

Nuveen Short Duration Credit Opportunities Fund  
Form N-Q  
June 29, 2016

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION**

**Washington, DC 20549**

**FORM N-Q**

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

Investment Company Act file number 811-22518

**Nuveen Short Duration Credit Opportunities Fund**

(Exact name of registrant as specified in charter)

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

(Address of principal executive offices) (Zip code)

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

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

(Name and address of agent for service)

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

Date of fiscal year end: July 31

Date of reporting period: April 30, 2016

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**

JSD

**Nuveen Short Duration Credit Opportunities Fund**  
**Portfolio of Investments**

April 30, 2016 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>LONG-TERM INVESTMENTS 156.1% (96.2% of Total Investments)</b>					
<b>VARIABLE RATE SENIOR LOAN INTERESTS 139.2% (85.8% of Total Investments) (4)</b>					
<b>Aerospace &amp; Defense 2.8% (1.7% of Total Investments)</b>					
\$ 1,829	B/E Aerospace, Inc., Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 1,841,566
2,373	Sequa Corporation, Term Loan B	5.250%	6/19/17	CCC+	1,828,873
1,192	Transdigm Inc. Tranche C Term Loan	3.750%	2/28/20	BB	1,192,834
5,394	Total Aerospace & Defense				4,863,273
<b>Air Freight &amp; Logistics 0.6% (0.4% of Total Investments)</b>					
998	XPO Logistics, Inc., Term Loan B	5.500%	10/27/21	Ba1	1,004,670
<b>Airlines 2.1% (1.3% of Total Investments)</b>					
983	American Airlines, Inc., Term Loan B, First Lien	3.250%	6/29/20	BB+	978,509
1,733	American Airlines, Inc., Term Loan B, First Lien	3.500%	10/08/21	BB+	1,733,448
980	US Airways, Inc., Term Loan B1	3.500%	5/23/19	BB+	980,816
3,696	Total Airlines				3,692,773
<b>Automobiles 2.3% (1.4% of Total Investments)</b>					
576	Chrysler Group LLC, Tranche B, Term Loan	3.250%	12/31/18	BBB	576,147
2,784	Formula One Group, Term Loan, First Lien	4.750%	7/30/21	B	2,739,197
750	Formula One Group, Term Loan, Second Lien	7.750%	7/29/22	CCC+	710,000
4,110	Total Automobiles				4,025,344
<b>Building Products 0.5% (0.3% of Total Investments)</b>					
883	Gates Global LLC, Term Loan	4.250%	7/06/21	B+	848,555
<b>Chemicals 1.9% (1.2% of Total Investments)</b>					
958	Ineos US Finance LLC, Cash Dollar, Term Loan	3.750%	5/04/18	BB	958,315
208	Ineos US Finance LLC, Term Loan B, First Lien	4.250%	3/31/22	BB	207,542
399	Mineral Technologies, Inc., Term	4.750%	5/07/21	BB	397,984

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	Loan B2				
748	OM Group, Inc., Term Loan, First Lien	7.000%	10/28/21	B	699,497
995	Univar, Inc., Term Loan B, First Lien	4.250%	7/01/22	BB	984,221
3,308	Total Chemicals				3,247,559
	<b>Commercial Services &amp; Supplies</b>	<b>3.7%</b>	<b>(2.3% of Total Investments)</b>		
498	Acosta, Inc., Term Loan B	4.250%	9/26/21	B1	493,225
1,206	CCS Income Trust, Term Loan, First Lien	6.250%	5/15/18	B	1,100,598
1,822	iQor US, Inc., Term Loan, First Lien	6.000%	4/01/21	B	1,512,590
167	iQor US, Inc., Term Loan, Second Lien	9.750%	4/01/22	CCC+	121,667
1,000	KAR Auction Services, Inc., Term Loan B3, First Lien	4.250%	3/04/23	BB	1,003,750
1,200	Protection One, Inc., Term Loan B, (WI/DD)	TBD	TBD	Ba2	1,205,813
998	Universal Services of America, Term Loan, First Lien	4.750%	7/28/22	B	979,628
6,891	Total Commercial Services & Supplies				6,417,271
	<b>Communications Equipment</b>	<b>2.8%</b>	<b>(1.7% of Total Investments)</b>		
2,024	Avaya, Inc., Term Loan B3	5.134%	10/26/17	B2	1,428,292
326	Avaya, Inc., Term Loan B6	6.500%	3/31/18	B2	219,856
1,078	Commscope, Inc., Term Loan B, First Lien	3.828%	12/29/22	BB	1,081,061
975	Riverbed Technology, Inc., Term Loan B, First Lien	5.750%	4/25/22	B1	983,286
1,131	Telesat Canada Inc., Term Loan B	3.500%	3/28/19	BB	1,131,968
5,534	Total Communications Equipment				4,844,463
	<b>Consumer Finance</b>	<b>3.5%</b>	<b>(2.1% of Total Investments)</b>		
6,000	First Data Corporation, Term Loan B, First Lien	4.439%	3/24/21	BB	6,021,770

**JSD Nuveen Short Duration Credit Opportunities Fund**  
**Portfolio of Investments (continued)**

April 30, 2016 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Containers &amp; Packaging 1.8%</b> <b>(1.1% of Total Investments)</b>					
\$ 902	Berry Plastics Holding Corporation, Term Loan F	4.000%	10/03/22	BB	\$ 906,097
1,081	BWAY Holding Company, Term Loan B, First Lien	5.500%	8/14/20	B2	1,078,859
1,095	Reynolds Group Holdings, Inc., Incremental US Term Loan, First Lien	4.500%	12/01/18	B+	1,099,607
3,078	Total Containers & Packaging				3,084,563
<b>Diversified Consumer Services 4.4% (2.7% of Total Investments)</b>					
746	AlixPartners LLP, Term Loan B, First Lien	4.500%	7/28/22	B+	748,816
2,498	Cengage Learning Acquisitions, Inc., Exit Term Loan	7.000%	3/31/20	B+	2,487,525
2,472	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	BB	2,444,968
93	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	B	86,716
1,808	ServiceMaster Company, Term Loan	4.250%	7/01/21	BB	1,817,162
7,617	Total Diversified Consumer Services				7,585,187
<b>Diversified Telecommunication Services 5.1% (3.1% of Total Investments)</b>					
1,903	Frontier Communications Corporation, Term Loan A, Delayed Draw, First Lien, (DD1)	2.940%	3/31/21	BB	1,806,543
852	Greeneden U.S. Holdings II LLC, Term Loan B	4.000%	2/08/20	B	842,072
296	Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan	3.750%	6/30/19	B1	278,105
974	Level 3 Financing, Inc., Term Loan B2	3.500%	5/31/22	Ba1	976,747
2,912	WideOpenWest Finance LLC, Term Loan B	4.500%	4/01/19	Ba3	2,903,394
740	Ziggo N.V., Term Loan B1	3.652%	1/15/22	BB	738,015
477	Ziggo N.V., Term Loan B2	3.648%	1/15/22	BB	475,591
784	Ziggo N.V., Term Loan B3, Delayed Draw	3.601%	1/15/22	BB	782,177
8,938	Total Diversified Telecommunication Services				8,802,644
<b>Electric Utilities 2.6% (1.6% of Total Investments)</b>					

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4,500	Energy Future Intermediate Holding Company, Term Loan	4.250%	12/19/16	N/R	4,501,877
<b>Electronic Equipment, Instruments &amp; Components 1.3% (0.8% of Total Investments)</b>					
1,049	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/31/17	B	892,105
1,407	TTM Technologies, Term Loan B	6.000%	5/31/21	B+	1,380,205
2,456	Total Electronic Equipment, Instruments & Components				2,272,310
<b>Energy Equipment &amp; Services 0.7% (0.5% of Total Investments)</b>					
1,795	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	CCC+	879,703
500	Seventy Seven Operating LLC, Term Loan B, (WI/DD)	TBD	TBD	CCC	392,500
2,295	Total Energy Equipment & Services				1,272,203
<b>Food &amp; Staples Retailing 8.8% (5.4% of Total Investments)</b>					
2,455	Albertson's LLC, Term Loan B2	5.500%	3/21/19	BB	2,462,037
8,910	Albertson's LLC, Term Loan B4	5.500%	8/25/21	BB	8,952,697
478	BJ's Wholesale Club, Inc., Replacement Loan, First Lien	4.500%	9/26/19	B	474,566
249	BJ's Wholesale Club, Inc., Replacement Loan, Second Lien	8.500%	3/26/20	CCC	241,967
978	Del Monte Foods Company, Term Loan, First Lien	4.250%	2/18/21	B2	950,619
1,125	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	4.875%	6/21/21	BB	1,129,219
969	Supervalu, Inc., New Term Loan	4.500%	3/21/19	BB	960,769
15,164	Total Food & Staples Retailing				15,171,874
<b>Food Products 5.0% (3.1% of Total Investments)</b>					
2,462	Jacobs Douwe Egberts, Term Loan B	4.250%	7/02/22	BB	2,470,896
1,893	Keurig Green Mountain, Inc., Term Loan B, First Lien	5.250%	3/03/23	BB	1,904,756
3,345	US Foods, Inc., Incremental Term Loan	4.500%	3/31/19	B	3,345,400
1,112	Wilton Products, Inc., Tranche B, Term Loan	8.500%	8/30/18	N/R	1,006,651
8,812	Total Food Products				8,727,703
<b>Health Care Equipment &amp; Supplies 5.4% (3.3% of Total Investments)</b>					
392	Ardent Medical Services, Inc., Term Loan B, First Lien	6.500%	8/04/21	B1	394,363
2,845	Onex Carestream Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	2,745,557
973	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/09/19	B	858,357

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Health Care Equipment &amp; Supplies (continued)</b>					
\$ 1,710	ConvaTec Healthcare, Term Loan B	4.250%	6/15/20	N/R	\$ 1,717,423
998	Greatbatch, Inc., Term Loan B	5.250%	10/14/22	B+	1,002,332
1,790	Kinetic Concepts, Inc., Incremental Term Loan E1	4.500%	5/04/18	BB	1,791,543
860	Sterigenics International, Inc., Term Loan B	4.250%	5/16/22	B1	860,491
9,568	Total Health Care Equipment & Supplies				9,370,066
<b>Health Care Providers &amp; Services 8.2% (5.1% of Total Investments)</b>					
1,572	Amsurg Corporation, Term Loan, First Lien	3.500%	7/16/21	Ba2	1,577,895
44	Community Health Systems, Inc., Term Loan F	3.750%	12/31/18	BB	43,604
564	Community Health Systems, Inc., Term Loan G	3.750%	12/31/19	BB	556,315
1,128	Community Health Systems, Inc., Term Loan H	4.000%	1/27/21	BB	1,113,224
1,789	Drumm Investors LLC, Term Loan	9.500%	5/04/18	B	1,744,281
784	Genesis Healthcare LLC, Term Loan	11.000%	12/04/17	B	779,993
1,708	Heartland Dental Care, Inc., Term Loan, First Lien	5.500%	12/21/18	B1	1,691,318
500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/21/19	CCC	478,333
1,191	IASIS Healthcare LLC, Term Loan B2, First Lien	4.500%	5/03/18	Ba3	1,189,328
399	Kindred Healthcare, Inc., Term Loan B, First Lien	4.250%	4/09/21	Ba2	397,987
767	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	B2	762,773
690	Millennium Laboratories, Inc., Term Loan B, First Lien	7.500%	12/21/20	N/R	538,405
591	National Mentor Holdings, Inc., Term Loan B	4.250%	1/31/21	B+	590,545
1,110	Quorum Health Corp., Term Loan B, (WI/DD)	TBD	TBD	B1	1,109,827
740	Select Medical Corporation, Term Loan E, Tranche B, First Lien	6.000%	6/01/18	Ba2	740,796
966	Select Medical Corporation, Term Loan F, First Lien	6.000%	3/03/21	Ba2	975,447
14,543	Total Health Care Providers & Services				14,290,071
<b>Health Care Technology 0.5% (0.3% of Total Investments)</b>					



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786	Catalent Pharma Solutions, Inc., Term Loan	4.250%	5/20/21	BB	790,731
<b>Hotels, Restaurants &amp; Leisure 6.2% (3.8% of Total Investments)</b>					
2,835	Burger King Corporation, Term Loan B	3.750%	12/10/21	Ba3	2,843,223
1,962	CCM Merger, Inc., Term Loan B	4.500%	8/08/21	BB	1,971,183
1,278	CityCenter Holdings LLC, Term Loan	4.250%	10/16/20	BB	1,283,658
993	Life Time Fitness, Inc., Term Loan B	4.250%	6/10/22	BB	988,778
1,975	Scientific Games Corporation, Term Loan B2	6.000%	10/01/21	BB	1,950,931
1,748	Station Casino LLC, Term Loan B	4.250%	3/02/20	B+	1,754,009
10,791	Total Hotels, Restaurants & Leisure				10,791,782
<b>Industrial Conglomerates 0.5% (0.3% of Total Investments)</b>					
909	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750%	11/26/20	B1	901,490
<b>Insurance 0.9% (0.6% of Total Investments)</b>					
998	AssuredPartners Capital, Inc., Term Loan, First Lien	5.750%	10/21/22	B	996,253
602	Hub International Holdings, Inc., Initial Term Loan	4.250%	10/02/20	Ba3	597,572
1,600	Total Insurance				1,593,825
<b>Internet &amp; Catalog Retail 1.7% (1.1% of Total Investments)</b>					
2,958	Travelport LLC, Term Loan B, First Lien	5.750%	9/02/21	B+	2,968,170
<b>Internet Software &amp; Services 3.0% (1.8% of Total Investments)</b>					
995	Ancestry.com, Inc., Term Loan B	5.000%	8/29/22	Ba3	997,021
1,421	Sabre Inc., Term Loan	4.000%	2/19/19	Ba2	1,426,805
116	Sabre Inc., Term Loan C	3.500%	2/19/18	Ba2	116,029
2,887	Tibco Software, Inc., Term Loan B	6.500%	12/04/20	B1	2,620,406
5,419	Total Internet Software & Services				5,160,261
<b>IT Services 1.6% (1.0% of Total Investments)</b>					
1,723	EIG Investors Corp., Term Loan, First Lien	6.480%	11/09/19	B1	1,660,683
321	VFH Parent LLC, New Term Loan	5.250%	11/08/19	N/R	321,409
876	Zayo Group LLC, Term Loan B	3.750%	5/06/21	Ba2	876,658
2,920	Total IT Services				2,858,750

**JSD Nuveen Short Duration Credit Opportunities Fund**  
**Portfolio of Investments (continued)**

April 30, 2016 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
<b>Leisure Products 2.9% (1.8% of Total Investments)</b>					
\$ 1,495	24 Hour Fitness Worldwide, Inc., Term Loan B	4.750%	5/28/21	Ba3	\$ 1,449,675
1,389	Academy, Ltd., Term Loan B	5.000%	7/01/22	B	1,368,273
772	Bombardier Recreational Products, Inc., Term Loan B	3.750%	1/30/19	BB	772,732
1,455	Equinox Holdings, Inc., New Initial Term Loan, First Lien	5.000%	1/31/20	B1	1,453,237
5,111	Total Leisure Products				5,043,917
<b>Machinery 0.5% (0.3% of Total Investments)</b>					
592	TNT Crane and Rigging Inc., Initial Term Loan, First Lien	5.500%	11/27/20	B3	442,829
500	Vizient, Inc., Term Loan B, First Lien	6.250%	2/13/23	B1	504,791
1,092	Total Machinery				947,620
<b>Marine 0.4% (0.2% of Total Investments)</b>					
750	American Commercial Lines LLC, Term Loan B, First Lien	9.750%	11/06/20	B	656,250
<b>Media 8.7% (5.4% of Total Investments)</b>					
852	Advantage Sales & Marketing, Inc., Term Loan, First Lien	4.250%	7/23/21	B1	845,235
750	Advantage Sales & Marketing, Inc., Term Loan, Second Lien	7.500%	7/25/22	CCC+	710,625
392	Affinion Group Holdings, Inc., Initial Term Loan, Second Lien	8.500%	10/31/18	Caa1	309,910
491	Catalina Marketing Corporation, Term Loan, First Lien	4.500%	4/09/21	B1	419,405
500	Catalina Marketing Corporation, Term Loan, Second Lien	7.750%	4/11/22	Caa1	318,750
1,632	Clear Channel Communications, Inc., Term Loan E	7.935%	7/30/19	Caa1	1,217,772
2,562	Clear Channel Communications, Inc., Tranche D, Term Loan	7.185%	1/30/19	Caa1	1,917,934
2,820	Cumulus Media, Inc., Term Loan B	4.250%	12/23/20	B3	1,949,122
1,247	Emerald Expositions Holdings, Inc., Term Loan, First Lien	4.750%	6/17/20	BB	1,249,005
445	Gray Television, Inc., Initial Term Loan	3.938%	6/13/21	BB	446,207
737	IMG Worldwide, Inc., First Lien	5.250%	5/06/21	B1	737,636
750		5.000%	3/17/22	BB	735,000

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Lions Gate Entertainment Corporation, Term Loan B, Second Lien

1,111	McGraw-Hill Education Holdings LLC, Term Loan B	6.250%	3/22/19	B+	1,112,844
978	McGraw-Hill Education Holdings LLC, Term Loan B	7.500%	12/18/19	BB	979,028
998	Numericable Group S.A., Term Loan	4.750%	2/10/23	B+	1,000,149
1,094	Springer Science & Business Media, Inc., Term Loan B9, First Lien	4.750%	8/14/20	B1	1,071,081
17,359	Total Media				15,019,703

**Metals & Mining 0.8% (0.5% of Total Investments)**

1,470	Fortescue Metals Group, Ltd., Term Loan B, First Lien, (WI/DD)	TBD	TBD	BBB	1,391,171
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**Multiline Retail 1.6% (1.0% of Total Investments)**

990	Bass Pro Group LLC, Term Loan B, First Lien	4.000%	6/05/20	BB	979,481
1,500	Belk, Inc., Term Loan B, First Lien	5.750%	12/12/22	B+	1,341,562
461	Hudson's Bay Company, Term Loan B, First Lien	4.750%	9/30/22	BB	463,350
2,951	Total Multiline Retail				2,784,393

**Oil, Gas & Consumable Fuels 1.5% (0.9% of Total Investments)**

500	California Resources Corporation, Term Loan A, First Lien, (WI/DD)	TBD	TBD	B1	435,000
403	Crestwood Holdings LLC, Term Loan B	8.619%	6/19/19	B	359,972
1,644	Energy and Exploration Partners, Term Loan, (5)	0.000%	1/22/19	N/R	189,046
810	Fieldwood Energy LLC, Term Loan, Second Lien	8.375%	9/30/20	CCC	221,614
1,658	Harvey Gulf International Marine, Inc., Term Loan B, (DD1)	5.500%	6/18/20	B	971,430
919	Seadrill Partners LLC, Initial Term Loan	4.000%	2/21/21	B	452,084
16	Southcross Holdings Borrower L.P., Term Loan B, First Lien	3.500%	4/13/23	N/R	15,965
5,950	Total Oil, Gas & Consumable Fuels				2,645,111

**Pharmaceuticals 4.6% (2.8% of Total Investments)**

1,122	Endo Health Solutions, Inc., Term Loan B	3.750%	9/26/22	Ba1	1,120,317
983	Patheon, Inc., Term Loan B	4.250%	3/11/21	B1	975,745
2,522	Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.250%	8/18/22	B1	2,521,505
774	Pharmaceutical Research Associates, Inc., Term Loan	4.500%	9/23/20	BB	778,512

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1,613	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan E	4.750%	8/05/20	BB	1,571,008
968	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan F	5.000%	4/01/22	Ba2	949,429