Nuveen Short Duration Credit Opportunities Fund Form N-Q June 27, 2014

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT COMPANY

Investment Company Act file number 811-22518

Nuveen Short Duration Credit Opportunities Fund

(Exact name of registrant as specified in charter)

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

Kevin J. McCarthy Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

312-917-7700

Registrant s telephone number, including area code:

Date of fiscal year

end: 7/31

Date of reporting period:

4/30/14

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

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

Item 1. Schedule of Investments

Portfolio of Investments (Unaudited) Nuveen Short Duration Credit Opportunities Fund (JSD) April 30, 2014

Drino	inal					
Princ Amount (0		Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
/ou (c	,	LONG-TERM INVESTMENTS- 136.0% (94.0% of Total		matarity (2)	namgo (o)	valuo
		VARIABLE RATE SENIOR LOAN INTERESTS- 116.6		ents) (4)		
		Aerospace & Defense - 0.6% (0.4% of				
		Total Investments)		2//2//=	_	
\$ 1,	,234	Sequa Corporation, Term Loan B	5.250%	6/19/17	В	\$ 1,213,391
		Airlines - 4.1% (2.8% of Total Investments)				
	993	American Airlines, Inc., Term Loan	3.750%	6/27/19	Ba2	991,570
		Delta Air Lines, Inc., Term Loan B1	3.500%	10/18/18	Ba1	3,152,100
		Delta Air Lines, Inc., Term Loan B2	2.403%	4/18/16	Ba1	987,500
		Delta Air Lines, Inc., Term Loan B	3.500%	4/20/17	BB+	1,941,343
		US Airways, Inc., Term Loan B1	3.500%	5/23/19	Ba2	993,125
8,	,086	Total Airlines				8,065,638
		Auto Components - 0.1% (0.1% of Total				
	170	Investments)	4.0500/	1/07/17	Do0	170 607
	170	Schaeffler AG, Term Loan C Automobiles - 0.5% (0.3% of Total	4.250%	1/27/17	Ba2	170,637
		Investments)				
1.	.000	Chrysler Group LLC, Tranche B, Term Loan	3.250%	12/31/18	BB+	993,000
.,	,	Capital Markets - 1.5% (1.1% of Total				,
		Investments)				
		American Capital, LTD., Term Loan B	3.500%	8/22/17	BB-	662,213
		BLB Management Services, Inc., Term Loan	5.250%	11/10/18	_BB-	1,402,844
		RPI Finance Trust, Term Loan B3	3.250%	11/09/18	Baa2	958,622
3,	,030	Total Capital Markets				3,023,679
		Chemicals - 1.1% (0.8% of Total Investments)				
1	178	Ineos US Finance LLC, Cash Dollar, Term	3.750%	5/04/18	BB-	1,168,433
٠,	, 170	Loan	0.70070	0/04/10	55	1,100,400
1,	,000	Mineral Technologies, Inc., Term Loan B,	TBD	TBD	ВВ	999,988
		First Lien, WI/DD				
2,	,178	Total Chemicals				2,168,421
		Commercial Services & Supplies - 4.0% (2.7% of To		=/00//0	5.	
		HMH Holdings, Inc., Term Loan, First Lien	4.250%	5/22/18	B1	492,144
1,	,000	International Lease Finance Corp., Term Loan	3.500%	3/06/21	Ba2	998,333
	500	iQor US, Inc., Term Loan, Second Lien	9.750%	4/01/22	CCC+	477,500
		iQor US, Inc., Term Loan, First Lien	6.000%	4/01/21	В	1,856,627
		Millennium Laboratories, Inc., Tranche B,	5.250%	4/16/21	B+	1,991,862
		Term Loan				
1,	,493	Spotless Holdings, SAS, Term Loan, First	5.000%	10/02/18	B1	1,501,206
		Lien				
	500	Spotless Holdings, SAS, Term Loan, Second	8.750%	4/02/19	B3	512,812
7	000	Lien				7 000 404
7,	,920	Total Commercial Services & Supplies Communications Equipment - 1.6% (1.1% of Total Ir	westments)			7,830,484
1	<i>1</i> 91	Avaya, Inc., Term Loan B3	4.734%	10/26/17	B1	1,443,036
,	,	Avaya, Inc., Term Loan B6	6.500%	3/31/18	B1	497,398
		Telesat Canada Inc., Term Loan B	3.500%	3/28/19	BB-	1,152,371
		Total Communications Equipment				3,092,805
		Computers & Peripherals - 2.7% (1.9% of				
		Total Investments)				
		CompuCom Systems, Inc., Term Loan B	4.250%	5/09/20	B1	416,479
		Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	4,963,254
5,	,391	Total Computers & Peripherals Containers & Packaging - 0.7% (0.5% of				5,379,733
		Total Investments)				
	200	. o.aounomoj	3.750%	1/06/21	B+	199,109
			3.7 00 70	1,00,21	51	

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1.132 Reynolds Group Holdings, Inc., Incremental 4.00% 12/01/18 B+ 1,133,988 US Term Loan, First Lien 1.332 Total Containers & Packaging 1.332 Not Containers & Packaging 1.		Berry Plastics Holding Corporation, Term Loan E				
1,333,997	1,132	Reynolds Group Holdings, Inc., Incremental	4.000%	12/01/18	B+	1,133,988
2,020 Cengage Learning Acquisitions, Inc., Exit	1,332	Total Containers & Packaging	otal Investments)			1,333,097
Serial Comportation, New Replacement 4,402% 8/14/15 B1 968,336	2,020	Cengage Learning Acquisitions, Inc., Exit		3/31/20	B+	2,051,532
2,604 Harland Clarke Holdings Corporation, Term	967	Ceridian Corporation, New Replacement	4.402%	8/14/15	B1	968,336
3,053 Hilton Hotels Corporation, Term Loan B 5,000% 610/26/20 BB 3,046,484 1,677 Laureate Education, Inc., Term Loan B 5,000% 6115/18 BH 1,6575,699	2,604	Harland Clarke Holdings Corporation, Term	7.000%	5/22/18	B+	2,633,104
10,356,899		Hilton Hotels Corporation, Term Loan B2				
1,485 Cowen Financial Corporation, Term Loan B 5,000% 2,15/18 B+ 1,493,585 750 RCS Capital, Term Loan, WIDD TBD		Total Diversified Consumer Services		3/10/13	Σ.	
TBD RCS Capital, Term Loan, WI/DD TBD TBD TBD TBD TBD Z,253,195 Z,253,195 Diversified Telecommunication Services - 5.2% (3.6% of Total Investments) RCS Total Investments RCS RC	1.485			2/15/18	B+	1.493.585
2,253,195 Diversified Financial Services						
Investments Seperaden U.S. Holdings II LLC, Term Loan 4.000% 2/08/20 B 8.70,299 B 8.70,299 B 7.000 Separation 8.70,099 B 7.000 Separation 8.70,099 B 9.5008 3/31/17 B 9.5008 3.250% 3/24/21 B 9.50,208 3.250% 3/24/21 B 3.250% 3/24/21 B 3.250% 3/24/21 B 3.250% 3/24/21 3.250% 3/250%						
R	•	Diversified Telecommunication Services - 5.2% (3	3.6% of Total			, ,
1,000 SBA Communication, Incremental Term 3,250% 3/24/21 BB 995,208 Loan, Tranche B1 1,000,000 TelX Group, Inc., Initial Term Loan, First 4,500% 4/09/20 B1 1,000,000 1,000	869		4.000%	2/08/20	В	870,299
Loan, Tranche B1 1,000 TelX Group, Inc., Initial Term Loan, First 4.500% 4/09/20 B1 1,000,000 Lilen 3,703 WideOpenWest Finance LLC, Term Loan B 4.750% 4/01/19 Ba3 3,715,940 740 Ziggo N.V., Term Loan B1, DD1 3.250% 1/15/22 BB- 727,710 747 Ziggo N.V., Term Loan B2, DD1 3.250% 1/15/22 BB- 727,710 747 Ziggo N.V., Term Loan B2, DD1 3.250% 1/15/22 BB- 727,710 747 Ziggo N.V., Term Loan B3, Delayed Draw, TBD	1,729	Presidio, Inc., Term Loan B	5.000%	3/31/17	B+	1,740,786
Lien 3,7303 WideOpenWest Finance LLC, Term Loan B		Loan, Tranche B1	3.250%	3/24/21	ВВ	995,208
T40	1,000		4.500%	4/09/20	B1	1,000,000
A77 Ziggo N.V., Term Loan B2, DD1 3.250% 1/15/22 BB- 468,950						
TBD TBD						
WI/DD						
Services Electronic Equipment & Instruments - 0.7% (0.5% of Total Investments) 1,414 SMART Modular Technologies, Inc., Term 8.250% 8/26/17 B 1,321,856 Loan B Energy Equipment & Services - 2.5% (1.7% of Total Investments) 3,975 Drill Rigs Holdings, Inc., Tranche B1, Term 6.000% 3/31/21 B+ 4,032,128 Loan 6.000% 10/25/17 B- 898,032 Loan B 4.875 Total Energy Equipment & Services 4,930,160 Food & Staples Retailing - 3.1% (2.2% of Total Investments) 701 Total Investments 701 Tota		WI/DD	TBD	TBD	BB-	771,256
Investments 1,414 SMART Modular Technologies, Inc, Term 8.250% 8.250% 8/26/17 B 1,321,856 Loan B Energy Equipment & Services - 2.5% (1.7% of Total Investments) 3,975 Drill Rigs Holdings, Inc., Tranche B1, Term 6.000% 3/31/21 B+ 4,032,128 Loan B 4,875 Total Energy Equipment & Services 4,930,160 Food & Staples Retailing - 3.1% (2.2% of Total Investments) 7014 Investments 7014						
1,414 SMART Modular Technologies, Inc., Term 8.250% 8/26/17 B 1,321,856 Loan B Energy Equipment & Services - 2.5% (1.7% of Total Investments) Signature Si	10,302	Services				10,290,149
Loan B Energy Equipment & Services - 2.5% (1.7% of Total Investments)	10,302	Services Electronic Equipment & Instruments - 0.7% (0.5%)	of Total			10,290,149
3,975 Drill Rigs Holdings, Inc., Tranche B1, Term Loan 5.000% 3/31/21 B+ 4,032,128 Loan		Services Electronic Equipment & Instruments - 0.7% (0.5% Investments)		0/06/47	В	
Loan South		Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B	8.250%	8/26/17	В	
900 Offshore Group Investment Limited, Term Loan B 4,875 Total Energy Equipment & Services Food & Staples Retailing - 3.1% (2.2% of Total Investments) 901 Albertson s LLC, Term Loan B1 1,585 Albertson s LLC, Term Loan B2 4,870 BJ s Wholesale Club, Inc., Replacement Loan, First Lien 250 BJ s Wholesale Club, Inc., Replacement Loan, Second Lien 998 Del Monte Foods Company, Term Loan, First Lien 1,000 Rite Aid Corporation, Tranche 2, Term Loan, Second Lien 982 Supervalu, Inc., New Term Loan 6,215 Total Food & Staples Retailing Food Products - 3.5% (2.4% of Total Investments) 2,283 H.J. Heinz Company, Term Loan B2 3,414 US Foods, Inc., Incremental Term Loan 1,369 Wilton Products, Inc., Tranche B, Term Loan 7,504% B/30/18 B- 1,312,925	1,414	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Total	8.250%			1,321,856
4,875 Total Energy Equipment & Services 4,930,160 Food & Staples Retailing - 3.1% (2.2% of Total Investments) 901 Albertson s LLC, Term Loan B1 4.250% 3/21/16 BB- 904,312 1,585 Albertson s LLC, Term Loan B2 4.750% 3/21/19 BB- 1,593,250 499 BJ s Wholesale Club, Inc., Replacement Loan, First Lien 4.500% 9/26/19 B- 498,889 250 BJ s Wholesale Club, Inc., Replacement Loan, Second Lien 8.500% 3/26/20 CCC 255,603 980 Del Monte Foods Company, Term Loan, First Lien 4.253% 2/18/21 B+ 997,036 1,000 Rite Aid Corporation, Tranche 2, Term Loan, Second Lien 4.875% 6/21/21 B 1,012,917 982 Supervalu, Inc., New Term Loan 4.500% 3/21/19 B+ 980,603 6,215 Total Food & Staples Retailing Food Products - 3.5% (2.4% of Total Investments) 5.500% 6/05/20 BB 2,288,601 2,283 H.J Heinz Company, Term Loan B2 3.500% 6/05/20 BB 2,288,601 3,414 US Foods, Inc., Incremental Term Loan 4.500% 3/31/19 B2 3,423,091 1,369 Wilt	1,414	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Tot Drill Rigs Holdings, Inc., Tranche B1, Term	8.250%			1,321,856
Total Investments 901 Albertson s LLC, Term Loan B1 4.250% 3/21/16 BB- 904,312 1,585 Albertson s LLC, Term Loan B2 4.750% 3/21/19 BB- 1,593,250 499 BJ s Wholesale Club, Inc., Replacement 4.500% 9/26/19 B- 498,889 Loan, First Lien	1,414 3,975	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Tot Drill Rigs Holdings, Inc., Tranche B1, Term Loan Offshore Group Investment Limited, Term	8.250% tal Investments) 6.000%	3/31/21	B+	1,321,856 4,032,128
901 Albertson s LLC, Term Loan B1	1,414 3,975 900	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Tot Drill Rigs Holdings, Inc., Tranche B1, Term Loan Offshore Group Investment Limited, Term Loan B Total Energy Equipment & Services	8.250% tal Investments) 6.000%	3/31/21	B+	1,321,856 4,032,128 898,032
499 BJ s Wholesale Club, Inc., Replacement Loan, First Lien 4.500% 9/26/19 B- 498,889 Loan, First Lien 250 BJ s Wholesale Club, Inc., Replacement Loan, Second Lien 8.500% 3/26/20 CCC 255,603 CCC 998 Del Monte Foods Company, Term Loan, First Lien 4.253% 2/18/21 B+ 997,036 First Lien 1,000 Rite Aid Corporation, Tranche 2, Term Loan, Second Lien 4.875% 6/21/21 B 1,012,917 First Lien 982 Supervalu, Inc., New Term Loan 4.500% 3/21/19 B+ 980,603 First Lien 982 Supervalu, Inc., New Term Loan 4.500% 3/21/19 B+ 980,603 First Lien 982 Supervalu, Inc., New Term Loan 4.500% 3/21/19 B+ 980,603 First Lien 982 Supervalu, Inc., New Term Loan 4.500% 3/21/19 B+ 980,603 First Lien 982 Supervalu, Inc., New Term Loan 8.500% 6/05/20 BB 2,288,601 First Lien 982 H.J Heinz Company, Term Loan 4.500% 3/31/19 B2 3,423,091 First Lien 1,369 Wilton Products, Inc., Tranche B, Term Loan 7.504% 8/30/1	1,414 3,975 900	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Tot Drill Rigs Holdings, Inc., Tranche B1, Term Loan Offshore Group Investment Limited, Term Loan B Total Energy Equipment & Services Food & Staples Retailing - 3.1% (2.2% of	8.250% tal Investments) 6.000%	3/31/21	B+	1,321,856 4,032,128 898,032
Loan, First Lien 250 BJ s Wholesale Club, Inc., Replacement	1,414 3,975 900 4,875	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Total Drill Rigs Holdings, Inc., Tranche B1, Term Loan Offshore Group Investment Limited, Term Loan B Total Energy Equipment & Services Food & Staples Retailing - 3.1% (2.2% of Total Investments)	8.250% tal Investments) 6.000% 5.000%	3/31/21 10/25/17	B+ B-	1,321,856 4,032,128 898,032 4,930,160
250 BJ s Wholesale Club, Inc., Replacement Loan, Second Lien 8.500% 3/26/20 CCC 255,603 998 Del Monte Foods Company, Term Loan, First Lien 4.253% 2/18/21 B+ 997,036 1,000 Rite Aid Corporation, Tranche 2, Term Loan, Second Lien 4.875% 6/21/21 B 1,012,917 982 Supervalu, Inc., New Term Loan 4.500% 3/21/19 B+ 980,603 6,215 Total Food & Staples Retailing Food Products - 3.5% (2.4% of Total Investments) 6,242,610 6,242,610 2,283 H.J Heinz Company, Term Loan B2 3.500% 6/05/20 BB 2,288,601 3,414 US Foods, Inc., Incremental Term Loan 4.500% 3/31/19 B2 3,423,091 1,369 Wilton Products, Inc., Tranche B, Term Loan 7.504% 8/30/18 B- 1,312,925	1,414 3,975 900 4,875 901 1,585	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Tot Drill Rigs Holdings, Inc., Tranche B1, Term Loan Offshore Group Investment Limited, Term Loan B Total Energy Equipment & Services Food & Staples Retailing - 3.1% (2.2% of Total Investments) Albertson s LLC, Term Loan B1 Albertson s LLC, Term Loan B2	8.250% tal Investments) 6.000% 5.000%	3/31/21 10/25/17 3/21/16	B+ B- BB-	1,321,856 4,032,128 898,032 4,930,160 904,312
Loan, Second Lien 998 Del Monte Foods Company, Term Loan, First Lien 1,000 Rite Aid Corporation, Tranche 2, Term Loan, Second Lien 982 Supervalu, Inc., New Term Loan 4.500% 3/21/19 B+ 980,603 6,215 Total Food & Staples Retailing 6,242,610 Food Products - 3.5% (2.4% of Total Investments) 2,283 H.J Heinz Company, Term Loan B2 3.500% 6/05/20 BB 2,288,601 3,414 US Foods, Inc., Incremental Term Loan 4.500% 3/31/19 B2 3,423,091 1,369 Wilton Products, Inc., Tranche B, Term Loan 7.504% 8/30/18 B- 1,312,925	1,414 3,975 900 4,875 901 1,585	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Tot Drill Rigs Holdings, Inc., Tranche B1, Term Loan Offshore Group Investment Limited, Term Loan B Total Energy Equipment & Services Food & Staples Retailing - 3.1% (2.2% of Total Investments) Albertson s LLC, Term Loan B1 Albertson s LLC, Term Loan B2	8.250% tal Investments) 6.000% 5.000% 4.250% 4.750%	3/31/21 10/25/17 3/21/16 3/21/19	B+ B- BB- BB-	1,321,856 4,032,128 898,032 4,930,160 904,312 1,593,250
First Lien 1,000 Rite Aid Corporation, Tranche 2, Term Loan, Second Lien 982 Supervalu, Inc., New Term Loan Staples Retailing 6,242,610 Food Products - 3.5% (2.4% of Total Investments) 2,283 H.J Heinz Company, Term Loan B2 3.500% 6/05/20 BB 2,288,601 3,414 US Foods, Inc., Incremental Term Loan 4.500% 3/31/19 B2 3,423,091 1,369 Wilton Products, Inc., Tranche B, Term Loan 7.504% 8/30/18 B- 1,312,925	1,414 3,975 900 4,875 901 1,585 499	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Tot Drill Rigs Holdings, Inc., Tranche B1, Term Loan Offshore Group Investment Limited, Term Loan B Total Energy Equipment & Services Food & Staples Retailing - 3.1% (2.2% of Total Investments) Albertson s LLC, Term Loan B1 Albertson s LLC, Term Loan B2 BJ s Wholesale Club, Inc., Replacement Loan, First Lien	8.250% tal Investments) 6.000% 5.000% 4.250% 4.750%	3/31/21 10/25/17 3/21/16 3/21/19	B+ B- BB- BB- B-	1,321,856 4,032,128 898,032 4,930,160 904,312 1,593,250 498,889
Second Lien Supervalu, Inc., New Term Loan 4.500% 3/21/19 B+ 980,603	1,414 3,975 900 4,875 901 1,585 499 250	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Tot Drill Rigs Holdings, Inc., Tranche B1, Term Loan Offshore Group Investment Limited, Term Loan B Total Energy Equipment & Services Food & Staples Retailing - 3.1% (2.2% of Total Investments) Albertson s LLC, Term Loan B1 Albertson s LLC, Term Loan B2 BJ s Wholesale Club, Inc., Replacement Loan, First Lien BJ s Wholesale Club, Inc., Replacement Loan, Second Lien	8.250% tal Investments) 6.000% 5.000% 4.250% 4.750% 4.500%	3/31/21 10/25/17 3/21/16 3/21/19 9/26/19	B+ B- BB- BB- B-	1,321,856 4,032,128 898,032 4,930,160 904,312 1,593,250 498,889
6,215 Total Food & Staples Retailing Food Products - 3.5% (2.4% of Total Investments) 2,283 H.J Heinz Company, Term Loan B2 3.500% 6/05/20 BB 2,288,601 3,414 US Foods, Inc., Incremental Term Loan 4.500% 3/31/19 B2 3,423,091 1,369 Wilton Products, Inc., Tranche B, Term Loan 7.504% 8/30/18 B- 1,312,925	1,414 3,975 900 4,875 901 1,585 499 250	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Tot Drill Rigs Holdings, Inc., Tranche B1, Term Loan Offshore Group Investment Limited, Term Loan B Total Energy Equipment & Services Food & Staples Retailing - 3.1% (2.2% of Total Investments) Albertson s LLC, Term Loan B1 Albertson s LLC, Term Loan B2 BJ s Wholesale Club, Inc., Replacement Loan, First Lien BJ s Wholesale Club, Inc., Replacement Loan, Second Lien Del Monte Foods Company, Term Loan,	8.250% tal Investments) 6.000% 5.000% 4.250% 4.750% 4.500%	3/31/21 10/25/17 3/21/16 3/21/19 9/26/19 3/26/20	B+ B- BB- BB- B- CCC	1,321,856 4,032,128 898,032 4,930,160 904,312 1,593,250 498,889 255,603
Food Products - 3.5% (2.4% of Total Investments) 2,283 H.J Heinz Company, Term Loan B2 3.500% 6/05/20 BB 2,288,601 3,414 US Foods, Inc., Incremental Term Loan 4.500% 3/31/19 B2 3,423,091 1,369 Wilton Products, Inc., Tranche B, Term Loan 7.504% 8/30/18 B- 1,312,925	1,414 3,975 900 4,875 901 1,585 499 250 998 1,000	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Tot Drill Rigs Holdings, Inc., Tranche B1, Term Loan Offshore Group Investment Limited, Term Loan B Total Energy Equipment & Services Food & Staples Retailing - 3.1% (2.2% of Total Investments) Albertson s LLC, Term Loan B1 Albertson s LLC, Term Loan B2 BJ s Wholesale Club, Inc., Replacement Loan, First Lien BJ s Wholesale Club, Inc., Replacement Loan, Second Lien Del Monte Foods Company, Term Loan, First Lien Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	8.250% tal Investments) 6.000% 5.000% 4.250% 4.750% 4.500% 8.500% 4.253%	3/31/21 10/25/17 3/21/16 3/21/19 9/26/19 3/26/20 2/18/21 6/21/21	B+ B- BB- B- CCC B+ B	1,321,856 4,032,128 898,032 4,930,160 904,312 1,593,250 498,889 255,603 997,036 1,012,917
2,283 H.J Heinz Company, Term Loan B2 3.500% 6/05/20 BB 2,288,601 3,414 US Foods, Inc., Incremental Term Loan 4.500% 3/31/19 B2 3,423,091 1,369 Wilton Products, Inc., Tranche B, Term Loan 7.504% 8/30/18 B- 1,312,925	1,414 3,975 900 4,875 901 1,585 499 250 998 1,000 982	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Tot Drill Rigs Holdings, Inc., Tranche B1, Term Loan Offshore Group Investment Limited, Term Loan B Total Energy Equipment & Services Food & Staples Retailing - 3.1% (2.2% of Total Investments) Albertson s LLC, Term Loan B1 Albertson s LLC, Term Loan B2 BJ s Wholesale Club, Inc., Replacement Loan, First Lien BJ s Wholesale Club, Inc., Replacement Loan, Second Lien Del Monte Foods Company, Term Loan, First Lien Rite Aid Corporation, Tranche 2, Term Loan, Second Lien Supervalu, Inc., New Term Loan	8.250% tal Investments) 6.000% 5.000% 4.250% 4.750% 4.500% 8.500% 4.253% 4.875%	3/31/21 10/25/17 3/21/16 3/21/19 9/26/19 3/26/20 2/18/21 6/21/21	B+ B- BB- B- CCC B+ B	1,321,856 4,032,128 898,032 4,930,160 904,312 1,593,250 498,889 255,603 997,036 1,012,917 980,603
3,414 US Foods, Inc., Incremental Term Loan 4.500% 3/31/19 B2 3,423,091 1,369 Wilton Products, Inc., Tranche B, Term Loan 7.504% 8/30/18 B- 1,312,925	1,414 3,975 900 4,875 901 1,585 499 250 998 1,000 982	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Total Drill Rigs Holdings, Inc., Tranche B1, Term Loan Offshore Group Investment Limited, Term Loan B Total Energy Equipment & Services Food & Staples Retailing - 3.1% (2.2% of Total Investments) Albertson s LLC, Term Loan B1 Albertson s LLC, Term Loan B2 BJ s Wholesale Club, Inc., Replacement Loan, First Lien BJ s Wholesale Club, Inc., Replacement Loan, Second Lien Del Monte Foods Company, Term Loan, First Lien Rite Aid Corporation, Tranche 2, Term Loan, Second Lien Supervalu, Inc., New Term Loan Total Food & Staples Retailing Food Products - 3.5% (2.4% of Total	8.250% tal Investments) 6.000% 5.000% 4.250% 4.750% 4.500% 8.500% 4.253% 4.875%	3/31/21 10/25/17 3/21/16 3/21/19 9/26/19 3/26/20 2/18/21 6/21/21	B+ B- BB- B- CCC B+ B	1,321,856 4,032,128 898,032 4,930,160 904,312 1,593,250 498,889 255,603 997,036 1,012,917 980,603
1,369 Wilton Products, Inc., Tranche B, Term Loan 7.504% 8/30/18 B- 1,312,925	1,414 3,975 900 4,875 901 1,585 499 250 998 1,000 982 6,215	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Tot Drill Rigs Holdings, Inc., Tranche B1, Term Loan Offshore Group Investment Limited, Term Loan B Total Energy Equipment & Services Food & Staples Retailing - 3.1% (2.2% of Total Investments) Albertson s LLC, Term Loan B1 Albertson s LLC, Term Loan B2 BJ s Wholesale Club, Inc., Replacement Loan, First Lien BJ s Wholesale Club, Inc., Replacement Loan, Second Lien Del Monte Foods Company, Term Loan, First Lien Rite Aid Corporation, Tranche 2, Term Loan, Second Lien Supervalu, Inc., New Term Loan Total Food & Staples Retailing Food Products - 3.5% (2.4% of Total Investments)	8.250% tal Investments) 6.000% 5.000% 4.250% 4.750% 4.500% 8.500% 4.253% 4.875% 4.500%	3/31/21 10/25/17 3/21/16 3/21/19 9/26/19 3/26/20 2/18/21 6/21/21 3/21/19	B+ B- BB- B- CCC B+ B	1,321,856 4,032,128 898,032 4,930,160 904,312 1,593,250 498,889 255,603 997,036 1,012,917 980,603 6,242,610
	1,414 3,975 900 4,875 901 1,585 499 250 998 1,000 982 6,215	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Tot Drill Rigs Holdings, Inc., Tranche B1, Term Loan Offshore Group Investment Limited, Term Loan B Total Energy Equipment & Services Food & Staples Retailing - 3.1% (2.2% of Total Investments) Albertson s LLC, Term Loan B1 Albertson s LLC, Term Loan B2 BJ s Wholesale Club, Inc., Replacement Loan, First Lien BJ s Wholesale Club, Inc., Replacement Loan, Second Lien Del Monte Foods Company, Term Loan, First Lien Rite Aid Corporation, Tranche 2, Term Loan, Second Lien Supervalu, Inc., New Term Loan Total Food & Staples Retailing Food Products - 3.5% (2.4% of Total Investments) H.J Heinz Company, Term Loan B2	8.250% tal Investments) 6.000% 5.000% 4.250% 4.750% 4.500% 8.500% 4.253% 4.875% 4.500%	3/31/21 10/25/17 3/21/16 3/21/19 9/26/19 3/26/20 2/18/21 6/21/21 3/21/19	B+ B- BB- BB- CCC B+ B	1,321,856 4,032,128 898,032 4,930,160 904,312 1,593,250 498,889 255,603 997,036 1,012,917 980,603 6,242,610 2,288,601
	1,414 3,975 900 4,875 901 1,585 499 250 998 1,000 982 6,215 2,283 3,414	Services Electronic Equipment & Instruments - 0.7% (0.5% Investments) SMART Modular Technologies, Inc., Term Loan B Energy Equipment & Services - 2.5% (1.7% of Tot Drill Rigs Holdings, Inc., Tranche B1, Term Loan Offshore Group Investment Limited, Term Loan B Total Energy Equipment & Services Food & Staples Retailing - 3.1% (2.2% of Total Investments) Albertson s LLC, Term Loan B1 Albertson s LLC, Term Loan B2 BJ s Wholesale Club, Inc., Replacement Loan, First Lien BJ s Wholesale Club, Inc., Replacement Loan, Second Lien Del Monte Foods Company, Term Loan, First Lien Rite Aid Corporation, Tranche 2, Term Loan, Second Lien Supervalu, Inc., New Term Loan Total Food & Staples Retailing Food Products - 3.5% (2.4% of Total Investments) H.J Heinz Company, Term Loan B2 US Foods, Inc., Incremental Term Loan	8.250% tal Investments) 6.000% 5.000% 4.250% 4.750% 4.500% 8.500% 4.253% 4.875% 4.500% 3.500% 4.500%	3/31/21 10/25/17 3/21/16 3/21/19 9/26/19 3/26/20 2/18/21 6/21/21 3/21/19	B+ B- BB- BB- B- CCC B+ B B+	1,321,856 4,032,128 898,032 4,930,160 904,312 1,593,250 498,889 255,603 997,036 1,012,917 980,603 6,242,610 2,288,601 3,423,091