior Loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

Senior Loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the Agent Bank and/or borrower prior to the disposition of a Senior Loan.

(5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on

the Fund's records.

- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.
  - (9) Investment, or portion of investment, has been pledged as collateral for investments in derivatives.
  - (10) Borrowings as a percentage of Total Investments is 27.2%.
- (11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (12) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.

N/R Not rated.

N/A Not applicable.

DD1 Portion of investment purchased on a delayed delivery basis.

WI/DD Purchased on a when-issued or delayed delivery basis.

144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.

TBD Senior Loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, Senior Loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

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

See accompanying notes to financial statements.

Nuveen Investments

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Nuveen Floating Rate Income Opportunity Fund

#### Portfolio of Investments

January 31, 2013 (Unaudited)

Principal Amount (000)		Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
7 1111	, (000)	Variable Rate Senior Lo				
	Aerospace & Defense 1.0% (0.7% of Total Investment				(1)	
		Hamilton Sundstrand,	(011)		,	
\$	2,188	Term Loan B	5.000%	12/13/19	B+	\$ 2,214,297
	·	Sequa Corporation,				
	2,000	Term Loan B	5.250%	6/19/17	B1	2,033,334
		Total Aerospace &				
	4,188	Defense				4,247,631
		Airlines 2.9% (2.0% of	f Total Investm	nents)		
		Delta Air Lines, Inc.,			_	
	8,000	Term Loan B1	5.250%	10/18/18	Ba2	8,116,000
	0.000	Delta Air Lines, Inc.,	4.0500/	1/10/10	D 0	0.000.075
	3,000	Term Loan B2	4.250%	4/18/16	Ba2	3,039,375
	1.050	United Air Lines, Inc.,	0.0500/	0/01/14	DD	1.050.400
	1,053	Term Loan B Total Airlines	2.250%	2/01/14	BB-	1,058,439
	12,053		12,213,814			
		<b>Auto Components</b> 2.9 Federal-Mogul	% (2.0% of To	tai iiivestiiieiii	15)	
		Corporation, Tranche				
	7,046	B, Term Loan	2.146%	12/29/14	B1	6,707,300
	,,0.0	Federal-Mogul	211 10 70	12,20, 1 1		0,1 01 ,000
		Corporation, Tranche				
	3,596	C, Term Loan	2.139%	12/28/15	B1	3,422,874
	,	FleetPride				, ,
		Corporation, Term				
	2,000	Loan, Second Lien	9.250%	5/01/20	CCC+	1,992,500
		Total Auto				
	12,642	Components				12,122,674
		~ -	1.9% of Total I	nvestments)		
		Alkermes, Inc., 2019				
	1,066	Term Loan	4.500%	9/25/19	BB	1,080,902
		Explorer Holdings,				
	4 005	Inc., Term Loan, First	0.0000/	E /00/40	Б	0.000.404
	1,995	Lien Grifolo Inc. Torm	8.000%	5/02/18	B+	2,002,481
	3,536	Grifols, Inc., Term Loan	4.0500/	6/01/17	BB	2 562 020
	3,330	Onex Carestream	4.250%	0/01/17	DD	3,563,930
		Finance LP, Term				
	4,924	Loan	5.000%	2/25/17	BB-	4,952,862
	7,027	Loan	5.000 /6	L/LJ/ 1 /	טט	7,002,002

11,521	Total Biotechnology				11,600,175			
	Capital Markets 2.5% (1.7% of Total Investments)							
	American Capital,							
	LTD., Senior Secured							
1,700	Term Loan	5.500%	8/15/16	B+	1,738,250			
	BNY Convergex							
	Group LLC,							
	Incremental Term							
290	Loan	5.250%	12/19/16	В	288,943			
	BNY Convergex	0.200,0	,,	_	_00,0.0			
	Group LLC, Term							
638	Loan	5.250%	12/19/16	В	636,644			
000	Citco III Limited, Term	0.20070	12/10/10		000,011			
2,881	Loan	5.500%	6/29/18	N/A	2,917,139			
2,001	Walter Investment	0.00070	0/23/10	14/71	2,317,103			
	Management							
	Corporation, Tranche							
4,975	B, Term Loan, DD1	5.750%	11/28/17	B+	5,033,456			
10,484	Total Capital Markets	3.73076	11/20/17	Бт	10,614,432			
10,404	Chemicals 1.1% (0.8%	of Total Inves	tments)		10,014,432			
	Houghton	or rotal lives	tinents)					
	International, Inc.,							
	U.S. Term Loan, First							
1 000	Lien	E 0E00/	10/00/10	D1	1 016 250			
1,000	Ineos US Finance	5.250%	12/20/19	B1	1,016,250			
0.004		C E009/	E/04/10	р.	0.125.047			
2,084	LLC, Term Loan B	6.500%	5/04/18	B+	2,135,047			
1 500	PQ Corporation, Term	E 0E00/	E/00/17	B+	1 500 188			
1,500	Loan B	5.250%	5/08/17	D+	1,522,188			
4,584	Total Chemicals	00/ <b>/0 0</b> 0/ of To	tal lassacturas	-4-\	4,673,485			
		2% (0.2% of To	tai investmer	nts)				
005	SourceHov LLC, Term	0.0050/	4/00/47	DD	000 700			
985	Loan B, First Lien	6.625%	4/28/17	BB-	983,769			
	Commercial Services &	Supplies 2.2	% (1.5% Of 1	otai investm	ients)			
0.000	ADS Waste Holdings,	F 0500/	10/00/10	В	0.000.500			
2,000	Inc., Term Loan B	5.250%	10/09/19	B+	2,022,500			
	Brand Energy &							
	Infrastructure							
	Services, Inc.,							
	Canadian Tranche 1,			_				
483	Term Loan	6.250%	10/23/18	В	483,063			
	Brand Energy &							
	Infrastructure							
	Services, Inc., Term							
1,500	Loan, Second Lien	11.000%	10/23/19	CCC+	1,492,500			
	Brand Energy &							
	Infrastructure							
	Services, Inc., Term							
2,011	Loan	6.250%	10/23/18	В	2,012,764			
	Ceridian Corporation,							
2,321	Extended Term Loan	5.956%	5/09/17	B1	2,351,404			
993		7.250%	5/22/18	В	1,002,425			

Houghton Mifflin, Term Loan

	Total Commercial	
9,308	Services & Supplies	9,364,656

Nuveen Investments

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Nuveen Floating Rate Income Opportunity Fund (continued)

	rincipal ount (000)	Description (1)	Co	upon	Maturity (2)	Ratings (3)	Value
AIIIC	Junit (000)	Communications Equ					Value
		Alcatel-Lucent, Term		(		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	
\$	2,000	Loan C, WI/DD		TBD	TBD	BB-	\$ 2,027,500
		CompuCom Systems,					. , ,
		Inc., Term Loan,					
	2,500	Second Lien	10	.250%	10/04/19	B-	2,556,250
		Genesys International					
		Corporation, Term					
	1,241	Loan B	6	.750%	1/31/19	B+	1,253,807
		Pharmaceutical					
		Product Development					
	0.000	Inc., Term Loan B,	•	TDD	TDD	Den	0.000.175
	3,960	First Lien, WI/DD Riverbed Technology,		TBD	TBD	Ba3	3,992,175
	1,700	Inc., Term Loan	1	.000%	12/18/19	BBB-	1,722,312
	1,700	Total Communications	7	.000 /6	12/10/19	DDD-	1,722,512
	11,401	Equipment					11,552,044
	,	Computers & Periphe	rals 0.	4% (0.3°	% of Total Inve	estments)	,002,0
		SunGard Data				,	
		Systems, Inc., Term					
	1,600	Loan D	4	.500%	1/31/20	BB	1,629,000
			2.2% (1.	5% of T	otal Investmen	its)	
		Jackson Hewitt Tax					
		Service, Inc., Term		,			
	1,000	Loan	10	.000%	10/16/17	B3	990,000
	2.000	Residential Capital	c	0000/	11/10/10	Do1	0.005.606
	2,000	Corp, Term Loan A1 Residential Capital	О	.000%	11/18/13	Ba1	2,005,626
	1,000	Corp, Term Loan A2	7	.750%	11/18/13	BB	1,009,375
	1,000	Royalty Pharma	•	.70070	11/10/10		1,000,070
		Finance Trust,					
		Incremental Term					
	3,469	Loan	4	.000%	11/09/18	Baa2	3,514,936
		Springleaf Financial					
		Funding Company,					
	1,750	Term Loan	5	.500%	5/10/17	B3	1,759,406
		Total Consumer					
	9,219	Finance	40/ 4-				9,279,343
		•	.1% of T	otai Inv	estments)		
	6.460	HD Supply, Inc., Term	7	2509/	10/10/17	B+	6 674 007
	6,468	Loan  Diversified Consumer		.250%	10/12/17		6,674,997
		Diversified Consulter	Sei vice	5 Z.Z	/o (1.0 /o U1 10ta	ai ilivestillellts	P)

0.054	Cengage Learning Acquisitions, Inc.,	0.74.00/	7/00/4.4	222	0.400.407
3,054	Term Loan , DD1	2.710%	7/03/14	CCC+	2,438,197
	Brickman Group Holdings, Inc.,				
	Tranche B1, Term				
3,136	Loan	5.500%	10/14/16	B+	3,182,680
,	Laureate Education,				, ,
	Inc., Extended Term				
3,851	Loan	5.250%	6/15/18	B1	3,877,072
10.041	Total Diversified				0.407.040
10,041	Consumer Services  Diversified Financial S	Convioso 2.09/	/1 /10/ of Tota	I Investment	9,497,949
	Ferrara Candy	beivices 2.0 /o	(1.4 % OI TOLA	ii iiivestiiieiit	5)
	Company, Term Loan				
1,741	В	7.507%	6/18/18	В	1,767,369
	Ocwen Financial				
	Corporation, Term				
2,750	Loan B, WI/DD	TBD	TBD	B1	2,792,111
	Sheridan Holdings,				
3,980	Inc., Term Loan, First Lien	6.000%	7/01/18	B+	4,046,335
3,300	Total Diversified	0.00078	7701710	DΤ	+,0+0,000
8,471	Financial Services				8,605,815
,	Diversified Telecomm	unication Servic	es 2.3% (1.	.6% of Total I	
	Charter				
	Communications				
	Operating Holdings				
3,000	LLC, Holdco Term Loan	2.702%	3/06/14	BB+	3,010,446
3,000	Intelsat Jackson	2.70270	3/00/14	DDT	5,010,++0
	Holdings, Ltd., Term				
998	Loan B1	4.500%	4/02/18	BB-	1,012,462
	Intelsat, Unsecured			_	
2,000	Term Loan	2.702%	2/01/14	В	2,003,750
	Level 3 Financing, Inc., Term Loan,				
3,500	Tranche B	5.250%	8/01/19	Ba2	3,547,688
0,000	Total Diversified	0.20070	0/01/10	Duc	0,017,000
	Telecommunication				
9,498	Services				9,574,346
		% (0.2% of Total	Investments)	)	
0.000	TXU Corporation,	0.7400/	10/10/11	DO	1 500 004
2,022	2014 Term Loan  Electrical Equipment	3.742% <b>0.6% (0.4% of</b>	10/10/14	B2	1,526,984
	Sensus Metering	J.U /3 (U. <del>4</del> /3 UI	. Jtai iiivestii	ionio)	
	Systems, Inc., Term				
2,500	Loan, Second Lien	8.500%	5/09/18	B-	2,525,000
	Electronic Equipment		-	of Total Inves	•
3,439	SMART Modular	8.250%	8/26/17	B+	2,940,131
	Technologies, Inc.,				

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	Term Loan B				
	Energy Equipment & Serv	vices 0.4%	(0.2% of Total	al Investments)	
	Pinnacle Holdco				
	S.A.R.L., Term Loan,				
1,496	First Lien	6.500%	7/24/19	B+	1,507,098
	Food & Staples Retailing	1.8% (1.3%	of Total Inv	estments)	
	BJ Wholesale Club,				
	Inc., Term Loan, First				
1,347	Lien	5.750%	9/26/19	В	1,371,125
	BJ Wholesale Club,				
	Inc., Term Loan,				
500	Second Lien	9.750%	3/26/20	CCC+	522,188
	Wendy's/Arby's				
	Restaurants, Inc.,				
796	Term Loan B	4.750%	5/15/19	BB-	807,572
	Wilton Products, Inc.,				
4,938	Tranche B, Term Loan	7.500%	8/30/18	B1	5,036,250
	Total Food & Staples				
7,581	Retailing				7,737,135
		Nuveen Invest	tments		
		30			

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Food Products 3.7% (2	2.6% of Total In	nvestments)		
	AdvancePierre Foods, Inc., Term Loan, First				
\$ 3,000	Lien	5.750%	7/10/17	B1	\$ 3,055,314
	AdvancePierre Foods, Inc., Term Loan,				
900	Second Lien U.S. Foodservice, Inc., Extended Term	9.500%	10/10/17	CCC+	927,000
11,436	Loan	5.750%	3/31/17	B2	11,586,592
15,336	Total Food Products				15,568,906
-,	<b>Health Care Equipment</b>	& Supplies 2	.4% (1.7% of	Total Investme	
2,177	Hologic, Inc., Term Loan B	4.500%	8/01/19	BBB-	2,209,405
	Kinetic Concepts, Inc.,				
6,930	Term Loan C1	5.500%	5/04/18	Ba2	7,051,275
	United Surgical Partners International, Inc., Term Loan, First				
998	Lien	6.000%	4/03/19	B1	1,009,553
	Total Health Care				
10,105	Equipment & Supplies				10,270,233
	<b>Health Care Providers &amp;</b>	Services 8.3	3% (5.8% of T	otal Investme	nts)
4,000	DaVita, Inc., New Term Loan B2	4.000%	11/01/19	Ba2	4,050,716
.=.	Genesis Healthcare		10/00/17	_	007.044
950	LLC, Term Loan Gentiva Health Services, Inc., Term	10.002%	12/03/17	B+	927,641
2,993	Loan B	6.500%	8/17/16	B1	3,028,422
·	Golden Living, Term				
7,729	Loan	5.000%	5/04/18	B1	7,439,448
	Health Management Associates, Inc., Term	4 F000/	11/16/10	DD	
995	Loan B	4.500%	11/16/18	BB-	1,007,257
	Heartland Dental				
1,500	Care, Inc., Term Loan, First Lien	6.250%	12/21/18	Ba3	1,513,125
	Heartland Dental				
1,500	Care, Inc., Term Loan, Second Lien	9.750%	6/20/19	CCC+	1,548,750
1,500	Kindred Healthcare,	9.750%	6/20/19	CCC+	1,346,730
2,211	Term Loan	5.250%	6/01/18	Ba3	2,215,421
<i>L</i> , <i>L</i>	LHP Operations Co.	0.20076	0/01/10	Dao	۲,۲۱۵, <del>۹</del> ۲۱
1,393	LLC, Term Loan B LifeCare Holdings, Inc., Term Loan Add	9.000%	7/03/18	В	1,422,601
98	On, (5)	0.000%	2/01/16	N/R	91,517
00	-··, ( <i>-</i> )	3.00070	_, 5 1, 15	,	51,517

543	LifeCare, Term Loan, (5)	0.000%	2/01/16	N/R	507,369
	MultiPlan, Inc., Term				·
1,535	Loan B	4.750%	8/26/17	Ba3	1,545,059
2,992	National Mentor Holdings, Inc., Term Loan B	6.500%	2/09/17	B+	3,037,272
	Select Medical				
	Corporation, Term				
4,186	Loan	5.500%	6/01/18	BB-	4,247,298
1,500	Sheridan Holdings, Inc., Term Loan, Second Lien	9.000%	7/01/19	B-	1,532,812
	Skilled Healthcare				
4 000	Group, Inc., Term	0.7500/	4/00/40	D4	4 04 4 0 4 0
1,299	Loan	6.750%	4/09/16	B1	1,314,848
35,424	Total Health Care Providers & Services				25 420 556
33,424	Health Care Technolog	gy 1.1% (0.8%	of Total Inv	aetmante)	35,429,556
	Emdeon Business	gy 1.1 /8 (0.0 /8 )	or rotal lilv	estillerits)	
	Services LLC, Term				
4,762	Loan B1	5.000%	11/02/18	BB-	4,844,846
,	Hotels, Restaurants &			tal Investment	
	24 Hour Fitness				
	Worldwide, Inc., New				
2,925	Term Loan	7.500%	4/22/16	Ba3	2,962,171
	Caesars				
	Entertainment				
0.070	Operating Company,	E 4E40/	1/00/10	Б	0.050.000
3,276	Inc., Term Loan B6	5.454%	1/28/18	В	3,050,828
1,435	CCM Merger, Inc. Term Loan	6.000%	3/01/17	B+	1,451,647
1,400	Landry's Restaurants,	0.000 /6	3/01/17	DŦ	1,451,047
2,978	Inc., Term Loan B	6.500%	4/24/18	B+	3,023,636
2,070	MGM Resorts	0.00070	1/2 1/10	<b>D</b> 1	0,020,000
	International, Term				
2,000	Loan B	4.250%	12/20/19	BB	2,034,792
	Shingle Springs Tribal				
	Gaming Authority,				
997	Term Loan	10.500%	12/17/13	CCC	942,108
	Total Hotels,				
13,611	Restaurants & Leisure	0 70/ /0 F0/ · ( T			13,465,182
	Household Durables	0.7% (0.5% of T	otai investr	nents)	
	AOT Bedding Super Holdings LLC, Term				
2,000	Loan B	5.000%	10/01/19	B+	2,027,916
2,000	Spectrum Brands,	5.000 /6	10/01/13	υ⊤	2,021,310
1,117	Inc., Term Loan	4.500%	12/17/19	Ba3	1,130,411
.,,	Total Household				.,,
3,117	Durables				3,158,327
	Independent Power Pr	oducers & Energ	gy Traders	0.4% (0.3% (	of Total Investments)

	Equipower Resources Holdings LLC, Term				
1,500	Loan, Second Lien	10.000%	6/19/19	BB	1,539,375
	<b>Industrial Conglomerates</b>	2.2% (1.6%	of Total Inves	stments)	
	DuPont Performance Coatings, Dollar Term	·		·	
7,000	Loan B, WI/DD	TBD	TBD	B+	7,116,648
	Evertec, Inc., Term				
420	Loan	5.500%	9/30/16	BB-	425,530
	U.S. Foodservice, Inc., Term Loan, First				
1,960	Lien	5.750%	3/31/17	B2	1,978,145
9,380	Total Industrial Conglomerates				9,520,323
2,230	229.22.3.3	Nuveen Investm 37	nents		5,525,526

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Nuveen Floating Rate Income Opportunity Fund (continued)

	Principal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
AIII	ount (ooo)	Insurance 1.4% (1.0%			(3)	Value
		USI Holdings	or rotal invest	inchis,		
		Corporation, Term				
\$	3,500	Loan B	5.250%	12/14/19	B1	\$ 3,540,834
•	_,	Vantage Drilling	000,0			<b>4</b> 5,5 15,55 1
		Company, Term Loan				
	2,469	В	6.250%	10/18/17	B-	2,499,609
	5,969	Total Insurance				6,040,443
		Internet & Catalog Retai	I 1.1% (0.7%	of Total Inves	stments)	
		EIG Investors Corp.,				
	4,500	Term Loan, First Lien	6.250%	11/09/19	B1	4,545,000
		Internet Software & Serv	/ices 2.7% (1	.9% of Total I	nvestments)	
		Sabre, Inc.,				
		Incremental Term				
	1,995	Loan	7.250%	12/29/17	B1	2,031,574
	0.000	Sabre, Inc., Extended	E 0500/	0/00/17	D4	0.410.000
	2,380	Term Loan, First Lien San Juan Cable LLC,	5.952%	9/30/17	B1	2,413,662
		Term Loan, Second				
	2,000	Lien	10.000%	6/09/18	CCC+	2,047,500
	2,000	SSI Investments II,	10.000 /6	0/03/10	000+	2,047,300
	2,918	Ltd., New Term Loan	5.000%	5/26/17	Ba3	2,968,701
	_,0 10	Web.com Group, Inc.,	0.000,0	0, 20, 11	_ 5.5	_,000,101
	1,997	Term Loan, First Lien	5.500%	10/27/17	Ba3	2,027,052
		Total Internet				
	11,290	Software & Services				11,488,489
		IT Services 3.6% (2.5%	of Total Inves	stments)		
		EIG Investors Corp.,				
		Term Loan, Second				
	2,500	Lien	10.250%	5/09/20	CCC+	2,506,250
		Frac Tech				
	0.050	International LLC,	0.5000/	E/00/10	р.	1 001 770
	2,056	Term Loan Genpact International,	8.500%	5/06/16	B+	1,801,773
	748	Inc., Term Loan	4.250%	8/30/19	BB+	759,347
	740	Sabre, Inc., New	4.230 /6	0/30/13	ББТ	155,541
	3,410	Extended Term Loan	5.952%	12/29/17	B1	3,452,448
	5,	VFH Parent LLC,	0.30270	, _ 3,		5, .32,5
	1,521	Term Loan	7.500%	7/08/16	Ba1	1,532,660
		Web.com, Term Loan,				,
	246	Second Lien	11.000%	10/27/18	B3	253,692
	4,776		5.250%	7/02/19	B1	4,845,080

	Zayo Group LLC,				
	Term Loan B				
15,257	Total IT Services				15,151,250
	Leisure Equipment & Pro	ducts 0.9%	(0.6% of Total	al Investments)	
	BLB Management				
	Services, Inc., Term				
1,681	Loan	8.500%	11/05/15	BB	1,699,641
	Equinox Holdings,				
	Inc., Term Loan, First				
2,200	Lien, WI/DD	TBD	TBD	B1	2,233,000
	Total Leisure				
3,881	Equipment & Products				3,932,641
	Machinery 0.7% (0.5% of	of Total Inves	tments)		
	Navistar International		·		
	Corporation, Term				
1,250	Loan B	7.000%	8/17/17	Ba2	1,270,625
,	Rexnord Corporation,				, i
	Inc., Term Loan B				
1,782	Refinancing	4.500%	4/01/18	BB	1,802,973
3,032	Total Machinery				3,073,598
,	Media 9.6% (6.7% of To	tal Investmer	nts)		, ,
	Univision		,		
	Communications, Inc.,				
8,600	Term Loan	4.452%	3/31/17	B+	8,642,235
2,000	Yell Group PLC, Term		5,51,11		5,5 1=,=5
3,050	Loan, (5)	0.000%	7/31/14	N/R	598,474
0,000	Atlantic Broadband	0100070	1,01,11		
	Finance LLC, Term				
1,105	Loan B	4.500%	9/20/19	BB	1,121,105
1,100	Cengage Learning	11000,0	5, 2, 1, 5		.,,
	Acquisitions, Inc.,				
	Tranche B, Extended				
1,746	Term Loan	5.710%	7/04/17	CCC+	1,273,632
.,	Cumulus Media, Inc.,	<b>311 13 73</b>	1,01,11		., ,,,,,,,
	Term Loan B, First				
2,523	Lien	4.500%	9/18/18	Ba2	2,544,580
_,0_0	Cumulus Media, Inc.,	1.500,0	5, 15, 15	_	_,5,555
	Term Loan, Second				
3,000	Lien	7.500%	9/16/19	B2	3,123,750
0,000	FoxCo Acquisition	. 1000 /0	5/ 10/ 10		5,125,750
	Sub LLC, Initial Term				
998	Loan	5.500%	7/14/17	B+	1,014,956
300	Mediacom Broadband	0.00070	.,.,,,,,	<u> </u>	1,511,500
	LLC, Tranche G, Term				
1,995	Loan	4.000%	1/20/20	Ba3	2,013,703
1,000	NEP Broadcasting,	1.000 /0	1/20/20	Duo	2,010,700
	Term Loan, Second				
1,000	Lien, WI/DD	TBD	TBD	CCC+	1,038,333
1,000	Radio One, Inc., Term	יטט ו	טטו	000+	1,000,000
3,447	Loan B, First Lien	7.500%	2/14/17	B+	3,509,072
7,000	Loan D, That Lien	4.000%	12/17/19	BB+	· · · · · · · · · · · · · · · · · · ·
7,000		4.000%	14/1/19	DD+	7,070,000

	Tribune Company, Exit Term Loan B				
	UPC Broadband				
	Holding BV, Term				
2,143	Loan AF	4.000%	1/31/21	BB-	2,157,589
	WideOpenWest				
	Finance LLC, Term				
6,567	Loan B	6.250%	7/12/18	B1	6,656,049
43,174	Total Media				40,763,478
	Metals & Mining 0.4% (0	0.3% of Total	Investments)		
	FMG Resources, Ltd.,				
1,745	Term Loan B	5.250%	10/18/17	BB+	1,771,655
	Multiline Retail 0.3% (0.	2% of Total I	nvestments)		
	99 Cents Only Stores,				
1,125	Term Loan B1	5.250%	1/11/19	B+	1,141,292
		Nuveen Invest	ments		
		38			

rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
ount (000)	Oil, Gas & Consumable F	•	` '		Value
	CCS Income Trust,	40.0	210 /0 01 10 (41	invocanionio,	
\$ 4,364	Term Loan, DD1	3.208%	11/14/14	B1	\$ 4,364,322
	CCS Income Trust,				
990	Delayed Term Loan	3.208%	11/14/14	В	989,770
	Crestwood Holdings,				
1,438	Inc., Term Loan B	9.750%	3/26/18	CCC+	1,465,307
	El Paso Corporation, Tranche B1, Term				
1,650	Loan	5.000%	5/24/18	Ba3	1,671,656
1,000	Gibson Energy ULC,	3.000 /6	3/24/10	Dao	1,071,000
746	Term Loan B	4.750%	5/18/18	BB-	760,053
	Plains Exploration and		5, 15, 15		, 55,555
	Production Company,				
3,000	Term Loan	4.000%	10/15/19	Ba1	3,019,275
	Samson Investment				
4 007	Company, Initial Term	0.0000/	0/05/40	D.	4 000 500
1,667	Loan, Second Lien	6.000%	9/25/18	B1	1,689,583
13,855	Total Oil, Gas & Consumable Fuels				13,959,966
13,033	Paper & Forest Products	0.8% (0.6%	of Total Inves	etments)	13,939,900
	Newark Group, Inc.,	0.0 /0 (0.0 /0	or rotal live.	Stille lits)	
3,552	DIP Term Loan	12.500%	3/31/14	Caa1	3,533,856
	Personal Products 1.99	% (1.3% of To	tal Investmen	ts)	
	Bombardier				
	Recreational				
7.000	Products, Inc., Term	TDD	TDD	D-4	7 000 077
7,000	Loan B, WI/DD	TBD	TBD	Ba1	7,086,877
1,139	Prestige Brands, Inc., Term Loan 1	5.282%	1/31/19	BB-	1,151,898
1,100	Total Personal	J.202 /6	1/31/19	DD-	1,131,030
8,139	Products				8,238,775
-,	Pharmaceuticals 7.4%	(5.1% of Tota	I Investments	)	-,, -
	Bausch & Lomb, Inc.,				
	Delayed Draw, Term				
1,000	Loan	4.750%	9/30/15	B+	1,013,125
E 070	Bausch & Lomb, Inc.,	E 0500/	F/47/40	В	0.040.050
5,970	Term Loan B ConvaTec Healthcare,	5.250%	5/17/19	B+	6,048,356
	Incremental Term				
2,168	Loan B	5.000%	12/22/16	Ba3	2,202,207
_, . 50	Generic Drug	3.00070	12,22,10	Duo	_,,
	Holdings, Inc., Term				
1,301	Loan B	6.000%	10/29/19	B+	1,322,230
	Graceway				
	Pharmaceuticals LLC,				
0.46=	Second Lien Term	0.00001	E/00/: 0	NUD	00 ==0
3,125	Loan, (5)	0.000%	5/03/13	N/R	93,750

	Par Pharmaceutical				
2,286	Companies, Inc., Term Loan B	5.000%	9/30/19	B+	2,319,514
2,200	Quintiles	0.00070	0/00/10	<u> </u>	2,010,011
	Transnational Corp.,				
4,937	Term Loan B2	4.500%	6/08/18	BB-	5,007,417
2,000	Therakos, Inc., Term Loan, First Lien	7.500%	1/18/18	В	1,960,000
2,000	Valeant	7.50076	1/10/10		1,300,000
	Pharmaceuticals				
	International, Inc.,				
3,142	Tranche B, Term Loan D	4.250%	2/13/19	BBB-	3,189,747
3,142	Warner Chilcott	4.230%	2/13/19	DDD-	3,109,747
	Company LLC, Term				
980	Loan B1 Additional	4.250%	3/15/18	BBB-	991,206
	Warner Chilcott				
2,580	Corporation, Term Loan B1	4.250%	3/15/18	BBB-	2,610,009
2,000	Warner Chilcott	1.20070	<i>6/16/16</i>		2,010,000
	Corporation, Term				
798	Loan B2	4.250%	3/15/18	BBB-	806,911
	Warner Chilcott Corporation, Term				
1,774	Loan B3	4.250%	3/15/18	BBB-	1,794,381
,	Warner Chilcott				, ,
	Corporation, Term	0.04==/			
1,625	Loan B4 Warner Chilcott	3.247%	8/15/17	BBB-	1,631,094
	Corporation, Term				
325	Loan B5	3.247%	8/20/17	BBB-	326,219
34,011	Total Pharmaceuticals			_	31,316,166
	Real Estate Investment To	rust 0.8% (0	0.5% of Total	Investments	s)
3,292	iStar Financial, Inc., Term Loan	5.750%	10/15/17	BB-	3,352,878
0,202	Real Estate Management				
	Realogy Corporation,		10/15/15	_	
3,457	Delayed Term Loan	4.456%	10/10/16	B+	3,485,042
5,495	Capital Automotive LP, Tranche B	5.250%	3/11/17	Ba3	5,540,045
0,100	LNR Property	0.20070	0/11/17	Duo	0,010,010
	Corporation, Term				
1,231	Loan	4.750%	4/29/16	BB+	1,235,644
	Total Real Estate Management &				
10,183	Development				10,260,731
,	Road & Rail 1.0% (0.7%	of Total Inve	stments)		. ,
	Swift Transportation				
4,160	Company, Inc., Term Loan, Tranche B2	5.000%	12/21/17	BB	4,217,067
7,100	Semiconductors & Equip				

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	NXP Semiconductor				
	LLC, Incremental				
2,000	Term Loan C	4.750%	12/06/19	B+	2,029,376
	NXP Semiconductor				
2,943	LLC, Term Loan	4.500%	3/03/17	B2	2,990,392
	Spansion LLC, Term				
970	Loan B	5.250%	12/11/18	BB+	977,328
	Total Semiconductors				
5,913	& Equipment				5,997,096
	Software 8.9% (6.2% o	f Total Investr	ments)		
	Attachmate				
	Corporation, Term				
4,941	Loan, First Lien	7.250%	11/22/17	BB-	5,006,015
	Blackboard, Inc., Term				
2,291	Loan B2	6.250%	1/31/18	B+	2,112,421
	Datatel Parent Corp,				
2,624	Term Loan B	6.250%	7/19/18	B+	2,645,683
		Nuveen Invest	ments		
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Nuveen Floating Rate Income Opportunity Fund (continued)

Principal Amount (000	) Description (1) Software (continued)	Coupon	Maturity (2)	Ratings (3)	Value
\$ 1,000	Deltek, Inc., Term Loan, Second Lien	10.000%	10/10/19	CCC+	\$ 1,020,417
11,069	Infor Enterprise Applications, Term Loan B	5.250%	4/05/18	Ba3	11,246,556
3,380	IPC Systems, Inc., Extended Term Loan, Tranche B1, First Lien	7.750%	7/31/17	B1	3,362,663
	IPC Systems, Inc., Term Loan, Second				
4,000	Lien Misys PLC, Term	5.452%	6/01/15	CCC	3,660,000
4,738	Loan, First Lien	7.250%	12/12/18	Ba3	4,824,004
	RedPrairie Corporation, Term				
1,600	Loan, First Lien	6.750%	12/21/18	B+	1,617,779
	RedPrairie Corporation, Term				
800	Loan, Second Lien	11.250%	12/21/19	CCC+	825,200
1,437	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan B1	5.000%	6/07/19	BB-	1 456 005
1,437	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Funded Term Loan	3.000 /6	0/07/19	DD-	1,456,095
149	B2	5.000%	6/07/19	BB-	151,048
38,029	Total Software	6 (1.5% of Total	Invoctments		37,927,881
	Specialty Retail 2.2% Collective Brands,	11.5% 01 10(81	mivestillerits,		
1,372	Inc., Term Loan B	7.250%	10/09/19	B1	1,393,278
2,063	Jo-Ann Stores, Inc., Term Loan	4.750%	3/16/18	B+	2,075,731
400	Lord & Taylor Holdings LLC, Term	F 7500/	1/41/40	DD	E04 004
496	Loan Porty City	5.750% 5.750%	1/11/19	BB D1	501,921
2,307	Party City Corporation, Term	5.750%	7/27/19	B1	2,338,436

	Loan				
	Tempur-Pedic				
	International, Inc.,				
2,857	Term Loan B, WI/DD	TBD	TBD	BB	2,909,183
9,095	Total Specialty Retail				9,218,549
·	Textiles, Apparel & Luxu	ry Goods 0	).9% (0.6% of	f Total Inves	
	Philips Van Heusen	•	•		,
2,000	Term Loan B, WI/DD	TBD	TBD	BBB-	2,018,744
	Wolverine World				
	Wide, Inc., Tranche				
1,710	B, Term Loan	4.000%	7/31/19	Ba2	1,731,013
	Total Textiles,				, ,
	Apparel & Luxury				
3,710	Goods				3,749,757
ĺ	Trading Companies & Di	stributors (	0.3% (0.2% o	f Total Inves	
	Wesco Distribution,		,		,
1,269	Inc., Term Loan B	4.500%	12/04/19	Ba3	1,286,154
ĺ	Wireless Telecommunica		s 4.2% (2.9		
	Asurion LLC, Term		•		,
4,569	Loan, First Lien	5.500%	5/24/18	BB-	4,627,580
,	Avaya, Inc., Term				, ,
3,138	Loan B5	8.000%	3/31/18	B1	3,170,729
·	Clear Channel				, ,
	Communications,				
	Inc., Tranche B, Term				
8,261	Loan	3.852%	1/29/16	CCC+	7,191,293
	IPC Systems, Inc.,				
	Term Loan, Tranche				
1,995	C, First Lien	7.750%	7/31/17	B1	1,977,545
	Presidio, Inc., New				
932	Term Loan	5.750%	3/31/17	Ba3	935,491
	Total Wireless				
	Telecommunication				
18,895	Services				17,902,638
	Total Variable Rate				
	Senior Loan				
	Interests (cost				
\$ 476,812	\$465,854,689)				471,536,586
Shares	Description (1)				Value
		(2.5% of Tota			
		% (0.8% of To	tal Investme	nts)	
	Masonite Worldwide				
124,402	Holdings, (6)				\$ 5,100,482
	Hotels, Restaurants & Le	eisure 0.2%	(0.2% of Tot	tal Investme	nts)
	BLB Worldwide				
42,041	Holdings Inc., (6), (7)				846,076
	Media 2.2% (1.5% of To	otal Investme	nts)		
	Metro-Goldwyn-Mayer,				
182,499	(6), (7)				7,018,601
36,087	Tribune Company, (8)				
44,843	Tribune Company				2,331,836

Total Media	9,350,437
Total Common	
Stocks (cost	
\$19,087,685)	15,296,995
\$19,087,685)	Nuveen Investments 15,296,995

Р	rincipal				Ratings			
Amount (000)		Description (1)	Coupon	Maturity	(3)	Value		
Convertible Bonds 0.4% (0.3% of Total Investments)								
Communications Equipment 0.4% (0.3% of Total Investments)								
		Nortel Networks Corp.,						
\$	550	(5)	1.750%	4/15/13	N/R	\$ 544,500		
		Nortel Networks Corp.,						
	1,000	(5)	2.125%	4/15/14	N/R	995,000		
	Total Convertible							
Φ.	1 550	Bonds (cost				1 500 500		
\$ D	1,550 rincipal	\$1,307,500)			Ratings	1,539,500		
	ount (000)	Description (1)	Coupon	Maturity	(3)	Value		
AIII	ount (000)	Corporate Bonds 14.4	<u>-</u>			value		
		Commercial Services &				e)		
\$	500	Ceridian Corporation	11.250%	11/15/15	CCC	\$ 506,250		
Ť		Communications Equip				Ψ σσσ,=σσ		
	3,500	Avaya Inc., 144A	9.000%	4/01/19	B1	3,613,750		
	·	Nortel Networks				, ,		
	3,000	Limited, (5)	0.000%	7/15/13	N/R	3,090,000		
		Nortel Networks						
	450	Limited, (5)	10.750%	7/15/16	N/R	504,000		
		Total Communications						
	6,950	Equipment		_		7,207,750		
		Distributors 0.3% (0.29			_			
	1,000	HD Supply Inc., 144A	8.125%	4/15/19	B+	1,132,500		
		Diversified Telecommun	nication Service	S 0.7% (0.5°	% of Total inve	stments)		
	1,500	IntelSat Bermuda Limited	11.500%	2/04/17	CCC+	1,590,000		
	1,300	IntelSat Bermuda	11.500%	2/U <del>4</del> /17	000+	1,590,000		
	1,500	Limited	11.250%	2/04/17	CCC+	1,590,000		
	1,000	Total Diversified	11.23070	2/0-1/17	000+	1,000,000		
		Telecommunication						
	3,000	Services				3,180,000		
		<b>Health Care Equipment</b>	& Supplies 1.6	6% (1.1% of T	otal Investmer			
		Chiron Merger Sub						
	2,450	Inc., 144A	10.500%	11/01/18	В	2,621,500		
	2,500	Merge Healthcare Inc.	11.750%	5/01/15	B+	2,675,000		
	1,455	Rotech Healthcare Inc.	10.750%	10/15/15	B3	1,455,000		
	0.405	Total Health Care				0.754.500		
	6,405	Equipment & Supplies	Compless 040	)/ <b>/1</b> FO/ -4 <b>T</b> -	tal lavaatus su	6,751,500		
		Health Care Providers &	Services 2.19	% (1.3% OT 10	iai investment	.S)		
	2,000	Aurora Diagnostics Holdings LLC	10.750%	1/15/18	В3	1,585,000		
	2,750	HCA Inc., (9)	8.500%	4/15/19	BB+	3,059,375		
	2,700	LifeCare Holdings Inc.,	0.000 /0	7/10/13	DUT	0,000,070		
	1,000	(5)	9.250%	8/15/13	CC	200,000		
	.,,,,,,	Select Medical	0.2070	e. 1 <b>0</b> , 1 <b>0</b>		_00,000		
			6.494%	0/15/15	D	2,992,500		
	3,000	Corporation	0.494%	9/15/15	B-	2,992,500		

Wolverine Healthcare

Analytics, 144A Total Health Care 9,750 Providers & Services 8,941,875 **Household Products** 0.7% (0.5% of Total Investments) 2,750 Spectrum Brands Inc. 9.500% 6/15/18 Ba3 3,110,938 IT Services 0.8% (0.6% of Total Investments) First Data Corporation, 2,000 144A BB-2,105,000 7.375% 6/15/19 1,228 First Data Corporation 10.550% 9/24/15 B-1,265,904 3,228 **Total IT Services** 3,370,904 Machinery 0.8% (0.5% of Total Investments) **NES Rental Holdings** 2,000 Inc., 144A 12.250% 4/15/15 CCC+ 2,100,000 Trinseo Materials 1,200 Operating, 144A 8.750% 2/01/19 B+ 1,188,000 3,200 **Total Machinery** 3,288,000 Nuveen Investments 41

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Nuveen Floating Rate Income Opportunity Fund (continued)

Principal Amount (000)		Description (1)	Coupon	Maturity	Ratings (3)	Value	
AIII	ount (ooo)	Media 3.2% (2.2% of Tot			(0)	Value	
		Clear Channel		1.0,			
		Communications, Inc.,					
\$	2,475	144A	9.000%	12/15/19	CCC+	\$ 2,345,063	
	, -	Clear Channel				<b>,</b> , , , , , , , , , , , , , , , , , ,	
	5,500	Communications, Inc.	5.500%	9/15/14	CCC-	5,280,000	
		Clear Channel					
	3,750	Communications, Inc.	11.000%	8/01/16	CCC-	2,934,375	
		Clear Channel					
	3,600	Communications, Inc.	6.875%	6/15/18	CCC-	2,403,000	
		WMG Acquisition					
	400	Group	11.500%	10/01/18	B-	465,000	
	15,725	Total Media		_		13,427,438	
		•		Investments)			
	1,400	Molycorp Inc., 144A	10.000%	6/01/20	B3	1,400,000	
		•	0.5% of Total	l Investments)			
		Valeant					
	0.000	Pharmaceuticals	7.0000/	10/01/00	DD	0.400.000	
	2,000	International, 144A	7.000%	10/01/20	BB-	2,120,000	
		Valeant					
	1 000	Pharmaceuticals	7.0500/	7/15/00	DD	1 075 000	
	1,000	International, 144A Total Pharmaceuticals	7.250%	7/15/22	BB-	1,075,000	
	3,000	Road & Rail 0.5% (0.3%	of Total Invo	etmonte)		3,195,000	
		Avis Budget Car	or rotal lilve	Suiterus)			
	2,000	Rental	2.967%	5/15/14	B+	2,000,020	
	2,000	Software 0.7% (0.5% of			DŦ	2,000,020	
	850	Infor Us Inc.	11.500%	7/15/18	B-	1,000,875	
	1,875	Infor Us Inc.	9.375%	4/01/19	B-	2,118,750	
	2,725	Total Software	0.0.070	., 0 ., . 0	_	3,119,625	
	_,,		.1% of Total	Investments)		0,110,020	
	500	99 Cents Only Stores	11.000%		CCC+	573,124	
		Total Corporate				,	
		Bonds (cost					
\$	62,133	\$57,925,337)				61,204,924	
Р	rincipal	•			Ratings		
Am	ount (000)	Description (1)	Coupon	Maturity	(3)	Value	
		<b>Asset-Backed Securities</b>	6.5% (4.5%	of Total Inves	stments)		
		Bluemountain					
		Collateralized Loan					
		Obligation, Series					
\$	800	2012 2A E14	5.425%	11/20/24	BB	\$ 794,100	

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	BlueMountain				
	Collateralized Loan				
	Obligations Limited				
2,500	2012-1A, 144A	5.802%	7/20/23	BB	2,403,575
4 000	Dryden Senior Loan	E 4470/	44/45/00	DDD	1 01 1 100
1,300	Fund 2012-24A	5.117%	11/15/23	BBB	1,314,193
	Flatiron Collateralized				
	Loan Obligation Limited, Series				
1,500	2011-1A	4.704%	1/15/23	BB	1,373,700
1,500	Fraser Sullivan	7.70770	1/13/20	00	1,575,700
	Collateralized Loan				
	Obligations Limited,				
1,500	Series 2011-6A, 144A	5.811%	11/22/22	BB	1,461,938
,	LCM Limited				, - ,
	Partnership,				
	Collateralized Loan				
2,000	Obligations, 144A	6.054%	4/15/22	BB	1,950,690
	LCM Limited				
	Partnership,				
	Collateralized Loan				
1,200	Obligations, 144A	4.904%	4/15/22	BBB	1,203,953
	LCM Limited				
	Partnership, Collateralized Loan				
1,500	Obligations	5.452%	4/19/22	BB	1,401,726
1,500	LCM Limited	J.4J2 /6	4/13/22	ВВ	1,401,720
	Partnership Series				
1,800	2012A, 144A	6.052%	10/19/22	BB	1,750,066
,	Madison Park Funding				,,
	Limited, Collateralized				
	Loan Obligations,				
1,500	Series 2012-8A, 144A	5.652%	4/22/22	BB	1,448,181
	Madison Park Funding				
	Limited, Collateralized				
	Loan Obligations,	4.0=0=/	1/22/22		
1,000	Series 2012-8A, 144A	4.652%	4/22/22	BBB	1,002,450
	Magnetite IV CLO				
1 200	Limited, Series	C 0500/	0/15/00	BB	1 100 005
1,200	2012-6A E, 144A Oak Hill Credit	6.058%	9/15/23	DD	1,182,305
	Partners, Series				
2,240	2012-7A	5.340%	11/20/23	BB	2,096,826
2,210	Oak Hill Credit	0.01070	11/20/20		2,000,020
	Partners IV Limited,				
	Collateralized Loan				
	Obligation Series				
2,000	2012-6A	5.810%	5/15/23	BB	1,942,244
2,000	Race Point	5.310%	11/08/24	BB-	1,880,190
	Collateralized Loan				
	Obligations Series				

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	2012-7A, 144A				
2,500	Race Point Collateralized Loan Obligations, Series 2011-5A, 144A	6.808%	12/15/22	BB	2,512,645
2,000	Race Point Collateralized Loan Obligations, Series 2012-6A, 144A	5.812%	5/24/23	BB	1,949,372
\$ 28,540	Total Asset-Backed Securities (cost \$24,693,783)				27,668,154
		Nuveen Invest 42	ments		

Principal				
Amount (000)	Description (1)	Coupon	Maturity	Value
	<b>Short-Term Investments</b>	•	of Total Investments)	
\$ 32,684	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/31/13, repurchase price \$32,684,358, collateralized by \$31,655,000 U.S. Treasury Notes,	0.010%	2/01/13	\$ 32,684,349
	2.375%, due 2/28/15, value \$33,340,344			
	Total Short-Term Investments (cost			
	\$32,684,349)			32,684,349
	Total Investments			
	(cost \$601,553,343) 143.6%			609,930,508
	Borrowings (37.6)% (10), (11)			(159,900,000)
	Other Assets Less Liabilities (6.0)%			
	(12)			(25,203,210)
	Net Assets Applicable to Common Shares			
	100%			\$ 424,827,298

Investments in Derivatives as of January 31, 2013

#### **Interest Rate Swaps outstanding:**

	Notional	Fund Pay/Receiv Floating	•	Fixed Rate	Fixed Rate Paymentermination	Unrealized on Appreciation
Counterpa	arty Amount	Rate	Index (	Annualized)	Frequency Date	(Depreciation) (12)
Goldman	-		1-Month			
Sachs	\$29,317,500	Receive	<b>USD-LIBOR</b>	1.300%	Monthly 4/20/14	\$ (384,938)
Morgan			1-Month			
Stanley	29,317,500	Receive	<b>USD-LIBOR</b>	2.201	Monthly 4/20/16	(1,591,740)
						\$ (1,976,678)
			Nuveen	Investments 43		

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Nuveen Floating Rate Income Opportunity Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Senior Loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of Senior Loans may occur. As a result, the actual remaining maturity of Senior Loans held may be substantially less than the stated maturities shown.
- (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior Loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

Senior Loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the Agent Bank and/or borrower prior to the disposition of a Senior Loan.

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
  - (6) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.
- (8) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board of Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Footnote 1 General Information and Significant Accounting Policies, Investment Valuation for more information.

- (9) Investment, or portion of investment, has been pledged as collateral for investments in derivatives.
- (10) Borrowings as a percentage of Total Investments is 26.2%.
- (11) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (12) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.

N/R Not rated.

N/A Not applicable.

DD1 Portion of investment purchased on a delayed delivery basis.

WI/DD Purchased on a when-issued or delayed delivery basis.

144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.

TBD Senior Loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, Senior Loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

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

See accompanying notes to financial statements.

Nuveen Investments

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### Nuveen Short Duration Credit Opportunities Fund

### Portfolio of Investments

January 31, 2013 (Unaudited)

Principal Amount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
	Variable Rate Senior Loan				nents) (4)
	•	3% (0.9% of To	tal Investmen	ts)	
Ф 1010	Hamilton Sundstrand,	E 0000/	10/10/10	р.	Ф4 000 E70
\$ 1,313	Term Loan B	5.000%	12/13/19	B+	\$1,328,578
1 250	Sequa Corporation, Term Loan B	5.250%	6/19/17	B1	1 270 924
1,250	Total Aerospace &	5.250%	0/19/17	DI	1,270,834
2,563	Defense				2,599,412
2,500	Airlines 3.1% (2.1% of To	tal Investment	(e)		2,333,412
	Delta Air Lines, Inc.,	tai iiivootiiioiii	.5,		
3,200	Term Loan B1	5.250%	10/18/18	Ba2	3,246,400
0,200	Delta Air Lines, Inc.,	0.20070	10, 10, 10	- 4-	0,210,100
1,000	Term Loan B2	4.250%	4/18/16	Ba2	1,013,125
,	Delta Air Lines, Inc.,				
1,970	Term Loan	5.500%	4/20/17	Ba2	1,995,439
6,170	Total Airlines				6,254,964
	Auto Components 1.1% (	0.7% of Total	nvestments)		
	Allison Transmission,				
990	Inc., Term Loan B3	4.250%	8/23/19	BB-	1,003,935
	FleetPride Corporation,				
1,000	Term Loan, Second Lien	9.250%	5/01/20	CCC+	996,250
	Schaeffler AG, Term				
170	Loan B2	6.000%	1/27/17	Ba3	172,338
2,160	Total Auto Components	v of Total Image	-t		2,172,523
	Biotechnology 2.5% (1.79	% of Total inve	estments)		
1.066	Alkermes, Inc., 2019 Term Loan	4.500%	9/25/19	BB	1,080,902
1,066	Explorer Holdings, Inc.,	4.300%	9/25/19	DD	1,000,902
998	Term Loan, First Lien	8.000%	5/02/18	B+	1,001,241
330	Onex Carestream	0.00076	3/02/10	D <sub>T</sub>	1,001,241
2,946	Finance LP, Term Loan	5.000%	2/25/17	BB-	2,963,382
5,010	Total Biotechnology	0.00070	2/20/17		5,045,525
5,515	Capital Markets 3.4% (2.3	% of Total Inv	estments)		5,515,525
	American Capital, LTD.,				
050	Senior Secured Term	F F000/	0/45/40	Б	000 105
850	Loan Citae III Limited Torm	5.500%	8/15/16	B+	869,125
2,463	Citco III Limited, Term Loan	5.500%	6/29/18	N/A	2,493,281

	Walter Investment Management				
	Corporation, Tranche B,				
3,481	Term Loan, DD1	5.750%	11/28/17	B+	3,522,155
6,794	Total Capital Markets				6,884,561
	Chemicals 1.0% (0.7% of				
732	Ashland, Inc., Term Loan	3.750%	8/23/18	Baa3	742,777
	Ineos US Finance LLC,			_	
1,191	Term Loan B	6.500%	5/04/18	B+	1,220,027
1,923	Total Chemicals	O 49/ of Total	lnvootmonto'	`	1,962,804
	Commercial Banks 0.6% Ocwen Financial	(0.4% of Total	investments	)	
	Corporation, Initial Term				
1,137	Loan	7.000%	9/01/16	B1	1,145,375
1,107	Commercial Services & Su				
	ADS Waste Holdings,		(		,
1,000	Inc., Term Loan B	5.250%	10/09/19	B+	1,011,250
	Brand Energy &				
	Infrastructure Services,				
	Inc., Canadian Tranche				
193	1, Term Loan	6.250%	10/23/18	В	193,225
	Brand Energy &				
	Infrastructure Services,				
500	Inc., Term Loan, Second Lien	11.000%	10/23/19	CCC+	407 500
500	Brand Energy &	11.000%	10/23/19	000+	497,500
	Infrastructure Services,				
804	Inc., Term Loan	6.250%	10/23/18	В	805,106
	Ceridian Corporation,	0007			333,133
1,000	Extended Term Loan	5.956%	5/09/17	B1	1,012,917
	Harland Clarke Holdings				
	Corporation, Extended				
685	Term Loan	5.452%	6/30/17	B+	666,125
	Houghton Mifflin, Term			_	
496	Loan	7.250%	5/22/18	В	501,212
170	ServiceMaster Company,	0.7000/	7/04/14	Dag	170.000
178	Delayed Term Loan	2.700%	7/24/14	Ba3	178,003
1,784	ServiceMaster Company, Term Loan	2.710%	7/24/14	Ba3	1,787,510
1,704	Total Commercial	2.7 10 /0	1/4	Dao	1,707,510
6,640	Services & Supplies				6,652,848
2,0.0		Nuveen Investme	ents		5,55=,5.5
		45			

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Nuveen Short Duration Credit Opportunities Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Princ	-			B. B. a. a. a. dan a	Dations	
Amo (00		Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
(00)	U)	Communications Equipme				value
		Alcatel-Lucent, Term	110 70 (2.570	or rotal live	Julion (3)	
\$ 1,5	500	Loan C, WI/DD	TBD	TBD	BB-	\$1,520,625
Ψ .,.		CompuCom Systems,	.55			ψ.,σ2σ,σ2σ
		Inc., Term Loan, Second				
1,0	000	Lien	10.250%	10/04/19	B+	1,022,500
		Genesys International				, ,
		Corporation, Term Loan				
9	993	В	6.750%	1/31/19	B+	1,003,045
		Pharmaceutical Product				
		Development Inc., Term				
	. = .	Loan B, First Lien,			<b>5</b> 6	
2,9	970	WI/DD	TBD	TBD	Ba3	2,994,131
	050	Riverbed Technology,	4.0000/	10/10/10	DDD	001 150
	350	Inc., Term Loan Telesat Holdings, Inc.,	4.000%	12/18/19	BBB-	861,156
1 1	166	Term Loan B	4.250%	3/28/19	BB-	1,179,490
1,	100	Total Communications	4.230 /6	3/20/13	DD	1,175,450
8.4	479	Equipment				8,580,947
J,		Computers & Peripherals	0.4% (0.3% of	Total Investm	nents)	3,000,011
		SunGard Data Systems,	•		,	
8	300	Inc., Term Loan D	4.500%	1/31/20	BB	814,500
		Consumer Finance 4.0%	(2.7% of Total I	nvestments)		
		Jackson Hewitt Tax				
7	750	Service, Inc., Term Loan	10.000%	10/16/17	B3	742,500
		NES Rentals Holdings,				
0.0	200	Inc., Extended Term	10.0500/	10/00/14	D-0	4 000 000
2,0	000	Loan, Second Lien	13.250%	10/20/14	Ba3	1,980,000
1 (	000	Residential Capital Corp, Term Loan A1	6.000%	11/18/13	Ba1	1,002,813
1,0	500	Residential Capital	0.000 /6	11/10/13	υαι	1,002,013
F	500	Corp, Term Loan A2	7.750%	11/18/13	BB	504,688
		Royalty Pharma Finance		,,		201,000
		Trust, Incremental Term				
1,7	734	Loan	4.000%	11/09/18	Baa2	1,757,468
,		Springleaf Financial				
		Funding Company,				
,	000	Term Loan	5.500%	5/10/17	B3	2,010,750
7,9	984	Total Consumer Finance				7,998,219
		Containers & Packaging	0.6% (0.4% of T			
1,1	143		4.750%	9/28/18	B+	1,161,430

Reynolds Group

Holdings, Inc., Term Loan **Distributors** 1.5% (1.0% of Total Investments) HD Supply, Inc., Term 2,985 Loan 7.250% 10/12/17 B+ 3,080,768 Diversified Consumer Services 2.8% (1.9% of Total Investments) Cengage Learning Acquisitions, Inc., Term 2,071 Loan, DD1 2.710% 7/03/14 CCC+ 1,653,488 Brickman Group Holdings, Inc., Tranche 1,902 B1, Term Loan B+ 5.500% 10/14/16 1,930,880 Laureate Education, Inc., Extended Term 1,953 Loan 6/15/18 B1 1,965,581 5.250% **Total Diversified Consumer Services** 5,549,949 5,926 **Diversified Financial Services** 2.5% (1.7% of Total Investments) Ferrara Candy 995 Company, Term Loan B 7.507% 6/18/18 В 1,009,925 Ocwen Financial Corporation, Term Loan B, WI/DD **TBD** B1 1,500 **TBD** 1,522,970 Sheridan Holdings, Inc., 2,488 Term Loan, First Lien 6.000% 7/01/18 B+ 2,528,959 **Total Diversified** Financial Services 4,983 5,061,854 0.5% (0.3% of Total Investments) Electrical Equipment Sensus Metering Systems, Inc., Term 1,000 Loan, Second Lien 8.500% 5/09/18 B-1,010,000 Electronic Equipment & Instruments 0.6% (0.4% of Total Investments) **SMART Modular** Technologies, Inc., 1,474 Term Loan B 8.250% 8/26/17 B+ 1,260,056 Food & Staples Retailing 1.2% (0.8% of Total Investments) BJ Wholesale Club, Inc., 898 Term Loan, First Lien В 914,084 5.750% 9/26/19 Wilton Products, Inc., 1,481 Tranche B, Term Loan 7.500% 8/30/18 B1 1,510,875 Total Food & Staples 2,379 Retailing 2,424,959 Food Products 1.2% (0.8% of Total Investments) AdvancePierre Foods. Inc., Term Loan, First B1 1,500 Lien 5.750% 7/10/17 1,527,657 **Del Monte Foods** 959 Company, Term Loan 4.500% Ba3 965,147 3/08/18 **Total Food Products** 2,459 2,492,804 Health Care Equipment & Supplies 2.5% (1.7% of Total Investments)

1,306	Hologic, Inc., Term Loan B	4.500%	8/01/19	BBB-	1,325,643
1,000	Kinetic Concepts, Inc.,	1.00070	0/01/10	555	1,020,010
3,564	Term Loan C1	5.500%	5/04/18	Ba2	3,626,370
5,504		3.300 /6	3/04/10	Daz	3,020,370
	Total Health Care				
4,870	Equipment & Supplies				4,952,013
		Nuveen Investmen	nts		
		46			

	ncipal			Maturitus	Detings	
	mount 000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
'	000)	Health Care Providers & S				
		Ardent Medical	, , , , , , , , , , , , , , , , , , , ,	(0.070 0. 10		
		Services, Inc., Term				
\$	956	Loan, First Lien	6.750%	7/02/18	B+	\$ 975,557
		Community Health				
	404	Systems, Inc.,	0.0440/	4 (05 (4.7		400.075
	184	Extended Term Loan CRC Health	3.811%	1/25/17	BB	186,375
		Corporation, Term Loan				
	983	B3	8.500%	11/16/15	B+	985,946
	300	DaVita, Inc., New Term	0.00070	11/10/13	D+	300,040
	3,000	Loan B2	4.000%	11/01/19	Ba2	3,038,037
		Genesis Healthcare				
	883	LLC, Term Loan, DD1	10.002%	12/03/17	B+	862,490
		Gentiva Health				
	1.000	Services, Inc., Term	6 F009/	0/17/16	D4	1 075 070
	1,360	Loan B Golden Living, Term	6.500%	8/17/16	B1	1,375,970
	3,155	Loan	5.000%	5/04/18	B1	3,036,308
	-,	HCA, Inc., Tranche B2,	010007			2,020,000
	1,000	Term Loan	3.561%	3/31/17	BB	1,008,746
		Health Management				
	4 400	Associates, Inc., Term	4.5000/	1.1.1.0.1.0		4 000 005
	1,188	Loan B	4.500%	11/16/18	BB-	1,202,665
		Heartland Dental Care, Inc., Term Loan, First				
	1,000	Lien	6.250%	12/21/18	Ba3	1,008,750
	1,000	Heartland Dental Care,	0.20070	12/21/10	240	1,000,700
		Inc., Term Loan,				
	500	Second Lien	9.750%	6/20/19	CCC+	516,250
		IASIS Healthcare LLC,	<b>=</b>	= /20 / / 0	<b>.</b>	
	1,231	Term Loan B	5.000%	5/03/18	Ba3	1,244,285
	359	Kindred Healthcare, Term Loan	5.250%	6/01/18	Ba3	360,150
	000	LHP Operations Co.	0.20070	0/01/10	Buo	000,100
	929	LLC, Term Loan B	9.000%	7/03/18	В	948,401
		LifeCare Holdings, Inc.,				
	1,905	Term Loan Add On, (5)	0.000%	2/01/16	N/R	1,780,866
	405	LifeCare, Term Loan,	0.0000/	0/04/40	N/D	454.400
	165	(5) MultiPlan, Inc., Term	0.000%	2/01/16	N/R	154,480
	834	Loan B	4.750%	8/26/17	Ba3	839,742
	30 <del>1</del>	National Mentor	1.7 00 70	3, 23, 17	240	000,7 TL
		Holdings, Inc., Term				
	997	Loan B	6.500%	2/09/17	B+	1,012,424
	2,963	RegionalCare Hospital Partners Holdings Inc,	8.000%	11/03/18	В	2,982,867

	Term Loan				
	Select Medical				
1,970	Corporation, Term Loan	5.500%	6/01/18	BB-	1,998,729
	Select Medical				
400	Corporation, Tranche	F F000/	0/04/40	DD	E04 0E0
498	B, Term Loan A Sheridan Holdings, Inc.,	5.500%	6/01/18	BB-	501,853
	Term Loan, Second				
1,000	Lien	9.000%	7/01/19	B-	1,021,875
1,000	Skilled Healthcare	0.00070	1701710		1,021,070
981	Group, Inc., Term Loan	6.750%	4/09/16	B1	992,902
	Total Health Care				
28,041	Providers & Services				28,035,668
		1.5% (1.0% of	Total Investi	ments)	
	Emdeon Business Services LLC, Term				
3,001	Loan B1	5.000%	11/02/18	BB-	3,053,085
0,001	Hotels, Restaurants & Leis				
	24 Hour Fitness	, (	. , , , , , , , , , , , , , , , , , , ,		,
	Worldwide, Inc., New				
2,355	Term Loan	7.500%	4/22/16	Ba3	2,384,622
	CCM Merger, Inc. Term			_	
2,497	Loan	6.000%	3/01/17	B+	2,525,526
1 005	Landry's Restaraunts,	6 E009/	4/04/10	р.	0.015.750
1,985	Inc., Term Loan B MGM Resorts	6.500%	4/24/18	B+	2,015,758
	International, Term				
1,000	Loan B	4.250%	12/20/19	BB	1,017,396
·	Total Hotels,				
7,837	Restaurants & Leisure				7,943,302
		% (0.7% of Tota	al Investmen	ts)	
	AOT Bedding Super				
1,000	Holdings LLC, Term Loan B	5.000%	10/01/19	B+	1,013,958
1,000	Spectrum Brands, Inc.,	3.000 /6	10/01/19	D+	1,013,930
882	Term Loan	4.500%	12/17/19	Ba3	892,495
	Total Household				,
1,882	Durables				1,906,453
	Industrial Conglomerates	4.0% (2.7% o	f Total Inves	tments)	
	DuPont Performance				
2.000	Coatings, Dollar Term	TDD	TDD	р.	0.040.000
3,000	Loan B, WI/DD SRAM LLC, Term	TBD	TBD	B+	3,049,992
2,000	Loan, Second Lien	8.500%	12/07/18	B-	2,032,450
2,000	U.S. Foodservice, Inc.,	0.00070	12/07/10		2,002,100
2,948	Term Loan, First Lien	5.750%	3/31/17	B2	2,974,673
	Total Industrial				
7,948	Conglomerates				8,057,115
	Insurance 2.5% (1.7% of			D.	
1,000	Alliant Holdings I LLC,	5.000%	12/20/19	B1	1,011,250
	Initial Term Loan B,				

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	First Lien				
	Cunningham Lindsey				
	Group, Ltd., Term				
1,000	Loan, First Lien	5.000%	12/10/19	Ba3	1,018,750
2,000	USI Holdings Corporation, Term Loan B	5.250%	12/14/19	B1	2,023,334
_,000	Vantage Drilling	0.20070	12, 11, 10		_,0_0,00 :
988	Company, Term Loan B	6.250%	10/18/17	B-	999,844
4,988	Total Insurance	0.20070	10/10/17		5,053,178
4,300		1 /10/ /0 00/ 0	f Total Invest	monto)	3,033,176
	Internet & Catalog Retail	1.4% (0.9% 0	f Total Invest	mems)	
	EIG Investors Corp.,			_	
2,750	Term Loan, First Lien	6.250%	11/09/19	B1	2,777,500
	Internet Software & Service	ces 5.5% (3.7	'% of Total In	vestments	s)
	Ancestry.com, Inc.,				
1,000	Initial Term Loan B	7.000%	12/28/18	B+	1,002,143
,	Sabre, Inc., Incremental				
1,995	Term Loan	7.250%	12/29/17	B1	2,031,574
1,000	Sabre, Inc., Extended	7.120070	12/20/11	٥.	2,001,011
1,484	Term Loan, First Lien	5.952%	9/30/17	B1	1,505,403
1,404	Term Loan, First Lien	Nuveen Investn		ы	1,505,405
		Nuveen investin 47	ients		
		4/			

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Nuveen Short Duration Credit Opportunities Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

Α	rincipal mount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		Internet Software & Service	ces (continued)			
		San Juan Cable LLC,				
_		Term Loan, Second		- / / -		
\$	2,000	Lien	10.000%	6/09/18	CCC+	\$ 2,047,500
	0.070	SSI Investments II, Ltd., New Term Loan	E 0000/	E/00/47	Den	0.007.010
	2,976	Web.com Group, Inc.,	5.000%	5/26/17	Ba3	3,027,616
	1,330	Term Loan, First Lien	5.500%	10/27/17	Ba3	1,350,476
	1,000	Total Internet Software	3.50076	10/27/17	Вао	1,000,470
	10,785	& Services				10,964,712
	-,	IT Services 5.5% (3.7% (	of Total Investm	ents)		-,,
		Booz Allen Hamilton,		•		
	374	Inc., Term Loan B	4.500%	7/31/19	BB	379,440
		EIG Investors Corp.,				
		Term Loan, Second				
	1,500	Lien	10.250%	5/09/20	CCC+	1,503,750
	1 504	Frac Tech International	0.5000/	E/00/10	В.	1 005 051
	1,524	LLC, Term Loan Sabre, Inc., New	8.500%	5/06/16	B+	1,335,951
	295	Extended Term Loan	5.952%	12/29/17	B1	298,632
	233	SRA International,	3.332 /o	12/23/17	D1	230,002
	1,258	Term Loan	6.500%	7/20/18	B1	1,253,290
	,	VFH Parent LLC, Term				,,
	2,402	Loan	7.500%	7/08/16	Ba1	2,419,989
		Web.com, Term Loan,				
	205	Second Lien	11.000%	10/27/18	B3	211,410
		Zayo Group LLC, Term				
	3,483	Loan B	5.250%	7/02/19	B1	3,532,871
	11,041	Total IT Services	duata 1 CO/ /1	10/ of Total	lm, rootmonto\	10,935,333
		Leisure Equipment & Prog BLB Management	uucis 1.6% (1.	1% OI 10tal	Investments)	
		Services, Inc., Term				
	1,646	Loan	8.500%	11/05/15	BB	1,664,673
	1,010	Equinox Holdings, Inc.,	0.00070	11/00/10		1,001,070
		Term Loan, First Lien,				
	1,500	WI/DD	TBD	TBD	B1	1,522,500
		Total Leisure				
	3,146	Equipment & Products				3,187,173
		Machinery 0.7% (0.4% o				
	500	Navistar International	7.000%	8/17/17	Ba2	508,250
		Corporation, Term Loan				

			· ·		
	В				
	Rexnord Corporation,				
	Inc., Term Loan B				
792	Refinancing	4.500%	4/01/18	BB	801,321
1,292	Total Machinery				1,309,571
,	Media 7.1% (4.8% of Total	Investments	)		, ,
	Atlantic Broadband		,		
	Finance LLC, Term				
552	Loan B	4.500%	9/20/19	BB	560,553
	Cengage Learning				,
	Acquisitions, Inc.,				
	Tranche B, Extended				
582	Term Loan	5.710%	7/04/17	CCC+	424,560
	Charter				,
	Communications				
	Operating Holdings				
993	LLC, Term Loan D	4.000%	5/15/19	Baa3	1,008,256
	Cumulus Media, Inc.,				, ,
989	Term Loan B, First Lien	4.500%	9/18/18	Ba2	997,875
	Cumulus Media, Inc.,				,
	Term Loan, Second				
1,000	Lien	7.500%	9/16/19	B2	1,041,250
,	Entercom				, ,
	Communications, Inc.,				
750	Term Loan B1	5.012%	11/23/18	BB-	758,935
	Radio One, Inc., Term				·
985	Loan B, First Lien	7.500%	2/14/17	B+	1,002,592
	Tribune Company, Exit				
2,000	Term Loan B	4.000%	12/17/19	BB+	2,020,000
	UPC Broadband				
	Holding BV, Term Loan				
2,571	AF	4.000%	1/31/21	BB-	2,589,108
	WideOpenWest				
	Finance LLC, Term				
3,741	Loan B	6.250%	7/12/18	B1	3,791,931
14,163	Total Media				14,195,060
	Metals & Mining 0.6% (0.49	% of Total Inv	vestments)		
	FMG Resources, Ltd.,				
1,273	Term Loan B	5.250%	10/18/17	BB+	1,292,642
		of Total Inve	estments)		
	99 Cents Only Stores,				
563	Term Loan B1	5.250%	1/11/19	B+	570,643
	Oil, Gas & Consumable Fue	ls 4.4% (3.0	% of Total In	vestments)	
	CCS Income Trust,				
987	Term Loan	3.208%	11/14/14	B1	987,013
	Buffalo Gulf Coast				
	Terminals, Term Loan				
1,234	В	5.250%	10/31/17	BB+	1,259,094
	CCS Income Trust,			_	
742	Delayed Term Loan	3.208%	11/14/14	В	742,328
719		9.750%	3/26/18	CCC+	732,654

	Crestwood Holdings, Inc., Term Loan B				
	El Paso Corporation,				
1,000	Tranche B1, Term Loan	5.000%	5/24/18	Ba3	1,013,125
2,116	Gibson Energy ULC, Term Loan B	4.750%	5/18/18	BB-	2 155 260
2,110		4.730%	3/10/10	DD-	2,155,369
	Plains Exploration and Production Company,				
1,000	Term Loan	4.000%	10/15/19	Ba1	1,006,425
,	Samson Investment Company, Initial Term				, ,
833	Loan, Second Lien	6.000%	9/25/18	B1	844,792
8,631	Total Oil, Gas & Consumable Fuels Personal Products 1.59	% (1.0% of Total	Investments	z)	8,740,800
	Bombardier Recreational Products, Inc., Term Loan B,	70 (1.0 70 OI TOLAI	iiivestiiieiite	<b>3</b> )	
3,000	WI/DD	TBD	TBD	Ba1	3,037,233
		Nuveen Investme 48	ents		

rincipal mount			Maturity	Ratings	
(000)	Description (1)	Coupon	(2)	(3)	Value
(==,	Pharmaceuticals 6.9% (4.7%			(-)	
	Bausch & Lomb, Inc.,				
\$ 2,985	Term Loan B	5.250%	5/17/19	B+	\$ 3,024,178
	ConvaTec Healthcare,				
4 0 4 4	Incremental Term Loan	E 0000/	10/00/10	D 0	4 074 404
1,941	B Conorio Drug Holdingo	5.000%	12/22/16	Ba3	1,971,184
867	Generic Drug Holdings, Inc., Term Loan B	6.000%	10/29/19	B+	881,486
007	Quintiles Transnational	0.00070	10/23/13	D+	001, <del>1</del> 00
1,970	Corp., Term Loan B2	4.500%	6/08/18	BB-	1,997,909
,	Therakos, Inc., Term				, ,
1,000	Loan, First Lien	7.500%	1/18/18	В	980,000
	Valeant				
	Pharmaceuticals				
	International, Inc.,				
2,244	Tranche B, Term Loan D	4.250%	2/13/19	BBB-	2,278,391
۷,۷44	Warner Chilcott	4.230 /6	2/13/19	DDD-	2,270,331
	Company LLC, Term				
268	Loan B1 Additional	4.250%	3/15/18	BBB-	271,486
	Warner Chilcott				
	Corporation, Term Loan				
707	B1	4.250%	3/15/18	BBB-	714,867
	Warner Chilcott				
218	Corporation, Term Loan B2	4.250%	3/15/18	BBB-	221,009
210	Warner Chilcott	4.230 /6	3/13/10	DDD-	221,009
	Corporation, Term Loan				
486	B3	4.250%	3/15/18	BBB-	491,471
	Warner Chilcott				
	Corporation, Term Loan				
813	B4	3.247%	8/15/17	BBB-	815,547
	Warner Chilcott				
163	Corporation, Term Loan B5	3.247%	8/20/17	BBB-	163,109
13,662	Total Pharmaceuticals	3.247 /0	0/20/17	DDD-	13,810,637
10,002	Real Estate Investment Trust	1.1% (0.7%	% of Total Inv	restments)	10,010,007
	iStar Financial, Inc.,	(2		,	
119	Term Loan, Tranche A1	5.250%	3/19/16	BB-	121,404
	iStar Financial, Inc.,				
1,881	Term Loan	5.750%	10/15/17	BB-	1,915,930
	Realogy Corporation,				
119	Synthetic Letter of Credit	4.476%	10/10/16	B+	120,461
118	Total Real Estate	7.4/U/O	10/10/10	D+	120,401
2,119	Investment Trust				2,157,795
, -	Real Estate Management & De	evelopment	2.0% (1.4%	of Total Inves	· · · · · · · · · · · · · · · · · · ·

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	3 3		• •		
	Realogy Corporation,				
1,829	•	4.456%	10/10/16	B+	1,843,375
0.400	Capital Automotive LP,	E 0500/	0/44/47	D-0	0.407.454
2,180	Tranche B Total Real Estate	5.250%	3/11/17	Ba3	2,197,454
	Management &				
4,009					4,040,829
1,000	Road & Rail 1.0% (0.7%	of Total Invest	ments)		1,0 10,0=0
	Swift Transportation				
	Company, Inc., Term				
1,436	•	5.000%	12/21/17	BB	1,455,753
	Avis Budget Car Rental LLC, Term Loan,				
499		4.250%	3/15/19	Ba1	504,460
1,935		200 / 0	3, 13, 13	24.	1,960,213
·	Semiconductors & Equip	ment 1.6% (1.	.1% of Total	Investment	s)
	Microsemi Corporation,				
894	•	4.000%	2/02/18	BB	901,850
	NXP Semiconductor LLC, Incremental Term				
1,000		4.750%	12/06/19	B+	1,014,688
1,000	NXP Semiconductor	1.7 00 70	12/00/10	,	1,011,000
	LLC, Tranche A2, Term				
1,185		5.500%	3/03/17	B+	1,211,293
0.070	Total Semiconductors &				0.407.004
3,079	· · · · · · · · · · · · · · · · · · ·	Total Investme	nto\		3,127,831
	Software 9.6% (6.5% of Attachmate	Total lilvestille	iits)		
	Corporation, Term				
2,387		7.250%	11/22/17	BB-	2,418,478
	Blackboard, Inc., Term				
908		6.250%	1/31/18	B+	835,052
875	Datatel Parent Corp, Term Loan B	6.250%	7/19/18	B+	881,901
0/3	Eagle Parent, Inc.,	0.230 /6	7/19/10	D+	001,901
985		5.000%	5/16/18	Ba3	994,850
	Infor Enterprise				
	Applications, Term				
3,483		5.250%	4/05/18	Ba3	3,538,242
	IPC Systems, Inc., Extended Term Loan,				
908		7.750%	7/31/17	B1	903,823
	IPC Systems, Inc.,	711 66 76	1,01,11		000,020
	Term Loan, Second				
3,800		5.452%	6/01/15	CCC	3,477,000
0.746	Misys PLC, Term Loan,	7.0500/	10/10/10	DeC	0.700.044
2,743	First Lien RedPrairie Corporation,	7.250%	12/12/18	Ba3	2,792,844
800	•	6.750%	12/21/18	B+	808,889
731		5.000%	6/07/19	BB-	740,531
	Inc./ Sunshine				·

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	Acquisition II, Inc.,				
	Funded Term Loan B1				
	SS&C Technologies,				
	Inc./ Sunshine				
	Acquisition II, Inc.,				
76	Funded Term Loan B2	5.000%	6/07/19	BB-	76,819
	Vertafore, Inc., Term				
1,000	Loan, Second Lien	9.750%	10/29/17	CCC+	1,017,083
	Vertafore, Inc., Term				
734	Loan	5.250%	7/29/16	B+	743,563
19,430	Total Software				19,229,075
	Specialty Retail 2.6% (1.	7% of Total Inv	restments)		
	Collective Brands, Inc.,				
914	Term Loan B	7.250%	10/09/19	B1	928,853
	Jo-Ann Stores, Inc.,				
1,060	Term Loan	4.750%	3/16/18	B+	1,066,529
	Lord & Taylor Holdings				
248	LLC, Term Loan	5.750%	1/11/19	BB	250,960
	Party City Corporation,				
1,384	Term Loan	5.750%	7/27/19	B1	1,403,061
	Tempur-Pedic				
	International, Inc., Term				
1,429	Loan B, WI/DD	TBD	TBD	BB	1,454,591
5,035	Total Specialty Retail				5,103,994
		Nuveen Investme	ents		
		49			

JSD

Nuveen Short Duration Credit Opportunities Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon	Maturity (2)	Ratings (3)	Value
		<b>Textiles, Apparel &amp; Luxur</b>	y Goods 1.09	% (0.7% of To	tal Investme	nts)
		Philips Van Heusen				
\$	1,250	Term Loan B, WI/DD	TBD	TBD	BBB-	\$ 1,261,715
		Wolverine World Wide,				
		Inc., Tranche B, Term				
	641	Loan	4.000%	7/31/19	Ba2	649,130
	4 004	Total Textiles, Apparel				1 010 015
	1,891	& Luxury Goods	tuibutana 0.4	0/ <b>/0 0</b> 0/ - <b>f</b> T	-4-1	1,910,845
		Trading Companies & Dis	stributors 0.4	% (U.3% Of 10	otai investme	nts)
	0.46	Wesco Distribution,	4 E009/	12/04/19	Do2	057.405
	846	Inc., Term Loan B Wireless Telecommunica	4.500%		Ba3 of Total Inves	857,435
		Avaya, Inc., Term Loan	lion Services	3.3% (2.2%)	or rotal lilves	sunems)
	1,200	B5	8.000%	3/31/18	B1	1,212,372
	1,200	Clear Channel	0.00070	0/01/10	D1	1,212,012
		Communications, Inc.,				
	4,216	Tranche B, Term Loan	3.852%	1/29/16	CCC+	3,670,091
	.,	Presidio, Inc., New	0.00=70	., _ 0, . 0		0,070,001
	1,747	Term Loan	5.750%	3/31/17	Ba3	1,754,044
		Total Wireless				
		Telecommunication				
	7,163	Services				6,636,507
		Total Variable Rate				
		Senior Loan Interests				
	246,389	(cost \$241,322,817)				247,000,140
	rincipal	<b>5</b>			Ratings	
Amo	ount (000)		Coupon	Maturity	(3)	Value
		Corporate Bonds 17.0%				4-
\$	500	Commercial Services & S	11.250%	11/15/15	CCC	
Ф	500	Ceridian Corporation  Communications Equipm				\$ 506,250
	1,500	Avaya Inc., 144A	9.000%		B1	1.548.750
	1,500	Diversified Telecommunic				.,,
		IntelSat Bermuda		3 1.170 (0.17)	o or rotal life	Collicito
	2,000	Limited	11.500%	2/04/17	CCC+	2,120,000
	_,000	Health Care Equipment &				
		Chiron Merger Sub		, ,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,		, 
	2,700	Inc., 144A	10.500%	11/01/18	В	2,889,000
	625	Rotech Healthcare Inc.	10.750%	10/15/15	B3	625,000
		Total Health Care				
	3,325	Equipment & Supplies				3,514,000
		<b>Health Care Providers &amp; S</b>	Services 2.4%	6 (1.6% of To	tal Investmer	its)

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2,000	HCA Inc.	8.500%	4/15/19	BB+	2,225,000
	Select Medical				
500	Corporation	6.494%	9/15/15	B-	498,750
	Vanguard Health				
1,000	Holding LLC/Inc.	8.000%	2/01/18	B-	1,060,000
	Wolverine Healthcare				
1,000	Analytics, 144A	10.625%	6/01/20	CCC+	1,105,000
	Total Health Care				
4,500	Providers & Services				4,888,750
	Hotels, Restaurants & L	eisure 0.5% (0	.4% of Total	Investment	S)
4 000	Harrah's Operating	44.0500/	0/04/47	_	4 070 000
1,000	Company, Inc.	11.250%	6/01/17	В	1,070,000
	Household Products 1				
2,500	Spectrum Brands Inc.	9.500%	6/15/18	Ba3	2,828,125
	Machinery 0.3% (0.2%	of Total Investn	nents)		
	Trinseo Materials	a ==aa/	0/0///0	_	
700	1 0,	8.750%	2/01/19	B+	693,000
	Media 1.9% (1.3% of T				
500	AMC Networks Inc.	7.750%	7/15/21	BB-	571,250
	Clear Channel				
222	Communications, Inc.,	0.0000/	10/15/10	000	200 400
663	144A	9.000%	12/15/19	CCC+	628,193
4 000	Clear Channel	5 5000/	0/45/44	000	000 000
1,000	Communications, Inc.	5.500%	9/15/14	CCC-	960,000
0.000	Clear Channel	11 0000/	0/04/40	000	1 505 000
2,000	Communications, Inc.	11.000%	8/01/16	CCC-	1,565,000
4,163	Total Media	(0.49/ of Total Im	wootmonto\		3,724,443
1 100	Metals & Mining 0.5%	10.000%	6/01/20	B3	1 100 000
1,100	Molycorp Inc., 144A	Nuveen Investm		ВЗ	1,100,000
		50	iciits		

Principal					
Amount	<b>5</b>			Ratings	
(000)	Description (1) Oil, Gas & Consumable F	Coupon	Maturity	(3)	Value
\$ 2,000	Chaparral Energy Inc.	9.875%	10/01/20	B-	\$ 2,295,000
Ψ 2,000		1.8% of Total			Ψ 2,233,000
	Jaguar Holding		,		
1,000	Company I, 144A	9.375%	10/15/17	CCC+	1,060,000
	Valeant				
	Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	BB-	2,120,000
	Valeant				
500	Pharmaceuticals International, 144A	7.250%	7/15/22	BB-	537,500
300	Warner Chilcott	7.230 /6	1/13/22	DD-	337,300
1,500	Company LLC	7.750%	9/15/18	BB-	1,620,000
5,000	Total Pharmaceuticals		0, 10, 10		5,337,500
,	Software 1.9% (1.3% of	<b>Total Investm</b>	ents)		, ,
2,550	Infor Us Inc.	11.500%	7/15/18	B-	3,002,625
750	Infor Us Inc.	9.375%	4/01/19	B-	847,500
3,300	Total Software				3,850,125
500		.2% of Total Ir	· · · · · · · · · · · · · · · · · · ·	000	570.405
500	99 Cents Only Stores	11.000%	12/15/19	CCC+	573,125
	Total Corporate Bonds (cost				
\$ 32,088	\$30,982,432)				34,049,068
Principal	400,00 <u>–</u> , .0 <u>–</u> ,				0 1,0 10,000
i illicipui					
Amount					
•	Description (1)	Coupon	Maturity		Value
Amount (000)	Short-Term Investments	7.3% (5.0% c	Maturity of Total Invest	tments)	
Amount	Short-Term Investments Repurchase Agreement			tments)	<b>Value</b> \$ 14,624,462
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank,	7.3% (5.0% c		tments)	
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank, dated 1/31/13,	7.3% (5.0% c		tments)	
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank, dated 1/31/13, repurchase	7.3% (5.0% c		tments)	
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank, dated 1/31/13, repurchase price \$14,624,466,	7.3% (5.0% c		tments)	
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank, dated 1/31/13, repurchase price \$14,624,466, collateralized by	7.3% (5.0% c		tments)	
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank, dated 1/31/13, repurchase price \$14,624,466,	7.3% (5.0% c		tments)	
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank, dated 1/31/13, repurchase price \$14,624,466, collateralized by \$15,090,000 U.S.	7.3% (5.0% c	of Total Inves	tments)	
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank, dated 1/31/13, repurchase price \$14,624,466, collateralized by \$15,090,000 U.S. Treasury Notes, 0.500%, due 7/31/17, value \$14,917,883	7.3% (5.0% c	of Total Inves	tments)	
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank, dated 1/31/13, repurchase price \$14,624,466, collateralized by \$15,090,000 U.S. Treasury Notes, 0.500%, due 7/31/17, value \$14,917,883 Total Short-Term	7.3% (5.0% c	of Total Inves	tments)	
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank, dated 1/31/13, repurchase price \$14,624,466, collateralized by \$15,090,000 U.S. Treasury Notes, 0.500%, due 7/31/17, value \$14,917,883 Total Short-Term Investments (cost	7.3% (5.0% c	of Total Inves	tments)	\$ 14,624,462
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank, dated 1/31/13, repurchase price \$14,624,466, collateralized by \$15,090,000 U.S. Treasury Notes, 0.500%, due 7/31/17, value \$14,917,883 Total Short-Term Investments (cost \$14,624,462)	7.3% (5.0% c	of Total Inves	tments)	
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank, dated 1/31/13, repurchase price \$14,624,466, collateralized by \$15,090,000 U.S. Treasury Notes, 0.500%, due 7/31/17, value \$14,917,883 Total Short-Term Investments (cost \$14,624,462) Total Investments	7.3% (5.0% c	of Total Inves	tments)	\$ 14,624,462
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank, dated 1/31/13, repurchase price \$14,624,466, collateralized by \$15,090,000 U.S. Treasury Notes, 0.500%, due 7/31/17, value \$14,917,883 Total Short-Term Investments (cost \$14,624,462) Total Investments (cost \$286,929,711)	7.3% (5.0% c	of Total Inves	tments)	\$ 14,624,462 14,624,462
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank, dated 1/31/13, repurchase price \$14,624,466, collateralized by \$15,090,000 U.S. Treasury Notes, 0.500%, due 7/31/17, value \$14,917,883 Total Short-Term Investments (cost \$14,624,462) Total Investments (cost \$286,929,711) 147.8%	7.3% (5.0% c	of Total Inves	tments)	\$ 14,624,462
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank, dated 1/31/13, repurchase price \$14,624,466, collateralized by \$15,090,000 U.S. Treasury Notes, 0.500%, due 7/31/17, value \$14,917,883 Total Short-Term Investments (cost \$14,624,462) Total Investments (cost \$286,929,711)	7.3% (5.0% c	of Total Inves	tments)	\$ 14,624,462 14,624,462
Amount (000)	Short-Term Investments Repurchase Agreement with State Street Bank, dated 1/31/13, repurchase price \$14,624,466, collateralized by \$15,090,000 U.S. Treasury Notes, 0.500%, due 7/31/17, value \$14,917,883 Total Short-Term Investments (cost \$14,624,462) Total Investments (cost \$286,929,711) 147.8% Borrowings (42.5)%	7.3% (5.0% c	of Total Inves	tments)	\$ 14,624,462 14,624,462 295,673,670

Net Assets Applicable to Common Shares 100%

\$200,098,861

Investments in Derivatives as of January 31, 2013

### **Interest Rate Swaps outstanding:**

		Fund			Fixed	
		Pay/Receiv	<b>/€</b> loating		Rate	Unrealized
	Notional	Floating	Rate	Fixed Rate	Paymentermination	on Appreciation
Counterpa	rty Amount	Rate	Index	(Annualized)	Frequency Date	(Depreciation) (8)
Barclays			1-Month			
PLC	\$17,500,000	Receive	<b>USD-LIBO</b> I	R 1.143%	Monthly 9/15/16	\$ (343,814)
Morgan			1-Month			
Stanley	17,500,000	Receive	<b>USD-LIBO</b> I	R 0.588	Monthly 9/15/14	(89,399)
Morgan			1-Month			
Stanley	17,500,000	Receive	<b>USD-LIBO</b> I	R 1.659	Monthly 9/15/18	(544,695)
						\$ (977,908)

### **Credit Default Swaps outstanding:**

Referenced	Buy/Sell Protection (9)		Notional Amount	Fixed Rates (Annualized)		on Value	Unrealized Appreciation (Depreciation) (8)
CitibaBakst Buy		_					
N.A. Co., Inc.	Buy	8.55%	\$ 500,000	5.000%	3/20/18	\$ 61,167	\$ (32,583)
Delhaize Credi <b>A</b> merica,							
SuissleLC	Buy	2.33	1,000,000	1.000	3/20/18	60,035	(17,769)
CrediHewlett-Page	ckard						
Suiss@ompany	Buy	2.60	4,000,000	1.000	3/20/18	287,420	(110,219)
Morg & nohl's	•						
Stanle orporation	Buy	2.56	3,000,000	1.000	3/20/18	211,105	33,258
Morgane Kroger							
Stanl <b>e</b> jo.	Buy	1.03	2,000,000	1.000	3/20/18	257	(6,727)
	•						\$ (134,040)
			Nuveen In				. ,
			5.	1			

**JSD** 

Nuveen Short Duration Credit Opportunities Fund (continued)

Portfolio of Investments January 31, 2013 (Unaudited)

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Senior Loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of Senior Loans may occur. As a result, the actual remaining maturity of Senior Loans held may be substantially less than the stated maturities shown.
- (3) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Senior Loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate ("LIBOR"), or (ii) the prime rate offered by one or more major United States banks.

Senior Loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the Agent Bank and/or borrower prior to the disposition of a Senior Loan.

- (5) At or subsequent to the end of the reporting period, this security is non-income producing. Non-income producing security, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
  - (6) Borrowings as a percentage of Total Investments is 28.7%.
- (7) The Fund segregates 100% of its eligible investments in the Portfolio of Investments as collateral for Borrowings.
- (8) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- (9) 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.

(10) 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.

N/R Not rated.

N/A Not applicable.

DD1 Portion of investment purchased on a delayed delivery basis.

WI/DD Purchased on a when-issued or delayed delivery basis.

144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.

TBD Senior Loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, Senior Loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.

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

See accompanying notes to financial statements.

Nuveen Investments

Statement of

### **ASSETS & LIABILITIES**

January 31, 2013 (Unaudited)

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)
Assets				
Investments, at value (cost \$368,401,321, \$904,462,064, \$601,553,343 and \$286,929,711,				
respectively)	\$371,932,696	\$915,810,665	\$609,930,508	\$295,673,670
Cash	1,474,351	2,586,916	1,450,001	804,001
Credit default swaps premiums paid	, ,	, ,	, ,	754,024
Unrealized				701,021
appreciation on credit default				00.504
swaps, net				26,531
Receivables:	0.000.700	4 070 047	0.504.700	4 000 074
Interest	2,089,766	4,870,947	3,591,768	1,888,874
Investments sold	11,632,812	31,928,521	12,657,650	9,607,609
Matured senior	210 522	170 600	200 106	
loans	319,533	170,688	209,106	
Shares sold through shelf offering	1,973,482	2,883,574		
Other assets	152,647	214,357	134,913	52,958
Total assets	389,575,287	958,465,668	627,973,946	308,807,667
Liabilities	309,373,207	930,403,000	027,373,340	308,807,007
Borrowings	100,000,000	249,200,000	159,900,000	85,000,000
Unrealized deprecia		243,200,000	133,300,000	83,000,000
Credit default	ation on.			
swaps				160,571
Interest rate				100,071
swaps	1,246,485	3,333,062	1,976,678	977,908
Payables:	1,210,100	0,000,002	1,070,070	077,000
Investments				
purchased	25,244,632	58,593,738	37,721,819	20,942,653
Common share		22,000,.00	2. ,, 2.,010	_0,0 1=,000
dividends	1,551,663	3,815,655	2,687,328	1,256,262

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Accrued expenses:				
Interest on				
borrowings	18,788	55,190	30,043	54,942
Management				
fees	246,051	600,466	399,678	197,383
Trustees fees	57,483	90,661	55,456	5,354
Shelf offering				
costs	90,891	12,650	77,182	5,000
Other	246,886	414,614	298,464	108,733
Total liabilities	128,702,879			