

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)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
LONG-TERM INVESTMENTS 155.8% (97.9% of Total Investments)							
VARIABLE RATE SENIOR LOAN INTERESTS 125.0% (78.5% of Total Investments) (2)							
Aerospace & Defense 1.2% (0.7% of Total Investments)							
\$ 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
Airlines 3.5% (2.2% of Total Investments)							
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
Automobiles 2.2% (1.4% of Total Investments)							
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
Beverages 0.5% (0.3% of Total Investments)							
5,756	Jacobs Douwe Egberts, Term Loan B	4.625%	3-Month LIBOR	2.250%	10/23/25	BB	5,765,175
Biotechnology 0.2% (0.2% of Total Investments)							
2,985	Grifols, Inc., Term Loan B	4.467%	1-Week LIBOR	2.250%	1/31/25	BB+	2,990,953
Building Products 0.2% (0.1% of Total Investments)							

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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
Capital Markets 2.5% (1.6% of Total Investments)							
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
Chemicals 3.5% (2.2% of Total Investments)							
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
Commercial Services & Supplies 4.4% (2.8% of Total Investments)							
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
Communications Equipment 3.7% (2.3% of Total Investments)							
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)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Communications Equipment (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
Containers & Packaging 0.5% (0.3% of Total Investments)							
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
Diversified Consumer Services 2.5% (1.6% of Total Investments)							
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
Diversified Financial Services 1.8% (1.2% of Total Investments)							
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
Diversified Telecommunication Services 4.7% (3.0% of Total Investments)							
11,696	CenturyLink, Inc., Initial Term Loan A	5.052%	1-Month LIBOR	2.750%	11/01/22	BBB	11,694,097
1,955		5.052%	1-Month LIBOR	2.750%	1/31/25	BBB	1,936,821

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	CenturyLink, Inc., Term Loan B						
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						58,280,297
	Electric Utilities 1.8% (1.1% of Total Investments)						
12,349	Vistra Operations Co., Term Loan B1	4.302%	1-Month LIBOR	2.000%	8/01/23	BBB	12,336,569
9,501	Vistra Operations Co., Term Loan B3, (DD1)	4.293%	1-Month LIBOR	2.000%	12/31/25	BBB	9,483,261
21,850	Total Electric Utilities						21,819,830
	Energy Equipment & Services 0.6% (0.4% of Total Investments)						
5,955	McDermott International, Term Loan	7.302%	1-Month LIBOR	5.000%	5/12/25	BB	5,893,961
597	Ocean Rig UDW, Inc., Term Loan	8.000%	N/A	N/A	9/20/24	B	627,821
894	Seadrill Partners LLC, Initial Term Loan	8.386%	3-Month LIBOR	6.000%	2/21/21	CCC+	832,308
7,446	Total Energy Equipment & Services						7,354,090
	Equity Real Estate Investment Trusts 0.8% (0.5% of Total Investments)						
10,609	Communications Sales & Leasing, Inc., Shortfall Term Loan	5.302%	1-Month LIBOR	3.000%	10/24/22	BB+	10,059,759
	Food & Staples Retailing 2.2% (1.4% of Total Investments)						
5,085	Albertson's LLC, Term Loan B6	5.311%	3-Month LIBOR	3.000%	6/22/23	Ba2	5,071,413
21,560	Albertson's LLC, Term Loan B7, (DD1)	0.000%	N/A	N/A	10/29/25	Ba2	21,421,169
26,645	Total Food & Staples Retailing						26,492,582
	Food Products 1.5% (0.9% of Total Investments)						
17,908	U.S. Foods, Inc., Term Loan B	4.302%	1-Month LIBOR	2.000%	6/27/23	BBB	17,902,845

Health Care Equipment & Supplies 2.5% (1.6% of Total Investments)

4,722	Acelity, Term Loan B	5.636%	3-Month LIBOR	3.250%	2/02/24	B1	4,744,732
5,893	DJO Finance LLC, Term Loan B, First Lien	5.599%	1-Month LIBOR	3.250%	6/08/20	B+	5,890,955
12,180	Onex Carestream Finance LP, Term Loan, First Lien	6.302%	1-Month LIBOR	4.000%	6/07/19	B1	12,169,412

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Health Care Equipment & Supplies (continued)							
\$ 7,875	Onex Carestream Finance LP, Term Loan, Second Lien	10.802%	1-Month LIBOR	8.500%	12/07/19	B	\$ 7,865,100
30,670	Total Health Care Equipment & Supplies						30,670,199
Health Care Providers & Services 6.1% (3.9% of Total Investments)							
2,993	Ardent Health Partners LLC, Term Loan, First Lien	6.802%	1-Month LIBOR	4.500%	6/30/25	B1	3,010,739
6,564	Community Health Systems, Inc., Term Loan H	5.563%	3-Month LIBOR	3.250%	1/27/21	B	6,439,284
4,437	ConvaTec, Inc., Term Loan B	4.636%	3-Month LIBOR	2.250%	10/25/23	BB	4,438,811
5,000	Grifols, Inc., Term Loan B	6.052%	1-Month LIBOR	3.750%	10/10/25	B+	4,905,075
11,940	HCA, Inc., Term Loan B11	4.052%	1-Month LIBOR	1.750%	3/17/23	BBB	11,998,625
12,706	Kindred at Home Hospice, Term Loan B	6.063%	1-Month LIBOR	3.750%	7/02/25	B1	12,777,353
2,977	McGraw-Hill Education Holdings LLC, Term Loan B	4.780%	1-Month LIBOR	2.500%	3/06/25	Ba2	2,986,024
11,227	Millennium Laboratories, Inc., Term Loan B, First Lien	8.802%	1-Month LIBOR	6.500%	12/21/20	CCC+	6,230,939
14,351	Pharmaceutical Product Development, Inc., Term Loan B	4.802%	1-Month LIBOR	2.500%	8/18/22	Ba3	14,325,729
7,960	PharMerica, Term Loan, First Lien	5.780%	1-Month LIBOR	3.500%	12/06/24	B1	7,994,825
161	Quorum Health Corp., Term Loan B	9.052%	1-Month LIBOR	6.750%	4/29/22	B1	163,204
80,316	Total Health Care Providers & Services						75,270,608
Health Care Technology 1.2% (0.7% of Total Investments)							
14,445	Emdeon, Inc., Term Loan, (5)	5.173%	1-Month LIBOR	2.750%	3/01/24	Ba3	14,446,399
Hotels, Restaurants & Leisure 15.3% (9.6% of Total Investments)							

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2,805	Aramark Corporation, Term Loan B	4.052%	1-Month LIBOR	1.750%	3/11/25	BBB	2,808,955
34,475	Burger King Corporation, Term Loan B3	4.552%	1-Month LIBOR	2.250%	2/16/24	Ba3	34,384,563
12,654	Caesars Entertainment Operating Company, Inc., Term Loan B	4.302%	1-Month LIBOR	2.000%	10/06/24	BB	12,606,921
18,361	Caesars Resort Collection, Term Loan, First Lien	5.052%	1-Month LIBOR	2.750%	12/23/24	BB	18,388,057
1,116	CCM Merger, Inc., Term Loan B	4.552%	1-Month LIBOR	2.750%	8/09/21	BB	1,119,278
16,093	Hilton Hotels, Term Loan B	4.031%	1-Month LIBOR	1.750%	10/25/23	BBB	16,128,654
5,473	Las Vegas Sands Corporation, Term Loan B	4.052%	1-Month LIBOR	1.750%	3/27/25	BBB	5,458,819
22,052	Life Time Fitness, Inc., Term Loan B	5.063%	3-Month LIBOR	2.750%	6/10/22	BB	22,067,128
12,000	Marriott Ownership Resorts Inc., Term Loan B	4.552%	1-Month LIBOR	2.250%	8/29/25	Baa3	12,060,000
4,680	MGM Growth Properties, Term Loan B	4.302%	1-Month LIBOR	2.000%	4/25/25	BB+	4,671,646
19,978	Scientific Games Corp., Initial Term Loan B5	5.046%	2-Month LIBOR	2.750%	8/14/24	Ba3	19,811,926
4,988	Stars Group Holdings, Term Loan B	5.886%	3-Month LIBOR	3.500%	7/10/25	B+	5,015,206
15,536	Station Casino LLC, Term Loan B	4.810%	1-Month LIBOR	2.500%	6/08/23	BB	15,546,688
2,500	Wyndham International, Inc., Term Loan B	4.052%	1-Month LIBOR	1.750%	5/30/25	BBB	2,502,088
14,766	YUM Brands, Term Loan B	4.037%	1-Month LIBOR	1.750%	4/03/25	BBB	14,782,681
187,477	Total Hotels, Restaurants & Leisure						187,352,610
	Household Durables	1.7% (1.1% of Total Investments)					
22,906	Serta Simmons Holdings LLC, Term Loan, First Lien	5.775%	1-Month LIBOR	3.500%	11/08/23	B	20,717,920

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Household Products 2.5% (1.6% of Total Investments)

11,750	Energizer Holdings, Term Loan B, (WI/DD)	TBD	TBD	TBD	TBD	BB+	11,783,076
19,314	Reynolds Group Holdings, Inc., Term Loan, First Lien	5.052%	1-Month LIBOR	2.750%	2/05/23	B+	19,351,461
31,064	Total Household Products						31,134,537

Independent Power & Renewable Electricity Producers 1.0% (0.6% of Total Investments)

11,939	NRG Energy, Inc., Term Loan B	4.136%	3-Month LIBOR	1.750%	6/30/23	BBB	11,909,735
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Insurance 0.8% (0.5% of Total Investments)

9,810	Hub International Holdings, Inc., Term Loan B	5.490%	3-Month LIBOR	3.000%	4/25/25	B	9,794,170
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Interactive Media & Services 0.1% (0.1% of Total Investments)

1,513	Rackspace Hosting, Inc., Refinancing Term Loan B, First Lien	5.348%	3-Month LIBOR	3.000%	11/03/23	BB+	1,471,283
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JQC Nuveen Credit Strategies Income Fund (continued)
Portfolio of Investments October 31, 2018
(Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Internet Software & Services 2.6% (1.6% of Total Investments)							
\$ 18,113	Ancestry.com, Inc., Term Loan, First Lien	5.550%	1-Month LIBOR	3.250%	10/19/23	B	\$ 18,208,466
10,023	Dynatrace, Term Loan, First Lien	5.552%	1-Month LIBOR	3.250%	8/22/25	B1	10,099,871
306	Dynatrace, Term Loan, Second Lien	9.302%	1-Month LIBOR	7.000%	8/21/26	CCC+	310,995
4,000	SkillsSoft Corporation, Term Loan, Second Lien	10.552%	1-Month LIBOR	8.250%	4/28/22	CCC	3,191,080
32,442	Total Internet Software & Services						31,810,412
IT Services 6.9% (4.4% of Total Investments)							
10,422	First Data Corporation, Term Loan, First Lien	4.287%	1-Month LIBOR	2.000%	7/10/22	BB+	10,399,663
17,324	First Data Corporation, Term Loan, First Lien	4.287%	1-Month LIBOR	2.000%	4/26/24	BB+	17,250,029
11,721	GTT Communications, Inc., Term Loan, First Lien	5.050%	1-Month LIBOR	2.750%	6/02/25		