

Nuveen Credit Strategies Income Fund  
Form N-Q  
December 28, 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: October 31, 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 October 31, 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>LONG-TERM INVESTMENTS 155.8% (97.9% of Total Investments)</b>							
<b>VARIABLE RATE SENIOR LOAN INTERESTS 125.0% (78.5% of Total Investments) (2)</b>							
<b>Aerospace &amp; Defense 1.2% (0.7% of Total Investments)</b>							
\$ 2,462	Rexnord LLC/ RBS Global, Inc., Term Loan, First Lien	4.295%	1-Month LIBOR	2.000%	8/21/24	BB+	\$ 2,468,468
11,940	Transdigm, Inc., Term Loan E	4.802%	1-Month LIBOR	2.500%	5/30/25	Ba2	11,900,061
14,402	Total Aerospace & Defense						14,368,529
<b>Airlines 3.5% (2.2% of Total Investments)</b>							
2,939	American Airlines, Inc., Replacement Term Loan	4.277%	1-Month LIBOR	2.000%	10/10/21	BB+	2,939,011
14,122	American Airlines, Inc., Term Loan 2025	4.045%	1-Month LIBOR	1.750%	6/27/25	BB+	13,850,517
3,473	American Airlines, Inc., Term Loan B	4.280%	1-Month LIBOR	2.000%	12/14/23	BB+	3,455,283
7,840	American Airlines, Inc., Term Loan B	4.295%	1-Month LIBOR	2.000%	4/28/23	BB+	7,797,860
14,745	United Air Lines, Inc., Term Loan B	4.052%	1-Month LIBOR	1.750%	4/01/24	BBB	14,726,794
43,119	Total Airlines						42,769,465
<b>Automobiles 2.2% (1.4% of Total Investments)</b>							
12,356	Chrysler Group LLC, Term Loan	4.300%	1-Month LIBOR	2.000%	12/31/18	Baa2	12,383,086
14,888	Navistar, Inc., Tranche B, Term Loan	5.780%	1-Month LIBOR	3.500%	11/06/24	Ba3	14,937,075
27,244	Total Automobiles						27,320,161
<b>Beverages 0.5% (0.3% of Total Investments)</b>							
5,756	Jacobs Douwe Egberts, Term Loan B	4.625%	3-Month LIBOR	2.250%	10/23/25	BB	5,765,175
<b>Biotechnology 0.2% (0.2% of Total Investments)</b>							
2,985	Grifols, Inc., Term Loan B	4.467%	1-Week LIBOR	2.250%	1/31/25	BB+	2,990,953
<b>Building Products 0.2% (0.1% of Total Investments)</b>							

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2,378	Quikrete Holdings, Inc., Term Loan B	5.052%	1-Month LIBOR	2.750%	11/15/23	BB	2,371,849
<b>Capital Markets 2.5% (1.6% of Total Investments)</b>							
14,848	Capital Automotive LP, Term Loan, First Lien	4.810%	1-Month LIBOR	2.500%	3/25/24	B1	14,870,378
15,958	RPI Finance Trust, Term Loan B6, (5)	4.386%	3-Month LIBOR	2.000%	3/27/23	BBB	15,990,857
30,806	Total Capital Markets						30,861,235
<b>Chemicals 3.5% (2.2% of Total Investments)</b>							
10,758	Axalta Coating Systems, Term Loan, First Lien	4.136%	3-Month LIBOR	1.750%	6/01/24	BBB	10,745,556
9,136	Ineos US Finance LLC, Term Loan	4.302%	1-Month LIBOR	2.000%	4/01/24	BBB	9,135,006
23,676	Univar, Inc., Term Loan B	4.552%	1-Month LIBOR	2.250%	7/01/24	BB	23,701,409
43,570	Total Chemicals						43,581,971
<b>Commercial Services &amp; Supplies 4.4% (2.8% of Total Investments)</b>							
18,227	ADS Waste Holdings, Inc., Term Loan B	4.460%	1-Week LIBOR	2.250%	11/10/23	BB+	18,256,533
15,123	Formula One Group, Term Loan B	4.802%	1-Month LIBOR	2.500%	2/01/24	B+	14,984,418
4,342	Getty Images, Inc., Term Loan B, First Lien	5.802%	1-Month LIBOR	3.500%	10/18/19	B3	4,300,317
10,083	Monitronics International, Inc., Term Loan B2, First Lien	7.886%	3-Month LIBOR	5.500%	9/30/22	Caa1	9,902,651
4,477	Trans Union LLC, Term Loan B3	4.302%	1-Month LIBOR	2.000%	4/10/23	BB+	4,476,872
2,145	West Corporation, Incremental Term Loan B1	6.026%	3-Month LIBOR	3.500%	10/10/24	Ba3	2,123,765
54,397	Total Commercial Services & Supplies						54,044,556
<b>Communications Equipment 3.7% (2.3% of Total Investments)</b>							
6,948	Avaya, Inc., Tranche B Term Loan	6.530%	1-Month LIBOR	4.250%	12/15/24	BB	6,983,870
737	CommScope, Inc., Term Loan B	4.302%	1-Month LIBOR	2.000%	12/29/22	Baa3	740,709
5,000	Mitel US Holdings, Inc., Term Loan, First Lien, (WI/DD)	TBD	TBD	TBD	TBD	B	5,041,250
14,981	MultiPlan, Inc., Term Loan B	5.136%	3-Month LIBOR	2.750%	6/07/23	B+	14,961,493

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13,976	Plantronics Inc., Term Loan, 1L	4.802%	1-Month LIBOR	2.500%	7/02/25	Ba1	13,958,617
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**JQC Nuveen Credit Strategies Income Fund** (continued)  
**Portfolio of Investments October 31, 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>Communications Equipment</b> (continued)							
\$ 3,887	Univision Communications, Inc., Term Loan C5	5.052%	1-Month LIBOR	2.750%	3/15/24	BB	\$ 3,739,455
45,529	Total Communications Equipment						45,425,394
<b>Containers &amp; Packaging 0.5% (0.3% of Total Investments)</b>							
1,398	Berry Global, Inc., Term Loan Q	4.277%	1-Month LIBOR	2.000%	10/01/22	BBB	1,399,100
5,247	Crown Americas, Inc., Term Loan B	4.283%	1-Month LIBOR	2.000%	4/03/25	Baa2	5,262,599
6,645	Total Containers & Packaging						6,661,699
<b>Diversified Consumer Services 2.5% (1.6% of Total Investments)</b>							
7,487	Cengage Learning Acquisitions, Inc., Term Loan B	6.530%	1-Month LIBOR	4.250%	6/07/23	B	6,975,015
19,069	Laureate Education, Inc., Term Loan B	6.027%	3-Month LIBOR	3.500%	4/26/24	B+	19,131,078
5,000	Refinitiv US Holdings Inc., Term Loan B	6.052%	1-Month LIBOR	3.750%	10/01/25	BB+	4,956,250
31,556	Total Diversified Consumer Services						31,062,343
<b>Diversified Financial Services 1.8% (1.2% of Total Investments)</b>							
1,266	Lions Gate Entertainment Corp., Term Loan B	4.552%	1-Month LIBOR	2.250%	3/24/25	Ba2	1,263,149
7,459	Travelport LLC, Term Loan B	4.814%	3-Month LIBOR	2.500%	3/17/25	B+	7,459,312
14,755	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien	8.302%	1-Month LIBOR	6.000%	6/30/22	Caa2	13,759,136
23,480	Total Diversified Financial Services						22,481,597
<b>Diversified Telecommunication Services 4.7% (3.0% of Total Investments)</b>							
11,696	CenturyLink, Inc., Initial Term Loan A	5.052%	1-Month LIBOR	2.750%	11/01/22	BBB	11,694,097
1,955	CenturyLink, Inc., Term Loan B	5.052%	1-Month LIBOR	2.750%	1/31/25	BBB	1,936,821

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766	Intelsat Jackson Holdings, S.A., Term Loan B4	6.795%	1-Month LIBOR	4.500%	1/02/24	B1	798,942
1,226	Intelsat Jackson Holdings, S.A., Term Loan B5	6.625%	N/A	N/A	1/02/24	B1	1,261,661
11,144	Level 3 Financing, Inc., Tranche B, Term Loan, (5)	4.530%	1-Month LIBOR	2.250%	2/22/24	BBB	11,165,621
9,000	Numericable Group S.A., Term Loan B13	6.280%	1-Month LIBOR	4.000%	8/14/26	B1	8,838,765
23,000	Ziggo B.V., Term Loan E, (5)	4.780%	1-Month LIBOR	2.500%	4/15/25	BB	22,584,390
58,787	Total Diversified Telecommunication Services						