

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) | | | | | | | |

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

| | | | | | | | |
|--|---|--------|---------------|--------|----------|------|------------|
| 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 |

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

| | | | | | | | |
|--------|------------------------------------|--------|---------------|--------|---------|-----|------------|
| 13,976 | Plantronics Inc., Term Loan, 1L | 4.802% | 1-Month LIBOR | 2.500% | 7/02/25 | Ba1 | 13,958,617 |
|--------|------------------------------------|--------|---------------|--------|---------|-----|------------|

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 |

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

| | | | | | | | |
|--------|--|--------|---------------|--------|----------|------|------------|
| | 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) | | | | | | | |

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

| | | | | | | | |
|---------|--|---|---------------|--------|----------|------|-------------|
| 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 |

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

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 |
|--------|-------------------------------|--------|---------------|--------|---------|-----|------------|

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 |
|-------|---|--------|---------------|--------|---------|---|-----------|

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 |
|-------|--|--------|---------------|--------|----------|-----|-----------|

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) | Rating (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 | SkillSoft 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 | BB | 11,580,095 |
| 3,335 | Neustar, Inc., Term Loan B3 | 4.802% | 1-Month LIBOR | 2.500% | 1/08/20 | BB | 3,343,386 |
| 1,584 | Neustar, Inc., Term Loan B4, First Lien | 5.802% | 1-Month LIBOR | 3.500% | 8/08/24 | BB | 1,590,186 |
| 18,717 | Sabre, Inc., Term Loan B | 4.302% | 1-Month LIBOR | 2.000% | 2/22/24 | BB | 18,733,141 |
| 5,572 | Syniverse Holdings, Inc., Tranche Term Loan C | 7.280% | 1-Month LIBOR | 5.000% | 3/09/23 | B | 5,612,620 |
| 12,842 | Tempo Acquisition LLC, Term Loan B, (5) | 5.302% | 1-Month LIBOR | 3.000% | 5/01/24 | B1 | 12,868,135 |
| 3,788 | West Corporation, Term Loan B | 6.526% | 1-Month LIBOR | 4.000% | 10/10/24 | BB+ | 3,775,081 |
| 85,305 | Total IT Services | | | | | | 85,152,336 |
| Life Sciences Tools & Services 0.6% (0.4% of Total Investments) | | | | | | | |
| 7,905 | | 5.052% | 1-Month LIBOR | 2.750% | 9/27/24 | B1 | 7,807,490 |

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

| | | | | | | | |
|---|---|--------|---------------|--------|----------|-----|------------|
| Parexel International Corp., Term Loan B | | | | | | | |
| Machinery 1.5% (0.9% of Total Investments) | | | | | | | |
| 4,002 | BJ's Wholesale Club, Inc., Term Loan B, First Lien | 5.280% | 1-Month LIBOR | 3.000% | 2/01/24 | B+ | 4,016,329 |
| 13,866 | Gardner Denver, Inc., Term Loan B | 5.052% | 1-Month LIBOR | 2.750% | 7/30/24 | BB | 13,913,931 |
| 17,868 | Total Machinery | | | | | | 17,930,260 |
| Marine 0.2% (0.1% of Total Investments) | | | | | | | |
| 2,669 | Harvey Gulf International Marine, Inc., Exit Term Loan | 8.508% | 6-Month LIBOR | 6.000% | 7/02/23 | B | 2,695,589 |
| Media 13.8% (8.7% of Total Investments) | | | | | | | |
| 7,084 | Acquisitions Cogeco Cable II L.P., Term Loan, First Lien | 4.677% | 1-Month LIBOR | 2.375% | 1/03/25 | BB | 7,063,855 |
| 3,504 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 5.552% | 1-Month LIBOR | 3.250% | 7/23/21 | B1 | 3,201,780 |
| 5,000 | Catalina Marketing Corporation, Term Loan, First Lien, (6) | 5.813% | 3-Month LIBOR | 3.500% | 4/09/21 | B2 | 1,900,000 |
| 7,960 | Charter Communications Operating Holdings LLC, Term Loan B | 4.310% | 1-Month LIBOR | 2.000% | 4/30/25 | BBB | 7,969,372 |
| 14,925 | Cineworld Group PLC, Term Loan B | 4.802% | 1-Month LIBOR | 2.500% | 2/28/25 | BB | 14,882,240 |
| 1,290 | Clear Channel Communications, Inc., Tranche D, Term Loan, (6) | 0.000% | | N/A | 1/30/19 | CC | 936,274 |
| 1,358 | Clear Channel Communications, Inc., Term Loan E, (6) | 0.000% | | N/A | 7/30/19 | CC | 984,015 |
| 4,229 | CSC Holdings LLC, Term Loan B | 4.780% | 1-Month LIBOR | 2.500% | 1/25/26 | BB+ | 4,232,048 |
| 20,383 | Cumulus Media, Inc., Exit Term Loan | 6.810% | 1-Month LIBOR | 4.500% | 5/13/22 | B | 20,166,705 |
| 2,711 | Nexstar Broading, Inc., Term Loan B3, (WI/DD) | TBD | TBD | TBD | TBD | BB+ | 2,712,477 |
| 24,665 | EMI Music Publishing, Term Loan | 4.530% | 1-Month LIBOR | 2.250% | 8/20/23 | BB | 24,707,069 |
| 5,000 | | 6.045% | 1-Month LIBOR | 3.750% | 11/30/23 | B1 | 5,011,725 |

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

| Intelsat Jackson Holdings, S.A., Term Loan B | | | | | | | |
|--|--|--------|---------------|--------|---------|-----|-------------|
| 3,540 | Meredith, Term Loan B, (DD1) | 5.052% | 1-Month LIBOR | 2.750% | 1/31/25 | BB | 3,539,228 |
| 1 | Nexstar Broadcasting Group, Term Loan | 4.756% | 1-Month LIBOR | 2.500% | 1/17/24 | | 941 |
| 4,975 | Sinclair Television Group, Term Loan B2 | 4.560% | 1-Month LIBOR | 2.250% | 1/31/24 | BB+ | 4,991,772 |
| 5,752 | Springer Science & Business Media, Inc., Term Loan B13, First Lien | 5.886% | 3-Month LIBOR | 3.500% | 8/15/22 | B | 5,776,404 |
| 25,238 | Tribune Media Company, Term Loan C | 5.302% | 1-Month LIBOR | 3.000% | 1/27/24 | BB+ | 25,336,720 |
| 12,000 | Virgin Media Investment Holdings Limited, Term Loan K | 4.780% | 1-Month LIBOR | 2.500% | 1/15/26 | BB+ | 12,003,720 |
| 12,114 | Vyair Medical, Inc., Term Loan, First Lien | 5.052% | 1-Month LIBOR | 2.750% | 1/31/25 | BB | 12,112,104 |
| 434 | Nexstar Broadcasting, Inc. Term Loan B3, (WI/DD) | TBD | TBD | TBD | TBD | BB+ | 433,910 |
| 12,220 | WideOpenWest Finance LLC, Term Loan B | 5.540% | 1-Month LIBOR | 3.250% | 8/18/23 | B | 11,832,974 |
| 174,383 | Total Media | | | | | | 169,795,333 |

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

| Principal Amount (000) | Description (1) | Coupon (2) | Reference Rate (2) | Spread (2) | Maturity (3) | Ratings (4) | Value |
|---|--|------------|--------------------|------------|--------------|-------------|--------------|
| Multiline Retail 0.8% (0.5% of Total Investments) | | | | | | | |
| \$ 9,950 | EG America LLC, Term Loan, First Lien | 6.386% | 3-Month LIBOR | 4.000% | 2/07/25 | B | \$ 9,973,631 |
| Oil, Gas & Consumable Fuels 1.3% (0.8% of Total Investments) | | | | | | | |
| 4,000 | California Resources Corporation, Term Loan B | 7.037% | 1-Month LIBOR | 4.750% | 12/31/22 | B | 4,070,000 |
| 4,969 | Fieldwood Energy LLC, Exit Term Loan | 7.552% | 1-Month LIBOR | 5.250% | 4/11/22 | BB | 5,009,432 |
| 7,260 | Fieldwood Energy LLC, Exit Term Loan, second Lien | 9.552% | 1-Month LIBOR | 7.250% | 4/11/23 | B+ | 7,024,302 |
| 16,229 | Total Oil, Gas & Consumable Fuels | | | | | | 16,103,734 |
| Personal Products 2.4% (1.5% of Total Investments) | | | | | | | |
| 5,925 | Coty, Inc., Term Loan A | 4.031% | 1-Month LIBOR | 1.750% | 4/05/23 | BB+ | 5,776,875 |
| 4,988 | Coty, Inc., Term Loan B | 4.531% | 1-Month LIBOR | 2.250% | 4/07/25 | BB+ | 4,898,124 |
| 26,322 | Revlon Consumer Products Corporation, Term Loan B, First Lien | 5.813% | 3-Month LIBOR | 3.500% | 11/16/20 | B3 | 19,368,317 |
| 37,235 | Total Personal Products | | | | | | 30,043,316 |
| Pharmaceuticals 1.1% (0.7% of Total Investments) | | | | | | | |
| 12,895 | Alphabet Holding Company, Inc., Initial Term Loan, First Lien | 5.802% | 1-Month LIBOR | 3.500% | 9/26/24 | B | 12,383,662 |
| 677 | Valeant Pharmaceuticals International, Inc., Term Loan, First Lien | 5.274% | 1-Month LIBOR | 3.000% | 6/02/25 | BB | 678,092 |
| 13,572 | Total Pharmaceuticals | | | | | | 13,061,754 |
| Professional Services 2.3% (1.4% of Total Investments) | | | | | | | |
| 943 | Ceridian HCM Holding, Inc., Term Loan B | 5.552% | 1-Month LIBOR | 3.250% | 4/30/25 | B | 948,127 |
| 19,148 | On Assignment, Inc., Term Loan B | 4.302% | 1-Month LIBOR | 2.000% | 4/02/25 | BB | 19,210,651 |
| 8,953 | Skillsoft Corporation, Initial Term Loan, First Lien | 7.052% | 1-Month LIBOR | 4.750% | 4/28/21 | B3 | 8,296,289 |
| 29,044 | Total Professional Services | | | | | | 28,455,067 |

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

Real Estate Management & Development 2.0% (1.2% of Total Investments)

| | | | | | | | |
|--------|--|--------|---------------|--------|---------|-----|------------|
| 14,250 | GGP, Term Loan B | 4.795% | 1-Month LIBOR | 2.500% | 8/27/25 | BB+ | 14,046,438 |
| 10,360 | Realogy Group LLC, Term Loan B | 4.530% | 1-Month LIBOR | 2.250% | 2/08/25 | BB+ | 10,345,718 |
| 24,610 | Total Real Estate Management & Development | | | | | | 24,392,156 |

Road & Rail 1.1% (0.7% of Total Investments)

| | | | | | | | |
|--------|-------------------------|--------|---------------|--------|---------|-----|------------|
| 13,888 | Avolon LLC, Term Loan B | 4.280% | 1-Month LIBOR | 2.000% | 1/15/25 | BBB | 13,870,650 |
|--------|-------------------------|--------|---------------|--------|---------|-----|------------|

Semiconductors & Semiconductor Equipment 2.2% (1.3% of Total Investments)

| | | | | | | | |
|--------|--|--------|---------------|--------|---------|------|------------|
| 6,167 | Lumileds, Term Loan B | 5.859% | 1-Month LIBOR | 3.500% | 6/30/24 | B1 | 6,046,577 |
| 14,017 | Microchip Technology, Inc., Term Loan B | 4.310% | 1-Month LIBOR | 2.000% | 5/29/25 | Baa3 | 13,985,628 |
| 6,302 | ON Semiconductor Corporation, Term Loan B3 | 4.052% | 1-Month LIBOR | 1.750% | 3/31/23 | Baa3 | 6,299,077 |
| 26,486 | Total Semiconductors & Semiconductor Equipment | | | | | | 26,331,282 |

Software 12.6% (7.9% of Total Investments)

| | | | | | | | |
|--------|---|---------|---------------|--------|----------|-----|------------|
| 6,591 | Blackboard, Inc., Term Loan B4 | 7.445% | 3-Month LIBOR | 5.000% | 6/30/21 | B | 6,310,192 |
| 5,000 | BMC Software, Inc., Term Loan B | 6.648% | 3-Month LIBOR | 4.250% | 9/01/25 | B | 5,023,450 |
| 18,708 | Ellucian, Term Loan B, First Lien | 5.636% | 3-Month LIBOR | 3.250% | 9/30/22 | B | 18,770,209 |
| 10,347 | Greeneden U.S. Holdings II LLC, Term Loan B | 5.802% | 1-Month LIBOR | 3.500% | 12/01/23 | B | 10,398,684 |
| 16,658 | Infor (US), Inc., Term Loan B, (5) | 4.992% | 3-Month LIBOR | 2.750% | 2/01/22 | B1 | 16,618,212 |
| 5,392 | Informatica, Term Loan B | 5.552% | 1-Month LIBOR | 3.250% | 8/05/22 | B1 | 5,420,980 |
| 2,955 | Kronos Incorporated, Term Loan B | 5.343% | 3-Month LIBOR | 3.000% | 11/20/23 | B | 2,963,747 |
| 15,169 | Kronos Incorporated, Term Loan B, Second Lien | 10.593% | 3-Month LIBOR | 8.250% | 11/01/24 | CCC | 15,440,753 |
| 1,920 | Micro Focus International PLC, New Term Loan | 4.802% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 1,918,061 |
| 12,967 | Micro Focus International PLC, Term Loan B | 4.802% | 1-Month LIBOR | 2.500% | 6/21/24 | BB | 12,953,137 |

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

| | | | | | | | |
|--------|--|--------|---------------|--------|----------|-----|------------|
| 10,235 | Micro Focus International PLC, Term Loan B2 | 4.552% | 1-Month LIBOR | 2.250% | 11/19/21 | BB | 10,181,860 |
| 1,213 | Misys, New Term Loan, Second Lien | 9.636% | 3-Month LIBOR | 7.250% | 6/13/25 | BB | 1,197,628 |
| 4,988 | Quintiles Transnational, Dollar Term Loan B3 | 4.136% | 3-Month LIBOR | 1.750% | 6/11/25 | BBB | 4,981,266 |
| 3,950 | RP Crown Parent LLC, Term Loan B | 5.052% | 1-Month LIBOR | 2.750% | 10/15/23 | B1 | 3,948,761 |
| 13,976 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B3 | 4.552% | 1-Month LIBOR | 2.250% | 4/16/25 | BB | 13,922,283 |

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) | Rating (4) | Value |
|--|--|-------------------|---------------------------|-------------------|---------------------|-------------------|--------------|
| Software (continued) | | | | | | | |
| \$ 5,417 | SS&C Technologies, Inc./ Sunshine Acquisition II, Inc., Term Loan B4 | 4.552% | 1-Month LIBOR | 2.250% | 4/16/25 | BB | \$ 5,396,277 |
| 18,700 | Tibco Software, Inc., Term Loan, First Lien | 5.800% | 1-Month LIBOR | 3.500% | 12/04/20 | B1 | 18,764,637 |
| 154,186 | Total Software | | | | | | 154,210,137 |
| Specialty Retail 1.0% (0.5% of Total Investments) | | | | | | | |
| 816 | Academy, Ltd., Term Loan B | 6.259% | 1-Month LIBOR | 4.000% | 7/01/22 | CCC+ | 611,319 |
| 3,671 | Petco Animal Supplies, Inc., Term Loan B1 | 5.777% | 3-Month LIBOR | 3.250% | 1/26/23 | B2 | 2,857,574 |
| 8,684 | Petsmart Inc., Term Loan B, First Lien | 5.280% | 1-Month LIBOR | 3.000% | 3/11/22 | B3 | 7,386,265 |
| 13,171 | Total Specialty Retail | | | | | | 10,855,158 |
| Technology Hardware, Storage & Peripherals 1.8% (1.1% of Total Investments) | | | | | | | |
| 14,906 | Dell International LLC, Refinancing Term Loan B | 4.310% | 1-Month LIBOR | 2.000% | 9/07/23 | BBB | 14,907,335 |
| 7,166 | Western Digital, Term Loan B | 4.044% | 1-Month LIBOR | 1.750% | 4/29/23 | Baa2 | 7,134,577 |
| 22,072 | Total Technology Hardware, Storage & Peripherals | | | | | | 22,041,912 |
| Trading Companies & Distributors 0.9% (0.6% of Total Investments) | | | | | | | |
| 10,890 | HD Supply Waterworks, Ltd., Term Loan B | 5.317% | 3-Month LIBOR | 3.000% | 8/01/24 | B+ | 10,896,806 |
| Wireless Telecommunication Services 0.4% (0.3% of Total Investments) | | | | | | | |
| 4,925 | Sprint Corporation, Term Loan, First Lien | 4.813% | 1-Month LIBOR | 2.500% | 2/02/24 | Ba2 | 4,928,841 |

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

\$ 1,562,082 Total Variable Rate Senior Loan Interests (cost 1,534,737,655
\$1,562,213,945)

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|--|---|---------|----------|-------------|--------------|
| CORPORATE BONDS 24.6% (15.5% of Total Investments) | | | | | |
| Airlines 0.4% (0.3% of Total Investments) | | | | | |
| \$ 5,000 | American Airlines Group Inc., (5) | 4.625% | 3/01/20 | BB | \$ 5,000,000 |
| Banks 0.3% (0.3% of Total Investments) | | | | | |
| 5,000 | Wells Fargo & Company, (5) | 3.661% | 3/04/21 | A+ | 5,101,540 |
| Communications Equipment 1.4% (0.9% of Total Investments) | | | | | |
| 19,375 | Avaya Holdings Corporation, (6), (7) | 7.000% | 4/01/19 | NA | |
| 9,250 | Avaya Holdings Corporation, (6), (7) | 10.500% | 3/01/21 | NA | |
| 8,510 | CommScope Technologies LLC, (5) | 6.000% | 6/15/25 | BB | 8,275,975 |
| 3,612 | Intelsat Jackson Holdings SA, (5) | 5.500% | 8/01/23 | CCC+ | 3,232,740 |
| 6,000 | Intelsat Jackson Holdings SA, 144A, (5) | 9.750% | 7/15/25 | CCC+ | 6,285,000 |
| 46,747 | Total Communications Equipment | | | | 17,793,715 |
| Consumer Finance 1.4% (0.9% of Total Investments) | | | | | |
| 10,000 | Refinitiv US Holdings Inc. | 6.250% | 5/15/26 | BB+ | 9,950,000 |
| 7,000 | Verscend Escrow Corporation, (WI/DD) | 9.750% | 8/15/26 | CCC+ | 7,008,750 |
| 17,000 | Total Consumer Finance | | | | 16,958,750 |
| Diversified Financial Services 0.6% (0.4% of Total Investments) | | | | | |
| 5,000 | JPMorgan Chase & Company, (5) | 2.161% | 6/01/21 | AA | 5,007,500 |
| 3,000 | Park Aerospace Holdings Ltd, (5) | 5.500% | 2/15/24 | BB | 2,970,750 |
| 8,000 | Total Diversified Financial Services | | | | 7,978,250 |
| Diversified Telecommunication Services 0.3% (0.2% of Total Investments) | | | | | |

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

| | | | | | |
|---|---------------------------|--------|---------|----|-----------|
| 3,413 | Intelsat Luxembourg SA | 7.750% | 6/01/21 | Ca | 3,225,285 |
| Food Products 0.6% (0.4% of Total Investments) | | | | | |
| 3,000 | B&G Foods Inc., (5) | 5.250% | 4/01/25 | B+ | 2,857,500 |
| 5,000 | ESAL GmbH, (WI/DD) | 6.250% | 2/05/23 | BB | 4,912,500 |
| 8,000 | Total Food Products | | | | 7,770,000 |

6

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|--|---|---------|----------|-------------|--------------|
| Health Care Equipment & Supplies 1.8% (1.1% of Total Investments) | | | | | |
| \$ 9,500 | DJO Finance LLC, (5) | 8.125% | 6/15/21 | CCC | \$ 9,571,250 |
| 11,965 | Kinetic Concepts Inc. / KCI USA Inc., (5) | 7.875% | 2/15/21 | B1 | 12,234,213 |
| 21,465 | Total Health Care Equipment & Supplies | | | | 21,805,463 |
| Health Care Providers & Services 7.1% (4.4% of Total Investments) | | | | | |
| 10,000 | Centene Corporation, (5) | 4.750% | 5/15/22 | BB+ | 10,012,500 |
| 4,000 | Centene Corporation, (5) | 5.375% | 6/01/26 | BB+ | 4,060,000 |
| 4,000 | HCA Inc., (5) | 6.500% | 2/15/20 | BBB | 4,130,000 |
| 4,000 | HCA Inc., (5) | 5.250% | 6/15/26 | BBB | 4,070,000 |
| 13,000 | Molina Healthcare Inc., (5) | 5.375% | 11/15/22 | BB | 13,000,000 |
| 5,000 | Molina Healthcare Inc., (5) | 4.875% | 6/15/25 | BB | 4,775,000 |
| 12,650 | Polaris Intermediate Corporation, (5) | 8.500% | 12/01/22 | B | 12,966,250 |
| 5,200 | Select Medical Corporation, (5) | 6.375% | 6/01/21 | B | 5,245,500 |
| 1,500 | Tenet Healthcare Corporation | 4.750% | 6/01/20 | BB | 1,503,750 |
| 17,000 | Tenet Healthcare Corporation, (5) | 6.000% | 10/01/20 | BB | 17,408,850 |
| 8,000 | WellCare Health Plans Inc., (5) | 5.250% | 4/01/25 | BB | 7,980,000 |
| 1,500 | WellCare Health Plans Inc. | 5.375% | 8/15/26 | BB | 1,496,250 |
| 85,850 | Total Health Care Providers & Services | | | | 86,648,100 |
| Health Care Technology 0.5% (0.3% of Total Investments) | | | | | |
| 5,840 | Change Health / Fin Inc. | 5.750% | 3/01/25 | B | 5,708,600 |
| Hotels, Restaurants & Leisure 0.6% (0.4% of Total Investments) | | | | | |
| 4,000 | International Game Technology PLC | 6.250% | 2/15/22 | BB+ | 4,130,000 |
| 3,080 | Scientific Games International Inc. | 10.000% | 12/01/22 | B | 3,218,600 |
| 7,080 | Total Hotels, Restaurants & Leisure | | | | 7,348,600 |
| IT Services 0.3% (0.1% of Total Investments) | | | | | |
| 3,428 | WEX Inc., (WI/DD) | 4.750% | 2/01/23 | BB | 3,428,000 |
| Media 2.6% (1.6% of Total Investments) | | | | | |
| 2,860 | Altice US Finance I Corporation | 5.375% | 7/15/23 | BB | 2,859,457 |
| 3,000 | CCO Holdings LLC | 5.250% | 9/30/22 | BB+ | 3,015,000 |
| 4,000 | CCO Holdings LLC, (5) | 5.125% | 5/01/23 | BB+ | 3,980,000 |
| 7,000 | CSC Holdings LLC, (5) | 5.500% | 4/15/27 | Ba2 | 6,720,000 |
| 10,609 | iHeartCommunications Inc., (6) | 9.000% | 12/15/19 | CC | 7,638,480 |
| 42,258 | iHeartCommunications Inc., (6) | 14.000% | 2/01/21 | C | 5,018,157 |
| 240 | iHeartCommunications Inc., (6) | 9.000% | 3/01/21 | CC | 173,400 |
| 2,000 | Nielsen Co Luxembourg SARL/The | 5.500% | 10/01/21 | BB | 2,010,000 |
| 71,967 | Total Media | | | | 31,414,494 |
| Oil, Gas & Consumable Fuels 1.2% (0.7% of Total Investments) | | | | | |
| 16,000 | California Resources Corporation, 144A | 8.000% | 12/15/22 | B | 14,240,000 |
| Pharmaceuticals 1.1% (0.7% of Total Investments) | | | | | |
| 7,000 | Bausch Health Companies Inc., 144A, (5) | 6.500% | 3/15/22 | BB | 7,245,000 |
| 6,000 | Bausch Health Companies Inc. | 5.500% | 11/01/25 | BB | 5,880,000 |
| 13,000 | Total Pharmaceuticals | | | | 13,125,000 |

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

Semiconductors & Semiconductor Equipment 0.4% (0.3% of Total Investments)

| | | | | | |
|-------|--|--------|---------|----|-----------|
| 3,167 | Advanced Micro Devices Inc., (5) | 7.500% | 8/15/22 | B+ | 3,467,865 |
| 1,719 | Advanced Micro Devices Inc., (5) | 7.000% | 7/01/24 | B+ | 1,789,909 |
| 4,886 | Total Semiconductors & Semiconductor Equipment | | | | 5,257,774 |

Specialty Retail 0.1% (0.1% of Total Investments)

| | | | | | |
|-------|---------------|--------|---------|----|-----------|
| 2,000 | PetSmart Inc. | 5.875% | 6/01/25 | B3 | 1,565,000 |
|-------|---------------|--------|---------|----|-----------|

Technology Hardware, Storage & Peripherals 0.8% (0.5% of Total Investments)

| | | | | | |
|--------|--|--------|---------|-----|------------|
| 5,000 | Dell International LLC, (5) | 5.875% | 6/15/21 | BB+ | 5,068,966 |
| 5,000 | Dell International LLC, (5) | 7.125% | 6/15/24 | BB+ | 5,291,571 |
| 10,000 | Total Technology Hardware, Storage & Peripherals | | | | 10,360,537 |

JQC Nuveen Credit Strategies Income Fund (continued)
Portfolio of Investments October 31, 2018
(Unaudited)

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|--|---|---------------|-----------------|--------------------|---------------|
| Wireless Telecommunication Services 3.1% (1.9% of Total Investments) | | | | | |
| \$ 1,000 | Hughes Satellite Systems Corporation, (5) | 6.625% | 8/01/26 | BB | \$ 952,500 |
| 6,000 | Hughes Satellite Systems Corporation, (5) | 5.250% | 8/01/26 | BBB | 5,700,000 |
| 2,500 | Sprint Corporation, (5) | 7.250% | 9/15/21 | B+ | 2,609,375 |
| 15,000 | Sprint Corporation, (5) | 7.875% | 9/15/23 | B+ | 16,012,500 |
| 12,000 | T-Mobile USA Inc., (5) | 6.375% | 3/01/25 | BB+ | 12,375,000 |
| 36,500 | Total Wireless Telecommunication Services | | | | 37,649,375 |
| \$ 371,176 | Total Corporate Bonds (cost \$335,486,554) | | | | 302,378,483 |
| Shares Description (1), (10) Value | | | | | |
| EXCHANGE-TRADED FUNDS 3.8% (2.4% of Total Investments) | | | | | |
| 2,043,313 | Invesco Senior Loan ETF | | | | \$ 47,016,632 |
| | Total Exchange-Traded Funds (cost \$47,314,519) | | | | 47,016,632 |
| Shares Description (1) Value | | | | | |
| COMMON STOCKS 2.2% (1.4% of Total Investments) | | | | | |
| Diversified Consumer Services 0.2% (0.2% of Total Investments) | | | | | |
| 326,033 | Cengage Learning Holdings II Inc., (8), (9) | | | | \$ 2,961,358 |
| Energy Equipment & Services 0.6% (0.4% of Total Investments) | | | | | |
| 133,936 | Ocean Rig UDW Inc., (8) | | | | 4,056,921 |
| 10,935 | Vantage Drilling International, (8), (9) | | | | 3,342,469 |
| | Total Energy Equipment & Services | | | | 7,399,390 |
| Health Care Providers & Services 0.1% (0.0% of Total Investments) | | | | | |
| 227,437 | Millennium Health LLC, (8), (9) | | | | 13,191 |
| 211,860 | Millennium Health LLC, (7), (8) | | | | 419,563 |
| 198,883 | Millennium Health LLC, (7), (8) | | | | 373,973 |
| | Total Health Care Providers & Services | | | | 806,727 |
| Marine 0.1% (0.1% of Total Investments) | | | | | |
| 28,051 | HGIM Corporation, (9) | | | | 1,486,703 |
| 6,278 | HGIM Corporation, (8), (9) | | | | 332,734 |
| | Total Marine | | | | 1,819,437 |
| Media 0.4% (0.2% of Total Investments) | | | | | |

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

| | | |
|---------------|---|--------------|
| 51,719 | Affinion Group Holdings Inc., (8), (9) | 543,049 |
| 259,942 | Cumulus Media Inc., (8) | 3,784,756 |
| 17,987 | Tribune Media Company, (9) | 8,994 |
| | Total Media | 4,336,799 |
| | Pharmaceuticals 0.2% (0.1% of Total Investments) | |
| 110,097 | Concordia International Corporation, (8) | 2,236,323 |
| | Software 0.6% (0.4% of Total Investments) | |
| 420,577 | Avaya Holdings Corporation, (8) | 6,905,877 |
| | Total Common Stocks (cost \$49,068,671) | 26,465,911 |
| Shares | Description (1) | Value |
| | COMMON STOCK RIGHTS 0.2% (0.1% of Total Investments) | |
| | Oil, Gas & Consumable Fuels 0.2% (0.1% of Total Investments) | |
| 9,278 | Fieldwood Energy LLC, (8), (9) | \$ 454,622 |
| 45,924 | Fieldwood Energy LLC, (7), (8) | 2,000,588 |
| | Total Common Stock Right (cost \$1,310,866) | 2,455,210 |

| Shares | Description (1) | | Value |
|--|---|-------------|-------------------------|
| WARRANTS 0.0% (0.0% of Total Investments) | | | |
| 37,723 | Avaya Holdings Corporation | | \$ 84,877 |
| | Total Warrants (cost \$4,921,201) | | 84,877 |
| | Total Long-Term Investments (cost \$2,000,315,756) | | 1,913,138,768 |
| Shares | Description (1) | Coupon | Value |
| SHORT-TERM INVESTMENTS 3.4% (2.1% of Total Investments) | | | |
| INVESTMENT COMPANIES 3.4% (2.1% of Total Investments) | | | |
| 41,210,766 | BlackRock Liquidity Funds T-Fund Portfolio, (10) | 2.082% (11) | \$ 41,210,766 |
| | Total Short-Term Investments (cost \$41,210,766) | | 41,210,766 |
| | Total Investments (cost \$2,041,526,522) 159.2% | | 1,954,349,534 |
| | Borrowings (41.2)% (12), (13) | | (506,000,000) |
| | Reverse Repurchase Agreements (16.3)% (14) | | (200,000,000) |
| | Other Assets Less Liabilities (1.7)% (15) | | (20,581,235) |
| | Net Assets Applicable to Common Shares 100% | | \$ 1,227,768,299 |

Fair Value Measurements

Fair value is defined as the price that would be received upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The following is a summary of the three-tiered hierarchy of valuation input levels.

- Level 1 Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.
- Level 2 Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, credit spreads, etc.).
- Level 3 Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risk associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of the end of the reporting period:

| | Level 1 | Level 2 | Level 3 | Total |
|-------------------------------------|------------|------------------|---------|------------------|
| Long-Term Investments: | | | | |
| Variable Rate Senior Loan Interests | \$ | \$ 1,534,737,655 | \$ | \$ 1,534,737,655 |
| Corporate Bonds | | 302,378,483 | * | 302,378,483 |
| Exchange-Traded Funds | 47,016,632 | | | 47,016,632 |
| Common Stocks | 16,983,877 | 8,688,498 | 793,536 | 26,465,911 |

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

| | | | | |
|-------------------------|----------------|------------------|--------------|------------------|
| Common Stock Rights | | 454,622 | 2,000,588 | 2,455,210 |
| Warrants | 84,877 | | | 84,877 |
| Short-Term Investments: | | | | |
| Investment Companies | 41,210,766 | | | 41,210,766 |
| Total | \$ 105,296,152 | \$ 1,846,259,258 | \$ 2,794,124 | \$ 1,954,349,534 |

* Value equals zero as of the end of the reporting period.

Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to recognition of market discount accretion and timing differences in recognizing certain gains and losses on investment transactions. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and

JQC Nuveen Credit Strategies Income Fund (continued)
Portfolio of Investments October 31, 2018
(Unaudited)

Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

The tables below present the cost and unrealized appreciation (depreciation) of the Fund's investment portfolio, as determined on a federal income tax basis, as of October 31, 2018.

| | |
|---|------------------|
| Tax cost of investments | \$ 2,060,081,731 |
| Gross unrealized: | |
| Appreciation | \$ 11,826,001 |
| Depreciation | (117,558,198) |
| Net unrealized appreciation (depreciation) of investments | \$ (105,732,197) |

For Fund portfolio compliance purposes, the Fund's industry classifications refer to any one or more of the industry sub-classifications used by one or more widely recognized market indexes or ratings group indexes, and/or as defined by Fund management. This definition may not apply for purposes of this report, which may combine industry sub-classifications into sectors for reporting ease.

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate (Reference Rate) plus an assigned fixed rate (Spread). These floating lending rates are generally (i) the lending rate referenced by the London Inter-Bank Offered Rate (LIBOR), or (ii) the prime rate offered by one or more major United States banks. Senior loans may be considered restricted in that the Fund ordinarily is contractually obligated to receive approval from the agent bank and/or borrower prior to the disposition of a senior loan. The rate shown is the coupon as of the end of the reporting period.
- (3) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (4) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group (Standard & Poor's), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (5) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in reverse repurchase agreements. As of the end of the reporting period, investments with a value of \$313,240,868 have been pledged as collateral for reverse repurchase agreements.
- (6) As of, or subsequent to, the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.
- (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3.
- (8) Non-income producing; issuer has not declared a dividend within the past twelve months.

Edgar Filing: Nuveen Credit Strategies Income Fund - Form N-Q

- (9) For fair value measurement disclosure purposes, investment classified as Level 2.
- (10) A copy of the most recent financial statements for these exchange-traded funds and investment companies can be obtained directly from the Securities and Exchange Commission on its website at the <http://www.sec.gov>.
- (11) The rate shown is the annualized seven-day subsidized yield as of the end of the reporting period.
- (12) Borrowings as a percentage of Total Investments is 25.9%.
- (13) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) in the Portfolio of Investments as collateral for borrowings.
- (14) Reverse Repurchase Agreements as a percentage of Total Investments is 10.2%.
- (15) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter (OTC) derivatives as well as the OTC cleared and exchange-traded derivatives, when applicable.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- DD1 Portion of investment purchased on a delayed delivery basis.
- ETF Exchange-Traded Fund
- LIBOR London Inter-Bank Offered Rate
- N/A Not Applicable
- TBD Senior loan purchased on a when-issued or delayed-delivery basis. Certain details associated with this purchase are not known prior to the settlement date of the transaction. In addition, senior loans typically trade without accrued interest and therefore a coupon rate is not available prior to settlement. At settlement, if still unknown, the borrower or counterparty will provide the Fund with the final coupon rate and maturity date.
- WI/DD Purchased on a when-issued or delayed delivery basis.

Item 2. Controls and Procedures.

- a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the 1940 Act) (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).
- b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: EX-99 CERT Attached hereto.

SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen Credit Strategies Income Fund

By (Signature and Title) /s/ Gifford R. Zimmerman

Gifford R. Zimmerman
Vice President and Secretary

Date: December 28, 2018

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title) /s/ Cedric H. Antosiewicz

Cedric H. Antosiewicz
Chief Administrative Officer (principal executive officer)

Date: December 28, 2018

By (Signature and Title) /s/ Stephen D. Foy

Stephen D. Foy
Vice President and Controller (principal financial officer)

Date: December 28, 2018