

Nuveen Credit Strategies Income Fund  
Form N-Q  
June 29, 2018

**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 811-21333

**Nuveen Credit Strategies Income 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: 312-917-7700

Date of fiscal year end: July 31

Date of reporting period: April 30, 2018

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**

**JQC Nuveen Credit Strategies Income Fund**

**Portfolio of Investments April 30, 2018**  
(Unaudited)

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (2)</b>	<b>Reference Rate (2)</b>	<b>Spread (2)</b>	<b>Maturity (3)</b>	<b>Rating (4)</b>	<b>Value</b>
<b>LONG-TERM INVESTMENTS 156.2% (93.3% of Total Investments)</b>							
<b>VARIABLE RATE SENIOR LOAN INTERESTS 125.1% (74.7% of Total Investments) (2)</b>							
<b>Aerospace &amp; Defense 1.0% (0.6% of Total Investments)</b>							
\$ 12,000	Transdigm, Inc., Term Loan E, (WI/DD)	TBD	TBD	TBD	TBD	Ba2	\$ 12,064,020
<b>Airlines 4.2% (2.5% of Total Investments)</b>							
19,122	American Airlines, Inc., Replacement Term Loan	3.900%	1-Month LIBOR	2.000%	6/27/20	BB+	19,174,239
2,969	American Airlines, Inc., Replacement Term Loan	3.897%	1-Month LIBOR	2.000%	10/10/21	BB+	2,977,732
7,840	American Airlines, Inc., Term Loan B	3.901%	1-Month LIBOR	2.000%	4/28/23	BB+	7,856,817
3,473	American Airlines, Inc., Term Loan B	3.897%	1-Month LIBOR	2.000%	12/14/23	BB+	3,481,125
17,820	United Air Lines, Inc., Term Loan B	3.901%	1-Month LIBOR	2.000%	4/01/24	Baa3	17,912,842
51,224	Total Airlines						51,402,755
<b>Automobiles 1.0% (0.6% of Total Investments)</b>							
12,356	Chrysler Group LLC, Term Loan	3.900%	1-Month LIBOR	2.000%	12/31/18	Baa2	12,410,084
<b>Building Products 0.2% (0.1% of Total Investments)</b>							
2,378	Quikrete Holdings, Inc., Term Loan B	4.651%	1-Month LIBOR	2.750%	11/15/23	BB	2,390,764
<b>Capital Markets 1.3% (0.8% of Total Investments)</b>							
16,225	RPI Finance Trust, Term Loan B6	4.302%	3-Month LIBOR	2.000%	3/27/23	BBB	16,319,269
<b>Chemicals 4.3% (2.5% of Total Investments)</b>							
10,812	Axalta Coating Systems, Term Loan, First Lien	4.052%	3-Month LIBOR	1.750%	6/01/24	N/R	10,867,450
9,182	Ineos US Finance LLC, Term Loan	3.901%	1-Month LIBOR	2.000%	4/01/24	BB+	9,223,908
31,792	Univar, Inc., Term Loan B	4.401%	1-Month LIBOR	2.500%	7/01/24	BB	32,112,316
51,786	Total Chemicals						52,203,674
<b>Commercial Services &amp; Supplies 4.3% (2.6% of Total Investments)</b>							

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18,997	ADS Waste Holdings, Inc., Term Loan B	3.998%	1-Week LIBOR	2.250%	11/10/23	BB+	19,140,313
10,134	Monitronics International, Inc., Term Loan B2, First Lien	7.802%	3-Month LIBOR	5.500%	9/30/22	B2	9,838,715
13,000	Skillsoft Corporation, Initial Term Loan, First Lien	6.627%	1-Month LIBOR	4.750%	4/28/21	B	12,360,855
9,490	West Corporation, Term Loan B	5.901%	1-Month LIBOR	4.000%	10/10/24	Ba3	9,574,111
2,150	West Corporation, Term Loan B12	5.901%	1-Month LIBOR	4.000%	10/10/24	Ba3	2,155,007
53,771	Total Commercial Services & Supplies						53,069,001
	<b>Communications Equipment</b>	<b>0.1%</b>	<b>(0.1% of Total Investments)</b>				
1,344	CommScope, Inc., Term Loan B	3.901%	1-Month LIBOR	2.000%	12/29/22	Baa3	1,354,019
	<b>Containers &amp; Packaging</b>	<b>1.7%</b>	<b>(1.0% of Total Investments)</b>				
1,488	Berry Global, Inc., Term Loan Q	3.899%	1-Month LIBOR	2.000%	10/01/22	BBB	1,499,291
19,413	Reynolds Group Holdings, Inc., Term Loan, First Lien	4.651%	1-Month LIBOR	2.750%	2/05/23	B+	19,561,855
20,901	Total Containers & Packaging						21,061,146
	<b>Diversified Consumer Services</b>	<b>2.1%</b>	<b>(1.3% of Total Investments)</b>				
7,487	Cengage Learning Acquisitions, Inc., Term Loan B	6.147%	1-Month LIBOR	4.250%	6/07/23	B	6,729,389
19,069	Laureate Education, Inc., New Term Loan	5.401%	1-Month LIBOR	3.500%	4/26/24	B2	19,224,040
26,556	Total Diversified Consumer Services						25,953,429
	<b>Diversified Financial Services</b>	<b>0.6%</b>	<b>(0.4% of Total Investments)</b>				
7,499	Travelport LLC, Term Loan B	4.401%	2-Month LIBOR	2.500%	3/17/25	B+	7,535,406
	<b>Diversified Telecommunication Services</b>	<b>6.2%</b>	<b>(3.7% of Total Investments)</b>				
13,965	CenturyLink, Inc., Term Loan B	4.651%	1-Month LIBOR	2.750%	1/31/25	BBB	13,777,310
5,000	Intelsat Jackson Holdings, S.A., Term Loan B	5.706%	3-Month LIBOR	3.750%	11/30/23	B1	5,038,300
766	Intelsat Jackson Holdings, S.A., Term Loan B4	6.456%	3-Month LIBOR	4.500%	1/02/24	B1	796,428
1,226	Intelsat Jackson Holdings, S.A., Term Loan B5	6.625%	N/A	N/A	1/02/24	B1	1,252,403

**JQC Nuveen Credit Strategies Income Fund** (continued)  
**Portfolio of Investments April 30, 2018**  
(Unaudited)

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (2)</b>	<b>Reference Rate (2)</b>	<b>Spread (2)</b>	<b>Maturity (3)</b>	<b>Rating (4)</b>	<b>Value</b>
<b>Diversified Telecommunication Services (continued)</b>							
\$ 11,144	Level 3 Financing, Inc., Tranche B, Term Loan	4.148%	1-Month LIBOR	2.250%	2/22/24	BBB	\$ 11,205,739
12,282	WideOpenWest Finance LLC, Term Loan B	5.146%	1-Month LIBOR	3.250%	8/18/23	B	11,897,834
32,000	Ziggo B.V., Term Loan E	4.397%	1-Month LIBOR	2.500%	4/15/25	BB	31,886,720
76,383	Total Diversified Telecommunication Services						75,854,734
<b>Electric Utilities 0.2% (0.1% of Total Investments)</b>							
2,412	Vistra Operations Co., Term Loan B	4.401%	1-Month LIBOR	2.500%	8/04/23	BB+	2,431,922
429	Vistra Operations Co., Term Loan C	4.401%	1-Month LIBOR	2.500%	8/04/23	BB+	432,054
2,841	Total Electric Utilities						2,863,976
<b>Energy Equipment &amp; Services 0.1% (0.0% of Total Investments)</b>							
597	Ocean Rig UDW, Inc., Term Loan	8.000%	N/A	N/A	9/20/24	Caa1	626,329
<b>Equity Real Estate Investment Trusts 3.1% (1.9% of Total Investments)</b>							
13,663	Communications Sales & Leasing, Inc., Shortfall Term Loan	4.901%	1-Month LIBOR	3.000%	10/24/22	B	13,207,372
10,412	Realogy Group LLC, Term Loan B	4.145%	1-Month LIBOR	2.250%	2/08/25	BB+	10,489,780
15,764	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (5)	7.901%	1-Month LIBOR	6.000%	6/30/22	B	14,857,563
39,839	Total Equity Real Estate Investment Trusts						38,554,715
<b>Food &amp; Staples Retailing 2.8% (1.7% of Total Investments)</b>							
25,276	Albertson's LLC, Term Loan B4	4.651%	1-Month LIBOR	2.750%	8/25/21	Ba2	25,075,304
5,111	Albertson's LLC, Term Loan B6	4.956%	3-Month LIBOR	3.000%	6/22/23	Ba2	5,065,658
4,284	BJ's Wholesale Club, Inc., Term Loan B, First Lien	5.391%	1-Month LIBOR	3.500%	2/03/24	B	4,308,020
34,671	Total Food & Staples Retailing						34,448,982

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**Food Products 3.8% (2.3% of Total Investments)**

6,874	Jacobs Douwe Egberts, Term Loan B	4.063%	3-Month LIBOR	2.250%	7/04/22	BB	6,936,706
11,114	Keurig Green Mountain, Inc., Term Loan A, First Lien	3.250%	1-Week LIBOR	1.500%	3/03/21	BBB	11,111,309
28,880	US Foods, Inc., Term Loan B	4.401%	1-Month LIBOR	2.500%	6/27/23	BB	29,178,012
46,868	Total Food Products						47,226,027

**Health Care Equipment & Supplies 2.4% (1.4% of Total Investments)**

4,746	Acelity, Term Loan B	5.552%	3-Month LIBOR	3.250%	2/02/24	B1	4,784,084
4,454	ConvaTec, Inc., Term Loan B	4.552%	3-Month LIBOR	2.250%	10/25/23	BB	4,488,909
12,180	Onex Carestream Finance LP, Term Loan, First Lien	5.901%	1-Month LIBOR	4.000%	6/07/19	B1	12,264,904
7,875	Onex Carestream Finance LP, Term Loan, Second Lien	10.401%	1-Month LIBOR	8.500%	12/07/19	B	7,874,944
29,255	Total Health Care Equipment & Supplies						29,412,841

**Health Care Providers & Services 6.5% (3.9% of Total Investments)**

4,519	Community Health Systems, Inc., Term Loan G	4.984%	3-Month LIBOR	3.000%	12/31/19	B2	4,454,634
7,252	Community Health Systems, Inc., Term Loan H	5.234%	3-Month LIBOR	3.250%	1/27/21	B2	7,052,666
5,924	DJO Finance LLC, Term Loan B, First Lien	5.356%	3-Month LIBOR	3.250%	6/08/20	B+	5,959,016
1,008	Envision Healthcare Corporation, Term Loan B, First Lien	4.910%	1-Month LIBOR	3.000%	12/01/23	BB	1,014,018
12,000	HCA, Inc., Term Loan B11, (WI/DD)	TBD	TBD	TBD	TBD	BBB	12,079,980
11,326	Millennium Laboratories, Inc., Term Loan B, First Lien	8.401%	1-Month LIBOR	6.500%	12/21/20	CCC+	4,032,184
15,568	MultiPlan, Inc., Term Loan B	5.052%	3-Month LIBOR	2.750%	6/07/23	B+	15,666,111
18,425	Pharmaceutical Product Development, Inc., Term Loan B	4.611%	3-Month LIBOR	2.500%	8/18/22	Ba3	18,547,442
8,000	PharMerica, Term Loan, First Lien	5.395%	1-Month LIBOR	3.500%	12/06/24	B1	8,050,000
162	Quorum Health Corp., Term Loan B	8.651%	1-Month LIBOR	6.750%	4/29/22	B1	165,591
2,992	Select Medical Corporation, Term Loan	4.651%	N/A	N/A	3/01/21	Ba2	3,026,108

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B							
87,176	Total Health Care Providers & Services						80,047,750
	<b>Health Care Technology</b>	<b>1.9%</b>	<b>(1.1% of Total Investments)</b>				
22,770	Emdeon, Inc., Term Loan	4.651%	1-Month LIBOR	2.750%	3/01/24	Ba3	22,885,672
	<b>Hotels, Restaurants &amp; Leisure</b>	<b>14.4%</b>	<b>(8.6% of Total Investments)</b>				
34,650	Burger King Corporation, Term Loan B3	4.151%	1-Month LIBOR	2.250%	2/16/24	Ba3	34,790,765
12,718	Caesars Entertainment Operating Company, Inc., Term Loan B, (DD1)	3.901%	1-Month LIBOR	2.000%	10/06/24	BB	12,757,869



Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Rating (4)	Value
<b>Hotels, Restaurants &amp; Leisure (continued)</b>							
\$ 18,454	Caesars Resort Collection, Term Loan, First Lien	4.651%	1-Month LIBOR	2.750%	12/23/24	BB	\$ 18,625,462
1,213	CCM Merger, Inc., Term Loan B	4.651%	1-Month LIBOR	2.750%	8/09/21	BB	1,223,431
26,093	Hilton Hotels Corporation, Term Loan B2	3.647%	1-Month LIBOR	1.750%	10/25/23	BBB	26,336,469
22,163	Life Time Fitness, Inc., Term Loan B	4.734%	3-Month LIBOR	2.750%	6/10/22	BB	22,258,146
4,704	MGM Growth Properties, Term Loan B	3.901%	1-Month LIBOR	2.000%	4/25/25	BB+	4,735,987
20,078	Scientific Games Corp., Initial Term Loan B5	4.726%	2-Month LIBOR	2.750%	8/14/24	Ba3	20,224,101
15,616	Station Casino LLC, Term Loan B	4.410%	1-Month LIBOR	2.500%	6/08/23	BB	15,692,107
2,500	Wyndham International, Inc., Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	BBB	2,522,512
17,840	YUM Brands, Term Loan B	3.644%	1-Month LIBOR	1.750%	3/28/25	BBB	17,979,393
176,029	Total Hotels, Restaurants & Leisure						177,146,242
<b>Household Products 3.4% (2.0% of Total Investments)</b>							
26,456	Revlon Consumer Products Corporation, Term Loan B, First Lien	5.401%	1-Month LIBOR	3.500%	11/16/20	B3	20,519,813
23,023	Serta Simmons Holdings LLC, Term Loan, First Lien	5.695%	3-Month LIBOR	3.500%	11/08/23	B2	20,880,912
49,479	Total Household Products						41,400,725
<b>Independent Power &amp; Renewable Electricity Producers 1.1% (0.7% of Total Investments)</b>							
1,785	Dynegy, Inc., Tranche Term Loan C2	4.398%	1-Month LIBOR	2.500%	2/07/24	Ba1	1,798,377
12,000	NRG Energy, Inc., Term Loan B, (DD1)	4.052%	3-Month LIBOR	1.750%	6/30/23	Baa3	12,044,460
13,785	Total Independent Power & Renewable Electricity Producers						13,842,837
<b>Insurance 0.8% (0.5% of Total Investments)</b>							
9,834	Hub International Holdings, Inc., Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	B	9,905,797
<b>Internet Software &amp; Services 3.7% (2.2% of Total Investments)</b>							
18,206		5.150%	1-Month LIBOR	3.250%	10/19/23	B	18,351,125

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	Ancestry.com, Inc., Term Loan, First Lien						
6,750	GTT Communications, Inc., Term Loan, First Lien, (WI/DD)	TBD	TBD	TBD	TBD	B	6,710,985
1,520	Rackspace Hosting, Inc., Refinancing Term B Loan, First Lien	4.787%	1-Month LIBOR	3.000%	11/03/23	BB	1,518,426
18,811	Sabre, Inc., Term Loan B	3.901%	1-Month LIBOR	2.000%	2/22/24	Ba2	18,905,393
45,287	Total Internet Software & Services						45,485,929
	<b>IT Services 4.4% (2.6% of Total Investments)</b>						
11,894	First Data Corporation, Term Loan, First Lien	4.147%	1-Month LIBOR	2.250%	7/10/22	BB	11,949,958
17,324	First Data Corporation, Term Loan, First Lien	4.147%	1-Month LIBOR	2.250%	4/26/24	BB	17,404,386
4,784	Neustar, Inc., Term Loan B3, (DD1)	4.802%	3-Month LIBOR	2.500%	1/08/20	Ba3	4,814,975
1,592	Neustar, Inc., Term Loan B4, First Lien	5.556%	2-Month LIBOR	3.500%	8/08/24	BB	1,598,543
5,060	PEAK 10, Inc., Term Loan B	5.802%	3-Month LIBOR	3.500%	8/01/24	B	5,063,508
12,907	Tempo Acquisition LLC, Term Loan B	4.901%	1-Month LIBOR	3.000%	5/01/24	B1	12,997,569
53,561	Total IT Services						53,828,939
	<b>Leisure Products 0.1% (0.0% of Total Investments)</b>						
820	Academy, Ltd., Term Loan B	5.928%	3-Month LIBOR	4.000%	7/01/22	B3	652,415
	<b>Life Sciences Tools &amp; Services 0.7% (0.4% of Total Investments)</b>						
8,955	Parexel International Corp., Term Loan B	4.651%	1-Month LIBOR	2.750%	9/27/24	B1	8,995,611
	<b>Machinery 2.8% (1.7% of Total Investments)</b>						
17,289	Gardner Denver, Inc., Term Loan B	5.052%	3-Month LIBOR	2.750%	7/30/24	B+	17,410,960
14,963	Navistar, Inc., Tranche B, Term Loan	5.400%	1-Month LIBOR	3.500%	11/06/24	Ba3	15,081,751
2,462	Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien	4.148%	1-Month LIBOR	2.250%	8/21/24	BB+	2,482,314
34,714	Total Machinery						34,975,025
	<b>Media 13.1% (7.8% of Total Investments)</b>						
7,102	Acquisitions Cogeco Cable II L.P., Term Loan, First Lien	4.276%	1-Month LIBOR	2.375%	1/03/25	BB	7,129,782
3,522	Advantage Sales & Marketing, Inc., Term Loan, First Lien	5.151%	1-Month LIBOR	3.250%	7/23/21	B1	3,380,638

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5,000	Catalina Marketing Corporation, Term Loan, First Lien	5.401%	1-Month LIBOR	3.500%	4/09/21	B2	3,142,500
8,000	Charter Communications Operating Holdings LLC, Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	BBB	8,045,000
15,000	Cineworld Group PLC, Term Loan B	4.401%	1-Month LIBOR	2.500%	2/28/25	BB	14,998,425

**JQC Nuveen Credit Strategies Income Fund** (continued)  
**Portfolio of Investments April 30, 2018**  
(Unaudited)

<b>Principal Amount (000)</b>	<b>Description (1)</b>	<b>Coupon (2)</b>	<b>Reference Rate (2)</b>	<b>Spread (2)</b>	<b>Maturity (3)</b>	<b>Ratings (4)</b>	<b>Value</b>
	<b>Media (continued)</b>						
\$ 1,358	Clear Channel Communications, Inc., Term Loan E, (5)	9.802%	3-Month LIBOR	7.500%	7/30/19	Caa2	\$ 1,083,005
1,290	Clear Channel Communications, Inc., Tranche D, Term Loan, (5)	9.052%	3-Month LIBOR	6.750%	1/30/19	Caa2	1,030,812
4,250	CSC Holdings LLC, Term Loan B	4.277%	1-Month LIBOR	2.500%	1/25/26	Ba2	4,257,969
30,171	Cumulus Media, Inc., Term Loan B, (5)	5.160%	1-Month LIBOR	3.250%	12/23/20	N/R	25,608,061
26,443	EMI Music Publishing, Term Loan	4.144%	1-Month LIBOR	2.250%	8/20/23	BB	26,601,509
4,365	Getty Images, Inc., Term Loan B, First Lien	5.802%	3-Month LIBOR	3.500%	10/18/19	B3	4,156,752
1,272	Lions Gate Entertainment Corp., Term Loan B	4.148%	1-Month LIBOR	2.250%	3/24/25	Ba2	1,278,635
4,667	Meredith, Term Loan B	4.901%	1-Month LIBOR	3.000%	1/31/25	BB	4,703,137
418	Nexstar Broadcasting Group, Term Loan	4.387%	1-Month LIBOR	2.500%	1/17/24	BB+	419,905
3,251	Nexstar Broadcasting Group, Term Loan B	4.387%	1-Month LIBOR	2.500%	1/17/24	BB+	3,268,957
5,000	Sinclair Television Group, Term Loan B2, (WI/DD)	TBD	TBD	TBD	TBD	BB+	5,025,000
5,828	Springer Science & Business Media, Inc., Term Loan B13, First Lien	5.330%	1-Month LIBOR	3.500%	8/15/22	B	5,853,539
25,238	Tribune Media Company, Term Loan C	4.901%	1-Month LIBOR	3.000%	1/27/24	BB+	25,316,908
3,908	Univision Communications, Inc., Term Loan C5	4.651%	1-Month LIBOR	2.750%	3/15/24	BB	3,861,550
12,000	Virgin Media Investment Holdings Limited, Term Loan K,	4.397%	1-Month LIBOR	2.500%	1/30/26	Ba3	12,068,760

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	(DD1)						
168,083	Total Media						161,230,844
	<b>Multiline Retail</b>	<b>1.1%</b>	<b>(0.7% of Total Investments)</b>				
4,153	Belk, Inc., Term Loan B, First Lien	7.088%	3-Month LIBOR	4.750%	12/12/22	B2	3,549,644
10,000	EG America LLC, Term Loan, First Lien, (WI/DD)	TBD	TBD	TBD	TBD	B2	10,010,000
14,153	Total Multiline Retail						13,559,644
	<b>Oil, Gas &amp; Consumable Fuels</b>	<b>2.4%</b>	<b>(1.4% of Total Investments)</b>				
4,000	California Resources Corporation, Term Loan B	6.647%	1-Month LIBOR	4.750%	12/31/22	B	4,100,000
4,969	Fieldwood Energy LLC, Exit Term Loan	7.151%	1-Month LIBOR	5.250%	4/11/22	B+	5,003,196
7,272	Fieldwood Energy LLC, Exit Term Loan, second Lien	9.151%	1-Month LIBOR	7.250%	4/11/23	B+	7,046,904
3,857	Harvey Gulf International Marine, Inc., Term Loan, (5)	0.000%	N/A	N/A	6/18/18	D	1,523,551
534	Harvey Gulf International Marine, Inc., Term Loan A, (WI/DD), (5)	TBD	TBD	TBD	TBD	D	208,120
4,990	Harvey Gulf International Marine, Inc., Term Loan B, (DD1), (5)	0.000%	N/A	N/A	6/18/20	D	1,958,595
9,000	McDermott International, Term Loan, (WI/DD)	TBD	TBD	TBD	TBD	Ba2	8,956,440
940	Seadrill Partners LLC, Initial Term Loan, (DD1)	8.302%	3-Month LIBOR	6.000%	2/21/21	CCC+	808,177
35,562	Total Oil, Gas & Consumable Fuels						29,604,983
	<b>Personal Products</b>	<b>0.9%</b>	<b>(0.5% of Total Investments)</b>				
6,000	Coty, Inc., Term Loan A, (DD1)	3.628%	1-Month LIBOR	1.750%	4/05/23	BB+	5,992,500
5,000	Coty, Inc., Term Loan B, (DD1)	4.128%	1-Month LIBOR	2.250%	4/07/25	BB+	5,004,900
11,000	Total Personal Products						10,997,400
	<b>Pharmaceuticals</b>	<b>1.4%</b>	<b>(0.9% of Total Investments)</b>				
12,960	Alphabet Holding Company, Inc., Initial Term Loan, First Lien	5.401%	1-Month LIBOR	3.500%	9/26/24	B	11,264,324

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6,020	Valeant Pharmaceuticals International, Inc., Term Loan B	5.394%	1-Month LIBOR	3.500%	4/01/22	BB	6,095,158
18,980	Total Pharmaceuticals						17,359,482
	<b>Professional Services</b>	<b>2.9% (1.7% of Total Investments)</b>					
943	Ceridian HCM Holding, Inc., Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	B	947,736
15,123	Formula One Group, Term Loan B	4.401%	1-Month LIBOR	2.500%	2/01/24	B+	15,120,677
19,148	On Assignment, Inc., Term Loan B, (DD1)	3.901%	1-Month LIBOR	2.000%	4/02/25	BB	19,268,096
35,214	Total Professional Services						35,336,509
	<b>Real Estate Management &amp; Development</b>	<b>1.2% (0.7% of Total Investments)</b>					
14,923	Capital Automotive LP, Term Loan, First Lien	4.410%	1-Month LIBOR	2.500%	3/25/24	B1	15,009,617
	<b>Semiconductors &amp; Semiconductor Equipment</b>	<b>1.5% (0.9% of Total Investments)</b>					
7,736	Lumileds, Term Loan B	5.732%	3-Month LIBOR	3.500%	6/30/24	Ba3	7,857,162
3,467	Microsemi Corporation, Term Loan B	3.898%	1-Month LIBOR	2.000%	1/15/23	BB	3,479,897

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
<b>Semiconductors &amp; Semiconductor Equipment (continued)</b>							
\$ 6,690	On Semiconductor Corp., Term Loan B	3.901%	1-Month LIBOR	2.000%	3/31/23	Baa3	\$ 6,741,513
17,893	Total Semiconductors & Semiconductor Equipment						18,078,572
<b>Software 15.1% (9.0% of Total Investments)</b>							
6,983	Avaya Inc., Term Loan, First Lien	6.647%	1-Month LIBOR	4.750%	12/15/24	B	7,067,931
3,116	Blackboard, Inc., Term Loan B4	6.894%	3-Month LIBOR	5.000%	6/30/21	B	2,946,306
19,645	BMC Software, Inc., Term Loan, First Lien	5.151%	1-Month LIBOR	3.250%	9/10/22	B+	19,750,172
12,140	Compuware Corporation, Term Loan B3	5.400%	1-Month LIBOR	3.500%	12/15/21	B	12,308,280
18,804	Ellucian, Term Loan B, First Lien	5.552%	3-Month LIBOR	3.250%	9/30/22	B	18,914,783
10,399	Greeneden U.S. Holdings II LLC, Term Loan B	5.802%	3-Month LIBOR	3.500%	12/01/23	B	10,477,068
19,708	Infor (US), Inc., Term Loan B	4.651%	1-Month LIBOR	2.750%	2/01/22	B1	19,822,534
5,420	Informatica, Term Loan B	5.151%	1-Month LIBOR	3.250%	8/05/22	B	5,464,029
2,970	Kronos Incorporated, Term Loan B	4.880%	2-Month LIBOR	3.000%	11/20/23	B	2,999,326
15,169	Kronos Incorporated, Term Loan B, Second Lien	10.023%	3-Month LIBOR	8.250%	11/01/24	CCC	15,763,928
1,930	Micro Focus International PLC, New Term Loan	4.651%	1-Month LIBOR	2.750%	6/21/24	BB	1,927,666
13,033	Micro Focus International PLC, Term Loan B	4.651%	1-Month LIBOR	2.750%	6/21/24	BB	13,018,002
10,287	Micro Focus International PLC, Term Loan B2	4.401%	1-Month LIBOR	2.500%	11/19/21	BB	10,295,235
1,213	Misys, New Term Loan, Second Lien	9.234%	3-Month LIBOR	7.250%	6/13/25	CCC+	1,201,466
3,970	RP Crown Parent, LLC, Term Loan B	4.651%	1-Month LIBOR	2.750%	10/15/23	B1	4,003,335
15,283	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc.,	4.401%	1-Month LIBOR	2.500%	4/16/25	BB	15,404,085

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	Term Loan B3, (DD1)						
5,654	SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4, (DD1)	4.401%	1-Month LIBOR	2.500%	4/16/25	BB	5,699,353
18,796	Tibco Software, Inc., Term Loan, First Lien	5.410%	1-Month LIBOR	3.500%	12/04/20	B1	18,945,374
184,520	Total Software						186,008,873
	<b>Specialty Retail 0.8% (0.5% of Total Investments)</b>						
3,689	Petco Animal Supplies, Inc., Term Loan B1	5.609%	3-Month LIBOR	3.250%	1/26/23	B2	2,543,182
8,729	Petsmart Inc., Term Loan B, First Lien	4.890%	1-Month LIBOR	3.000%	3/11/22	B1	6,889,280
12,418	Total Specialty Retail						9,432,462
	<b>Technology Hardware, Storage &amp; Peripherals 3.0% (1.8% of Total Investments)</b>						
28,981	Dell International LLC, Refinancing Term Loan B	3.910%	1-Month LIBOR	2.000%	9/07/23	BBB	29,099,015
7,202	Western Digital U.S., Term Loan B3	3.900%	1-Month LIBOR	2.000%	4/29/23	Baa2	7,258,545
36,183	Total Technology Hardware, Storage & Peripherals						36,357,560
	<b>Trading Companies &amp; Distributors 0.9% (0.5% of Total Investments)</b>						
10,945	HD Supply Waterworks, Ltd., Term Loan B	5.115%	3-Month LIBOR	3.000%	8/01/24	B+	11,027,087
	<b>Transportation Infrastructure 0.7% (0.5% of Total Investments)</b>						
9,023	Avolon, Repriced Term Loan B2	4.147%	1-Month LIBOR	2.250%	3/21/22	BBB	9,052,277
	<b>Wireless Telecommunication Services 0.9% (0.5% of Total Investments)</b>						
4,950	Sprint Corporation, Term Loan, First Lien	4.438%	1-Month LIBOR	2.500%	2/02/24	Ba2	4,970,889
5,600	Syniverse Holdings, Inc., Tranche Term Loan C	6.895%	1-Month LIBOR	5.000%	3/09/23	B	5,668,460
10,550	Total Wireless Telecommunication Services						10,639,349
\$ 1,568,351	Total Variable Rate Senior Loan Interests (cost \$1,565,093,195)						1,537,612,772

Principal Amount (000)	Description (1)	Coupon	Maturity	Rating (4)	Value
	<b>CORPORATE BONDS 25.3% (15.1% of Total Investments)</b>				
	<b>Banks 0.8% (0.5% of Total Investments)</b>				
\$ 5,000		2.161%	6/01/21	A+	\$ 5,029,741



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	JPMorgan Chase & Company, (3-Month LIBOR reference rate + 0.680% spread), (6), (7)					
5,000	Wells Fargo & Company, (3-Month LIBOR reference rate + 1.340% spread), (6), (7)	2.827%	3/04/21	A+	5,124,650	