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

Gifford R. Zimmerman 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: <u>312-917-7700</u>

Date of fiscal year end: _____July 31

Date of reporting period: October 31, 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

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Nuveen Short Duration Credit Opportunities Fund Portfolio of Investments

October 31, 2016 (Unaudited)

Principal

Amo	ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value	
		LONG-TERM INVESTMENTS	149.9% (94.7% c	of Total Investmen	its)		
		VARIABLE RATE SENIOR LOA	N INTERESTS	135.2% (85.4% o	of Total Investn	nents) (4)	
		Aerospace & Defense 3.2% (2.0% of Total Investments)					
S	\$ 1,829	B/E Aerospace, Inc., Term Loan B, First Lien	3.820%	12/16/21	BB+	\$ 1,851,179	
	2,360	Sequa Corporation, Term Loan B	5.250%	6/19/17	CCC	2,182,323	
	1,688	Transdigm, Inc., Extend Term Loan F	3.750%	6/07/23	Ba2	1,684,761	
	5,877	Total Aerospace & Defense				5,718,263	
		Air Freight & Logistics 1.4% (0.9	9% of Total Inve	stments)			
	798	Americold Realty Operating Partnership, Term Loan B	5.750%	12/01/22	N/R	810,469	
	750	PAE Holding Corporation, Term Loan B	6.500%	10/14/22	B+	750,000	
	993 2,541	XPO Logistics, Inc., Term Loan B Total Air Freight & Logistics	4.250%	11/01/21	Ba1	1,000,329 2,560,798	
		Airlines 2.0% (1.3% of Total Inv	estments)				
	970	American Airlines, Inc., Term Loan B, First Lien	3.250%	6/29/20	BB+	972,720	
	1,715	American Airlines, Inc., Term Loan B, First Lien	3.250%	10/08/21	BB+	1,718,981	
	970	US Airways, Inc., Term Loan B1	3.500%	5/23/19	BB+	972,576	
	3,655	Total AirlinesAutomobiles2.0% (1.2% of Tota)	l Investments)			3,664,277	
	2,784	Formula One Group, Term Loan, First Lien	4.750%	7/30/21	В	2,794,531	
	750	Formula One Group, Term Loan, Second Lien	7.750%	7/29/22	CCC+	755,625	
	3,534	Total Automobiles				3,550,156	
		Building Products 0.5% (0.3% of Investments)	f Total				
	878	Gates Global LLC, Term Loan	4.250%	7/06/21	B+	866,201	
		Chemicals 2.0% (1.3% of Total Investments)					

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398	Avantor Performance Materials, Term Loan	6.000%	6/21/22	B1	400,692		
207	Ineos US Finance LLC, Term Loan B, First Lien	4.250%	3/31/22	BB	208,243		
953	Ineos US Finance LLC, Cash Dollar, Term Loan	3.750%	5/04/18	BB	955,387		
399	Mineral Technologies, Inc., Term Loan B2	4.750%	5/07/21	BB+	402,480		
744	OM Group, Inc., Term Loan, First Lien	7.000%	10/28/21	Ba3	747,166		
990	Univar, Inc., Term Loan B, First Lien	4.250%	7/01/22	BB	992,062		
3,691	Total Chemicals				3,706,030		
	Commercial Services & Supplies 4	.8% (3.0% of To	tal Investments)				
495	Acosta, Inc., Term Loan B	4.250%	9/26/21	B1	477,628		
1,206	CCS Income Trust, Term Loan, First Lien	7.500%	5/15/18	Caa3	1,197,843		
500	Fort Dearborn Holding Company, Inc., Term Loan, First Lien	5.000%	10/07/23	В	503,437		
1,813	iQor US, Inc., Term Loan, First Lien	6.000%	4/01/21	В	1,681,693		
167	iQor US, Inc., Term Loan, Second Lien	9.750%	4/01/22	CCC+	126,250		
995	KAR Auction Services, Inc., Term Loan B3, First Lien	4.375%	3/09/23	BB	1,007,852		
1,500	Monitronics International, Inc., Term Loan B2, First Lien	6.500%	9/30/22	B2	1,492,500		
1,197	Protection One, Inc., Term Loan B	4.750%	5/02/22	BB	1,206,875		
992	Universal Services of America, Term Loan, First Lien	4.750%	7/28/22	B+	993,741		
8,865	Total Commercial Services & Supplies				8,687,819		
	Communications Equipment 3.0% (1.9% of Total Investments)						
2,024	Avaya, Inc., Term Loan B3	5.390%	10/26/17	B2	1,796,326		
326	Avaya, Inc., Term Loan B6	6.500%	3/31/18	B2	280,587		
84	Avaya, Inc., Term Loan B7	6.250%	5/29/20	B2	69,850		
1,073	Commscope, Inc., Term Loan B, First Lien	3.250%	12/29/22	Ba1	1,079,734		
975	Riverbed Technology, Inc., Term Loan B	5.000%	4/24/22	B1	984,481		

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

October 31, 2016 (Unaudited)

Principal

Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value			
	Communications Equipment (continued)							
\$ 1,125	Telesat Canada Inc., Term Loan B	3.500%	3/28/19	BB	\$ 1,127,667			
5,607	Total Communications Equipment				5,338,645			
	Consumer Finance 3.0% (1.9% of							
5,428	First Data Corporation, Term Loan, First Lien	3.524%	3/24/21	BB	5,463,912			
	Containers & Packaging 1.6% (1.0% of Total Investments)							
857	Berry Plastics Holding Corporation, Term Loan H	3.750%	10/01/22	BB	860,780			
1,037	BWAY Holding Company, Term Loan B, First Lien	5.500%	8/14/20	B2	1,044,744			
915	Reynolds Group Holdings, Inc., Term Loan, First Lien	4.250%	2/06/23	N/R	918,457			
2,809	Total Containers & Packaging				2,823,981			
	Diversified Consumer Services 2.3	% (1.4% of Tot	al Investments)					
1,693	Cengage Learning Acquisitions, Inc., Term Loan B	5.250%	6/07/23	BB	1,662,232			
550	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	BB	547,233			
93	Laureate Education, Inc., Term Loan B	5.000%	6/15/18	В	92,351			
1,799 4,135	ServiceMaster Company, Term Loan Total Diversified Consumer Services	4.250%	7/01/21	BB	1,807,274 4,109,090			
	Diversified Financial Services 1.3% (0.8% of Total Investments)							
2,270	WideOpenWest Finance LLC, New Term Loan B	4.500%	8/18/23	B1	2,267,731			
	Diversified Telecommunication Serve	ices 4.0% (2.5	5% of Total Inve	stments)				
500	DTI Holdings, Inc., Term Loan B, First Lien	6.250%	10/02/23	В	496,250			
1,856	Frontier Communications Corporation, Term Loan A, Delayed Draw, First Lien	3.040%	3/31/21	BB	1,841,793			
847	Greeneden U.S. Holdings II LLC, Term Loan B	4.000%	2/08/20	В	846,734			
2,044	Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan, (DD1)	3.750%	6/30/19	B1	1,958,299			
2,000	Ziggo N.V., Term Loan D, First Lien	3.535%	8/31/24	BB	2,002,500			
7,247					7,145,576			

Total Diversified Telecommunication Services

Electric Utilities 3.9% (2.5% of Total Investments)

	Electric Utilities 5.9% (2.5% of 10tal	i mvestments)					
485	EFS Cogen Holdings LLC, Term Loan B	5.250%	6/28/23	BB	490,549		
4,500	Energy Future Intermediate Holding Company, DIP Term Loan	4.250%	6/30/17	N/R	4,529,061		
1,629	Texas Competitive Electric Holdings LLC, DIP Term Loan B, First Lien	5.000%	8/04/23	N/R	1,643,160		
371	Texas Competitive Electric Holdings LLC, DIP Term Loan C, First Lien	5.000%	8/04/23	N/R	374,756		
6,985	Total Electric Utilities				7,037,526		
	Electronic Equipment, Instruments &	1.2% (0.7% of Tot	al Investmer	nts)			
1,019	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/31/17	В	870,960		
1,251	TTM Technologies, Inc., New Term Loan	5.250%	5/31/21	BB	1,259,163		
2,270	Total Electronic Equipment, Instruments & Components				2,130,123		
	Energy Equipment & Services 0.8% (0.5% of Total Investments)						
1,163	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	Caa2	597,818		
925	Seventy Seven Operating LLC, Term Loan B, (DD1)	3.887%	6/25/20	В	857,755		
2,088	Total Energy Equipment & Services				1,455,573		
	Equity Real Estate Investment Trusts	3.4% (2.2%	of Total Investment	ts)			
4,132	Communications Sales & Leasing, Inc., Term Loan B, First Lien	4.500%	10/24/22	BB+	4,061,898		
2,228	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	4.750%	12/18/20	B+	2,097,412		
6,360	Total Equity Real Estate Investment Trusts				6,159,310		
	Food & Staples Retailing 7.6% (4.8%	of Total Inv	estments)				
7,821	Albertson s LLC, Repriced Term Loan B4	4.500%	8/25/21	BB	7,885,368		
2,087	Albertson s LLC, Term Loan B6	4.750%	6/22/23	BB	2,109,923		
476	BJ s Wholesale Club, Inc., Replacement Loan, First Lien	4.500%	9/26/19	В	476,752		