

Nuveen Short Duration Credit Opportunities Fund
Form N-Q
December 30, 2015

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

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

Investment Company Act file number 811-22518

Nuveen Short Duration Credit Opportunities Fund

(Exact name of registrant as specified in charter)

333 West Wacker Drive, Chicago, Illinois 60606

(Address of principal executive offices) (Zip code)

Kevin J. McCarthy Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

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

Date of fiscal year end: July 31

Date of reporting period: October 31, 2015

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

October 31, 2015 (Unaudited)

| Principal Amount (000) | Description (1) | Coupon (4) | Maturity (2) | Ratings (3) | Value |
|--|--|------------|--------------|-------------|--------------|
| LONG-TERM INVESTMENTS 139.2% (94.3% of Total Investments) | | | | | |
| VARIABLE RATE SENIOR LOAN INTERESTS 122.5% (83.0% of Total Investments) (4) | | | | | |
| Aerospace & Defense 2.1% (1.5% of Total Investments) | | | | | |
| \$ 1,829 | B/E Aerospace, Inc., Term Loan B, First Lien | 4.000% | 12/16/21 | BB+ | \$ 1,842,605 |
| 2,385 | Sequa Corporation, Term Loan B | 5.250% | 6/19/17 | CCC+ | 1,991,354 |
| 4,214 | Total Aerospace & Defense | | | | 3,833,959 |
| Air Freight & Logistics 0.6% (0.4% of Total Investments) | | | | | |
| 1,000 | XPO Logistics, Inc., Term Loan B, (WI/DD) | TBD | TBD | Ba1 | 992,500 |
| Airlines 4.3% (2.9% of Total Investments) | | | | | |
| 983 | American Airlines, Inc., Term Loan B, First Lien | 3.250% | 6/29/20 | BB+ | 976,973 |
| 1,732 | American Airlines, Inc., Term Loan B, First Lien | 3.500% | 10/10/21 | BB+ | 1,729,035 |
| 3,112 | Delta Air Lines, Inc., Term Loan B1 | 3.250% | 10/18/18 | BBB | 3,113,945 |
| 972 | Delta Air Lines, Inc., Term Loan B2 | 2.446% | 4/18/16 | BBB | 972,601 |
| 980 | US Airways, Inc., Term Loan B1 | 3.500% | 5/23/19 | BB+ | 977,039 |
| 7,779 | Total Airlines | | | | 7,769,593 |
| Automobiles 2.5% (1.7% of Total Investments) | | | | | |
| 985 | Chrysler Group LLC, Tranche B, Term Loan | 3.250% | 12/31/18 | BB+ | 982,661 |
| 2,784 | Formula One Group, Term Loan, First Lien | 4.750% | 7/30/21 | B | 2,742,678 |
| 750 | Formula One Group, Term Loan, Second Lien | 7.750% | 7/29/22 | CCC+ | 714,375 |
| 4,519 | Total Automobiles | | | | 4,439,714 |
| Building Products 0.6% (0.4% of Total Investments) | | | | | |
| 1,188 | Gates Global LLC, Term Loan | 4.250% | 7/06/21 | B+ | 1,120,680 |
| Chemicals 0.9% (0.6% of Total Investments) | | | | | |
| 962 | Ineos US Finance LLC, Cash Dollar, Term Loan | 3.750% | 5/04/18 | BB | 953,837 |
| 209 | Ineos US Finance LLC, Term Loan B, First Lien | 4.250% | 3/31/22 | BB | 206,743 |
| 399 | Mineral Technologies, Inc., Term | 4.750% | 5/07/21 | BB | 400,227 |

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| | | | | | |
|-------|--|--------|----------|------|-----------|
| | Loan B2 | | | | |
| 1,570 | Total Chemicals | | | | 1,560,807 |
| | Commercial Services & Supplies 2.8% (1.9% of Total Investments) | | | | |
| 500 | Acosta, Inc., Term Loan B | 4.250% | 9/26/21 | B1 | 488,106 |
| 1,482 | CCS Income Trust, Term Loan, First Lien | 6.250% | 5/12/18 | B | 1,158,354 |
| 1,832 | iQor US, Inc., Term Loan, First Lien | 6.000% | 4/01/21 | B | 1,483,635 |
| 167 | iQor US, Inc., Term Loan, Second Lien | 9.750% | 4/01/22 | CCC+ | 129,583 |
| 2,022 | Millennium Laboratories, Inc., Tranche B, Term Loan, (5) | 5.250% | 4/16/21 | D | 742,922 |
| 66 | Universal Services of America, Delayed Draw, Term Loan, First Lien | 4.750% | 7/28/22 | B | 64,441 |
| 934 | Universal Services of America, Term Loan, First Lien | 4.750% | 7/28/22 | B | 913,892 |
| 7,003 | Total Commercial Services & Supplies | | | | 4,980,933 |
| | Communications Equipment 2.9% (1.9% of Total Investments) | | | | |
| 2,024 | Avaya, Inc., Term Loan B3 | 4.823% | 10/26/17 | B1 | 1,669,433 |
| 326 | Avaya, Inc., Term Loan B6 | 6.500% | 3/31/18 | B1 | 270,341 |
| 1,083 | Commscope, Inc., Term Loan B, First Lien | 3.750% | 12/29/22 | BB | 1,083,672 |
| 995 | Riverbed Technology, Inc., Term Loan B, First Lien | 6.000% | 4/25/22 | B1 | 997,488 |
| 1,137 | Telesat Canada Inc., Term Loan B | 3.500% | 3/28/19 | BB | 1,131,181 |
| 5,565 | Total Communications Equipment | | | | 5,152,115 |
| | Consumer Finance 1.7% (1.1% of Total Investments) | | | | |
| 3,000 | First Data Corporation, Term Loan | 3.697% | 3/23/18 | BB | 2,982,813 |

Nuveen Investments 1

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

October 31, 2015 (Unaudited)

| Principal Amount (000) | Description (1) | Coupon (4) | Maturity (2) | Ratings (3) | Value |
|--|---|------------|--------------|-------------|--------------|
| Containers & Packaging 1.8% (1.2% of Total Investments) | | | | | |
| \$ 1,000 | Berry Plastics Holding Corporation, Term Loan F | 4.000% | 10/03/22 | BB | \$ 1,003,056 |
| 1,086 | BWAY Holding Company, Term Loan B, First Lien | 5.500% | 8/14/20 | B2 | 1,089,645 |
| 1,095 | Reynolds Group Holdings, Inc., Incremental US Term Loan, First Lien | 4.500% | 12/01/18 | B+ | 1,097,828 |
| 3,181 | Total Containers & Packaging | | | | 3,190,529 |
| Diversified Consumer Services 4.8% (3.2% of Total Investments) | | | | | |
| 750 | AlixPartners LLP, Term Loan B, First Lien | 4.500% | 7/28/22 | B+ | 750,094 |
| 2,499 | Cengage Learning Acquisitions, Inc., Exit Term Loan | 7.000% | 3/31/20 | B+ | 2,488,070 |
| 2,505 | Harland Clarke Holdings Corporation, Term Loan B3 | 7.000% | 5/22/18 | BB | 2,499,704 |
| 94 | Laureate Education, Inc., Term Loan B | 5.000% | 6/15/18 | B | 80,959 |
| 876 | New Albertson's, Inc., Term Loan | 4.750% | 6/25/21 | Ba3 | 872,595 |
| 1,817 | ServiceMaster Company, Term Loan | 4.250% | 7/01/21 | BB | 1,820,036 |
| 8,541 | Total Diversified Consumer Services | | | | 8,511,458 |
| Diversified Financial Services 0.5% (0.4% of Total Investments) | | | | | |
| 993 | Transdigm, Inc., Term Loan, Second Lien | 4.750% | 11/12/21 | N/R | 992,506 |
| Diversified Telecommunication Services 4.0% (2.7% of Total Investments) | | | | | |
| 856 | Greeneden U.S. Holdings II LLC, Term Loan B | 4.000% | 2/08/20 | B | 851,763 |
| 974 | Level 3 Financing, Inc., Term Loan B2 | 3.500% | 5/31/22 | Ba1 | 974,261 |
| 469 | SBA Communication, Incremental Term Loan, Tranche B1 | 3.250% | 3/24/21 | BB | 465,861 |
| 2,927 | WideOpenWest Finance LLC, Term Loan B | 4.500% | 4/01/19 | Ba3 | 2,889,948 |
| 740 | Ziggo N.V., Term Loan B1 | 3.500% | 1/15/22 | BB | 728,654 |
| 477 | Ziggo N.V., Term Loan B2 | 3.500% | 1/15/22 | BB | 469,558 |
| 784 | Ziggo N.V., Term Loan B3, Delayed Draw | 3.500% | 1/15/22 | BB | 772,256 |
| 7,227 | Total Diversified Telecommunication Services | | | | 7,152,301 |
| Electronic Equipment, Instruments & Components 1.3% (0.9% of Total Investments) | | | | | |
| 1,080 | | 8.250% | 8/31/17 | B | 1,020,982 |

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|--------|---|---|----------|-----|------------|
| | SMART Modular Technologies, Inc., Term Loan B | | | | |
| 1,330 | TTM Technologies, Term Loan B | 6.000% | 5/31/21 | B+ | 1,243,550 |
| 2,410 | Total Electronic Equipment, Instruments & Components | | | | 2,264,532 |
| | Energy Equipment & Services | 0.8% (0.5% of Total Investments) | | | |
| 1,805 | Drill Rigs Holdings, Inc., Tranche B1, Term Loan | 6.000% | 3/31/21 | B | 1,051,146 |
| 1,015 | Offshore Group Investment Limited, Term Loan B, (5) | 5.000% | 10/25/17 | D | 294,303 |
| 2,820 | Total Energy Equipment & Services | | | | 1,345,449 |
| | Food & Staples Retailing | 8.4% (5.7% of Total Investments) | | | |
| 2,462 | Albertson's LLC, Term Loan B2 | 5.375% | 3/21/19 | BB | 2,462,496 |
| 8,934 | Albertson's LLC, Term Loan B4 | 5.500% | 8/25/21 | BB | 8,945,823 |
| 492 | BJ's Wholesale Club, Inc., Replacement Loan, First Lien | 4.500% | 9/26/19 | B | 487,337 |
| 250 | BJ's Wholesale Club, Inc., Replacement Loan, Second Lien | 8.500% | 3/26/20 | CCC | 244,250 |
| 982 | Del Monte Foods Company, Term Loan, First Lien | 4.254% | 2/18/21 | B2 | 962,236 |
| 1,000 | Rite Aid Corporation, Tranche 2, Term Loan, Second Lien | 4.875% | 6/21/21 | BB | 1,003,594 |
| 972 | Supervalu, Inc., New Term Loan | 4.500% | 3/21/19 | BB | 971,868 |
| 15,092 | Total Food & Staples Retailing | | | | 15,077,604 |
| | Food Products | 4.2% (2.8% of Total Investments) | | | |
| 2,917 | Jacobs Douwe Egberts, Term Loan B | 4.250% | 7/02/22 | N/R | 2,911,124 |
| 3,363 | US Foods, Inc., Incremental Term Loan | 4.500% | 3/31/19 | B2 | 3,367,489 |
| 1,192 | Wilton Products, Inc., Tranche B, Term Loan | 8.500% | 8/30/18 | N/R | 1,161,197 |
| 7,472 | Total Food Products | | | | 7,439,810 |
| | Health Care Equipment & Supplies | 5.4% (3.7% of Total Investments) | | | |
| 394 | Ardent Medical Services, Inc., Term Loan B, First Lien | 6.500% | 8/04/21 | B1 | 394,866 |
| 1,737 | ConvaTec Healthcare, Term Loan B | 4.250% | 6/15/20 | Ba2 | 1,736,498 |
| 1,000 | Greatbatch, Inc., Term Loan B | 5.250% | 10/14/22 | B+ | 1,004,375 |
| 1,799 | Kinetic Concepts, Inc., Incremental Term Loan E1 | 4.500% | 5/04/18 | BB | 1,801,382 |
| 2,928 | Onex Carestream Finance LP, Term Loan, First Lien | 5.000% | 6/07/19 | B+ | 2,795,862 |

| Principal Amount (000) | Description (1) | Coupon (4) | Maturity (2) | Ratings (3) | Value |
|---|---|-------------------|---------------------|--------------------|--------------|
| Health Care Equipment & Supplies (continued) | | | | | |
| \$ 973 | Onex Carestream Finance LP, Term Loan, Second Lien | 9.500% | | | |