Nuveen Credit Strategies Income Fund Form N-CSR October 08, 2014

UNITED STATES

SECURITIES AND EXCHANGE COMMISSION

Washington, D.C. 20549

FORM N-CSR

CERTIFIED SHAREHOLDER REPORT OF REGISTERED MANAGEMENT INVESTMENT COMPANIES

Investment Company Act file number 811-21333

Nuveen Credit Strategies Income Fund (Exact name of registrant as specified in charter)

Nuveen Investments
333 West Wacker Drive
Chicago, IL 60606
(Address of principal executive offices) (Zip code)

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Registrant s telephone number, including area code: (312) 917-7700

Date of fiscal year July 31 end:

Date of reporting period: July 31, 2014

Form N-CSR is to be used by management investment companies to file reports with the Commission not later than 10 days after the transmission to stockholders of any report that is required to be transmitted to stockholders under Rule 30e-1 under the Investment Company Act of 1940 (17 CFR 270.30e-1). The Commission may use the information provided on Form N-CSR in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-CSR, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-CSR 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 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. ss. 3507.

ITEM 1. REPORTS TO STOCKHOLDERS.

Closed-End Funds
Nuveen Investments
Closed-End Funds
Annual Report July 31, 2014
NSL
Nuveen Senior Income Fund
JFR
Nuveen Floating Rate Income Fund
JRO
Nuveen Floating Rate Income Opportunity Fund
JSD
Nuveen Short Duration Credit Opportunities Fund
JQC
Nuveen Credit Strategies Income Fund

Nuveen Investments to be acquired by TIAA-CREF

On April 14, 2014, TIAA-CREF announced that it had entered into an agreement to acquire Nuveen Investments, the parent company of your fund's investment adviser, Nuveen Fund Advisors, LLC ("NFAL") and the Nuveen affiliates that act as sub-advisers to the majority of the Nuveen Funds. TIAA-CREF is a national financial services organization with approximately \$569 billion in assets under management (as of March 31, 2014) and is a leading provider of retirement services in the academic, research, medical and cultural fields. Nuveen anticipates that it will operate as a separate subsidiary within TIAA-CREF's asset management business, and that its current leadership and key investment teams will stay in place.

Your fund investment will not change as a result of Nuveen's change of ownership. You will still own the same fund shares and the underlying value of those shares will not change as a result of the transaction. NFAL and your fund's sub-adviser(s) will continue to manage your fund according to the same objectives and policies as before, and we do not anticipate any significant changes to your fund's operations. Under the securities laws, the consummation of the transaction will result in the automatic termination of the investment management agreements between the funds and NFAL and the investment sub-advisory agreements between NFAL and each fund's sub-adviser(s). The new agreements have been approved by shareholders of your fund.

The transaction is currently expected to close early in the fourth quarter of 2014, but remains subject to customary closing conditions.

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Chairman's Letter

to Shareholders

Dear Shareholders,

After significant growth in 2013, domestic and international equity markets have been less compelling during the first part of 2014. Concerns about deflation, political uncertainty in many places and the potential for more fragile economies to impact other countries have produced uncertainty in the markets.

Europe is beginning to emerge slowly from the recession in mid-2013, with improved GDP and employment trends in some countries. However, Japan's deflationary headwinds have resurfaced; and China shows signs of slowing from credit distress combined with declines in manufacturing and exports. Most recently, tensions between Russia and Ukraine may continue to hold back stocks and support government bonds in the near term.

Despite these headwinds, there are some encouraging signs of forward momentum in the markets. In the U.S., the news is more positive with financial risks slowly receding, positive GDP trends, downward trending unemployment and stronger household finances and corporate spending.

It is in such changeable markets that professional investment management is most important. Investment teams who have experienced challenging markets in the past understand how their asset class can behave in rapidly changing times. Remaining committed to their investment disciplines during these times is a critical component to achieving long-term success. In fact, many strong investment track records are established during challenging periods because experienced investment teams understand that volatile markets place a premium on companies and investment ideas that can weather the short-term volatility. By maintaining appropriate time horizons, diversification and relying on practiced investment teams, we believe that investors can achieve their long-term investment objectives.

As always, I encourage you to communicate with your financial consultant if you have any questions about your investment in a Nuveen Fund. On behalf of the other members of the Nuveen Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

William J. Schneider Chairman of the Board September 22, 2014

Portfolio Managers'

Comments

Nuveen Senior Income Fund (NSL)

Nuveen Floating Rate Income Fund (JFR)

Nuveen Floating Rate Income Opportunity Fund (JRO)

Nuveen Short Duration Credit Opportunities Fund (JSD)

Nuveen Credit Strategies Income Fund (JQC)

The Funds' investment portfolios are managed by Symphony Asset Management, LLC (Symphony), an affiliate of Nuveen Investments, Inc. Gunther Stein, who serves as the firm's Chief Investment Officer, and Scott Caraher manage NSL, JFR and JRO. Gunther and Sutanto Widjaja manage JQC, while JSD is managed by Gunther, Scott and Jenny Rhee. Here they discuss the U.S. economy and equity markets, management strategies and the performance of the Funds during the twelve-month reporting period ended July 31, 2014.

What factors affected the U.S. economy and equity markets during the twelve-month reporting period ended July 31, 2014?

During this reporting period, the U.S. economy continued its advance toward recovery from recession. The Federal Reserve (Fed) maintained efforts to bolster growth and promote progress toward its mandates of maximum employment and price stability by holding the benchmark fed funds rate at the record low level of zero to 0.25% that it established in December 2008. Based on its view that the underlying strength in the broader economy was enough to support ongoing improvement in the labor market, the Fed began to reduce or taper its monthly asset purchases in \$10 billion increments over the course of five consecutive meetings (December 2013 through June 2014). As of July 2014, the Fed's monthly purchases comprise \$15 billion in mortgage backed securities (versus the original \$40 billion per month) and \$20 billion in longer-term Treasury securities (versus \$45 billion). Following its June 2014 meeting the Fed reiterated that it would continue to look at a wide range of factors, including labor market conditions, indicators of inflationary pressures and readings on financial developments, in determining future actions, saying that it would likely maintain the current target range for the fed funds rate for a considerable time after the asset purchase program ends, especially if projected inflation continues to run below the Fed's 2% longer-run goal.

In the second quarter of 2014, the U.S. economy, as measured by the U.S. gross domestic product (GDP), grew 4.2%. In the previous quarter, GDP contracted at an annualized rate of 2.1%, the economy's weakest quarter since the recession officially ended in June 2009. The decline during this period was attributed in part to the severe weather of the past winter, which deterred consumer spending and disrupted construction, production and shipping. The Consumer Price Index (CPI) rose 2.4% year-over-year as of July 2014, while the core CPI (which excludes food and energy) increased 1.9% during the same period, in line with the Fed's unofficial longer term objective of 2.0% for this inflation measure. As of July 2014, the national unemployment rate remained at 6.2%, down from the 7.3% reported in July 2013, but still higher

Certain statements in this report are forward-looking statements. Discussions of specific investments are for illustration only and are not intended as recommendations of individual

investments. The forward-looking statements and other views expressed herein are those of the portfolio managers as of the date of this report. Actual future results or occurrences may differ significantly from those anticipated in any forward-looking statements and the views expressed herein are subject to change at any time, due to numerous market and other factors. The Funds disclaim any obligation to update publicly or revise any forward-looking statements or views expressed herein.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's (S&P), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch). Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

Portfolio Managers' Comments (continued)

than levels that would provide consistent support for optimal GDP growth. During the last twelve months, the unemployment rate and the number of unemployed persons have declined by 1.1% and 1.7 million, respectively. The housing market continued to post gains as the average home price in the S&P/Case-Shiller Index of 20 major metropolitan areas rose 8.1% for the twelve months ended July 2014.

Several events touched off increased volatility in the financial markets. First, in May 2013, then-Fed Chairman Ben Bernanke's remarks about tapering the Fed's asset purchase program triggered widespread uncertainty about the next step for the Fed's quantitative easing program and its impact on the markets as well as the overall economy. Meanwhile, political debate over federal spending continued, as Congress failed to reach an agreement on the federal budget for Fiscal 2014. On October 1, 2013, the start date for Fiscal 2014, the federal government shut down for 16 days until an interim appropriations bill was signed into law. (Consensus on a \$1.1 trillion federal spending bill was ultimately reached in January 2014, and in February 2014, members of Congress agreed to suspend the \$16.7 trillion debt ceiling until March 2015.)

Assets across the risk spectrum had a strong performance during the reporting period as nearly all major equity and credit markets posted positive returns. Lingering concerns surrounding harsh domestic weather, emerging market volatility and geopolitical tension between Russia and the West subsided as indexes repeatedly set all-time highs. The loan market moved cautiously higher in April before rallying more significantly in May and June as investors wrote off the drop in first quarter GDP as a temporary contraction; focusing instead on encouraging employment data, home sales figures and accommodative Fed policy statements.

After a streak of nine consecutive quarters of positive inflows, \$5.8 billion left retail leveraged loan (loan) mutual funds during the second quarter of 2014 as concerns over rising interest rates abated. The impact of this quarter's outflows were offset by a record \$39.3 billion of new collateralized loan obligation (CLO) issuance, which are often lower-rated corporate loans. This helped generate positive loan price appreciation. Loans continue to see demand from institutional and retail investors as well as CLOs. Year to date visible inflows from CLO issuance and retail loan funds total \$63.2 billion and \$1.8 billion, respectively. From a supply standpoint, second quarter gross loan new issuance slowed to \$127.5 billion, with 77.6% of the proceeds used for acquisition and refinancing related activity as repricings notably fell from the prior period. Merger and acquisition activity has increased in the market, with acquisition related issuance totaling \$48.7 billion during the quarter, the highest dollar amount since 2007. Three companies defaulted during the quarter, impacting \$20.3 billion in loans. Of this, \$20.0 billion belonged to the long-anticipated Chapter 11 filing of Energy Futures Holdings (also known as TXU). The portfolios did not own any of the issues that defaulted during the quarter. Excluding the TXU bankruptcy, the trailing twelve month par-weighted default rate is 1.4% which remains well below the 3.4% long-term historical average default rate.

What strategies were used to manage the Funds during the twelve-month reporting period ended July 31, 2014 and how did these strategies influence performance?

NSL, JFR and JRO have similar investment objectives and strategies. Each Fund is designed to seek a high level of current income by primarily investing in a portfolio of adjustable rate, senior secured corporate loans. The Funds also may invest in unsecured senior loans, other debt securities, equity securities and warrants acquired in connection with an investment in senior loans. A significant portion of each Fund's assets may be invested in instruments that, at the time of investment, are rated below investment grade or are unrated but judged by Symphony to be of comparable quality.

JSD seeks to provide current income and the potential for capital appreciation. The Fund invests primarily in a blended portfolio of below investment grade adjustable rate corporate debt instruments, including senior secured loans, second lien loans and other adjustable rate corporate debt instruments. The Fund may also make limited tactical investments in other types of debt instruments and may enter into tactical short positions consisting of primarily high yield debt. Under normal market conditions the Fund maintains a portfolio with an average duration that does not exceed two years.

Nuveen Investments

JQC invests at least 70% of its assets in senior secured and second lien loans and up to 30% of its assets opportunistically over the credit cycle in other types of securities across a company's capital structures. These other securities primarily include income-oriented securities such as high yield corporate and convertible bonds as well as common stocks. The Fund maintained exposure to senior loans during the reporting period, while tactically allocating between high yield corporate bonds, equity securities and convertible bonds. Exposure consisted of mainly U.S. issuers and was focused on companies that had high levels of tangible assets, predictable revenue streams, significant market share within their respective industries and positive free cash flow.

How did the Funds perform during this twelve-month reporting period ended July 31, 2014?

The tables in the Performance Overview and Holding Summaries section of this report provide total return performance for each Fund for the one-year, five-year, ten-year and/or since inception periods ended July 31, 2014. For the twelve-month reporting period ended July 31, 2014, NSL, JFR, JRO and JSD's total return on common share net asset value (NAV) outperformed the Barclays U.S. Aggregate Bond Index, while all the Funds outperformed the CSFB Leveraged Loan Index.

Loans in general performed well and exhibited relative stability during the reporting period, as the asset class was supported by continued demand for floating rate products from institutional investors and CLO new issuance.

The Funds' maintained exposure primarily to senior loans during the reporting period, which benefited performance. Exposure consisted of mainly U.S. issuers and was focused on companies that had high levels of tangible assets, predictable revenue streams, significant market share within their respective industries and positive free cash flow. The term loans and high yield bonds of Clear Channel Communications, Inc. (Clear Channel), a diversified media and entertainment company, continued to be strong performers for the Funds. Investors have rewarded these loans over the last two years as the company refinanced its shorter dated maturities and have reported improving earnings trends. Also contributing to the portfolios' performance were the loans of Golden Living, a health care company. During the reporting period, the lenders negotiated more favorable terms through an amendment of the credit agreement, securing a higher coupon on the loan in exchange for looser covenants. As a result, the loans rallied.

Although the Funds' portfolios have not owned the position since September 2013, the loans of J.C. Penney Company, a large retailer, detracted from performance due to headline risk from a prominent activist investor, disappointing sales figures and uncertainty over the search for a new CEO. The Funds were also negatively affected by positions in the loans of Sun Products Corporation, a cleaning products company that reported disappointing earnings results during November 2013. The exposure was pared down in late 2013 and completely removed from the portfolios in early 2014.

JSD was also hurt from small short exposures to Kohl's Corporation and The Kroger Company as both companies steadily improved throughout the reporting period. JSD continued to invest in credit default swaps, which were used to provide a benefit if particular bonds' credit quality worsened. The Fund does not hold other securities issued by the issuers referenced under these credit default swap contracts. These contracts had a negligible effect on performance.

Lastly JQC continued to benefit from the strong performance of risk assets during the reporting period. From an asset class standpoint, senior loans, high yield bonds and equity all contributed to portfolio returns. Within the asset classes, the Fund continues to favor sectors that generate recurring revenues and strong cash flows such as health care, media and telecommunications. The Fund also benefited from its

allocation to high yield corporate bonds and equity securities.

There has been an increased focus on the structure of many senior loans in the market, including LIBOR floors. These are fairly recent developments and worthy of discussion. All of these Funds have owned, or currently own, loans with the LIBOR floor feature. The coupon on most senior loans consists of both LIBOR (usually 90-day U.S. LIBOR) plus a spread. For example, a senior loan might have a coupon structure of "LIBOR plus 400 basis points (bp)" in which the coupon consists of 90-day LIBOR, plus 400bp. Given today's relatively low LIBOR rate, however, many issuers have put in place

Nuveen Investments

Portfolio Managers' Comments (continued)

LIBOR floors to enhance the yield (and satisfy demand from investors) for newly issued loans. LIBOR floors, as the name suggests, put a "floor" on the reference LIBOR rate. LIBOR floors typically range from 150bp to 50bp. A loan with a LIBOR floor might have a structure of "LIBOR + 400bp with a 100bp LIBOR floor." In this example, the effective coupon is 5% (100bp + 400bp). As a result, as LIBOR rises from current levels, the yield on a senior loan with a LIBOR floor will not rise in lockstep until after the reference LIBOR rate exceeds the LIBOR floor. Although many loans have LIBOR floors, the asset class is one of the few that will float when interest rates begin to rise, we believe the senior loan asset class provides fixed income oriented investors with a potential safeguard from a secular rise in interest rates.

Nuveen Investments

Fund

Leverage

IMPACT OF THE FUNDS' LEVERAGE STRATEGY ON PERFORMANCE

One important factor impacting the returns of the Funds relative to their benchmarks was the Funds' use of leverage through the use of bank borrowings for NSL, JFR and JRO Variable Rate Term Preferred Shares. The Funds use leverage because our research has shown that, over time, leveraging provides opportunities for additional income and total return for common shareholders. However, use of leverage also can expose common shareholders to additional volatility. For example, as the prices of securities held by a Fund decline, the negative impact of these valuation changes on common share NAV and common shareholder total return is magnified by the use of leverage. Conversely, leverage may enhance common share returns during periods when the prices of securities held by a Fund generally are rising. The Funds' use of leverage had a positive impact on performance during this reporting period.

The Funds also continued to use swap contracts to partially fix the interest cost of leverage, which as mentioned previously, the Funds use through bank borrowings. NSL's and JSD's swap contracts detracted modestly from overall Fund performance during this reporting period. JFR's, JRO's and JQC's swap contracts had an overall negligible impact on the Funds' performance during this reporting period.

As of July 31, 2014, the Funds' percentages of leverage are shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Effective Leverage*	36.95%	37.00%	36.96%	30.18%	30.27%
Regulatory					
Leverage*	36.95%	37.00%	36.96%	30.18%	30.27%

^{*} Effective leverage is a Fund's effective economic leverage, and includes both regulatory leverage and the leverage effects of certain derivative and other investments in a Fund's portfolio that increase the Fund's investment exposure. Regulatory leverage consists of preferred shares issued or borrowings of a Fund. Both of these are part of a Fund's capital structure. Regulatory leverage is subject to asset coverage limits set forth in the Investment Company Act of 1940.

THE FUNDS' REGULATORY LEVERAGE

Bank Borrowings

The Funds employ regulatory leverage through the use of bank borrowings. As of July 31, 2014, the Funds have outstanding bank borrowings as shown in the accompanying table.

NS	SL JFR	JRO	JSD	JQC		
Bank						
Borrowings \$112,00	0,000 \$269,000,00	0 \$188,000,000	\$85,000,000	\$606,000,000		
Refer to Notes to Financial Statements, Note 9 Borrowing Arrangements for further details.						

Variable Rate Term Preferred Shares

During the current reporting period, NSL, JFR and JRO each refinanced a portion of their bank borrowings with the issuance of Variable Rate Term Preferred (VRTP) Shares. Each Fund's VRTP Shares were issued via private placement and are not publicly available. VRTP Shares feature a fixed short-term (three years)

with floating rate dividends set monthly at a specified short-term index rate, plus a fixed spread. As of July 31, 2014, the Funds' outstanding VRTP Shares are as shown in the accompanying table.

	NSL	JFR	JRO
VRTP Shares, at liquidation			
value	\$58,000,000	\$139,000,000	\$98,000,000

Refer to Notes to Financial Statements, Note 1 General Information and Significant Accounting Policies for further details on VRTP Shares.

Common Share

Information

DISTRIBUTION INFORMATION

The following information regarding the Funds' distributions is current as of July 31, 2014. Each Fund's distribution levels may vary over time based on each Fund's investment activities and portfolio investment value changes.

During the current reporting period, each Fund's distributions to common shareholders were as shown in the accompanying table.

	Per Common Share Amounts						
Ex-Dividend							
Date	NSL	JFR	JRO	JSD	JQC		
August 2013	\$0.0410	\$0.0700	\$0.0730	\$0.1260	\$0.0620		
September	0.0390	0.0670	0.0690	0.1220	0.0580		
October	0.0390	0.0670	0.0690	0.1220	0.0580		
November	0.0390	0.0670	0.0690	0.1220	0.0580		
December	0.0360	0.0615	0.0645	0.1140	0.0545		
January	0.0360	0.0615	0.0645	0.1140	0.0545		
Februrary	0.0360	0.0615	0.0645	0.1140	0.0545		
March	0.0360	0.0615	0.0645	0.1140	0.0525		
April	0.0360	0.0615	0.0645	0.1140	0.0525		
May	0.0360	0.0615	0.0645	0.1140	0.0525		
June	0.0350	0.0600	0.0630	0.0970	0.0435		
July 2014	0.0350	0.0600	0.0630	0.0970	0.0435		
Short-Term							
Capital Gain*				\$0.0729			
Long-Term							
Capital Gain*				\$0.2540			
Current							
Distribution							
Rate**	6.02%	6.14%	6.10%	6.40%	5.77%		

^{*} Distribution paid in December 2013.

Each Fund in this report seeks to pay regular monthly dividends out of its net investment income at a rate that reflects its past and projected net income performance. To permit each Fund to maintain a more stable monthly dividend, the Fund may pay dividends at a rate that may be more or less than the amount of net income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it will hold the excess in reserve as undistributed net investment income (UNII) as part of the Fund's net asset value. Conversely, if a Fund has cumulatively paid in dividends more than it has earned, the excess will constitute a negative UNII that will likewise be reflected in the Fund's net asset

^{**} Current distribution rate is based on the Fund's current annualized monthly distribution divided by the Fund's current market price. The Fund's monthly distributions to its shareholders may be comprised of ordinary income, net realized capital gains and, if at the end of the fiscal year the Fund's cumulative net ordinary income and net realized gains are less than the amount of the Fund's distributions, a return of capital for tax purposes.

value. Each Fund will, over time, pay all its net investment income as dividends to shareholders.

As of July 31, 2014, JSD and JQC had zero UNII balances while the remaining three Funds had positive UNII balances for tax purposes. All of the Funds in this report had negative UNII balances for financial reporting purposes.

All monthly dividends paid by the Funds during the fiscal year ended July 31, 2014 were paid from net investment income, except for JQC. In certain future instances, a portion of each Fund's monthly distributions may be paid from sources or comprised of elements other than net investment income, including capital gains and/or a return of capital,

and in such a case the shareholders will receive a notice to that effect. For fiscal year ended July 31, 2014, the annual distributions for JQC were sourced partly from realized gains. Annual distributions of \$.6440 per share included \$.0330 per share of capital gains or 5.1% of the total distributions. The composition and per share amounts of each Fund's monthly dividends for the fiscal year are presented in the Statement of Changes in Net Assets and Financial Highlights, respectively (for reporting purposes) and in Note 6 Income Tax Information within the accompany Notes to Financial Statements (for income tax purposes), later in this report.

COMMON SHARE REPURCHASES

As of July 31, 2014, and since the inception of the Funds' repurchase programs, the Funds have cumulatively repurchased and retired their common shares as shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC	
Common Shares						
Cumulatively						
Repurchased and						
Retired		147,593	19,400		4,356,192	
Common Shares						
Authorized for						
Repurchase	3,865,000	5,515,000	3,850,000	1,010,000	13,625,000	
During the current reporting period, the Funds repurchased and retired shares at a weighted average price						
per share and a weighted average discount per share as shown in the accompanying table.						

	NS	L	JF	R	JR	0	JS	D		JQC
Shares Repurchased and Retired		0		0		0		0	2	41,100
Weighted Average Price Per Common Share Repurchased and Retired	\$	0	\$	0	\$	0	\$	0	\$	9.16
Weighted Average Discount Per Common Share Repurchased and Retired		0%		0%		0%		0%		11.17%

COMMON SHARE EQUITY SHELF PROGRAMS

During the reporting period, the Funds were authorized to issue additional shares through their ongoing equity shelf programs. Under these programs, each Fund, subject to market conditions, may raise additional capital from time to time in varying amounts and offering methods at a net price or above the Fund's NAV per common share. Under the equity shelf programs, the Funds are authorized to issue the following number of additional common shares:

	NSL	JFR	JRO	JSD	JQC
Additional					
Common Shares					
Authorized	12,000,000	12,900,000	11,600,000	1,000,000	13,600,000

During the current reporting period, the following Funds sold common shares through their equity shelf programs at a weighted average premium to their NAV per common share as shown in the accompanying table.

JFR JRO

Common Shares Sold through Equity Shelf Program	22,610	43,186
Weighted Average Premium to NAV per Common		
Share Sold	1.46%	1.34%

As of November 30, 2013, NSL's, JFR's and JRO's shelf offering registration statement is no longer effective. Therefore, the Funds may not issue additional common shares under their equity shelf programs until a new registration statement is effective.

OTHER COMMON SHARE INFORMATION

As of July 31, 2014, and during the current reporting period, the Funds' common share prices were trading at a premium/(discount) to their common share NAVs as shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Common Share NAV	\$ 7.51	\$ 12.59	\$12.68	\$19.48	\$ 10.25
Common Share Price	\$ 6.98	\$11.72	\$12.40	\$18.20	\$ 9.05
Premium/(Discount) to NAV	(7.06)%	(6.91)%	(2.21)%	(6.57)%	(11.71)%
12-Month Average					
Premium/(Discount) to NAV	(5.64)%	(5.34)%	(3.74)%	(5.38)%	(7.49)%
		Nuveen Investments			
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Risk

Considerations

Fund shares are not guaranteed or endorsed by any bank or other insured depository institution, and are not federally insured by the Federal Deposit Insurance Corporation. Shares of closed-end funds are subject to investment risks, including the possible loss of principal invested. Past performance is no guarantee of future results. Fund common shares are subject to a variety of risks, including:

Investment, Market and Price Risk. An investment in common shares is subject to investment risk, including the possible loss of the entire principal amount that you invest. Your investment in common shares represents an indirect investment in the corporate securities owned by the Funds, which generally trade in the over-the-counter markets. Shares of closed-end investment companies like the Funds frequently trade at a discount to their NAV. Your common shares at any point in time may be worth less than your original investment, even after taking into account the reinvestment of Fund dividends and distributions.

Leverage Risk. The Funds' use of leverage creates the possibility of higher volatility for the Funds' per share NAV, market price and distributions. Leverage risk can be introduced through regulatory leverage (issuing preferred shares or debt borrowings at the Fund level) or through certain derivative investments held in a Fund's portfolio. Leverage typically magnifies the total return of a Fund's portfolio, whether that return is positive or negative. The use of leverage creates an opportunity for increased common share net income, but there is no assurance that a Fund's leveraging strategy will be successful.

Tax Risk. The tax treatment of Fund distributions may be affected by new IRS interpretations of the Internal Revenue Code and future changes in tax laws and regulations.

Issuer Credit Risk. This is the risk that a security in a Fund's portfolio will fail to make dividend or interest payments when due.

Illiquid Securities Risk. This is the risk that a Fund may not be able to sell securities in its portfolio at the time or price desired by the Fund.

Preferred Stock Risk. Preferred stocks are subordinated to bonds and other debt instruments in a company's capital structure, and therefore are subject to greater credit risk.

Call Risk or Prepayment Risk. Issuers may exercise their option to prepay principal earlier than scheduled, forcing the Fund to reinvest in lower-yielding securities.

Counterparty Risk. To the extent that a Fund's derivative investments are purchased or sold in over-the-counter transactions, the Fund will be exposed to the risk that counter-parties to these transactions will be unable to meet their obligations.

Non-Investment Grade or Below-Investment Grade Risk. Investments in securities below investment grade quality are predominantly speculative and subject to greater volatility and risk of default.

Non-U.S. Securities Risk. Investments in non-U.S securities involve special risks not typically associated with domestic investments including currency risk and adverse political, social and economic development. These risks often are magnified in emerging markets.

Unrated Investment Risk. In determining whether an unrated security is an appropriate investment for a Fund, the manager will consider information from industry sources, as well as its own quantitative and qualitative analysis, in making such a determination. However, such a determination by the manager is not the equivalent of a rating by a rating agency.

Interest Rate Swaps Risk. The risk that yields will move in the direction opposite to the direction anticipated by a Fund, which would cause a Fund to make payments to its counterparty in the transaction that could adversely affect the Fund's performance.

Senior Loan Risk. Senior loans, both secured and unsecured, may not be rated by a national rating agency at the time of investment, generally will not be registered with the Securities and Exchange Commission (SEC) and generally will not be listed on a securities exchange. In addition, the amount of public information available with respect to senior loans generally is less extensive than that available for more widely rated, registered and exchange-listed securities.

Risks from Unsecured Adjustable Rate Loans or Insufficient Collateral Securing Adjustable Rate Loans. Some of the adjustable rate loans in which a Fund may invest will be unsecured, thereby increasing the risk of loss to the Fund in the event of issuer default. Other adjustable rate loans may be secured by specific collateral, but there can be no assurance that liquidating this collateral would satisfy a borrower's obligation to the Fund in the event of borrower default, or that such collateral could be readily liquidated under such circumstances.

Derivatives Strategy Risk. Derivative securities, such as calls, puts, warrants, swaps and forwards, carry risks different from, and possibly greater than, the risks associated with the underlying investments.

Interest Rate Risk. Fixed-income securities such as bonds, preferred, convertible and other debt securities will decline in value if market interest rates rise.

Reinvestment Risk. If market interest rates decline, income earned from a Fund's portfolio may be reinvested at rates below that of the original investment that generated the income.

NSL

Nuveen Senior Income Fund

Performance Overview and Holding Summaries as of July 31, 2014

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

Average Annual Total Returns as of July 31, 2014

		Average Annual	
	1-Year	5-Year	10-Year
NSL at Common Share NAV	6.78%	13.38%	6.67%
NSL at Common Share Price	(0.29)%	14.10%	4.42%
Barclays U.S. Aggregate Bond			
Index	3.97%	4.47%	4.80%
CSFB Leveraged Loan Index	4.95%	7.90%	4.99%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

Common Share Price Performance Weekly Closing Price

Nuveen Investments

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	127.3%
Common Stocks	2.6%
Convertible Bonds	0.3%
Corporate Bonds	19.7%
Short-Term Investments	7.7%
Borrowings	(38.6)%
VRTP Shares, at Liquidation Value	(20.0)%
Other Assets Less Liabilities	1.0%
Top Five Issuers	

(% of total long-term investments)1

Tribune Company	4.0%
Clear Channel Communications, Inc.	3.6%
Infor US Inc.	2.6%
Valeant Pharmaceuticals	
International, Inc.	2.1%
Dell, Inc.	2.1%
Portfolio Composition	

(% of total investments)¹

Media	15.6%
Software	5.9%
Pharmaceuticals	5.9%
Food Products	5.3%
Health Care Providers & Services	4.7%
Diversified Consumer Services	4.6%
Diversified Telecommunication	
Services	4.5%
Hotels, Restaurants & Leisure	4.2%
Oil, Gas & Consumable Fuels	3.7%
Health Care Equipment & Supplies	3.5%
Semiconductors & Equipment	3.2%
Commercial Services & Supplies	2.6%

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Caranastana & Davishavala	0.00/
Computers & Peripherals	2.0%
Wireless Telecommunication Services	2.0%
Airlines	1.9%
Food & Staples Retailing	1.9%
IT Services	1.8%
Chemicals	1.8%
Energy Equipment & Services	1.7%
Short-Term Investments	4.9%
Other Industries	18.3%
Credit Quality	

Credit Quality

(% of total investments)1

BBB	1.5%
BB or Lower	90.5%
N/R (not rated)	1.5%
N/A (not applicable)	6.5%

1 Excluding investments in derivatives.

Nuveen Investments

JFR

Nuveen Floating Rate Income Fund

Performance Overview and Holding Summaries as of July 31, 2014

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

Average Annual Total Returns as of July 31, 2014

	Average Annual		
	1-Year	5-Year	10-Year
JFR at Common Share NAV	6.62%	12.42%	6.22%
JFR at Common Share Price	(1.84)%	14.50%	5.28%
Barclays U.S. Aggregate Bond			
Index	3.97%	4.47%	4.80%
CSFB Leveraged Loan Index	4.95%	7.90%	4.99%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

Common Share Price Performance Weekly Closing Price

Nuveen Investments

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	120.8%
Common Stocks	2.8%
Convertible Bonds	0.3%
Corporate Bonds	18.6%
Asset-Backed Securities	5.6%
Investment Companies	1.7%
Short-Term Investments	9.4%
Borrowings	(38.7)%
VRTP Shares, at Liquidation Value	(20.0)%
Other Assets Less Liabilities	(0.5)%
Top Five Issuers	

(% of total long-term investments)1

Tribune Company	3.8%
Clear Channel Communications, Inc.	3.3%
Infor Us Inc.	1.9%
Dell, Inc.	1.7%
Univision Communications, Inc.	1.7%
Portfolio Composition	

(% of total investments)1

Media	15.5%
Health Care Providers & Services	5.4%
Software	5.4%
Diversified Telecommunication	
Services	4.8%
Pharmaceuticals	4.6%
Food Products	4.5%
Oil, Gas & Consumable Fuels	3.8%
Diversified Consumer Services	3.6%
Hotels, Restaurants & Leisure	3.0%
Wireless Telecommunication Services	2.9%
Semiconductors & Equipment	2.8%
• •	

Health Care Equipment & Supplies	2.6%
Commercial Services & Supplies	2.4%
Airlines	1.8%
Automobiles	1.8%
Chemicals	1.8%
Food & Staples Retailing	1.8%
Real Estate Investment Trust	1.6%
Asset-Backed Securities	3.5%
Investment Companies	1.0%
Short-Term Investments	5.9%
Other Industries Credit Quality	19.5%

(% of total investments)1

BBB	1.6%
BB or Lower	87.5%
N/R (not rated)	2.1%
N/A (not applicable)	8.8%
1 Excluding investments in derivatives.	

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JRO

Nuveen Floating Rate Income Opportunity Fund

Performance Overview and Holding Summaries as of July 31, 2014

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

Average Annual Total Returns as of July 31, 2014

		Average Annual	
	1-Year	5-Year	10-Year
JRO at Common Share NAV	7.54%	13.85%	6.73%
JRO at Common Share Price	3.91%	16.51%	6.33%
Barclays U.S. Aggregate Bond			
Index	3.97%	4.47%	4.80%
CSFB Leveraged Loan Index	4.95%	7.90%	4.99%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

Common Share Price Performance Weekly Closing Price

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	122.0%
Common Stocks	3.5%
Convertible Bonds	0.3%
Corporate Bonds	21.2%
Asset-Backed Securities	5.3%
Short-Term Investments	6.7%
Borrowings	(38.5)%
VRTP Shares, at Liquidation Value	(20.1)%
Other Assets Less Liabilities	(0.4)%
Ton Five leguere	, ,

Top Five Issuers

(% of total long-term investments)1

Tribune Company	4.2%
Clear Channel Communications, Inc.	4.0%
Infor Us Inc.	1.9%
Dell, Inc.	1.7%
US Foods, Inc.	1.6%

Portfolio Composition

(% of total investments)¹

Media	18.0%
Software	6.0%
Pharmaceuticals	5.0%
Food Products	4.7%
Health Care Providers & Services	4.6%
Diversified Telecommunication	
Services	4.6%
Diversified Consumer Services	4.1%
Oil, Gas & Consumable Fuels	3.7%
Wireless Telecommunication Services	3.0%
Semiconductors & Equipment	2.9%
Hotels, Restaurants & Leisure	2.9%
Health Care Equipment & Supplies	2.8%

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Commercial Services & Supplies	2.4%
Automobiles	2.2%
Airlines	1.8%
Real Estate Investment Trust	1.8%
Food & Staples Retailing	1.7%
Computers & Peripherals	1.7%
Asset-Backed Securities	3.3%
Short-Term Investments	4.2%
Other Industries	18.6%
Credit Quality	

Credit Quality

(% of total investments)¹

BBB	1.4%
BB or Lower	89.9%
N/R (not rated)	2.3%
N/A (not applicable)	6.4%

¹ Excluding investments in derivatives.

Nuveen Investments

JSD

Nuveen Short Duration Credit Opportunities Fund

Performance Overview and Holding Summaries as of July 31, 2014

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

Average Annual Total Returns as of July 31, 2014

Average Annual

		Since
	1-Year	Inception ¹
JSD at Common Share NAV	6.59%	8.83%
JSD at Common Share Price	0.16%	5.24%
Barclays U.S. Aggregate Bond Index	3.97%	3.40%
CSFB Leveraged Loan Index	4.95%	5.24%

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

Common Share Price Performance Weekly Closing Price

Nuveen Investments

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	115.1%
Common Stocks	0.7%
Corporate Bonds	19.2%
Short-Term Investments	10.6%
Borrowings	(43.2)%
Other Assets Less Liabilities	(2.4)%
Top Five Issuers	

(% of total long-term investments)²

Clear Channel Communications, Inc.	3.4%
Valeant Pharmaceuticals	
International, Inc.	3.0%
Infor Us Inc.	2.6%
Delta Air Lines, Inc.	2.3%
Dell, Inc.	1.9%
Portfolio Composition	

(% of total investments)²

Media	10.1%
Pharmaceuticals	7.5%
Health Care Providers & Services	7.2%
Software	6.8%
Diversified Consumer Services	4.6%
Oil, Gas & Consumable Fuels	4.5%
Diversified Telecommunication	
Services	4.3%
Health Care Equipment & Supplies	4.1%
Food Products	3.5%
IT Services	2.9%
Airlines	2.8%
Wireless Telecommunication Services	2.7%
Commercial Services & Supplies	2.6%
Hotels, Restaurants & Leisure	2.6%

Food & Staples Retailing	2.2%
Leisure Equipment & Products	2.0%
Real Estate Investment Trust	1.8%
Computers & Peripherals	1.7%
Short-Term Investments	7.3%
Other Industries	18.8%
Credit Quality	

(% of total investments)²

BBB	0.5%
BB or Lower	90.3%
N/R (not rated)	1.4%
N/A (not applicable)	7.8%

¹ Since inception returns are from 5/25/11.

2 Excluding investments in derivatives.

Nuveen Investments

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JQC

Nuveen Credit Strategies Income Fund

Performance Overview and Holding Summaries as of July 31, 2014

Refer to Glossary of Terms Used in this Report for further definition of the terms used within this section.

Average Annual Total Returns as of July 31, 2014

	Average Annual				
	1-Year 5-Year				
JQC at Common Share NAV	7.74%	13.94%	4.96%		
JQC at Common Share Price	(3.44)%	16.87%	5.27%		
CSFB Leveraged Loan Index	4.95%	7.90%	4.99%		

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

Common Share Price Performance Weekly Closing Price

Nuveen Investments 22

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

Variable Rate Senior Loan Interests	107.5%
Common Stocks	7.1%
Convertible Bonds	0.7%
Corporate Bonds	21.5%
Structured Notes	2.0%
Short-Term Investments	7.8%
Borrowings	(43.4)%
Other Assets Less Liabilities	(3.2)%
Top Five Issuers	` ,

(% of total long-term investments)1

Clear Channel Communications, Inc.	2.8%
Community Health Systems, Inc.	2.6%
WideOpenWest Finance	2.4%
Delta Air Lines, Inc.	2.3%
BMC Software, Inc.	2.2%
Portfolio Composition	

(% of total investments)¹

Media	10.7%
Software	9.3%
Pharmaceuticals	6.6%
Health Care Equipment & Supplies	6.0%
Diversified Telecommunication	
Services	5.0%
Health Care Providers & Services	4.6%
Diversified Consumer Services	4.1%
Food Products	3.5%
Semiconductors & Equipment	3.2%
Chemicals	3.1%
Real Estate Investment Trust	2.6%
Internet Software & Services	2.5%
Airlines	2.5%

Commercial Services & Supplies	2.5%
Hotels, Restaurants & Leisure	2.2%
Wireless Telecommunication Services	2.1%
Trading Companies & Distributors	1.8%
Food & Staples Retailing	1.9%
Structured Notes	1.3%
Short-Term Investments	5.3%
Other Industries	19.2%

Credit Quality

(% of total investments)1

BBB	2.5%
BB or Lower	85.6%
N/R (not rated)	0.4%
N/A (not applicable)	11.5%

1 Excluding investments in derivatives.

Nuveen Investments

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Shareholder

Meeting Report

The annual meeting of shareholders was held in the offices of Nuveen Investments on April 11, 2014 for JQC; at this meeting the shareholders were asked to vote on the election of Board Members.

JQC
Common
Shares

	Onaros
Approval of the Board Members was reach	ned as follows:
William Adams IV	
For	95,844,804
Withhold	2,603,752
Total	98,448,556
David J. Kundert	
For	95,799,168
Withhold	2,649,388
Total	98,448,556
John K. Nelson	
For	95,760,814
Withhold	2,687,742
Total	98,448,556
Terence J. Toth	
For	95,791,646
Withhold	2,656,910
Total	98,448,556
	Nuveen Investments
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Report of

Independent Registered Public Accounting Firm

The Board of Trustees and Shareholders

Nuveen Senior Income Fund

Nuveen Floating Rate Income Fund

Nuveen Floating Rate Income Opportunity Fund

Nuveen Short Duration Credit Opportunities Fund

Nuveen Credit Strategies Income Fund

We have audited the accompanying statements of assets and liabilities, including the portfolios of investments, of Nuveen Senior Income Fund, Nuveen Floating Rate Income Fund, Nuveen Floating Rate Income Opportunity Fund, Nuveen Short Duration Credit Opportunities Fund, and Nuveen Credit Strategies Income Fund (the "Funds") as of July 31, 2014, and the related statements of operations and cash flows for the year then ended, and the statements of changes in net assets and the financial highlights for each of the periods indicated therein. These financial statements and financial highlights are the responsibility of the Funds' management. Our responsibility is to express an opinion on these financial statements and financial highlights based on our audits.

We conducted our audits in accordance with the standards of the Public Company Accounting Oversight Board (United States). Those standards require that we plan and perform the audit to obtain reasonable assurance about whether the financial statements and financial highlights are free of material misstatement. We were not engaged to perform an audit of the Funds' internal control over financial reporting. Our audits included consideration of internal control over financial reporting as a basis for designing audit procedures that are appropriate in the circumstances, but not for the purpose of expressing an opinion on the effectiveness of the Funds' internal control over financial reporting. Accordingly, we express no such opinion. An audit also includes examining, on a test basis, evidence supporting the amounts and disclosures in the financial statements and financial highlights, assessing the accounting principles used and significant estimates made by management, and evaluating the overall financial statement presentation. Our procedures included confirmation of securities owned as of July 31, 2014, by correspondence with the custodian, counterparties, selling or agent banks, and brokers or by other appropriate auditing procedures where replies from selling or agent banks and brokers were not received. We believe that our audits provide a reasonable basis for our opinion.

In our opinion, the financial statements and financial highlights referred to above present fairly, in all material respects, the financial positions of Nuveen Senior Income Fund, Nuveen Floating Rate Income Fund, Nuveen Floating Rate Income Opportunity Fund, Nuveen Short Duration Credit Opportunities Fund, and Nuveen Credit Strategies Income Fund at July 31, 2014, and the results of their operations and their cash flows for the year then ended, and the changes in their net assets and the financial highlights for each of the periods indicated therein, in conformity with U.S. generally accepted accounting principles.

Chicago, Illinois September 25, 2014

Nuveen Investments 25

NSL
Nuveen Senior Income Fund

Portfolio of Investments July 31, 2014

P	rincipal			Maturity	Ratings	
	ount (000)	Description (1)	Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTM				•
		VARIABLE RATE SENIO	OR LOAN INTERE	STS 127.3°	% (80.8% of T	otal Investments)
		(4)	0.50/ /0.00/ -4.7-		4-\	
		Aerospace & Defense	0.5% (0.3% of 10	otai investme	nts)	
\$	1,478	Sequa Corporation, Term Loan B	5.250%	6/19/17	В	\$ 1,461,802
Ψ	1,470	Airlines 3.0% (1.9% of			Ь	φ 1,401,002
		American Airlines, Inc.,	i Total ilivestilleli	113)		
	1,478	Term Loan	3.750%	6/27/19	Ba2	1,481,081
	., 0	Delta Air Lines, Inc.,	0.7.0070	5/=//.0		.,,
	3,935	Term Loan B1	3.250%	10/18/18	Ba1	3,932,099
		Delta Air Lines, Inc.,				
	985	Term Loan B2	2.403%	4/18/16	Ba1	987,326
		US Airways, Inc., Term				
	2,475	Loan B1	3.500%	5/23/19	Ba2	2,465,719
	8,873	Total Airlines				8,866,225
			7% of Total Inves	tments)		
	0.404	Chrysler Group LLC,	0.0500/	10/01/10	DD.	0.400.051
	3,491	Tranche B, Term Loan Formula One Group,	3.250%	12/31/18	BB+	3,480,951
		Term Loan, First Lien,				
	3,341	WI/DD	TBD	TBD	В	3,316,898
	0,0	Formula One Group,	. 22	. 22		0,010,000
		Term Loan, Second				
	1,000	Lien, WI/DD	TBD	TBD	CCC+	1,002,500
	7,832	Total Automobiles				7,800,349
			% (0.7% of Total	Investments)		
		Gates Global LLC, Term			_	
	1,600	Loan	4.250%	7/03/21	B+	1,591,858
	4 400	Quikrete Holdings, Inc.,	4.0000/	0/00/00	Б	1 101 010
	1,489	Term Loan, First Lien	4.000%	9/28/20	B+	1,491,010
	3,089	Total Building Products Capital Markets 1.1%	(0.7% of Total Inv	voetmonte)		3,082,868
Capital Markets 1.1% (0.7% of Total Investments) Guggenheim Partners						
	1,489	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,489,680
	1, 100	RPI Finance Trust, Term		1,22,20	1 4/1 1	1, 100,000
	1,786	Loan B3	3.250%	11/09/18	Baa2	1,790,540
	3,275	Total Capital Markets				3,280,220
		Chemicals 2.8% (1.8%	of Total Investm	nents)		
		Ineos US Finance LLC,				
	1,877	Cash Dollar, Term Loan	3.750%	5/04/18	BB	1,870,228

	Mineral Technologies, Inc., Term Loan B, First				
4,000	Lien	4.000%	5/07/21	ВВ	4,019,968
	PQ Corporation, Term				
985	Loan B	4.000%	8/07/17	B+	987,001
1,428	Univar, Inc., Term Loan	5.000%	6/30/17	B+	1,431,614
8,290	Total Chemicals		10 101 1 T		8,308,811
	Commercial Services & Supp	lies 3.8%	(2.4% of 10t	al investments)	
E 1 4	CCS Income Trust,	C 0500/	E/40/40	В	E10 E14
514	Term Loan, First Lien	6.250%	5/12/18	В	516,514
	Education Management LLC, Tranche C2, Term				
746	Loan	4.250%	6/01/16	CCC	491,025
740	HMH Holdings, Inc.,	4.250 /6	0/01/10	000	431,023
489	Term Loan, First Lien	4.250%	5/22/18	B1	491,194
100	International Lease	1.20070	0/ <i>LL</i> /10	U ,	101,101
	Finance Corp., Term				
1,500	Loan	3.500%	3/06/21	Ba1	1,499,732
	iQor US, Inc., Term				
2,421	Loan, First Lien	6.000%	4/01/21	В	2,329,861
	iQor US, Inc., Term				
750	Loan, Second Lien	9.750%	4/01/22	CCC+	714,375
	Millennium Laboratories,				
	Inc., Tranche B, Term			_	
5,000	Loan	5.250%	4/16/21	B+	5,016,625
44.400	Total Commercial				44.050.000
11,420	Services & Supplies	1 00/ /0 0	O/ of Total la		11,059,326
	Communications Equipment	1.2% (0.8	% of Total In	vestments)	
3,226	Avaya, Inc., Term Loan B3	4.727%	10/26/17	B1	3,128,598
3,220	Avaya, Inc., Term Loan	4.727/0	10/20/17	DI	3,120,390
497	B6	6.500%	3/31/18	B1	494,907
107	Total Communications	0.00070	0/01/10	D1	101,007
3,723	Equipment				3,623,505
2,: =3		Nuveen Investme	ents		-,,
		26			

	ncipal ınt (000)	• • •	Coupon (4)	Maturity (2)	Ratings (3)	Value
		Computers & Peripherals				
\$	8,933	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$ 8,958,072
		Diversified Consumer Serv	vices 6.6% (4	1.2% of Total	Investments)	
	3,365	Cengage Learning Acquisitions, Inc., Exit Term Loan Harland Clarke Holdings Corporation, Term Loan	7.000%	3/31/20	B+	3,393,872
	2,978	B3	7.000%	5/22/18	B+	3,033,169
		Hilton Hotels Corporation, Term Loan				
	7,342	B2	3.500%	10/25/20	BB+	7,317,250
	1,931	Laureate Education, Inc., Term Loan B New Albertson's, Inc.,	5.000%	6/15/18	В	1,878,313
	1,769	Term Loan	4.750%	6/24/21	Ba3	1,776,741
	.,,, 00	ServiceMaster	11, 00,70	0,2 1,2 1	240	1,170,711
	1,679	Company, Term Loan Total Diversified	4.250%	7/01/21	B+	1,670,430
1	9,064	Consumer Services				19,069,775
		Diversified Financial Servi	ces 1.9% (1.	2% of Total I	nvestments)	
	1,980	Home Loan Servicing Solutions, Ltd., Term Loan B Ocwen Financial	4.500%	6/26/20	ВВ	1,989,282
	4 075	Corporation, Term Loan	F 0000/	0/45/40	Б	4 000 004
	1,975	B BCC Conital Town Loan	5.000%	2/15/18	B+	1,983,394
	1,500 5,455	RCS Capital, Term Loan Total Diversified Financial Services	6.500%	4/29/19	B+	1,527,188 5,499,864
	J, 1 JJ	Diversified Telecommunic	ation Services	5.0% (3.2%	6 of Total Inve	
		Greeneden U.S. Holdings II LLC, Term		·		
	867	Loan B	4.000%	2/08/20	В	861,599
	1,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	BB	1,663,282
	669	Presidio, Inc., Term Loan B	5.000%	3/31/17	B+	672,591
		SBA Communication, Incremental Term Loan,	3.000 /6	3/31/17		072,091
	1,000	Tranche B1	3.250%	3/24/21	BB	991,250
	1,000	TelX Group, Inc., Initial Term Loan, First Lien	4.500%	4/09/20	B1	1,000,000
	500	TelX Group, Inc., Initial Term Loan, Second Lien	7.500%	4/09/21	CCC	500,625
	3,926	WideOpenWest Finance LLC, Term Loan B	4.750%	4/09/21	Ba3	3,944,113
	1,849	LLO, TOTHI LOAH D	3.250%	1/15/22	BB	1,819,882
	.,010		0.20070	., . O, <u>L</u> L		1,010,002

	Ziggo N.V., Term Loan B1, DD1				
1,191	Ziggo N.V., Term Loan B2, DD1	3.250%	1/15/22	BB	1 170 766
1,191	Ziggo N.V., Term Loan	3.230%	1/13/22	DD	1,172,766
	B3, Delayed Draw				
1,960	WI/DD	TBD	TBD	BB	1,928,782
	Total Diversified Telecommunication				
14,629	Services				14,554,890
1 1,020	Electronic Equipment &	Instruments 0	.5% (0.4% of	Total Inves	
	SMART Modular		Ì		·
4 000	Technologies, Inc., Term	0.0500/	0/00/47	-	4 044 700
1,620	Loan B	8.250%	8/26/17	B Investments	1,611,722
	Energy Equipment & Ser Drill Rigs Holdings, Inc.,	VICES 2.0% (1.	.0% OI 10tai	iiivesiiieiiis	o)
4,128	Tranche B1, Term Loan	6.000%	3/31/21	B+	4,169,574
·	Dynamic Energy				
	Services International			_	
741	LLC, Term Loan	9.500%	3/06/18	В	736,922
	Offshore Group Investment Limited,				
1,082	Term Loan B	5.000%	10/25/17	В	1,078,619
,	Pacific Drilling S.A.,				, ,
1,485	Term Loan B	4.500%	6/03/18	B+	1,490,569
7 400	Total Energy Equipment				7 475 004
7,436	& Services Food & Staples Retailing	3.0% (1.9% o	of Total Inves	tmonts)	7,475,684
	Albertson's LLC, Term	3.0 % (1.3 % 0	i Total lilves	inenis)	
2,480	Loan B2	4.750%	3/21/19	BB	2,495,755
	BJ's Wholesale Club,				
0.070	Inc., Replacement Loan,	4.5000/	0/00/40	Б	0.077.700
2,379	First Lien BJ's Wholesale Club,	4.500%	9/26/19	В	2,377,760
	Inc., Replacement Loan,				
2,000	Second Lien	8.500%	3/26/20	CCC	2,031,876
	Rite Aid Corporation,				
750	Tranche 2, Term Loan,	4.0750/	0/04/04	-	750.070
750	Second Lien	4.875%	6/21/21	В	758,672
981	Supervalu, Inc., New Term Loan	4.500%	3/21/19	B+	980,714
001	Total Food & Staples	1100070	3/21/10	2 ,	000,7.1.1
8,590	Retailing				8,644,777
	Food Products 8.4% (5	.3% of Total Inv	estments)		
7.070	H.J Heinz Company,	2 5000/	6/05/20	DD	7 000 106
7,973	Term Loan B2 Hearthside Group	3.500%	6/05/20	BB	7,983,196
	Holdings, Term Loan,				
1,000	First Lien	4.500%	6/02/21	B1	1,003,333
	Jacobs Douwe Egberts,				
4,000	Term Loan B WI/DD	TBD	TBD	BB	3,950,000

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	Pinnacle Foods Finance				
2,17	'5 LLC, Term Loan G	3.250%	4/29/20	BB	2,161,660
۷,۱/	J LLO, Tellii Loali G	3.230 /6	4/23/20	טט	2,101,000
	US Foods, Inc.,				
5,81	6 Incremental Term Loan	4.500%	3/31/19	B2	5,819,686
	Wilton Products, Inc.,				
3,60	00 Tranche B, Term Loan	7.500%	8/30/18	В	3,456,173
24,56	4 Total Food Products				24,374,048
		Nuveen Investm	ients		
		27			
		21			

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) July 31, 2014

incipal unt (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Health Care Equipment &	Supplies 3.09	% (1.9% of To	otal Investmer	nts)
\$ 1,294	Ardent Medical Services, Inc., Term Loan, First Lien	6.750%	7/02/18	B+	\$ 1,300,539
714	Ardent Medical Services, Inc., Term Loan, Second Lien	11.000%	1/02/19	CCC+	718,452
1,007	ConvaTec, Inc., Dollar Term Loan Kinetic Concepts, Inc.,	4.000%	12/22/16	Ва3	1,009,259
1,145	Term Loan D1 Onex Carestream	4.000%	5/04/18	BB	1,146,036
3,686	Finance LP, Term Loan, First Lien Onex Carestream	5.000%	6/07/19	B+	3,696,060
973	Finance LP, Term Loan, Second Lien	9.500%	12/07/19	В	991,894
8,819	Total Health Care Equipment & Supplies Health Care Providers & 9	Services 5.3%	(3.3% of Tot	al Investment	8,862,240
313	BioScrip, Inc., Delayed Draw, Term Loan	6.500%	7/31/20	B1	317,559
522	BioScrip, Inc., Initial Term Loan B	6.500%	7/31/20	B1	529,266
1,508	Community Health Systems, Inc., Term Loan D	4.250%	1/27/21	BB	1,513,415
6	Community Health Systems, Inc., Term Loan E	3.478%	1/25/17	BB	5,737
2,324	DaVita HealthCare Partners, Inc., Tranche B, Term Loan	3.500%	6/24/21	Ba1	2,324,614
3,762	Drumm Investors LLC, Term Loan	6.750%	5/04/18	В	3,771,189
586	Genesis Healthcare LLC, Term Loan Heartland Dental Care,	10.000%	12/04/17	В	598,304
985	Inc., Term Loan, First Lien	5.500%	12/21/18	B1	990,352
500	Heartland Dental Care, Inc., Term Loan, Second Lien	9.750%	6/21/19	CCC+	512,188
868	LHP Operations Co. LLC, Term Loan B	9.000%	7/03/18	В	831,516

	Mallinckrodt				
348	International Finance SA, Initial Term Loan B	3.500%	3/19/21	BB+	346,197
0.10	National Mentor	0.00070	0/10/21	551	010,107
	Holdings, Inc., Term				
542	Loan B	4.750%	1/31/21	B1	544,766
	One Call Care				
0.407	Management, Inc.,	E 0000/	11/07/00	D4	0.404.650
2,487	Term Loan B Skilled Healthcare	5.000%	11/27/20	B1	2,494,652
493	Group, Inc., Term Loan	7.000%	4/09/16	В	493,307
	Total Health Care		.,		,
15,244	Providers & Services				15,273,062
	Health Care Technology	0.8% (0.5% of	Total Invest	ments)	
	Catalent Pharma				
2,350	Solutions, Inc., Term Loan	4.500%	5/20/21	BB	2,362,669
2,330	Hotels, Restaurants & L				
	Caesars Entertainment	0.170 (0.	o /o or Total i		
	Operating Company,				
1,386	Inc., Term Loan B6	6.963%	1/28/18	Caa1	1,294,299
	CCM Merger, Inc., Term				
3,668	Loan	6.000%	3/01/17	B+	3,672,520
2.055	CityCenter Holdings	4 OF00/	10/04/00	В	0.066.100
2,955	LLC, Term Loan Extended Stay America,	4.250%	10/24/20	В	2,966,192
1,050	Inc., Term Loan	5.000%	6/24/19	B+	1,065,750
1,000	Intrawest Resorts	0.000,0	0, = 1, 10		1,000,100
	Holdings, Inc., Initial				
1,493	Term Loan	5.500%	12/09/20	B+	1,522,350
000	Landry's Restaraunts,	4.0000/	1/01/10	D D	044.470
908	Inc., Term Loan B MGM Resorts	4.000%	4/24/18	BB	911,176
	International, Term				
1,478	Loan B	3.500%	12/20/19	BB	1,470,729
,, 0	Scientific Games	0.000,0			.,,
	Corporation, Term Loan				
1,990	В	4.250%	10/18/20	BB	1,964,592
	Seaworld Parks and				
0.40	Entertainment, Inc.,	0.0000/	E/4.4/00	DD	000 500
942	Term Loan B2 Station Casino LLC,	3.000%	5/14/20	BB+	929,506
1,913	Term Loan B	4.250%	3/02/20	B1	1,915,026
1,010	Total Hotels,	1120070	0,02,20	.	1,010,020
17,783	Restaurants & Leisure				17,712,140
		.2% (0.1% of Tot	al Investmer	nts)	
	Serta Simmons				
405	Holdings LLC, Term	4.0500/	10/04/10	В	405.047
485	Loan Household Products 0	4.250% 0.1% (0.0% of Tot	10/01/19	B+	485,647
186	Household Floducts C	3.500%	9/04/19	BB	185,725
100		0.000 /6	U/ UT/ 1 U	טט	100,720

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Spectrum Brands, Inc., Term Loan C

	Term Loan C				
	Industrial Conglomerates	0.5% (0.3% c	of Total Inves	tments)	
	Brand Energy & Infrastructure Services,				
1,493	Inc., Initial Term Loan	4.750%	11/26/20	B1	1,495,431
	Insurance 2.2% (1.4% of	Total Investme	ents)		
	Alliant Holdings I LLC, Initial Term Loan B, First				
738	Lien	4.250%	12/20/19	B1	739,389
	Hub International Holdings, Inc., Initial				
2,731	Term Loan	4.250%	10/02/20	B1	2,727,618
	USI Holdings Corporation, Initial Term				
2,960	Loan	4.250%	12/27/19	B1	2,964,450
6,429	Total Insurance				6,431,457
		Nuveen Investme 28	ents		

	rincipal			Maturity	Ratings	
Amo	ount (000)	• • • • •	Coupon (4		(3)	Value
		Internet Software & Service	ces 0.5% (0.3% of Total In	vestments)	
Φ.	400	Sabre Inc., Term Loan	4.5000/	0/40/40	D 0	Φ 407.400
\$	496	B2	4.500%		Ba3	\$ 497,129
	116	Sabre Inc., Term Loan C	4.000%		Ba3	116,271
	739	Sabre Inc., Term Loan	4.250%	2/18/19	Ba3	737,750
	4.054	Total Internet Software				4.054.450
	1,351	& Services	. f T. t. l l	-4		1,351,150
		IT Services 2.9% (1.9% (or Total inve	estments)		
	4 400	EIG Investors Corp.,	E 0009/	11/00/10	В	4 444 000
	4,422	Term Loan	5.000%	11/09/19	В	4,444,239
	1 750	Vantiv, Inc., Term Loan	0.7500/	0/10/01	DD.	1 750 750
	1,750	B VELL Bevert LL C. New	3.750%	6/13/21	BB+	1,758,750
	1 150	VFH Parent LLC, New	E 7E00/	11/00/10	NI/D	1 140 E00
	1,153	Term Loan	5.750%	11/08/19	N/R	1,142,523
	1 100	Zayo Group LLC, Term	4.0000/	7/00/10	D4	1 100 045
	1,106	Loan B	4.000%	7/02/19	B1	1,102,245
	8,431	Total IT Services	duete 2.00	/ /1 20/ of Total	Investments	8,447,757
		Leisure Equipment & Proc 24 Hour Fitness	uucis 2.0%	6 (1.3% OI TOTAL	mvesiments)
	2,000	Worldwide, Inc., Term Loan B	4.750%	5/28/21	Ba3	2,000,262
	2,000	Bombardier	4.730%	5 3/20/21	Das	2,009,362
		Recreational Products,				
	2,017	Inc., Term Loan	4.000%	1/30/19	B+	2,014,621
	2,017	Equinox Holdings, Inc.,	4.000 /6	5 1/30/19	D+	2,014,021
	1,185	New Initial Term Loan B	4.250%	1/31/20	Ba3	1,189,444
	1,105	Four Seasons Holdings,	4.230 /6	5 1/31/20	Dao	1,103,444
		Inc., Term Loan, Second				
	500	Lien	6.250%	12/27/20	В	505,625
	500	Total Leisure Equipment	0.20070	12/21/20	J	303,023
	5,702	& Products				5,719,052
	3,702	Machinery 1.3% (0.8% o	f Total Inves	stments)		0,710,002
		Doosan Infracore	. 10(0) 11100	J		
		International, Inc., Term				
	3,167	Loan	4.500%	5/27/21	BB	3,183,792
	0, . 0 /	Rexnord LLC, Term	1.00070	0,21,21		0,100,702
	503	Loan B	4.000%	8/21/20	BB	502,767
	3,670	Total Machinery	1.00076	0,21,20		3,686,559
	0,070	Media 19.0% (12.0% of 1	otal Investr	ments)		2,200,000
		Advantage Sales &		,		
		Marketing, Inc., Delayed				
	58	Draw, Term Loan WI/DD	TBD	TBD	B1	57,868
		Advantage Sales &		-	_	.,
		Marketing, Inc., Term				
	1,742	Loan, First Lien	4.250%	7/11/21	B1	1,736,025
	, 	Advantage Sales &				- , ,
		Marketing, Inc., Term				
	950	Loan, Second Lien, DD1	7.500%	7/11/22	CCC+	954,354
		,				- ,

814	Affinion Group Holdings, Inc., Initial Term Loan, Second Lien	8.500%	10/31/18	В3	804,006
J	Affinion Group Holdings, Inc., Term Loan, First	0.000,0			.,,,,,
582	Lien	6.750%	4/30/18	B1	578,084
	Catalina Marketing				
1 500	Corporation, Term Loan, First Lien	4 E000/	4/00/01	р.	1 500 750
1,500	Catalina Marketing	4.500%	4/09/21	B+	1,503,750
	Corporation, Term Loan,				
1,000	Second Lien	7.750%	4/11/22	CCC+	997,500
	Clear Channel				
	Communications, Inc.,				
1,363	Tranche D, Term Loan	6.905%	1/30/19	CCC+	1,341,707
	Clear Channel Communications, Inc.				
2,611	Term Loan E	7.655%	7/30/19	CCC+	2,612,774
2,011	Cumulus Media, Inc.,	7.00070	7700710	0001	2,012,771
6,499	Term Loan B	4.250%	12/23/20	B+	6,520,027
	Emerald Expositions				
4 000	Holdings, Inc., Term	4.7500/	0/47/00	D.D.	4 070 050
1,363	Loan, First Lien	4.750%	6/17/20	BB	1,372,058
500	Gray Television, Inc., Initial Term Loan	3.750%	6/13/21	BB	500,860
000	IMG Worldwide, Inc.,	0.70070	0/10/21	00	000,000
1,000	First Lien	5.250%	5/06/21	B1	995,417
	Interactive Data				
0.050	Corporation, Term Loan	4.7500/	E (00 /04	Б	0.004.054
2,250	B McGraw-Hill Education	4.750%	5/02/21	B+	2,261,954
	Holdings LLC,				
1,690	Refinancing Term Loan	5.750%	3/22/19	B+	1,708,574
	Media General, Inc.,				
	Delayed Draw, Term				
928	Loan	4.250%	7/31/20	BB	932,461
	Mediacom Broadband LLC, Tranche G, Term				
983	Loan	4.000%	1/20/20	BB	983,106
	Numericable Group	1100070	., = 0, = 0		333,133
1,608	S.A., Term Loan B1	4.500%	5/21/20	Ba3	1,615,122
4 000	Numericable Group	4.5000/	5 /0 / /00	D 0	4 007 004
1,392	S.A., Term Loan B2	4.500%	5/21/20	Ba3	1,397,301
1,842	Radio One, Inc., Term Loan B, First Lien	7.500%	3/31/16	B+	1,870,084
1,012	Springer Science &	7.00070	0/01/10	D 1	1,070,001
	Business Media, Inc.,				
1,489	Term Loan B3, WI/DD	TBD	TBD	В	1,993,510
45 700	Tribune Company, Term	4.0000/	10/07/00	DD	JE 707 004
15,730	Loan B	4.000%	12/27/20	BB+	15,737,901
3,861		4.000%	3/01/20	B+	3,841,229

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Univision						
Replacement Term						
Loan, First Lien Weather Channel Corporation, Term Loan, 1,013 Second Lien 7.000% 6/26/20 B3 998,847 WMG Acquisition Corporation, Tranche B, 1,318 Refinancing Term Loan 3.750% 7/01/20 B+ 1,293,473 Yell Group PLC, Term 411 Loan A2 5.231% 3/01/19 CCC+ 397,592 Yell Group PLC, Term 48 Loan A2 0.000% 3/03/19 CCC+ Yell Group PLC, Term Loan B2, Payment in 756 Kind 0.000% 3/03/24 CCC 55,301 Total Media 55,005,584 Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806						
Weather Channel Corporation, Term Loan, 1,013 Second Lien 7.000% 6/26/20 B3 998,847 WMG Acquisition Corporation, Tranche B, 1,318 Refinancing Term Loan 3.750% 7/01/20 B+ 1,293,473 Yell Group PLC, Term 411 Loan A2 5.231% 3/01/19 CCC+ 397,592 Yell Group PLC, Term 48 Loan A2 0.000% 3/03/19 CCC+ Yell Group PLC, Term Loan B2, Payment in 756 Kind 0.000% 3/03/24 CCC 55,301 Total Media 55,005,584 Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806		Replacement Term				
Corporation, Term Loan, 1,013 Second Lien 7.000% 6/26/20 B3 998,847 WMG Acquisition Corporation, Tranche B, 1,318 Refinancing Term Loan 3.750% 7/01/20 B+ 1,293,473 Yell Group PLC, Term 411 Loan A2 5.231% 3/01/19 CCC+ 397,592 Yell Group PLC, Term 48 Loan A2 0.000% 3/03/19 CCC+ Yell Group PLC, Term Loan B2, Payment in 756 Kind 0.000% 3/03/24 CCC 55,301 Total Media 55,005,584 Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4.830,806		Loan, First Lien				
1,013 Second Lien 7.000% 6/26/20 B3 998,847 WMG Acquisition Corporation, Tranche B, 1,318 Refinancing Term Loan 3.750% 7/01/20 B+ 1,293,473 Yell Group PLC, Term 411 Loan A2 5.231% 3/01/19 CCC+ 397,592 Yell Group PLC, Term 48 Loan A2 0.000% 3/03/19 CCC+ Yell Group PLC, Term Loan B2, Payment in 756 Kind 0.000% 3/03/24 CCC 55,301 Total Media 55,005,584 Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4.830,806		Weather Channel				
1,013 Second Lien 7.000% 6/26/20 B3 998,847 WMG Acquisition Corporation, Tranche B, 1,318 Refinancing Term Loan 3.750% 7/01/20 B+ 1,293,473 Yell Group PLC, Term 411 Loan A2 5.231% 3/01/19 CCC+ 397,592 Yell Group PLC, Term 48 Loan A2 0.000% 3/03/19 CCC+ Yell Group PLC, Term Loan B2, Payment in 756 Kind 0.000% 3/03/24 CCC 55,301 Total Media 55,005,584 Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4.830,806		Corporation, Term Loan,				
WMG Acquisition Corporation, Tranche B, 1,318 Refinancing Term Loan 3.750% 7/01/20 B+ 1,293,473 Yell Group PLC, Term 411 Loan A2 5.231% 3/01/19 CCC+ 397,592 Yell Group PLC, Term 48 Loan A2 0.000% 3/03/19 CCC+ Yell Group PLC, Term Loan B2, Payment in 756 Kind 0.000% 3/03/24 CCC 55,301 Total Media 55,005,584 Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4.830,806	1,013	Second Lien	7.000%	6/26/20	B3	998,847
Corporation, Tranche B, 1,318 Refinancing Term Loan 3.750% 7/01/20 B+ 1,293,473 Yell Group PLC, Term 411 Loan A2 5.231% 3/01/19 CCC+ 397,592 Yell Group PLC, Term 48 Loan A2 0.000% 3/03/19 CCC+ Yell Group PLC, Term Loan B2, Payment in 756 Kind 0.000% 3/03/24 CCC 55,301 Total Media 55,005,584 Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806		WMG Acquisition				
1,318 Refinancing Term Loan 3.750% 7/01/20 B+ 1,293,473 Yell Group PLC, Term 411 Loan A2 5.231% 3/01/19 CCC+ 397,592 Yell Group PLC, Term 48 Loan A2 0.000% 3/03/19 CCC+ Yell Group PLC, Term Loan B2, Payment in 756 Kind 0.000% 3/03/24 CCC 55,301 Total Media 55,005,584 Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806		•				
Yell Group PLC, Term 411 Loan A2 5.231% 3/01/19 CCC+ 397,592 Yell Group PLC, Term 48 Loan A2 0.000% 3/03/19 CCC+ Yell Group PLC, Term Loan B2, Payment in 756 Kind 0.000% 3/03/24 CCC 55,301 Total Media 55,005,584 Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806	1,318		3.750%	7/01/20	B+	1,293,473
411 Loan A2 5.231% 3/01/19 CCC+ 397,592 Yell Group PLC, Term Loan B2, Payment in CCC 756 Kind 0.000% 3/03/24 CCC 55,301 Total Media 55,005,584 Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806						
48 Loan A2 0.000% 3/03/19 CCC+ Yell Group PLC, Term Loan B2, Payment in 756 Kind 0.000% 3/03/24 CCC 55,301 Total Media 55,005,584 Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806	411	•	5.231%	3/01/19	CCC+	397,592
Yell Group PLC, Term Loan B2, Payment in 756 Kind 0.000% 3/03/24 CCC 55,301 Total Media 55,005,584 Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806		Yell Group PLC, Term				
Loan B2, Payment in 756 Kind 0.000% 3/03/24 CCC 55,301 Total Media 55,005,584 Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806	48	Loan A2	0.000%	3/03/19	CCC+	
756 Kind 0.000% 3/03/24 CCC 55,301 Total Media 55,005,584 Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806		Yell Group PLC, Term				
55,301 Total Media Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806		Loan B2, Payment in				
Multiline Retail 1.7% (1.1% of Total Investments) Hudson's Bay Company, 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806	756	Kind	0.000%	3/03/24	CCC	
Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806	55,301	Total Media				55,005,584
Hudson's Bay Company, 2,544 Term Loan B, First Lien 4.750% 11/04/20 BB 2,567,598 J.C. Penney Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806		Multiline Retail 1.7% (1.1	% of Total Inv	estments)		
J.C. Penney				Í		
Corporation, Inc., Term 2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806	2,544	Term Loan B, First Lien	4.750%	11/04/20	BB	2,567,598
2,250 Loan 5.000% 6/20/19 B 2,263,208 4,794 Total Multiline Retail 4,830,806		J.C. Penney				
4,794 Total Multiline Retail 4,830,806						
\dot{r}	2,250	Loan	5.000%	6/20/19	В	2,263,208
Nuveen Investments	· ·	Total Multiline Retail				· · ·
				ents		
29			29			

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) July 31, 2014

incipal unt (000)			upon (4)	Maturity (2)	Ratings (3)	Value
	Oil, Gas & Consumable F	uels	5.7% (3.7	7% of Total In	vestments)	
\$ 995	Western Refining, Inc., Term Loan B		4.250%	11/12/20	ВВ	\$ 999,975
393	CITGO Petroleum Corporation, Term Loan B		4.500%	7/23/21	BB+	395,312
1,309	Crestwood Holdings LLC, Term Loan B		7.000%	6/19/19	В	1,337,224
2,000	Energy and Exploration Partners, Term Loan		7.750%	1/15/19	N/R	1,972,500
822	Fieldwood Energy LLC, Term Loan, First Lien Fieldwood Energy LLC,		3.875%	9/28/18	Ba2	823,715
3,635	Term Loan, Second Lien Frac Tech International		8.375%	9/30/20	B2	3,731,289
1,073	LLC, Term Loan B Harvey Gulf		5.750%	4/16/21	B2	1,085,614
686	International Marine, Inc., Term Loan B		5.500%	6/18/20	B1	683,748
550	Peabody Energy Corporation, Term Loan B		4.250%	9/24/20	Ba1	550,093
1,250	Samson Investment Company, Tranche 1, Term Loan, Second Lien Seadrill Partners LLC,		5.000%	9/25/18	B1	1,248,661
2,975	Initial Term Loan		4.000%	2/21/21	BB	2,945,482
366	Southcross Energy Partners L.P., Opco Term Loan, WI/DD Southcross Holdings	TBD		TBD	B1	368,131
549	Borrower L.P., Holdco Term Loan, WI/DD Total Oil, Gas &	TBD		TBD	B2	551,861
16,603	Consumable Fuels	(4 9%	of Total Ir	nvestments)		6,693,605
792	Generic Drug Holdings, Inc., Term Loan B Graceway Pharmaceuticals LLC,		5.000%	8/16/20	B1	796,208
2,000	Second Lien Term Loan, (5) Graceway		0.000%	5/03/13	N/R	40,000
95	Pharmaceuticals LLC, Term Loan, (5)		0.000%	5/03/12	N/R	104,235

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2,993	Grifols, Inc., Term Loan	3.155%	2/27/21	Ba1	2,982,915
·	Par Pharmaceutical				, .
	Companies, Inc., Term				
1,792	Loan B2	4.000%	9/30/19	B1	1,791,491
1 000	Patheon, Inc., Term	4.0500/	0/11/01	В	000 750
1,000	Loan B Pharmaceutical Product	4.250%	3/11/21	В	993,750
	Development, Inc., Term				
2,670	Loan B, First Lien	4.000%	12/01/18	Ba3	2,675,476
,	Pharmaceutical				, ,
	Research Associates,				
2,978	Inc., Term Loan	4.500%	9/23/20	B1	2,970,056
0.007	Quintiles Transnational	0.7500/	0/00/40	DD	0.000.400
2,327	Corp., Term Loan B3 Salix Pharmaceuticals,	3.750%	6/08/18	BB	2,328,188
1,706	LTD., Term Loan	4.250%	1/02/20	Ba1	1,716,114
1,700	Therakos, Inc., Term	1.20070	1,02,20	Dai	1,7 10,111
1,449	Loan, First Lien	7.500%	12/27/17	В	1,459,439
	Valeant				
	Pharmaceuticals				
1 010	International, Inc., Term	0.7500/	0/05/00	Dad	1 017 400
1,318	Loan E Valeant	3.750%	8/05/20	Ba1	1,317,488
	Pharmaceuticals				
	International, Inc.,				
	Tranche B, Term Loan				
3,186	D2	3.750%	2/13/19	Ba1	3,186,782
24,306	Total Pharmaceuticals	(0.00)			22,362,142
	Professional Services 0.5% Ceridian Corporation,	(0.3% of 10	tal Investmer	its)	
	New Replacement Term				
1,524	Loan	4.405%	5/09/17	B1	1,528,545
,	Real Estate Investment Trust	2.2% (1.49	% of Total Inv	estments)	, ,
	Realogy Corporation,				
2,469	Initial Term Loan B	3.750%	3/05/20	BB	2,472,703
1 401	Starwood Property	2 5000/	4/17/20	DD.	1 475 006
1,481	Trust, Inc., Term Loan B Walter Investment	3.500%	4/17/20	BB+	1,475,926
	Management				
	Corporation, Tranche B,				
2,455	Term Loan, First Lien	4.750%	12/18/20	B+	2,426,903
	Total Real Estate				
6,405	Investment Trust		4 00/ /0 00/		6,375,532
	Real Estate Management & Do Capital Automotive LP,	evelopment	1.2% (0.8%	of Total Investm	ients)
1,500	Term Loan, Second Lien	6.000%	4/30/20	B1	1,538,126
1,500	Capital Automotive LP,	3.000 /0	1,00,20	٥,	1,000,120
1,875	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	1,883,295
	Total Real Estate				
	Management &				
3,375	Development				3,421,421

Semiconductors & Equipment 3.8% (2.4% of Total Investments)

	Semiconductors & Equipment 3.8% (2.4% of Total Investments)				
5 000	Avago Technologies, Term Loan B	3.750%	5/06/21	BBB	4 006 000
5,000		3.750%	5/06/21	DDD	4,996,080
	Freescale				
	Semiconductor, Inc.,		- / /		
3,468	Term Loan, Tranche B4	4.250%	2/28/20	B1	3,455,113
	Freescale				
	Semiconductor, Inc.,				
1,489	Term Loan, Tranche B5	5.000%	1/15/21	B1	1,492,938
	NXP Semiconductor				
979	LLC, Term Loan D	3.250%	1/11/20	BB+	972,558
	Total Semiconductors &				
10,936	Equipment				10,916,689
	Software 8.0% (5.1% of Total	al Investme	ents)		
	Attachmate Corporation,				
2,266	Term Loan, First Lien	7.250%	11/22/17	BB	2,294,146
	Blackboard, Inc., Term				
1,120	Loan B3	4.750%	10/04/18	B+	1,125,681
	BMC Software, Inc.,				
3,121	Initial Term Loan	5.000%	9/10/20	B1	3,104,811
	Datatel Parent Corp,				
1,050	Term Loan B1	4.000%	7/19/18	B+	1,048,900
	Emdeon Business				
	Services LLC, Term				
1,055	Loan B2	3.750%	11/02/18	BB	1,054,910
	Epicor Software				
	Corporation, Term Loan,				
638	B2	4.000%	5/16/18	Ba3	639,104
	N	Nuveen Investm	ents		
		30			

Principal Amount (000)		• • • •	Coupon (4)	Maturity (2)	Ratings (3)		Value
		Software (continued)					
Φ.	050	Explorer Holdings, Inc.,	0.0000/	E/00/40	Б	Φ.	050 500
\$	953	Term Loan	6.000%	5/02/18	B+	\$	956,528
		Infor Global Solutions Intermediate Holdings,					
	7,671	Ltd., Term Loan B5	3.750%	6/03/20	Ba3		7,619,993
	7,071	Misys PLC, Term Loan	3.73076	0/03/20	Dao		7,019,990
	3,438	B, First Lien	5.000%	12/12/18	B+		3,464,929
	-,	SunGard Data	01000,0				0,101,000
		Systems, Inc., Term					
	872	Loan E	4.000%	3/08/20	BB		874,682
		Vertafore, Inc., Term					
	946	Loan, First Lien	4.250%	10/03/19	B+		947,709
	23,130	Total Software				2	23,131,393
		• •	.5% of Total In	vestments)			
	1 041	Jo-Ann Stores, Inc.,	4.0000/	0/10/10	В.		1 000 100
	1,641	Term Loan, First Lien Michaels Stores, Inc.,	4.000%	3/16/18	B+		1,638,199
	750	Term Loan B2	4.000%	1/28/20	Ba3		747,656
	2,391	Total Specialty Retail	4.000 /6	1/20/20	Dao		2,385,855
	2,001	Textiles, Apparel & Luxur	ry Goods 0.7	% (0.4% of T	otal Investme	nts)	2,000,000
		Polymer Group, Inc.,	,	(0, 0		,	
		Amendment No. 1,					
		Delayed Draw,					
	134	Incremental Loan, (6)	4.149%	12/19/19	В		134,571
	4 000	Polymer Group, Inc.,	E 0500/	10/10/10	Do		4 074 545
	1,862	Initial Term Loan	5.250%	12/19/19	B2		1,871,515
	1,996	Total Textiles, Apparel & Luxury Goods					2,006,086
	1,990	Trading Cos & Distributo	re 19% (19%	of Total Inv	restments)		2,000,000
		HD Supply, Inc., Term	13 1.570 (1.27	or rotal in	restilients)		
	4,454	Loan	4.000%	6/28/18	B+		4,457,248
	,	Neff Rental/Neff					, ,
		Finance Closing Date					
	1,000	Loan, Second Lien	7.250%	6/09/21	CCC+		996,875
		Total Trading Cos &					
	5,454	Distributors		40/ 47			5,454,123
		Transportation Infrastruc	ture 0.2% (0.	1% of Total	Investments)		
	31	Ceva Group PLC, Canadian Term Loan	6.500%	3/19/21	B2		30,511
	JI	Ceva Group PLC,	0.500 /6	3/13/21	DZ		30,311
	181	Dutch B.V., Term Loan	6.500%	3/19/21	B2		176,965
	101	Ceva Group PLC,	5.55576	5, 10, L 1			0,000
		Synthetic Letter of					
	172	Credit Term Loan	0.134%	3/19/21	B2		168,295
		Ceva Group PLC, US					
	249	Term Loan	6.500%	3/19/21	B2		244,181
	633						619,952

Total Transportation				
•				
	ation Services	1.7% (1.1%	of Total In	vestments)
		•		,
Loan B1	5.000%	5/24/19	Ba3	1,779,893
Fairpoint				
Communications, Inc.,				
	7.500%	2/11/19	В	3,100,332
				4 000 005
				4,880,225
				369,296,785
,				Value
•	6% (1.6% of Tota	ıl Investmei	nts)	
	•		•	ents)
Cengage Learning				
Holdings II LP, (7), (8)				\$ 1,846,233
	eisure 0.5% (0	.3% of Tota	I Investmen	nts)
				4 400 707
	atal lavaatmant	- \		1,469,727
•	otai investments	5)		
				18,021
				10,021
				2,465,309
. , ,				1,519,815
Tribune Company, (7),				
(9)				
Tribune Publishing				
• • • • • • • • • • • • • • • • • • • •				96,854
	0.00/ /0.00/ -f.T	atal lawasta	\	4,099,999
	U.U% (U.U% Of I	otai investr	nents)	84,874
verifice, IIIC., (7), (6)	Nuveen Investm	ents		04,074
	31			
	Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B Total Wireless Telecommunication Services Total Variable Rate Senior Loan Interests (cost \$369,966,918) Description (1) COMMON STOCKS 2.0 Diversified Consumer S Cengage Learning Holdings II LP, (7), (8) Hotels, Restaurants & L BLB Worldwide Holdings Inc., (7), (8) Media 1.5% (0.9% of T Cumulus Media, Inc., (7) Metro-Goldwyn-Mayer, (7), (8) Tribune Company, (7) Tribune Company, (7), (9)	Infrastructure Wireless Telecommunication Services Asurion LLC, Term Loan B1 5.000% Fairpoint Communications, Inc., Term Loan B 7.500% Total Wireless Telecommunication Services Total Variable Rate Senior Loan Interests (cost \$369,966,918)	Infrastructure Wireless Telecommunication Services Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B Total Wireless Telecommunication Services Total Variable Rate Senior Loan Interests (cost \$369,966,918) Description (1) COMMON STOCKS Diversified Consumer Services Cengage Learning Holdings II LP, (7), (8) Hotels, Restaurants & Leisure Holdings Inc., (7), (8) Media 1.5% (0.9% of Total Investments) Cumulus Media, Inc., (7) Metro-Goldwyn-Mayer, (7), (8) Tribune Company, (7) Tribune Company, (7) Total Media Professional Services 0.0% (0.0% of Total Investruents) Nuveen Investments Vertrue, Inc., (7), (8) Nuveen Investments	Infrastructure Wireless Telecommunication Services Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B Total Wireless Telecommunication Services Total Variable Rate Senior Loan Interests (cost \$369,966,918) Description (1) COMMON STOCKS Diversified Consumer Services BLB Worldwide Holdings II LP, (7), (8) Hotels, Restaurants & Leisure Holdings Inc., (7), (8) Media 1.5% (0.9% of Total Investments) Cumulus Media, Inc., (7) Metro-Goldwyn-Mayer, (7) Tribune Company, (7) Tribune Company, (7) Tribune Publishing Company, (7) Total Media Professional Services 0.0% (0.0% of Total Investments) Vertrue, Inc., (7), (8) Nuveen Investments

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) July 31, 2014

S	hares	Description (1)				Value
		Software 0.0% (0.0% of	Total Investmen	ıts)		
2	291,294	Eagle Topco LP, (7), (8)				\$
		Total Common Stocks				
		(cost \$5,185,987)				7,500,833
	incipal ount (000)	Description (1) CONVERTIBLE BONDS	Coupon 0.3% (0.2% of T	Maturity otal Investr	Ratings (3) nents)	Value
		Communications Equipm				
		Nortel Networks Corp.,	•		,	
\$	850	(5)	1.750%	4/15/12	N/R	\$ 860,625
		Total Convertible Bonds				
\$	850	(cost \$710,500)				860,625
	incipal	Description (1)	Coupon	Moturity	Ratings	Value
AIIIO	ount (000)	Description (1) CORPORATE BONDS 1	Coupon 19.7% (12.5% of 1	Maturity	(3)	value
		Commercial Services & S				(e)
		NES Rental Holdings	Jappines 0.0 /0 (J.E /0 UI 1U	tai iiivestiiiellt	,
\$	900	Inc., 144A	7.875%	5/01/18	CCC+	\$ 936,000
•		Communications Equipm				, ,
	1,500	Avaya Inc., 144A	10.500%	3/01/21	CCC+	1,312,500
	ĺ	Nortel Networks Limited,				, ,
	1,000	(5)	0.000%	7/15/11	N/R	1,095,000
		Total Communications				
	2,500	Equipment				2,407,500
			% (0.2% of Total	Investment	s)	
		First Data Corporation,				
	1,000	144A	7.375%	6/15/19	BB	1,050,000
	0.000	Containers & Packaging	0.9% (0.6% of			0.004.500
	2,600	Reynolds Group	9.875%	8/15/19	CCC+	2,801,500
	0.000	Diversified Telecommuni IntelSat Limited				
	2,000		7.750% 8.125%	6/01/21	B B	2,045,000 1,248,000
	1,200	IntelSat Limited Level 3	0.123%	6/01/23	Б	1,240,000
	2,286	Communications Inc.	11.875%	2/01/19	В	2,508,885
	۵,200	Total Diversified	11.07.070	<i>L</i> /01/13		۷,500,005
		Telecommunication				
	5,486	Services				5,801,885
	-,	Energy Equipment & Ser	vices 0.2% (0.1	% of Total	Investments)	-,,
		Offshore Group	, -			
	500	Investment Limited	7.125%	4/01/23	В	493,750
		Health Care Equipment 8		6 (1.5% of T	otal Investme	nts)
	2,025	Kinetic Concepts	10.500%	11/01/18	В	2,242,688
	1,000	Kinetic Concepts	12.500%	11/01/19	CCC+	1,118,800
		Tenet Healthcare				
	3,500	Corporation	6.000%	10/01/20	BB	3,657,500
	6,525					7,018,988

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Total Health Care Equipment & Supplies

	Health Care Providers & So	ervices 2.1%	(1.3% of To	tal Investments)	
	Community Health	21170	(110 /0 01 10		
1,500	Systems, Inc., 144A	5.125%	8/01/21	BB+	1,511,250
	Community Health				
2,400	Systems, Inc.	6.875%	2/01/22	В	2,454,000
325	HCA Inc.	7.250%	9/15/20	BB+	343,688
	IASIS Healthcare				
600	Capital Corporation	8.375%	5/15/19	CCC+	634,500
	Truven Health Analytics				
1,000	Inc.	10.625%	6/01/20	CCC+	1,085,000
5 005	Total Health Care				0.000.400
5,825	Providers & Services		`		6,028,438
	Media 4.3% (2.7% of Tota Clear Channel	ıı investments)		
1,524	Communications, Inc.	10.000%	1/15/18	CCC	1,386,838
1,524	Clear Channel	10.000 /6	1/13/10	000	1,500,050
2,872	Communications, Inc.	9.000%	12/15/19	CCC+	2,947,390
2,072	Clear Channel	0.00070	/ /	3331	2,017,000
4,730	Communications, Inc.	14.000%	2/01/21	CCC	4,718,348
	Clear Channel				
2,750	Communications, Inc.	9.000%	3/01/21	CCC+	2,842,813
		Nuveen Investmen	nts		
		32			

Principal Amount				Dotingo	
(000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
(000)	Media (continued)	Coupon	waturity	(3)	value
	McGraw-Hill Global				
\$ 500	Education Holdings	9.750%	4/01/21	BB	\$ 557,500
12,376	Total Media	0.70070	1/01/21		12,452,889
12,070		6 (1.0% of Total I	nvestments)		12, 102,000
	Valeant	(110 / 0 01 1 0 0 0 1 1	,		
	Pharmaceuticals				
750	International, 144A	6.750%	8/15/18	B1	783,750
	Valeant				,
	Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	B1	2,090,000
	Valeant				
	Pharmaceuticals				
500	International, 144A	7.250%	7/15/22	B1	530,000
	VPII Escrow				
1,000	Corporation, 144A	7.500%	7/15/21	B1	1,080,000
4,250	Total Pharmaceuticals				4,483,750
	Professional Services	0.2% (0.1% of T	otal Investme	ents)	
	Ceridian Corporation,				
500	144A	8.125%	11/15/17	CCC	498,750
	Real Estate Investment	•			
750	iStar Financial Inc.	4.000%	11/01/17	BB	738,750
	Semiconductors & Equ Advanced Micro	ipment 1.3% (u	0.8% of Total	investments)	
1,000	Devices, Inc., 144A	6.750%	3/01/19	В	1,025,000
1,000	Advanced Micro	0.730%	3/01/19	Б	1,023,000
1,075	Devices, Inc.	7.750%	8/01/20	В	1,107,250
1,075	Advanced Micro	7.75076	0/01/20	Ь	1,107,230
1,500	Devices, Inc.	7.500%	8/15/22	В	1,552,500
1,500	Total Semiconductors	7.50070	0/10/22	В	1,002,000
3,575	& Equipment				3,684,750
5,515		of Total Investme	ents)		5,55 1,1 55
	BMC Software Finance		,		
1,330	Inc., 144A	8.125%	7/15/21	CCC+	1,323,350
,	Boxer Parent				,
	Company Inc./BMC				
700	Software, 144A	9.000%	10/15/19	CCC+	651,000
850	Infor Us Inc.	11.500%	7/15/18	В	949,875
750	Infor Us Inc.	9.375%	4/01/19	В	819,375
3,630	Total Software				3,743,600
		(0.0% of Total In	vestments)		
	Local Insight Regatta				
480	Holdings, (5), (9)	11.000%	12/01/17	D	5
	Trading Companies & I				•
1,000	HD Supply Inc.	8.125%	4/15/19	B+	1,080,000
	Wireless Telecommunic			of Total Inves	
500		8.750%	8/15/19	В	535,000

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	FairPoint Communications Inc., 144A				
	Sprint Corporation,				
500	144A	7.875%	9/15/23	BB	535,000
	Sprint Corporation,				
1,000	144A	7.125%	6/15/24	BB	1,020,000
1,750	T-Mobile USA Inc.	6.250%	4/01/21	BB	1,828,750
75	T-Mobile USA Inc.	6.731%	4/28/22	BB	78,563
75	T-Mobile USA Inc.	6.836%	4/28/23	BB	79,500
3,900	Total Wireless Telecommunication Services				4,076,813
,	Total Corporate Bonds				, ,
\$ 55,797	•				57,297,368
	Total Long-Term Investr	Nuveen Investr			434,955,611

NSL Nuveen Senior Income Fund

Portfolio of Investments (continued) July 31, 2014

Principal				
Amount (000)	Description (1)	Coupon	Maturity	Value
	SHORT-TERM INVESTMENTS	7.7% (4.9%	of Total Investments)	
\$ 22,293	Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/14, repurchase price \$22,293,481, collateralized by \$21,260,000 U.S. Treasury Notes, 3.125%, due 5/15/19,	0.000%	8/01/14	\$ 22,293,481
	value \$22,741,057			
	Total Short-Term Investments	s (cost \$22,29	3,481)	22,293,481
	Total Investments (cost \$453,	,852,724) 15	7.6%	457,249,092
	Borrowings (38.6)% (10), (1	1)		(112,000,000)
	Variable Rate Term Preferred	Shares, at Lie	quidation Value	
	(20.0)% (12)			(58,000,000)
	Other Assets Less Liabilities	1.0% (13)		2,839,010
Investments in	Net Assets Applicable to Con Derivatives as of July 31, 2014	nmon Shares	100%	\$ 290,088,102

Interest Rate Swaps outstanding:

		Fund			Fixed	
		Pay/Receive)		Rate	Unrealized
	Notional	Floating	Floating	Fixed Rate	Payme Thermination	on Appreciation
Counterpar	ty Amount	Rate R	Rate Index	(Annualized)	Frequency Date	(Depreciation) (13)
Morgan		1-	-Month			-
Stanley	\$18,487,500	Receive U	JSD-LIBOR-	BBA 2.201%	Monthly 4/20/16	\$ (550,340)

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 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.
- (3) Ratings (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. 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.

- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. 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.
- (5) At 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 directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (6) Investment, or portion of investment, represents an unfunded senior loan commitment outstanding. See Notes to Financial Statements, Note 8 Senior Loan Commitments for more information.
- (7) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (8) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (9) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Nuveen funds' Board of Directors/Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (10) Borrowings as a percentage of Total Investments is 24.5%.
- (11) 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.
- (12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.7%.
- (13) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- DD1 Portion of investment purchased on a delayed delivery basis.
- WI/DD Purchased on a when-issued or delayed delivery basis.
- 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.
- 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.

USD-LIBOR-BBA United States Dollar London Inter-Bank Offered Rate British Bankers' Association.

See accompanying notes to financial statements.

Nuveen Investments

JFR
Nuveen Floating Rate Income Fund

Portfolio of Investments July 31, 2014

Principal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	LONG-TERM INVESTME	ENTS 149.8% (9	4.1% of Tota	I Investments	s)
	VARIABLE RATE SENIO (4)			`	otal Investments)
	Aerospace & Defense	0.4% (0.2% of To	otal Investme	nts)	
	Sequa Corporation,				
\$ 2,463	Term Loan B	5.250%	6/19/17	В	\$ 2,436,336
	Airlines 2.8% (1.8% of	Total Investmen	its)		
	American Airlines, Inc.,	o ====/	0/07//0	5 6	
3,458	Term Loan	3.750%	6/27/19	Ba2	3,465,855
	Delta Air Lines, Inc.,	0.0500/	10/10/10	- .	
9,845	Term Loan B1	3.250%	10/18/18	Ba1	9,837,666
4 070	Delta Air Lines, Inc.,	0.4000/	4/40/40	5 .4	4.074.054
1,970	Term Loan B2	2.403%	4/18/16	Ba1	1,974,651
4 455	US Airways, Inc., Term	0.5000/	E (00 /4 0	D 0	4 400 004
4,455	Loan B1	3.500%	5/23/19	Ba2	4,438,294
19,728	Total Airlines	00/ - (T - t - l l			19,716,466
		8% of Total Inves	itments)		
0.075	Chrysler Group LLC,	0.0500/	10/01/10	DD	0.045.574
9,975	Tranche B, Term Loan	3.250%	12/31/18	BB+	9,945,574
	Formula One Group,				
7 705	Term Loan, First Lien,	TDD	TDD	Ъ	7 700 400
7,795	WI/DD	TBD	TBD	В	7,739,429
	Formula One Group,				
2,000	Term Loan, Second Lien, WI/DD	TBD	TBD	CCC+	2 005 000
19,770	Total Automobiles	עסו	טסו	CCC+	2,005,000 19,690,003
19,770	Building Products 0.7	9/ (0 59/ of Total	Invoctmente	\	19,090,003
	Gates Global LLC, Term	/6 (0.5 /6 01 10tal	iiivesiiiieiiis	,	
2,800	Loan	4.250%	7/03/21	B+	2,785,751
2,000	Quikrete Holdings, Inc.,	4.230 /6	7/03/21	DT	2,700,701
2,221	Term Loan, First Lien	4.000%	9/28/20	B+	2,224,027
5,021	Total Building Products	4.00070	3/20/20	DT	5,009,778
0,021	Capital Markets 1.5%	(0.9% of Total Inv	restments)		3,003,770
	Citco III Limited, Term	(0.0 /0 01 10 10 111	restinents,		
2,837	Loan B	4.250%	6/29/18	N/R	2,847,274
_,007	Guggenheim Partners	1120070	0/20/10	14,11	2,0 ,2
2,978	LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,979,361
_,	RPI Finance Trust, Term	1.207,3	- , ==, = 0	,	_,-,-,-,
4,624	Loan B3	3.250%	11/09/18	Baa2	4,634,776
10,439	Total Capital Markets				10,461,411
	•	of Total Investm	nents)		, ,
3,345	,	3.750%	5/04/18	BB	3,333,396

	Ineos US Finance LLC, Cash Dollar, Term Loan				
	Mineral Technologies,				
	Inc., Term Loan B, First				
8,000	Lien	4.000%	5/07/21	BB	8,039,936
	PQ Corporation, Term				
2,463	Loan B	4.000%	8/07/17	B+	2,467,501
4,301	Univar, Inc., Term Loan	5.000%	6/30/17	B+	4,311,804
	W.R Grace & Co.,				
261	Delayed Draw, Term	1 0000/	0/00/01	DDD	260 140
361	Loan, (6) W.R Grace & Co., Exit	1.000%	2/03/21	BBB	360,140
1,007	Term Loan	3.000%	2/03/21	BBB	1,005,870
19,477	Total Chemicals	0.00070	2/00/21		19,518,647
, , , , ,	Commercial Services & Supp	lies 3.7%	(2.3% of Tota	I Investments)	
	ADS Waste Holdings,			,	
	Inc., Initial Term Loan,				
983	Tranche B2	3.750%	10/09/19	B+	978,928
	CCS Income Trust,				
1,351	Term Loan, First Lien	6.250%	5/12/18	В	1,357,224
	Education Management				
4,716	LLC, Tranche C2, Term Loan	4.250%	6/01/16	CCC	2 104 417
4,710	HMH Holdings, Inc.,	4.250 /6	0/01/10	CCC	3,104,417
978	Term Loan, First Lien	4.250%	5/22/18	B1	982,388
0.0	International Lease	1120070	G/ 22 / 13	2.	002,000
	Finance Corp., Term				
3,000	Loan	3.500%	3/06/21	Ba1	2,999,463
	iQor US, Inc., Term				
4,841	Loan, First Lien	6.000%	4/01/21	В	4,659,722
4 500	iQor US, Inc., Term	0.7500/	4/04/00	000	4 400 750
1,500	Loan, Second Lien	9.750%	4/01/22	CCC+	1,428,750
	Millennium Laboratories, Inc., Tranche B, Term				
10,000	Loan	5.250%	4/16/21	B+	10,033,250
10,000	Total Commercial	3.230 /8	7/10/21	DT	10,000,200
27,369	Services & Supplies				25,544,142
,	Communications Equipment	1.1% (0.7	% of Total Inv	restments)	, ,
	Avaya, Inc., Term Loan	•			
5,960	B3	4.727%	10/26/17	B1	5,779,667
	Avaya, Inc., Term Loan				
1,617	B6	6.500%	3/31/18	B1	1,610,259
7 -77	Total Communications				7 000 000
7,577	Equipment	Nuveen Investm	ents		7,389,926
	1	35			

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) July 31, 2014

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	2.6% (1.6% of	Total Inves	tments)	
\$ 17,865	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$17,916,147
	Containers & Packaging	0.4% (0.3% of	Total Invest	ments)	
2015	Reynolds Group Holdings, Inc., Incremental US Term				
2,915	Loan, First Lien	4.000%	12/01/18	B+	2,912,576
	Diversified Consumer Ser	vices 5.4% (3.	4% of Total	Investments)	
0.000	Cengage Learning Acquisitions, Inc., Exit	7.0000/	0/01/00	D.	C 051 200
6,000	Term Loan	7.000%	3/31/20	B+	6,051,368
3,391	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	3,453,388
	Harland Clarke Holdings Corporation, Term Loan			_	
1,481	B4	6.000%	8/04/19	B+	1,508,653
15,158	Hilton Hotels Corporation, Term Loan B2	3.500%	10/25/20	BB+	15,106,585
10,100	Laureate Education,	0.00070	. 0/20/20	221	10,100,000
3,888	Inc., Term Loan B	5.000%	6/15/18	В	3,780,715
0,000	New Albertson's, Inc.,	0.00070	0/10/10		0,700,710
3,538	Term Loan	4.750%	6/24/21	Ba3	3,553,482
0,550	ServiceMaster	4.75076	0/24/21	Dao	0,000,402
4,196	Company, Term Loan	4.250%	7/01/21	B+	4,176,076
4,130	Total Diversified	4.230 /6	7/01/21	DT	4,170,070
37,652	Consumer Services				37,630,267
37,032	Diversified Financial Services	iooo 1 70/ /1 1	0/ of Total I	nvestments)	37,030,207
	Home Loan Servicing	1.7% (1.1	76 OI TOLAI I	iivesiiieiiis)	
2.465	Solutions, Ltd., Term	4 E000/	6/06/00	DD	2 401 244
3,465	Loan B	4.500%	6/26/20	BB	3,481,244
E 104	Ocwen Financial Corporation, Term Loan B	5.000%	2/15/18	B+	F 206 400
5,184					5,206,409
3,000	RCS Capital, Term Loan Total Diversified	6.500%	4/29/19	B+	3,054,375
11,649	Financial Services				11,742,028
	Diversified Telecommunic	ation Services	5.8% (3.6%	% of Total Inve	estments)
	Greeneden U.S. Holdings II LLC, Term				
1,734	Loan B	4.000%	2/08/20	В	1,723,198
	Intelsat Jackson Holdings, S.A., Tranche				
1,811	B2, Term Loan	3.750%	6/30/19	BB	1,810,824

3,667	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	BB	3,659,220
1,784	Presidio, Inc., Term Loan B	5.000%	3/31/17	B+	1,793,577
2,250	SBA Communication, Incremental Term Loan, Tranche B1	3.250%	3/24/21	BB	2,230,313
2,000	TelX Group, Inc., Initial Term Loan, First Lien	4.500%	4/09/20	B1	2,000,000
1,250	TelX Group, Inc., Initial Term Loan, Second Lien	7.500%	4/09/21	CCC	1,251,562
13,666	WideOpenWest Finance LLC, Term Loan B	4.750%	4/01/19	Ba3	13,729,112
4,437	Ziggo N.V., Term Loan B1, DD1	3.250%	1/15/22	ВВ	4,367,717
2,860	Ziggo N.V., Term Loan B2, DD1	3.250%	1/15/22	ВВ	2,814,639
4,703	Ziggo N.V., Term Loan B3, Delayed Draw WI/DD	TBD	TBD	BB	4,629,076
40,162	Total Diversified Telecommunication Services				40,009,238
	Electronic Equipment & I SMART Modular	nstruments 0	.6% (0.4% o	f Total Inves	stments)
4,393	Technologies, Inc., Term Loan B	8.250%	8/26/17	В	4,370,625
	Energy Equipment & Ser	vices 2.0% (1.	3% of Total	Investment	S)
8,588	Drill Rigs Holdings, Inc., Tranche B1, Term Loan	6.000%	3/31/21	B+	8,674,174
1,399	Dynamic Energy Services International LLC, Term Loan	9.500%	3/06/18	В	1,391,964
	Offshore Group Investment Limited,				
1,558	Term Loan B Pacific Drilling S.A.,	5.000%	10/25/17	В	1,553,562
2,473	Term Loan B	4.500%	6/03/18	B+	2,481,784
14,018	Total Energy Equipment & Services	2 00/ /1 00/ 0	f Total Inves	otmonto)	14,101,484
	Food & Staples Retailing Albertson's LLC, Term	2.8% (1.8% o	i iotal ilives	simenis)	
4,960	Loan B2 BJ's Wholesale Club,	4.750%	3/21/19	BB	4,991,511
3,267	Inc., Replacement Loan, First Lien	4.500%	9/26/19	В	3,265,087
5,201	BJ's Wholesale Club, Inc., Replacement Loan,	11.000 /0	0,20,10		5,255,557
4,000	Second Lien	8.500%	3/26/20	CCC	4,063,752
746	Del Monte Foods	4.251%	2/18/21	B+	741,702

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	First Lien				
	Rite Aid Corporation,				
	Tranche 1, Term Loan,				
1,500	Second Lien	5.750%	8/21/20	В	1,531,500
	Rite Aid Corporation, Tranche 2, Term Loan,				
1,675	Second Lien	4.875%	6/21/21	В	1,694,368
	Supervalu, Inc., New				
3,142	Term Loan	4.500%	3/21/19	B+	3,142,169
	Total Food & Staples				
19,290	Retailing				19,430,089
	Food Products 7.2% (4	1.5% of Total Inv	estments)		
	H.J Heinz Company,		•		
14,266	Term Loan B2	3.500%	6/05/20	BB	14,283,782
	Hearthside Group Holdings, Term Loan,				
2,000	First Lien	4.500%	6/02/21	B1	2,006,666
		Nuveen Investm	ents		
		36			

Principal Amount (00	• • •	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Food Products (continue	ed)			
\$ 7,000	Jacobs Douwe Egberts, Term Loan B, WI/DD	TBD	TBD	вв	\$ 6,912,500
4,778	Pinnacle Foods Finance LLC, Term Loan G	3.250%	4/29/20	BB	4,748,707
17,007	US Foods, Inc., Incremental Term Loan Wilton Products, Inc.,	4.500%	3/31/19	B2	17,017,510
5,400 50,451	Tranche B, Term Loan Total Food Products	7.500%	8/30/18	В	5,184,259 50,153,424
ĺ	Health Care Equipment	& Supplies 2.7	% (1.7% of T	otal Investme	
	Ardent Medical Services, Inc., Term		·		
1,294	Loan, First Lien Biomet, Inc., Term Loan	6.750%	7/02/18	B+	1,300,539
1,859	B2 ConvaTec, Inc., Dollar	3.663%	7/25/17	BB	1,860,293
2,518	Term Loan Kinetic Concepts, Inc.,	4.000%	12/22/16	Ba3	2,523,147
4,678	Term Loan D1 Onex Carestream	4.000%	5/04/18	BB	4,683,333
5,529	Finance LP, Term Loan, First Lien	5.000%	6/07/19	B+	5,544,090
2,553	Onex Carestream Finance LP, Term Loan, Second Lien	9.500%	12/07/19	В	2,603,721
18,431	Total Health Care Equipment & Supplies				18,515,123
	Health Care Providers &	Services 6.6%	6 (4.2% of To	tal Investmen	ts)
679	BioScrip, Inc., Delayed Draw, Term Loan	6.500%	7/31/20	B1	688,045
1,131	BioScrip, Inc., Initial Term Loan B	6.500%	7/31/20	B1	1,146,742
4,975	Community Health Systems, Inc., Term Loan D	4.250%	1/27/21	BB	4,993,656
8,313	DaVita HealthCare Partners, Inc., Tranche B, Term Loan	3.500%	6/24/21	Ba1	8,310,864
13,461	Drumm Investors LLC, Term Loan	6.750%	5/04/18	В	13,490,723
1,464	Genesis Healthcare LLC, Term Loan	10.000%	12/04/17	В	1,495,761
1,315	HCA, Inc., Tranche B5, Term Loan Heartland Dental Care,	2.905%	3/31/17	BB	1,317,509
2,955	Inc., Term Loan, First Lien	5.500%	12/21/18	B1	2,971,056

	Heartland Dental Care,				
2,000	Inc., Term Loan, Second Lien	9.750%	6/21/19	CCC+	2,048,750
2,000	LHP Operations Co.	0.70070	0/21/10	0001	2,010,700
1,737	LLC, Term Loan B	9.000%	7/03/18	В	1,663,032
	Mallinckrodt				
	International Finance				
869	SA, Initial Term Loan B	3.500%	3/19/21	BB+	865,492
	National Mentor				
2,169	Holdings, Inc., Term Loan B	4.750%	1/31/21	B1	2,179,064
2,109	One Call Care	4.73076	1/31/21	ы	2,179,004
	Management, Inc.,				
3,980	Term Loan B	5.000%	11/27/20	B1	3,991,442
	Skilled Healthcare				
721	Group, Inc., Term Loan	7.000%	4/09/16	В	720,689
45.700	Total Health Care				45 000 005
45,769	Providers & Services Health Care Technology	0.9% (0.6% of	Total Invest	monto)	45,882,825
	Catalent Pharma	0.9 % (0.0 % 01	Total lilvesti	ilielits)	
	Solutions, Inc., Term				
6,200	Loan	4.500%	5/20/21	BB	6,233,424
	Hotels, Restaurants & Lei	isure 4.6% (2.	9% of Total I	nvestments	s)
	Caesars Entertainment				
4 000	Operating Company,	0.0000/	1/00/10	0 1	4 000 744
1,820	Inc., Term Loan B6	6.963%	1/28/18	Caa1	1,699,741
3,402	CCM Merger, Inc., Term Loan	6.000%	3/01/17	B+	3,406,428
0,402	CityCenter Holdings	0.000 /0	0/01/17	D+	0,400,420
5,228	LLC, Term Loan	4.250%	10/24/20	В	5,247,878
	Extended Stay America,				
2,100	Inc., Term Loan	5.000%	6/24/19	B+	2,131,500
	Intrawest Resorts				
2,488	Holdings, Inc., Initial Term Loan	5.500%	12/09/20	B+	2,537,250
2,400	Landry's Restaraunts,	5.500%	12/09/20	D+	2,337,230
2,745	Inc., Term Loan B	4.000%	4/24/18	BB	2,754,994
,	MGM Resorts				, ,
	International, Term				
2,955	Loan B	3.500%	12/20/19	BB	2,941,457
	Scientific Games				
3,980	Corporation, Term Loan B	4.250%	10/18/20	BB	3,929,183
3,900	Seaworld Parks and	4.230 /6	10/10/20	ББ	3,323,103
	Entertainment, Inc.,				
3,393	Term Loan B2	3.000%	5/14/20	BB+	3,346,831
	Station Casino LLC,				
3,825	Term Loan B	4.250%	3/02/20	B1	3,830,051
04 000	Total Hotels,				04.005.040
31,936	Restaurants & Leisure	70/. (0 /10/. of Total	al Invastmen	ite)	31,825,313
	Household Durables 0.7	7% (0.4% of Tot	ai iiivesimer	แร)	

2,666	Serta Simmons Holdings LLC, Term Loan	4.250%	10/01/19	B+	2,671,059
2,061	Tempur-Pedic International, Inc., New Term Loan B	3.500%	3/18/20	ВВ	2,060,593
4,727	Total Household Durables				4,731,652
	Household Products	0.1% (0.0% of Tot	tal Investmei	nts)	
495	Spectrum Brands, Inc., Term Loan C	3.500%	9/04/19	BB	495,319
	Industrial Conglomerat	tes 0.4% (0.2% d	of Total Inves	stments)	
2,488	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750% Nuveen Investm 37	11/26/20 ents	В1	2,492,385

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) July 31, 2014

rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Insurance 2.0% (1.3% of T	Total Investm	ents)		
	Alliant Holdings I LLC,				
	Initial Term Loan B, First				
\$ 1,967	Lien	4.250%	12/20/19	B1	\$ 1,971,703
	Hub International				
F 000	Holdings, Inc., Initial	4.0500/	40/00/00	D4	E 050 000
5,960	Term Loan	4.250%	10/02/20	B1	5,952,069
	USI Holdings				
6,174	Corporation, Initial Term Loan	4.250%	12/27/19	B1	6,182,983
14,101	Total Insurance	4.230 /6	12/27/19	БТ	14,106,755
14,101	Internet Software & Service	s 0.6% (0.4	% of Total In	vestments)	14,100,733
	Sabre Inc., Term Loan	3 0.070 (0.4	70 OI TOtal III	vestilients)	
744	B2	4.500%	2/19/19	Ba3	745,693
290	Sabre Inc., Term Loan C	4.000%	2/18/18	Ba3	290,678
3,448	Sabre Inc., Term Loan	4.250%	2/18/19	Ba3	3,442,832
,	Total Internet Software				, ,
4,482	& Services				4,479,203
	IT Services 2.3% (1.4% of	Total Investr	ments)		
	EIG Investors Corp.,				
8,058	Term Loan	5.000%	11/09/19	В	8,098,674
	Vantiv, Inc., Term Loan				
3,063	В	3.750%	6/13/21	BB+	3,077,813
	VFH Parent LLC, New	,		=	
2,305	Term Loan	5.750%	11/08/19	N/R	2,285,045
0.440	Zayo Group LLC, Term	4.0000/	7/00/40	D4	0.444.400
2,449	Loan B	4.000%	7/02/19	B1	2,441,138
15,875	Total IT Services Leisure Equipment & Produ	uoto 2 19/ /1	1 20/ of Total	Invoctments)	15,902,670
	24 Hour Fitness	1015 2.1 /0 (1.3 % OI TOLAI	iiivesiiieiiis)	
	Worldwide, Inc., Term				
5,000	Loan B	4.750%	5/28/21	Ba3	5,023,405
0,000	Bombardier	117 00 70	<i>3, 23, 2</i> .	240	0,020,100
	Recreational Products,				
5,539	Inc., Term Loan	4.000%	1/30/19	B+	5,531,648
,	Equinox Holdings, Inc.,				, ,
3,209	New Initial Term Loan B	4.250%	1/31/20	Ba3	3,221,410
	Four Seasons Holdings,				
	Inc., Term Loan, Second				
1,000	Lien	6.250%	12/27/20	В	1,011,250
	Total Leisure Equipment				
14,748	& Products				14,787,713
E 000	Machinery 1.0% (0.6% of		<u>-</u>	DD	F 007 040
5,000	Doosan Infracore	4.500%	5/27/21	BB	5,027,040
	International, Inc., Term				

	Loan				
	Rexnord LLC, Term				
1,851	Loan B	4.000%	8/21/20	BB	1,849,736
6,851	Total Machinery				6,876,776
	Media 18.5% (11.6% of	Total Investme	nts)		
	Advantage Sales & Marketing, Inc., Delayed Draw, Term Loan,				
118	WI/DD	TBD	TBD	B1	117,342
3,532	Advantage Sales & Marketing, Inc., Term Loan, First Lien	4.250%	7/11/21	B1	3,520,273
2,200	Advantage Sales & Marketing, Inc., Term Loan, Second Lien, DD1	7.500%	7/11/22	CCC+	2 210 002
2,200	Affinion Group Holdings,	7.300%	1/11/22	000+	2,210,083
2,221	Inc., Initial Term Loan, Second Lien	8.500%	10/31/18	B3	2,193,690
_, :	Affinion Group Holdings, Inc., Term Loan, First	0.00070	10/01/10		2,100,000
1,337	Lien	6.750%	4/30/18	B1	1,327,451
2,000	Catalina Marketing Corporation, Term Loan, First Lien Catalina Marketing	4.500%	4/09/21	B+	2,005,000
2,000	Corporation, Term Loan, Second Lien	7.750%	4/11/22	CCC+	1,995,000
1,160	Clear Channel Communications, Inc., Tranche B, Term Loan	3.805%	1/29/16	CCC+	1,151,923
,,,,,	Clear Channel Communications, Inc.,	5,555,75	,,,		.,,.
3,952	Tranche D, Term Loan	6.905%	1/30/19	CCC+	3,890,103
3,218	Clear Channel Communications, Inc., Term Loan E	7.655%	7/30/19	CCC+	3,219,575
5,210	Cumulus Media, Inc.,	7.05576	7/30/19	000+	5,213,575
13,391	Term Loan B	4.250%	12/23/20	B+	13,435,207
. 3,33	Emerald Expositions Holdings, Inc., Term	00,0	, _0, _0		. 0, .00, _0.
4,088	Loan, First Lien	4.750%	6/17/20	BB	4,116,175
1,458	EMI Music Publishing LLC, Term Loan B	3.750%	6/29/18	ВВ	1,455,148
1,000	Gray Television, Inc., Initial Term Loan	3.750%	6/13/21	ВВ	1,001,719
3,000	IMG Worldwide, Inc., First Lien Interactive Data Corporation, Term Loan	5.250%	5/06/21	B1	2,986,251
3,750	В	4.750%	5/02/21	B+	3,769,924
3,380		5.750%	3/22/19	B+	3,417,148

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	McGraw-Hill Education Holdings LLC, Refinancing Term Loan				
2,783	Media General, Inc., Delayed Draw, Term Loan	4.250%	7/31/20	ВВ	2,797,384
1,965	Mediacom Broadband LLC, Tranche G, Term Loan	4.000%	1/20/20	ВВ	1,966,212
3,217	Numericable Group S.A., Term Loan B1 Numericable Group	4.500%	5/21/20	Ba3	3,230,244
2,783	S.A., Term Loan B2	4.500%	5/21/20	Ba3	2,794,602
3,911	Radio One, Inc., Term Loan B, First Lien	7.500%	3/31/16	B+	3,969,685
2,978	Springer Science & Business Media, Inc., Term Loan B3, WI/DD	TBD	TBD	N/R	3,987,021
34,497	Tribune Company, Term Loan B	4.000%	12/27/20	BB+	34,514,565
17,758	Univision Communications, Inc., Replacement Term Loan, First Lien	4.000%	3/01/20	B+	17,669,654
17,700	Virgin Media Investment	4.00070	0/01/20	D.	17,000,004
1,000	Holdings, Term Loan B	3.500%	6/07/20	BB	992,109
1,520	Weather Channel Corporation, Term Loan, Second Lien	7.000%	6/26/20	В3	1,498,271
2,019	WMG Acquisition Corporation, Tranche B, Refinancing Term Loan	3.750% Nuveen Investm 38	7/01/20 ents	B+	1,982,206

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Media (continued)				
	Yell Group PLC, Term				
\$ 1,046	Loan A2	5.231%	3/01/19	CCC+	\$ 1,012,272
	Yell Group PLC, Term				
123	Loan A2	0.000%	3/03/19	CCC+	
	Yell Group PLC, Term				
4.005	Loan B2, Payment in	0.0000/	0/00/04	000	
1,925	Kind Tatal Madia	0.000%	3/03/24	CCC	100 000 007
129,330	Total Media Multiline Retail 1.3% (0	00/ of Total In	(cotmonto)		128,226,237
	,	0.8% of Total Inv	vestments)		
	Hudson's Bay Company, Term Loan				
4,625	B, First Lien	4.750%	11/04/20	BB	4,668,359
4,023	J.C. Penney	4.73076	11/04/20	ВВ	4,000,000
	Corporation, Inc., Term				
4,125	Loan	5.000%	6/20/19	В	4,149,214
8,750	Total Multiline Retail	0.00070	0,20,10		8,817,573
-,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,	Oil, Gas & Consumable	Fuels 6.0% (3	.8% of Total	Investments)	
	Western Refining, Inc.,			,	
1,990	Term Loan B	4.250%	11/12/20	BB	1,999,950
	CITGO Petroleum				
	Corporation, Term Loan				
1,179	В	4.500%	7/23/21	BB+	1,185,938
	Crestwood Holdings				
2,618	LLC, Term Loan B	7.000%	6/19/19	В	2,674,448
	Energy and Exploration				
5,000	Partners, Term Loan	7.750%	1/15/19	N/R	4,931,250
4 007	EP Energy LLC, Term	0.5000/	E /0.4 /4.0	D 0	1 000 070
1,667	Loan B3, Second Lien	3.500%	5/24/18	Ba3	1,662,673
0.004	Fieldwood Energy LLC,	0.0750/	0/00/10	DeO	0.404.704
3,394	Term Loan, First Lien	3.875%	9/28/18	Ba2	3,401,704
	Fieldwood Energy LLC, Term Loan, Second				
8,967	Lien	8.375%	9/30/20	B2	9,199,980
0,507	Frac Tech International	0.57576	3/30/20	DZ	5,155,566
2,010	LLC, Term Loan B	5.750%	4/16/21	B2	2,032,445
2,010	Harvey Gulf	0.70070	1, 10,21	<u> </u>	2,002,110
	International Marine,				
1,688	Inc., Term Loan B	5.500%	6/18/20	B1	1,683,152
•	Peabody Energy				, ,
	Corporation, Term Loan				
1,374	В	4.250%	9/24/20	Ba1	1,375,233
	Samson Investment				
	Company, Tranche 1,				
	Term Loan, Second				
2,500	Lien	5.000%	9/25/18	B1	2,497,323
	Seadrill Partners LLC,				
7,193	Initial Term Loan	4.000%	2/21/21	BB	7,121,136

	Southcross Energy				
854	Partners L.P., Opco	TBD	TBD	B1	050.070
004	Term Loan, WI/DD Southcross Holdings	טסו	טסו	БΙ	858,973
	Borrower L.P., Holdco				
1,280	Term Loan, WI/DD	TBD	TBD	B2	1,287,675
	Total Oil, Gas &				
41,714	Consumable Fuels		_		41,911,880
		(4.0% of Total	Investments)	
1,584	Generic Drug Holdings, Inc., Term Loan B	5.000%	8/16/20	B1	1,592,416
1,504	Graceway	3.000 /6	0/10/20	ы	1,532,410
	Pharmaceuticals LLC,				
	Second Lien Term				
5,625	Loan, (5)	0.000%	5/03/13	N/R	112,500
	Graceway				
51	Pharmaceuticals LLC, Term Loan, (5)	0.000%	5/03/12	N/R	55,681
5,976	Grifols, Inc., Term Loan	3.155%	2/27/21	Ba1	5,957,108
-,-	Par Pharmaceutical				-,,
	Companies, Inc., Term				
3,585	Loan B2	4.000%	9/30/19	B1	3,582,983
4,000	Patheon, Inc., Term Loan B, DD1	4.250%	3/11/21	В	3,975,000
4,000	Pharmaceutical Product	4.230 /6	3/11/21	В	3,973,000
	Development, Inc.,				
5,340	Term Loan B, First Lien	4.000%	12/01/18	Ba3	5,350,952
	Pharmaceutical				
5,707	Research Associates, Inc., Term Loan	4.500%	9/23/20	B1	5,692,608
3,707	Quintiles Transnational	4.500 /6	3/23/20	D1	3,032,000
3,925	Corp., Term Loan B3	3.750%	6/08/18	BB	3,927,788
	Salix Pharmaceuticals,			_	
3,413	LTD., Term Loan	4.250%	1/02/20	Ba1	3,432,228
3,380	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	В	3,405,358
3,300	Valeant	7.50076	12/21/11		0,400,000
	Pharmaceuticals				
	International, Inc., Term				
2,639	Loan E	3.750%	8/05/20	Ba1	2,636,488
	Valeant Pharmaceuticals				
	International, Inc.,				
	Tranche B, Term Loan				
4,211	D2	3.750%	2/13/19	Ba1	4,210,774
49,436	Total Pharmaceuticals	0.00/ /0.00/ -55	Total lavasta	a a mata \	43,931,884
	Professional Services Ceridian Corporation,	0.3% (0.2% of	ı otal investn	ients)	
	New Replacement				
2,227	Term Loan	4.405%	5/09/17	B1	2,233,136
	Real Estate Investment	Trust 2.4% (1	.5% of Total	Investments)	

4,938	Realogy Corporation, Initial Term Loan B	3.750%	3/05/20	BB	4,945,405
,	Starwood Property Trust, Inc., Term Loan				, ,
5,935	В	3.500%	4/17/20	BB+	5,913,595
	Walter Investment Management Corporation, Tranche B, Term Loan, First				
5,730	Lien	4.750%	12/18/20	B+	5,663,471
16,603	Total Real Estate Investment Trust				16,522,471
	Real Estate Management	& Developme	nt 1.6% (1.	0% of Total	I Investments)
	Capital Automotive LP, Term Loan, Second				
3,000	Lien	6.000%	4/30/20	B1	3,076,251
8,189	Capital Automotive LP, Term Loan, Tranche B1	4.000%	4/10/19	Ba2	8,224,503
	Total Real Estate Management &				
11,189	Development	Name of Tax			11,300,754
		Nuveen Investm 39	ients		

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) July 31, 2014

	ncipal int (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
		Semiconductors & Equip	ment 3.2% (2	.0% of Total	Investments)	
\$ 1	0,000	Avago Technologies, Term Loan B	3.750%	5/06/21	BBB	\$ 9,992,160
	6,438	Freescale Semiconductor, Inc., Term Loan, Tranche B4 Freescale	4.250%	2/28/20	B1	6,414,513
	2,978	Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor	5.000%	1/15/21	B1	2,985,876
	2,936	LLC, Term Loan D Total Semiconductors &	3.250%	1/11/20	BB+	2,917,674
2	2,352	Equipment	Total Investme	inte\		22,310,223
		Attachmate	Total investille	inio)		
	5,464	Corporation, Term Loan, First Lien Blackboard, Inc., Term	7.250%	11/22/17	ВВ	5,532,642
	2,934	Loan B3	4.750%	10/04/18	B+	2,949,691
	6,722	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	B1	6,687,286
	3,151	Datatel Parent Corp, Term Loan B1	4.000%	7/19/18	B+	3,148,583
	4,727	Emdeon Business Services LLC, Term Loan B2	3.750%	11/02/18	ВВ	4,728,943
	638	Epicor Software Corporation, Term Loan, B2	4.000%	5/16/18	Ba3	639,103
	1,906	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	1,913,057
1	5,594	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5	3.750%	6/03/20	Ba3	15,487,030
	6,386	Misys PLC, Term Loan B, First Lien	5.000%	12/12/18	B+	6,434,868
		SS&C Technologies, Inc./ Sunshine Acquisition II, Inc. 2013 Replacement Term				
	1,101 114	Loan B1 SS&C Technologies, Inc./ Sunshine Acquisition II, Inc. 2013 Replacement Term	3.250% 3.250%	6/07/19 6/07/19	BBB BBB	1,102,746 114,131

	Loan B2				
	SunGard Data				
	Systems, Inc., Term				
2,615	Loan E	4.000%	3/08/20	BB	2,624,045
51,352	Total Software				51,362,125
	Specialty Retail 0.8% (0	.5% of Total Ir	nvestments)		
	Jo-Ann Stores, Inc.,				
3,764	Term Loan, First Lien	4.000%	3/16/18	B+	3,758,174
	Michaels Stores, Inc.,				
1,500	Term Loan B2	4.000%	1/28/20	Ba3	1,495,312
5,264	Total Specialty Retail		10/ 10 10/ of T		5,253,486
	Textiles, Apparel & Luxur	y Goods U.	% (U.4% OF I	otai investn	nents)
	Polymer Group, Inc., Amendment No. 1,				
	Delayed Draw,				
267	Incremental Loan, (6)	4.149%	12/19/19	В	269,142
201	Polymer Group, Inc.,	7.173/0	12/13/13		200,172
4,223	Initial Term Loan	5.250%	12/19/19	B2	4,244,270
.,==0	Total Textiles, Apparel	0.20070	,		.,,
4,490	& Luxury Goods				4,513,412
ĺ	Trading Companies & Dis	tributors 1.	5% (0.9% of 1	Total Investr	
	HD Supply, Inc., Term		•		·
8,113	Loan	4.000%	6/28/18	B+	8,119,684
	Neff Rental/Neff				
	Finance Closing Date				
2,000	Loan, Second Lien	7.250%	6/09/21	CCC+	1,993,750
	Total Trading				
10.110	Companies &				10.110.101
10,113	Distributors	0.00/ (0	40/ - 4 T - 1 - 1		10,113,434
	Transportation Infrastruc	ture 0.2% (0	.1% of Total	investments	5)
78	Ceva Group PLC,				
70	Canadian Torm Loan	6 5000/	2/10/21	PΩ	76 279
	Canadian Term Loan	6.500%	3/19/21	B2	76,278
451	Ceva Group PLC,				
451	Ceva Group PLC, Dutch B.V., Term Loan	6.500% 6.500%	3/19/21 3/19/21	B2 B2	76,278 442,413
451	Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC,				
	Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of	6.500%	3/19/21	B2	442,413
451 429	Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan				
	Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of	6.500%	3/19/21	B2	442,413
429	Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US	6.500% 0.134%	3/19/21	B2 B2	442,413 420,737
429	Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure	6.500% 0.134% 6.500%	3/19/21 3/19/21 3/19/21	B2 B2 B2	442,413 420,737 610,452 1,549,880
429 622	Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunica	6.500% 0.134% 6.500%	3/19/21 3/19/21 3/19/21	B2 B2	442,413 420,737 610,452 1,549,880
429 622 1,580	Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunicat Asurion LLC, Term	6.500% 0.134% 6.500% tion Services	3/19/21 3/19/21 3/19/21 2.4% (1.5%	B2 B2 B2 of Total Inv	442,413 420,737 610,452 1,549,880 restments)
429 622	Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunica Asurion LLC, Term Loan B1	6.500% 0.134% 6.500%	3/19/21 3/19/21 3/19/21	B2 B2 B2	442,413 420,737 610,452 1,549,880
429 622 1,580	Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunica Asurion LLC, Term Loan B1 Fairpoint	6.500% 0.134% 6.500% tion Services	3/19/21 3/19/21 3/19/21 2.4% (1.5%	B2 B2 B2 of Total Inv	442,413 420,737 610,452 1,549,880 restments)
429 622 1,580 9,735	Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunica Asurion LLC, Term Loan B1 Fairpoint Communications, Inc.,	6.500% 0.134% 6.500% tion Services 5.000%	3/19/21 3/19/21 3/19/21 2.4% (1.5% 5/24/19	B2 B2 of Total Inv	442,413 420,737 610,452 1,549,880 restments) 9,789,399
429 622 1,580	Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunica Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B	6.500% 0.134% 6.500% tion Services	3/19/21 3/19/21 3/19/21 2.4% (1.5%	B2 B2 B2 of Total Inv	442,413 420,737 610,452 1,549,880 restments)
429 622 1,580 9,735	Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunica Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband	6.500% 0.134% 6.500% tion Services 5.000%	3/19/21 3/19/21 3/19/21 2.4% (1.5% 5/24/19	B2 B2 of Total Inv	442,413 420,737 610,452 1,549,880 restments) 9,789,399
429 622 1,580 9,735 4,939	Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunica Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband Holding BV, Term Loan	6.500% 0.134% 6.500% tion Services 5.000% 7.500%	3/19/21 3/19/21 3/19/21 2.4% (1.5%) 5/24/19 2/11/19	B2 B2 of Total Inv Ba3	442,413 420,737 610,452 1,549,880 restments) 9,789,399 5,095,910
429 622 1,580 9,735	Ceva Group PLC, Dutch B.V., Term Loan Ceva Group PLC, Synthetic Letter of Credit Term Loan Ceva Group PLC, US Term Loan Total Transportation Infrastructure Wireless Telecommunica Asurion LLC, Term Loan B1 Fairpoint Communications, Inc., Term Loan B UPC Broadband	6.500% 0.134% 6.500% tion Services 5.000%	3/19/21 3/19/21 3/19/21 2.4% (1.5% 5/24/19	B2 B2 of Total Inv	442,413 420,737 610,452 1,549,880 restments) 9,789,399

	Total Wireless					
	Telecommunication					
	Services					
	Total Variable Rate					
	Senior Loan Interests					
\$ 847,416	(cost \$842,335,205)				8	39,275,049
Shares	Description (1)					Value
	• • • • • • • • • • • • • • • • • • • •	00/ /1 00/	of Total Investments			
	COMMON STOCKS 2					
	Diversified Consumer	Services	0.4% (0.3% of Total Inv	restments)		
	Cengage Learning		•			
70.400					φ	0.707.005
78,490	Holdings II LP, (7), (8)				\$	2,707,905
		Nuvee	en Investments			
			40			

	Shares	Description (1)						Value
	J.1.4.1 0 0	Hotels, Restaurants & L	eisure	0.2% (0	.1% of Total I	nvestments)		7 0.10.0
		BLB Worldwide		(0)		,		
	42,041	Holdings Inc., (7), (8)					\$	1,508,221
	, -	Buffets Term Loan, (7),						, ,
	2,670	(8)						14,018
	,	Total Hotels, Restaurants	& Leisu	ire				1,522,239
	Media 2.2% (1.4% of Total Investments)							
		Cumulus Media, Inc.,						
	6,594	(7)						34,157
		Metro-Goldwyn-Mayer,						
	133,060	(7), (8)					1	0,245,620
	57,088	Tribune Company, (7)						4,709,760
		Tribune Company, (7),						
	45,942	(9)						
		Tribune Publishing						
	14,272	Company, (7)						300,140
		Total Media	0.001.11				1	5,289,677
	4= 4=0	Professional Services	0.0% (0).0% of T	otal Investme	nts)		0.4.07.4
	47,152	Vertrue, Inc., (7), (8)						84,874
		Software 0.0% (0.0% o	of Lotal	Investme	ents)			
	740.000	Eagle Topco LP, (7),						_
	743,286	(8)	0-1 1 (240.000)			4	1
-) win ain al	Total Common Stocks (co)St \$14,2	210,920)			ı	9,604,696
	rincipal					Dotingo		
۸m	ount (000)	Description (1)	Col	ınan	Moturity	Ratings		Value
Am	ount (000)	Description (1)		upon	Maturity	(3)		Value
Am	ount (000)	CONVERTIBLE BONDS	0.3%	(0.2% of	Total Investm	(3) ents)		Value
Am	ount (000)	CONVERTIBLE BONDS Communications Equip	0.3%	(0.2% of	Total Investm	(3) ents)		Value
	, , ,	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp.,	0.3% ment	(0.2% of 0.3% (0.2	Total Investm % of Total Inv	(3) nents) vestments)	\$	
Am \$	ount (000) 850	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5)	0.3% ment	(0.2% of	Total Investm	(3) ents)	\$	Value 860,625
	850	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp.,	0.3% ment	. (0.2% of 0.3% (0.2 .750%	Total Investm % of Total Inv 4/15/12	(3) nents) vestments)	\$	860,625
	, , ,	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5)	0.3% ment	(0.2% of 0.3% (0.2	Total Investm % of Total Inv	(3) nents) vestments)	\$	
	850	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible	0.3% ment	. (0.2% of 0.3% (0.2 .750%	Total Investm % of Total Inv 4/15/12	(3) nents) vestments)	\$	860,625
	850	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5)	0.3% ment	. (0.2% of 0.3% (0.2 .750%	Total Investm % of Total Inv 4/15/12	(3) nents) vestments)	\$	860,625 1,015,000
\$	850 1,000	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost	0.3% ment	. (0.2% of 0.3% (0.2 .750%	Total Investm % of Total Inv 4/15/12	(3) nents) vestments)	\$	860,625
\$ \$	850 1,000 1,850	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost	0.3% ment 1	. (0.2% of 0.3% (0.2 .750%	Total Investm % of Total Inv 4/15/12	(3) nents) vestments) N/R N/R	\$	860,625 1,015,000
\$ \$	850 1,000 1,850 Principal	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750)	0.3% ment 1 2	(0.2% of 0.3% (0.2 .750% .125%	Total Investm % of Total Inv 4/15/12 4/15/14	(3) nents) vestments) N/R N/R Ratings (3)	\$	860,625 1,015,000 1,875,625
\$ \$	850 1,000 1,850 Principal	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services &	0.3% ment 1 2 Cou	(0.2% of 0.3% (0.2 .750% .125% upon (11.7% of	Total Investments 4/15/12 4/15/14 Maturity Total Investr	(3) nents) vestments) N/R N/R Ratings (3) nents)		860,625 1,015,000 1,875,625
\$ \$	850 1,000 1,850 Principal	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS	0.3% ment 1 2 Cou	(0.2% of 0.3% (0.2 .750% .125% upon (11.7% of	Total Investments 4/15/12 4/15/14 Maturity Total Investr	(3) nents) vestments) N/R N/R Ratings (3) nents)		860,625 1,015,000 1,875,625
\$ \$	850 1,000 1,850 Principal	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A	0.3% ment 1 2 Cou 18.6% (Supplie	(0.2% of 0.3% (0.2%) (0	Total Investment of Total	(3) nents) vestments) N/R N/R Ratings (3) nents) al Investments CCC+		860,625 1,015,000 1,875,625
\$ F Am	850 1,000 1,850 Principal ount (000)	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip	0.3% ment 1 2 Cou 18.6% (Supplied	(0.2% of 0.3% (0.2%) .750% .125% .125% .125% .875% .875% .0.6	Total Investments of Total Investments 4/15/12 4/15/14 Maturity Total Investments (0.1% of Total Investments 5/01/18	(3) nents) vestments) N/R N/R Ratings (3) nents) al Investments CCC+ vestments)	s)	860,625 1,015,000 1,875,625 Value 728,000
\$ F Am	850 1,000 1,850 Principal ount (000)	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A	0.3% ment 1 2 Cou 18.6% (Supplied	(0.2% of 0.3% (0.2%) (0	Total Investment of Total	(3) nents) vestments) N/R N/R Ratings (3) nents) al Investments CCC+	s)	860,625 1,015,000 1,875,625 Value
\$ F Am	850 1,000 1,850 Principal ount (000) 700 2,500	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks	0.3% ment 1 2 Cou 18.6% (Supplie) 7 ment 10	(0.2% of 0.3% (0.2%) .750% .125% .125% .125% .875% 1.0% (0.6%)	Total Investment of Total	(3) nents) vestments) N/R N/R Ratings (3) nents) al Investments CCC+ vestments) CCC+	s)	860,625 1,015,000 1,875,625 Value 728,000 2,187,500
\$ F Am	850 1,000 1,850 Principal ount (000)	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (5)	0.3% ment 1 2 Cou 18.6% (Supplie) 7 ment 10	(0.2% of 0.3% (0.2%) .750% .125% .125% .125% .875% .875% .0.6	Total Investments of Total Investments 4/15/12 4/15/14 Maturity Total Investments (0.1% of Total Investments 5/01/18	(3) nents) vestments) N/R N/R Ratings (3) nents) al Investments CCC+ vestments)	s)	860,625 1,015,000 1,875,625 Value 728,000
\$ F Am	850 1,000 1,850 Principal ount (000) 700 2,500 4,000	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (5) Total Communications	0.3% ment 1 2 Cou 18.6% (Supplie) 7 ment 10	(0.2% of 0.3% (0.2%) .750% .125% .125% .125% .875% 1.0% (0.6%)	Total Investment of Total	(3) nents) vestments) N/R N/R Ratings (3) nents) al Investments CCC+ vestments) CCC+	s)	860,625 1,015,000 1,875,625 Value 728,000 2,187,500 4,380,000
\$ F Am	850 1,000 1,850 Principal ount (000) 700 2,500	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (5) Total Communications Equipment	0.3% ment 1 2 Cou 18.6% (Supplie 7 ment 10	(0.2% of 0.3% (0.2%) .750% .125% .125% .125% .875% 1.0% (0.6%) .000%	Maturity Total Investm 4/15/12 4/15/14 Maturity Total Investm (0.1% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	(3) nents) vestments) N/R N/R Ratings (3) nents) al Investments CCC+ vestments) CCC+ Vestments)	s)	860,625 1,015,000 1,875,625 Value 728,000 2,187,500
\$ F Am	850 1,000 1,850 Principal ount (000) 700 2,500 4,000	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (5) Total Communications Equipment Consumer Finance 0.5	0.3% ment 1 2 Cou 18.6% (Supplie 7 ment 10	(0.2% of 0.3% (0.2%) .750% .125% .125% .125% .875% 1.0% (0.6%) .000%	Total Investment of Total	(3) nents) vestments) N/R N/R Ratings (3) nents) al Investments CCC+ vestments) CCC+ Vestments)	s)	860,625 1,015,000 1,875,625 Value 728,000 2,187,500 4,380,000
\$ F Am	850 1,000 1,850 Principal ount (000) 700 2,500 4,000	CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (5) Nortel Networks Corp., (5) Total Convertible Bonds (cost \$1,563,750) Description (1) CORPORATE BONDS Commercial Services & NES Rental Holdings Inc., 144A Communications Equip Avaya Inc., 144A Nortel Networks Limited, (5) Total Communications Equipment	0.3% ment 1 2 Cou 18.6% (Supplied 7 ment 10 0 5% (0.3%)	(0.2% of 0.3% (0.2%) .750% .125% .125% .125% .875% 1.0% (0.6%) .000%	Maturity Total Investm 4/15/12 4/15/14 Maturity Total Investm (0.1% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	(3) nents) vestments) N/R N/R Ratings (3) nents) al Investments CCC+ vestments) CCC+ Vestments)	s)	860,625 1,015,000 1,875,625 Value 728,000 2,187,500 4,380,000

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	Containers & Packaging	0.9% (0.6% of	Total Inve	stments)	
5,750	Reynolds Group	9.875%	8/15/19	CCC+	6,195,625
	Diversified Telecommunic	cation Services	1.9% (1.	2% of Total In	vestments)
	Consolidated Communications				
1,500	Finance Company	10.875%	6/01/20	В	1,740,000
4,000	IntelSat Limited	7.750%	6/01/21	В	4,090,000
2,050	IntelSat Limited	8.125%	6/01/23	В	2,132,000
	Level 3				
4,611	Communications Inc.	11.875%	2/01/19	В	5,060,573
12,161	Total Diversified Telecommunication Services				13,022,573
	Energy Equipment & Serv	vices 0.1% (0.	1% of Tota	I Investments)
1,000	Offshore Group Investment Limited	7.125% Nuveen Investmen 41	4/01/23 ats	В	987,500

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) July 31, 2014

	rincipal				Ratings	
Amo	ount (000)		Coupon	Maturity		Value
		Health Care Equipment				
\$	3,250	Kinetic Concepts	10.500%	11/01/18	В	\$ 3,599,375
	2,000	Kinetic Concepts	12.500%	11/01/19	CCC+	2,237,600
		Tenet Healthcare				
	4,000	Corporation	6.000%	10/01/20	BB	4,180,000
		Total Health Care				
	9,250	Equipment & Supplies				10,016,975
		Health Care Providers &	& Services 2.0% (1.2% of To	otal Investment	s)
	4 000	Community Health	E 4050/	0/04/04	D D	4 000 000
	4,000	Systems, Inc., 144A	5.125%	8/01/21	BB+	4,030,000
	0.400	Community Health	0.0750/	0/04/00	Б	0.544.000
	6,400	Systems, Inc.	6.875%	2/01/22	В	6,544,000
	725	HCA Inc.	7.250%	9/15/20	BB+	766,688
	1 000	IASIS Healthcare	0.0750/	E/4E/40	000.	1 000 000
	1,200	Capital Corporation	8.375%	5/15/19	CCC+	1,269,000
	1 000	Truven Health Analytics Inc.	10.625%	6/01/20	CCC+	1 005 000
	1,000	Total Health Care	10.023%	0/01/20	000+	1,085,000
	13,325	Providers & Services				13,694,688
	13,323	Media 4.0% (2.5% of 1	Total Investments			13,094,000
		Clear Channel	otal investments/			
	1,762	Communications, Inc.	10.000%	1/15/18	CCC	1,603,420
	1,702	Clear Channel	10.00070	1/10/10	000	1,000,120
	6,562	Communications, Inc.	9.000%	12/15/19	CCC+	6,734,253
	-,	Clear Channel	0.00070			0,101,200
	7,800	Communications, Inc.	14.000%	2/01/21	CCC	7,780,391
		Clear Channel				
	9,500	Communications, Inc.	9.000%	3/01/21	CCC+	9,820,625
		McGraw-Hill Global				
	1,875	Education Holdings	9.750%	4/01/21	BB	2,090,625
	27,499	Total Media				28,029,314
			% (0.7% of Total Inv	estments)		
		Valeant				
		Pharmaceuticals	. == /	0/15/10	5 .	
	2,000	International, 144A	6.750%	8/15/18	B1	2,090,000
		Valeant				
	4 000	Pharmaceuticals	7.0000/	10/01/00	D4	1.045.000
	1,000	International, 144A	7.000%	10/01/20	B1	1,045,000
		Valeant Pharmaceuticals				
	1 000		7.0500/	7/1E/00	D4	1 000 000
	1,000	International, 144A VPII Escrow	7.250%	7/15/22	B1	1,060,000
	3,000	Corporation, 144A	7.500%	7/15/21	B1	3,240,000
	7,000	Total Pharmaceuticals	7.500%	1/13/21	וט	7,435,000
	7,000	Professional Services	0.1% (0.1% of Tot	al Investm	ents)	7,700,000
		i i dicadional del vides	3.1 /0 (3.1 /0 G1 10t	a		

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	Ceridian Corporation,		= =		
1,000	144A	8.125%	11/15/17	CCC	997,500
	Real Estate Investment Trust				
1,500	iStar Financial Inc.	4.000%	11/01/17	BB	1,477,500
	Road & Rail 0.3% (0.2% of	Total Invest	ments)		
	Swift Services Holdings				
2,000	Inc.	10.000%	11/15/18	B+	2,135,000
	Semiconductors & Equipmer	nt 1.3% (0	.8% of Total I	nvestments)	
	Advanced Micro				
2,000	Devices, Inc., 144A	6.750%	3/01/19	В	2,050,000
	Advanced Micro				
1,000	Devices, Inc., 144A	7.000%	7/01/24	В	975,000
	Advanced Micro				
2,800	Devices, Inc.	7.750%	8/01/20	В	2,884,000
	Advanced Micro				
3,168	Devices, Inc.	7.500%	8/15/22	В	3,278,880
	Total Semiconductors &				
8,968	Equipment				9,187,880
	Software 1.1% (0.7% of Total	al Investme	ents)		
	BMC Software Finance				
2,500	Inc., 144A	8.125%	7/15/21	CCC+	2,487,500
	Boxer Parent Company				
	Inc./BMC Software,				
1,500	144A	9.000%	10/15/19	CCC+	1,395,000
1,700	Infor Us Inc.	11.500%	7/15/18	В	1,899,750
1,875	Infor Us Inc.	9.375%	4/01/19	В	2,048,438
7,575	Total Software				7,830,688
	Trading Companies & Distrib	utors 0.3	% (0.2% of To	otal Investments)	
2,000	HD Supply Inc.	8.125%	4/15/19	B+	2,160,000
		Nuveen Investm	ents		
		42			

Principal					Ratings		
Amount (000)		Description (1)	Coupon	Maturity	(3)		Value
		Wireless Telecommuni	cation Services	2.3% (1.4%	of Total Inve	stme	nts)
		FairPoint					
Φ	750	Communications Inc.,	0.7500/	0/45/40	Б	Φ	000 500
\$	750	144A	8.750%	8/15/19	В	\$	802,500
	0.050	Sprint Corporation, 144A	7.875%	9/15/23	BB		0 007 500
	8,250	Sprint Corporation,	7.073%	9/10/20	ВВ		8,827,500
	2,000	144A	7.125%	6/15/24	BB		2,040,000
	3,750	T-Mobile USA Inc.	6.250%	4/01/21	BB		3,918,748
	0,700	Total Wireless	0.20070	1,01,21			0,010,710
		Telecommunication					
	14,750	Services					15,588,748
		Total Corporate					
		Bonds (cost					
	123,978	\$124,363,494)					129,204,491
	rincipal		_		Ratings		
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)		Value
		ASSET-BACKED SECU	IRITIES 5.6% (3	3.5% of Tota	I Investments)	
		Bluemountain					
		Collateralized Loan					
\$	1,200	Obligation, Series 2012 2A E14	5.329%	11/20/24	BB	\$	1,134,779
Ψ	1,200	Bluemountain	J.J29 /6	11/20/24	ББ	Ψ	1,134,779
		Collateralized Loan					
		Obligations Limited					
	2,500	2012-1A, 144A	5.734%	7/20/23	BB		2,437,092
	,	Carlyle Global Market					, - ,
		Strategies					
		Collateralized Loan					
		Obligations, Series					
	500	2013-2A E	5.234%	4/18/25	BB		461,277
		Carlyle Global Market					
		Strategies,					
		Collateralized Loan					
	1,750	Obligations, Series 2013-3A, 144A	4.834%	7/15/25	BB		1,585,147
	1,750	Finn Square	4.004 /6	7/13/23	ВВ		1,505,147
		Collateralized Loan					
		Obligations Limited,					
	1,000	Series 2012-1A, 144A	5.281%	12/24/23	BB		937,047
		Flatiron Collateralized					
		Loan Obligation					
		Limited, Series					
	1,500	2011-1A	4.634%	1/15/23	BB		1,365,366
	500	ING Investment	5.234%	4/15/24	BB		460,877
		Management,					
		Collateralized Loan					
		Obligation, 2013-1A					

	D, 144A				
	LCM Limited				
	Partnership,				
	Collateralized Loan				
0.700	Obligation 2012A,	5.00 40/	10/10/00	D.D.	0.000.040
2,700	144A	5.984%	10/19/22	BB	2,636,612
	LCM Limited				
	Partnership,				
6 000	Collateralized Loan	E 0070/	0/05/17	DD	E E01 906
6,000	Obligation, 2015A LCM Limited	5.227%	2/25/17	BB	5,521,806
	Partnership,				
	Collateralized Loan				
	Obligation, Series				
3,000	10AR, 144A	5.734%	4/15/22	BB	2,955,555
2,000	LCM Limited		.,		_,000,000
	Partnership,				
	Collateralized Loan				
1,500	Obligation, Series 11A	5.384%	4/19/22	BB	1,422,995
	Madison Park				
	Funding Limited,				
	Collateralized Loan				
4 500	Obligations, Series	5 5000/	4/00/00	D D	4 400 75 4
1,500	2012-8A, 144A	5.582%	4/22/22	BB	1,462,754
	Madison Park				
1,500	Funding Limited, Series 2012-10A	5.484%	1/20/25	BB	1,427,780
1,500	North End CLO	J. 4 04 /6	1/20/23	טט	1,427,700
	Limited, Loan Pool,				
500	144A	4.833%	7/17/25	ВВ	447,860
	Northwoods Capital				,
	Corporation,				
	Collateralized Loan				
750	Obligations 2012-9A	5.334%	1/18/24	BB	710,154
	Oak Hill Credit				
	Partners IV Limited,				
	Collateralized Loan				
0.000	Obligation Series	F 7040/	E/4E/00	DD	0.005.050
3,000	2012-6A Oak Hill Credit	5.724%	5/15/23	BB	2,895,652
	Partners Series				
800	2013-9A	5.234%	10/20/25	BB	742,910
000	Oak Hill Credit	J.207 /0	10/20/20		772,510
	Partners, Series				
3,360	2012-7A	5.229%	11/20/23	BB	3,141,516
	Race Point				, ,
	Collateralized Loan				
	Obligation Series				
3,000	2012-7A, 144A	5.225%	11/08/24	BB	2,795,343
1,000	Race Point	6.231%	12/15/22	BB	1,001,138
	Collateralized Loan				

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	Obligation Limited				
	2011-5AR, 144A				
	Race Point				
	Collateralized Loan				
	Obligations, Series				
2.000	•	E 7070/	E/04/00	DD	0.005.070
3,000	2012-6A, 144A	5.727%	5/24/23	BB	2,895,876
	Total Asset-Backed				
.	Securities (cost				22 422 522
\$ 40,560	\$37,080,375)				38,439,536
Shares	Description (1), (10)				Value
	INVESTMENT COMPA	NIES 1.7% (1.0)% of Total Ir	nvestments)	
	Eaton Vance				
	Floating-Rate Income				
353,668	Trust Fund				\$ 5,329,777
	Eaton Vance Senior				
968,586	Income Trust				6,537,955
	Total Investment Comp	anies (cost \$11,9	81,509)		11,867,732
	Total Long-Term Inves	stments (cost \$1	,031,535,253	3)	1,040,267,129
Principal					
Amount (000) Description (1)	Coupon	Maturity		Value
·	SHORT-TERM INVEST	MENTS 9.4% ((5.9% of Tota	al Investmen	its)
\$ 65,639	Repurchase	0.000%			\$ 65,639,189
	Agreement with Fixed				
	Income Clearing				
	Corporation, dated				
	7/31/14,				
	repurchase price				
	\$65,639,189,				
	collateralized by				
	\$62,595,000 U.S.				
	Treasury Notes,		8/01/14		
	3.125%, due 5/15/19,		0/01/14		
	value \$66,955,618	otmonto (ocot ¢(SE 620 100\		65 620 190
	Total Short-Term Inve	-			65,639,189
	Total Investments (co		2) 139.2%		1,105,906,318
	Borrowings (38.7)%		at Liquidatia	n Valua	(269,000,000)
	Variable Rate Term Pr	eierreu Snares,	at Liquidatio	ni value	(120 000 000)
	(20.0)% (13)	hilitian (O.F)O(/4 A\		(139,000,000)
	Other Assets Less Lia				(3,321,966)
	Net Assets Applicable	to Common Sh	ares 100%		\$ 694,584,352
		NT T	4		
		Nuveen Inves 43	stments		

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) July 31, 2014

Investments in Derivatives as of July 31, 2014

Interest Rate Swaps outstanding:

	Fund		Fixed	
Pa	y/Receive		Rate	Unrealized
Notional	Floating Floating	Fixed Rate	Payme Thermination	n Appreciation
Counterparty Amount	Rate Rate Index	(Annualized) F	requency Date	(Depreciation) (14)
Morgan	1-Month			
Stanley \$49,435,000	Receive USD-LIBOR	-BBA 2.201%	Monthly4/20/16	\$ (1,471,592)
For Fund portfolio complian	on nurneses, the Fund	d'a industry alag	nifications refer to s	any one or more of the

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 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.
- (3) Ratings (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. 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.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. 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.
- (5) At 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 directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (6) Investment, or portion of investment, represents an unfunded senior loan commitment outstanding. See Notes to Financial Statements, Note 8 Senior Loan Commitments for more information.
- (7) Non-income producing; issuer has not declared a dividend within the past twelve months.

- (8) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (9) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Nuveen funds' Board of Directors/Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (10) A copy of the most recent financial statements for the investment companies in which the Fund invests can be obtained directly from the Securities and Exchange Commission on its website at http://www.sec.gov.
- (11) Borrowings as a percentage of Total Investments is 24.3%.
- (12) 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.
- (13) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.6%.
- (14) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- DD1 Portion of investment purchased on a delayed delivery basis.
- WI/DD Purchased on a when-issued or delayed delivery basis.
- 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.
- 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.

USD-LIBOR-BBA United States Dollar London Inter-Bank Offered Rate British Bankers' Association.

See accompanying notes to financial statements.

Nuveen Investments

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JRO
Nuveen Floating Rate Income Opportunity Fund

Portfolio of Investments	July 31, 2014
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A۱	Principal mount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
- 1	(000)	LONG-TERM INVESTME				
		VARIABLE RATE SENIC				
		(4)			, , , , , , , , , , , , , , , , , , , ,	,
		Aerospace & Defense	0.4% (0.2% of To	tal Investme	nts)	
		Sequa Corporation,				
(1,970	Term Loan B	5.250%	6/19/17	В	\$ 1,949,069
		Airlines 2.9% (1.8% of	Total Investmen	ts)		
		American Airlines, Inc.,		- / /		
	2,468	Term Loan	3.750%	6/27/19	Ba2	2,473,468
	F 000	Delta Air Lines, Inc.,	0.0500/	10/10/10	Б.4	5 005 075
	5,900	Term Loan B1	3.250%	10/18/18	Ba1	5,895,675
	2.055	Delta Air Lines, Inc., Term Loan B2	0.4000/	4/10/16	Do1	0.061.077
	2,955	US Airways, Inc., Term	2.403%	4/18/16	Ba1	2,961,977
	2,970	Loan B1	3.500%	5/23/19	Ba2	2,958,862
	14,293	Total Airlines	3.500 /6	3/23/19	Daz	14,289,982
	14,230	Automobiles 3.5% (2.2	% of Total Inves	tments)		14,200,302
		Chrysler Group LLC,		unonto		
	9,975	Tranche B, Term Loan	3.250%	12/31/18	BB+	9,945,574
	- ,	Formula One Group,				-,,-
		Term Loan, First Lien,				
	5,568	WI/DD	TBD	TBD	В	5,528,163
		Formula One Group,				
		Term Loan, Second				
	1,500	Lien, WI/DD	TBD	TBD	CCC+	1,503,750
	17,043	Total Automobiles		_		16,977,487
		Building Products 0.7	% (0.4% of Total	Investments)		
	0.000	Gates Global LLC, Term	4.0500/	7/00/04	Б	4 000 000
	2,000	Loan	4.250%	7/03/21	B+	1,989,822
	1 000	Quikrete Holdings, Inc.,	4.0000/	0/00/00	р.	1 000 001
	1,228 3,228	Term Loan, First Lien Total Building Products	4.000%	9/28/20	B+	1,230,021 3,219,843
	3,220		(1.1% of Total Inv	veetmente)		3,219,043
		Citco III Limited, Term	(1.1 % Of Total lilv	estilients)		
	2,837	Loan B	4.250%	6/29/18	N/R	2,847,274
	2,007	Guggenheim Partners	1.200 /0	3/20/10	14/11	L,0 11,L1 T
	1,985	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,986,241
	.,	RPI Finance Trust, Term		==. = 0		· , · • • , - · ·
	3,363	Loan B3	3.250%	11/09/18	Baa2	3,370,746
	8,185	Total Capital Markets				8,204,261
			of Total Investm	ents)		
	2,464		3.750%	5/04/18	BB	2,455,495

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	Ineos US Finance LLC,				
	Cash Dollar, Term Loan Mineral Technologies,				
	Inc., Term Loan B, First				
6,000	Lien	4.000%	5/07/21	BB	6,029,952
,	PQ Corporation, Term				, ,
1,478	Loan B	4.000%	8/07/17	B+	1,480,501
	W.R Grace & Co.,				
100	Delayed Draw, Term	4.0000/	0/00/01	DDD	400,000
163	Loan, (6) W.R Grace & Co., Exit	1.000%	2/03/21	BBB	163,038
456	Term Loan	3.000%	2/03/21	BBB	455,366
10,561	Total Chemicals	0.00070	2/00/21	555	10,584,352
	Commercial Services & Supp	lies 3.6%	(2.3% of Tot	al Investmen	
	ADS Waste Holdings,		•		,
	Inc., Initial Term Loan,				
985	Tranche B2	3.750%	10/09/19	B+	981,394
4.050	CCS Income Trust,	0.0500/	E/40/40	Б	4.050.044
1,352	Term Loan, First Lien Education Management	6.250%	5/12/18	В	1,358,841
	LLC, Tranche C2, Term				
1,492	Loan	4.250%	6/01/16	CCC	982,049
1,10=	HMH Holdings, Inc.,				55_,515
978	Term Loan, First Lien	4.250%	5/22/18	B1	982,388
	International Lease				
	Finance Corp., Term	a = aaa/	0/00/01		
2,000	Loan	3.500%	3/06/21	Ba1	1,999,642
3,389	iQor US, Inc., Term Loan, First Lien	6.000%	4/01/21	В	3,261,806
3,309	iQor US, Inc., Term	0.000 /6	4/01/21	В	3,201,000
1,000	Loan, Second Lien	9.750%	4/01/22	CCC+	952,500
,	Millennium Laboratories,				,
	Inc., Tranche B, Term				
7,000	Loan	5.250%	4/16/21	B+	7,023,275
10.100	Total Commercial				17.544.005
18,196	Services & Supplies Communications Equipment	1 20/. /0 9	8% of Total In	voetmonte)	17,541,895
	Avaya, Inc., Term Loan	1.2 /8 (0.0	% Of Total III	vestilielits)	
4,470	B3	4.727%	10/26/17	B1	4,334,750
.,	Avaya, Inc., Term Loan	=. ,0			.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
1,617	B6	6.500%	3/31/18	B1	1,610,259
	Total Communications				
6,087	Equipment	.T +			5,945,009
	ľ	Nuveen Investm 45	ents		

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) July 31, 2014

Principal Amount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
` .	Computers & Peripherals	2.7% (1.7% of		stments)	
\$ 12,903	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	\$12,939,440
	Diversified Consumer Service	vices 6.1% (3.	8% of Total	Investments)	
4,834	Cengage Learning Acquisitions, Inc., Exit Term Loan	7.000%	3/31/20	, В+	4,875,213
4,034		7.000%	3/31/20	D+	4,070,213
2,422	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	2,466,705
4 404	Harland Clarke Holdings Corporation, Term Loan	0.0000/	0/04/40	D	4 500 050
1,481	B4	6.000%	8/04/19	B+	1,508,653
12,079	Hilton Hotels Corporation, Term Loan B2	3.500%	10/25/20	BB+	12,038,060
12,079	Laureate Education,	3.500 /6	10/23/20	DDT	12,030,000
2,791	Inc., Term Loan B	5.000%	6/15/18	В	2,713,799
2,701	New Albertson's, Inc.,	3.000 /0	0/10/10		2,710,733
2,654	Term Loan	4.750%	6/24/21	Ba3	2,665,111
2,004	ServiceMaster	4.75070	0/24/21	Βασ	2,000,111
3,357	Company, Term Loan	4.250%	7/01/21	B+	3,340,861
0,007	Total Diversified	4.20070	7/01/21	D+	0,040,001
29,618	Consumer Services				29,608,402
	Diversified Financial Servi	ces 1.5% (1.0	% of Total I	nvestments)	
	Home Loan Servicing	·		ŕ	
	Solutions, Ltd., Term	. = = =	- / /		
2,475	Loan B	4.500%	6/26/20	BB	2,486,603
	Ocwen Financial Corporation, Term Loan			_	
2,716	В	5.000%	2/15/18	B+	2,727,166
2,250	RCS Capital, Term Loan	6.500%	4/29/19	B+	2,290,781
	Total Diversified				
7,441	Financial Services				7,504,550
	Diversified Telecommunic	ation Services	5.6% (3.5%	% of Total Inve	stments)
	Greeneden U.S. Holdings II LLC, Term			_	
1,084	Loan B	4.000%	2/08/20	В	1,076,999
	Intelsat Jackson Holdings, S.A., Tranche				
959	B2, Term Loan	3.750%	6/30/19	BB	958,925
0.00=	Level 3 Financing, Inc.,	4.00051	0/04/46	DD	0.004.674
2,667	Term Loan, Tranche B3	4.000%	8/01/19	BB	2,661,251
	Presidio, Inc., Term	E 000-1	0/0://=	_	222 =
892	Loan B	5.000%	3/31/17	B+	896,789
1,250		3.250%	3/24/21	BB	1,239,062

	SBA Communication, Incremental Term Loan,				
	Tranche B1				
1 500	TelX Group, Inc., Initial	4 E000/	4/00/00	D4	1 500 000
1,500	Term Loan, First Lien TelX Group, Inc., Initial	4.500%	4/09/20	B1	1,500,000
750	Term Loan, Second Lien	7.500%	4/09/21	CCC	750,938
	WideOpenWest Finance	7.1000,0	., 00, = .		. 55,555
9,513	LLC, Term Loan B	4.750%	4/01/19	Ba3	9,557,186
	Ziggo N.V., Term Loan				
3,328	B1, DD1	3.250%	1/15/22	BB	3,275,788
0.145	Ziggo N.V., Term Loan	0.0500/	1/15/00	DD	0.110.070
2,145	B2, DD1 Ziggo N.V., Term Loan	3.250%	1/15/22	BB	2,110,979
	B3, Delayed Draw,				
3,527	WI/DD	TBD	TBD	BB	3,471,807
0,02.	Total Diversified	. 23	. 22		3, 1. 1,00.
	Telecommunication				
27,615	Services				27,499,724
	Electronic Equipment & I	nstruments 0	.5% (0.3% of	Total Inves	tments)
	SMART Modular				
0.505	Technologies, Inc., Term	0.0500/	0/00/17	В	0.510.400
2,525	Loan B Energy Equipment & Serv	8.250% vices 2.4% (1	8/26/17	B	2,512,462
	Drill Rigs Holdings, Inc.,	71CES 2.4 /6 (1.	.5 % Of TOtal	iiivestilieiit	5)
6,608	Tranche B1, Term Loan	6.000%	3/31/21	B+	6,674,374
2,222	Dynamic Energy				-,- ,-
	Services International				
1,399	LLC, Term Loan	9.500%	3/06/18	В	1,391,964
	Offshore Group				
1 170	Investment Limited,	F 0000/	10/05/17	Б	1 470 000
1,478	Term Loan B Pacific Drilling S.A.,	5.000%	10/25/17	В	1,472,883
1,978	Term Loan B	4.500%	6/03/18	B+	1,984,928
1,570	Total Energy Equipment	4.500 /6	0/03/10	Бт	1,304,320
11,463	& Services				11,524,149
,	Food & Staples Retailing	2.7% (1.7% o	f Total Inves	tments)	, ,
	Albertson's LLC, Term				
3,473	Loan B2	4.750%	3/21/19	BB	3,494,559
	BJ's Wholesale Club,				
0.000	Inc., Replacement Loan,	4 E000/	0/00/10	В	0.010.007
3,320	First Lien BJ's Wholesale Club,	4.500%	9/26/19	В	3,318,027
	Inc., Replacement Loan,				
2,500	Second Lien	8.500%	3/26/20	CCC	2,539,845
,	Rite Aid Corporation,				, , .
	Tranche 2, Term Loan,				
1,175	Second Lien	4.875%	6/21/21	В	1,188,587
	Supervalu, Inc., New			_	
2,652	Term Loan	4.500%	3/21/19	B+	2,651,812
13,120					13,192,830

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Total Food & Staples

Retai	

	Food Products 7.4% (4	.7% of Total Inv	estments)		
	H.J Heinz Company,				
10,402	Term Loan B2	3.500%	6/05/20	BB	10,415,465
4.500	Hearthside Group Holdings, Term Loan,	4.5000/	0/00/04	D.	4.505.000
1,500	First Lien	4.500%	6/02/21	B1	1,505,000
6,000	Jacobs Douwe Egberts, Term Loan B, WI/DD	TBD	TBD	BB	5,925,000
	Pinnacle Foods Finance				
1,925	LLC, Term Loan G	3.250%	4/29/20	BB	1,913,151
	US Foods, Inc.,				
12,232	Incremental Term Loan	4.500%	3/31/19	B2	12,240,145
	Wilton Products, Inc.,				
4,500	Tranche B, Term Loan	7.500%	8/30/18	В	4,320,216
36,559	Total Food Products				36,318,977
		Nuveen Investm 46	ents		

	Principal			Maturity	Ratings	
Α	mount (000)		Coupon (4)	(2)	(3)	Value
		Health Care Equipment &	Supplies 2.69	% (1.6% of To	tal Investme	nts)
		Ardent Medical				
,	\$ 714	Services, Inc., Term Loan, Second Lien	11.000%	1/02/19	CCC+	\$ 718,452
	р 71 4	ConvaTec, Inc., Dollar	11.000 /6	1/02/19	000+	φ /10,432
	2,015	Term Loan	4.000%	12/22/16	Ba3	2,018,517
	,	Kinetic Concepts, Inc.,				, , -
	1,755	Term Loan D1	4.000%	5/04/18	BB	1,757,069
		Onex Carestream				
	4.007	Finance LP, Term Loan,	F 0000/	0/07/40	D	4 000 075
	4,607	First Lien Onex Carestream	5.000%	6/07/19	B+	4,620,075
		Finance LP, Term Loan,				
	2,553	Second Lien	9.500%	12/07/19	В	2,603,721
	_,,,,,	United Surgical Partners	0.000,0	,		_,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
		International, Inc.,				
	983	Incremental Term Loan	4.750%	4/03/19	B1	985,633
	10.007	Total Health Care				10 700 107
	12,627	Equipment & Supplies Health Care Providers & S	Convious 5.29/	/2 20/ of Tot	al Investmen	12,703,467
		BioScrip, Inc., Delayed	bervices 5.2 /o	(3.3 % 01 101	ai iiivesiiileii	15)
	470	Draw, Term Loan	6.500%	7/31/20	B1	476,339
		BioScrip, Inc., Initial	0.00070	1,01,20		5,555
	783	Term Loan B	6.500%	7/31/20	B1	793,899
		Community Health				
	0.000	Systems, Inc., Term	4.0500/	1 (07 (01	DD	0.004.005
	3,980	Loan D DaVita HealthCare	4.250%	1/27/21	BB	3,994,925
		Partners, Inc., Tranche				
	1,902	B, Term Loan	3.500%	6/24/21	Ba1	1,901,785
	1,00=	Drumm Investors LLC,	0.00070	5, = 1, = 1		1,001,100
	7,861	Term Loan	6.750%	5/04/18	В	7,877,768
		Genesis Healthcare			_	
	878	LLC, Term Loan	10.000%	12/04/17	В	897,456
		Heartland Dental Care,				
	1,478	Inc., Term Loan, First Lien	5.500%	12/21/18	B1	1,485,528
	1,170	Heartland Dental Care,	0.00070	12/21/10	51	1,100,020
		Inc., Term Loan,				
	1,500	Second Lien	9.750%	6/21/19	CCC+	1,536,562
		LHP Operations Co.			_	
	1,303	LLC, Term Loan B	9.000%	7/03/18	В	1,247,274
		National Mentor				
	1,627	Holdings, Inc., Term Loan B	4.750%	1/31/21	B1	1,634,298
	1,021	One Call Care	1 .75076	1/01/21		1,007,200
		Management, Inc.,				
	2,985	Term Loan B	5.000%	11/27/20	B1	2,993,582

	0				
608	Skilled Healthcare Group, Inc., Term Loan	7.000%	4/09/16	В	608,345
000	Total Health Care	7.00070	1/00/10	J	000,010
25,375	Providers & Services				25,447,761
	Health Care Technology	0.6% (0.4% of	Total Invest	ments)	
	Catalent Pharma				
0.450	Solutions, Inc., Term	4.5000/	E (00 (04	DD	0.400.000
3,150	Loan Hotels, Restaurants & Leis	4.500%	5/20/21	BB	3,166,982
	Caesars Entertainment	Sure 4.5% (2.	1% Of Total i	iivesiiieiiis)	
	Operating Company,				
1,712	Inc., Term Loan B6	6.963%	1/28/18	Caa1	1,598,483
	CCM Merger, Inc., Term				
2,550	Loan	6.000%	3/01/17	B+	2,553,134
0.064	CityCenter Holdings	4.0500/	10/04/00	D	0.070.066
3,864	LLC, Term Loan Extended Stay America,	4.250%	10/24/20	В	3,878,866
1,400	Inc., Term Loan	5.000%	6/24/19	B+	1,421,000
1,100	Intrawest Resorts	0.00070	G/ = 1/ 1 G		.,,
	Holdings, Inc., Initial				
1,990	Term Loan	5.500%	12/09/20	B+	2,029,800
1 000	Landry's Restaraunts,	4.0000/	4/04/40	DD	1.044.007
1,639	Inc., Term Loan B MGM Resorts	4.000%	4/24/18	BB	1,644,237
	International, Term				
1,970	Loan B	3.500%	12/20/19	BB	1,960,971
	Scientific Games				
	Corporation, Term Loan				
2,985	B Station Cooling I.I.C	4.250%	10/18/20	BB	2,946,888
2,869	Station Casino LLC, Term Loan B	4.250%	3/02/20	B1	2,872,538
2,000	Total Hotels,	4.20070	0/02/20	D1	2,072,000
20,979	Restaurants & Leisure				20,905,917
		% (0.2% of Tot	al Investmer	its)	
	Serta Simmons				
970	Holdings LLC, Term Loan	4.250%	10/01/19	B+	971,294
970	Tempur-Pedic	4.250 /6	10/01/19	D+	971,294
	International, Inc., New				
795	Term Loan B	3.500%	3/18/20	BB	794,659
	Total Household				
1,765	Durables	0/ /0 00/ · · · · ·	al laves at a	-1-\	1,765,953
	Household Products 0.1 Spectrum Brands, Inc.,	% (0.0% of Tot	aı investmer	115)	
340	Term Loan C	3.500%	9/04/19	BB	340,758
010	Industrial Conglomerates	0.4% (0.3% c			3 10,7 00
	Brand Energy &			,	
	Infrastructure Services,				
1,990	Inc., Initial Term Loan	4.750%	11/26/20	B1	1,993,908
1 175	Insurance 2.2% (1.4% of			R1	1 170 777
1,475		4.250%	12/20/19	B1	1,478,777

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	Alliant Holdings I LLC, Initial Term Loan B, First Lien				
4,470	Hub International Holdings, Inc., Initial Term Loan	4.250%	10/02/20	B1	4,464,052
4,691	USI Holdings Corporation, Initial Term Loan	4.250%	12/27/19	B1	4,698,271
10,636	Total Insurance	Nuveen Investme 47	ents		10,641,100

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) July 31, 2014

	cipal nt (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
		Internet Software & Serv	vices 0.9% (0.	6% of Total I	nvestments)	
		Sabre Inc., Term Loan				
\$	744	B2	4.500%	2/19/19	Ba3	\$ 745,693
	000	Sabre Inc., Term Loan	4.0000/	0/40/40	D-0	000.070
	290 3,448	C Sabre Inc., Term Loan	4.000% 4.250%	2/18/18 2/18/19	Ba3 Ba3	290,678 3,442,832
,	3,440	Total Internet Software	4.250 /0	2/10/19	Das	3,442,032
4	4,482	& Services				4,479,203
	,,	IT Services 2.2% (1.4%	of Total Invest	tments)		., ., 0,200
		EIG Investors Corp.,		,		
(6,905	Term Loan	5.000%	11/09/19	В	6,939,851
		Vantiv, Inc., Term Loan				
2	2,188	В	3.750%	6/13/21	BB+	2,198,438
	4 400	VFH Parent LLC, New	F 7500/	1.1/00/10	N/D	4 447 405
	1,460	Term Loan	5.750%	11/08/19	N/R	1,447,195
	130	Zayo Group LLC, Term Loan B	4.000%	7/02/19	B1	129,136
1(0,683	Total IT Services	4.000 /6	1/02/19	ы	10,714,620
1	0,000	Leisure Equipment & Pr	oducts 2.1%	1.3% of Tota	l Investments	
		24 Hour Fitness				
		Worldwide, Inc., Term				
;	3,000	Loan B	4.750%	5/28/21	Ba3	3,014,043
		Bombardier				
		Recreational Products,	4.000-/		_	4 00 4 000
4	4,030	Inc., Term Loan	4.000%	1/30/19	B+	4,024,962
		Equinox Holdings, Inc., New Initial Term Loan				
	2,173	B	4.250%	1/31/20	Ba3	2,180,647
	2,170	Four Seasons	4.230 /6	1/31/20	Dao	2,100,047
		Holdings, Inc., Term				
	1,000	Loan, Second Lien	6.250%	12/27/20	В	1,011,250
		Total Leisure				
10	0,203	Equipment & Products				10,230,902
		Machinery 1.1% (0.7%	of Total Investi	ments)		
		Doosan Infracore				
	4 000	International, Inc., Term	4 5000/	E/07/01	DD	4 OEC 7CO
4	4,333	Loan Roynord I.I.C. Torm	4.500%	5/27/21	BB	4,356,768
	1,003	Rexnord LLC, Term Loan B	4.000%	8/21/20	BB	1,002,103
	5,336	Total Machinery	1.000 /0	5/21/20		5,358,871
	_,	Media 20.7% (13.0% o	f Total Investme	ents)		0,000,07
		Advantage Sales &		,		
		Marketing, Inc.,				
		Delayed Draw, Term				
	87	Loan, WI/DD	TBD	TBD	B1	86,801

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2,613	Advantage Sales & Marketing, Inc., Term Loan, First Lien Advantage Sales & Marketing, Inc., Term	4.250%	7/11/21	B1	2,604,038
1,450	Loan, Second Lien, DD1	7.500%	7/11/22	CCC+	1,456,645
	Affinion Group Holdings, Inc., Initial Term Loan, Second				
2,221	Lien Affinion Group	8.500%	10/31/18	B3	2,193,690
1,337	Holdings, Inc., Term Loan, First Lien Catalina Marketing	6.750%	4/30/18	B1	1,327,451
3,500	Corporation, Term Loan, First Lien	4.500%	4/09/21	B+	3,508,750
1,500	Catalina Marketing Corporation, Term Loan, Second Lien	7.750%	4/11/22	CCC+	1,496,250
3,678	Clear Channel Communications, Inc., Tranche D, Term Loan	6.905%	1/30/19	CCC+	3,620,215
2,646	Clear Channel Communications, Inc. Term Loan E	7.655%	7/30/19	CCC+	2,647,385
10,437	Cumulus Media, Inc., Term Loan B	4.250%	12/23/20	B+	10,471,558
	Emerald Expositions Holdings, Inc., Term				
2,725	Loan, First Lien EMI Music Publishing	4.750%	6/17/20	BB	2,744,117
959	LLC, Term Loan B	3.750%	6/29/18	BB	957,333
667	Gray Television, Inc., Initial Term Loan	3.750%	6/13/21	BB	667,813
2,000	IMG Worldwide, Inc., First Lien	5.250%	5/06/21	B1	1,990,834
	Interactive Data Corporation, Term Loan				
3,250	В	4.750%	5/02/21	B+	3,267,267
2,535	McGraw-Hill Education Holdings LLC, Refinancing Term Loan	5.750%	3/22/19	B+	2,562,860
	McGraw-Hill Education Holdings LLC, Term				
2,488	Loan B Media General, Inc., Delayed Draw, Term	6.250%	12/18/19	B+	2,513,930
1,855	Loan	4.250%	7/31/20	BB	1,864,922
1,965	Mediacom Broadband LLC, Tranche G, Term	4.000%	1/20/20	BB	1,966,212

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	Loan				
	Numericable Group				
3,753	S.A., Term Loan B1	4.500%	5/21/20	Ba3	3,768,618
3,247	Numericable Group S.A., Term Loan B2	4.500%	5/21/20	Ba3	3,260,369
3,247	Radio One, Inc., Term	4.500 /6	5/21/20	Dao	3,200,309
3,394	Loan B, First Lien	7.500%	3/31/16	B+	3,444,892
	Springer Science &				
	Business Media, Inc.,				
1,985	Term Loan B3, WI/DD	TBD	TBD	N/R	2,658,014
27,590	Tribune Company, Term Loan B	4.000%	12/27/20	BB+	27,603,925
2.,000	Univision		, , _ 0	221	27,000,020
	Communications, Inc.,				
0.400	Replacement Term	4.0000/	0/04/00	D	0.450.704
8,493	Loan, First Lien Weather Channel	4.000%	3/01/20	B+	8,450,704
	Corporation, Term				
1,520	Loan, Second Lien	7.000%	6/26/20	B3	1,498,271
	WMG Acquisition				
	Corporation, Tranche				
1,489	B, Refinancing Term Loan	3.750%	7/01/20	B+	1,461,457
1,400	Yell Group PLC, Term	3.73070	7701720	DΤ	1,401,407
699	Loan A2	5.231%	3/01/19	CCC+	676,248
	Yell Group PLC, Term		- / / -		
82	Loan A2	0.000%	3/03/19	CCC+	
	Yell Group PLC, Term Loan B2, Payment in				
1,286	Kind	0.000%	3/03/24	CCC	
101,451	Total Media				100,770,569
		Nuveen Investn 48	nents		
		40			

	incipal			Maturity	Ratings	
Amo	unt (000)		Coupon (4)	(2)	(3)	Value
		Multiline Retail 1.4% (0.	.9% of Total Inv	estments)		
\$	3,700	Hudson's Bay Company, Term Loan B, First Lien	4.750%	11/04/20	BB	\$ 3,734,688
Ψ	3,700	J.C. Penney	4.75076	11/04/20	סט	φ 5,754,000
		Corporation, Inc., Term				
	2,875	Loan	5.000%	6/20/19	В	2,891,876
	6,575	Total Multiline Retail				6,626,564
		Oil, Gas & Consumable F	uels 5.9% (3.7	7% of Total Ir	vestments)	
		Western Refining, Inc.,				
	1,493	Term Loan B	4.250%	11/12/20	BB	1,499,962
		CITGO Petroleum				
	589	Corporation, Term Loan B	4.500%	7/23/21	BB+	592,968
	303	Crestwood Holdings	4.500 /6	1/23/21	DDT	332,300
	2,653	LLC, Term Loan B	7.000%	6/19/19	В	2,709,916
	,	Energy and Exploration				,,-
	4,000	Partners, Term Loan	7.750%	1/15/19	N/R	3,945,000
		EP Energy LLC, Term				
	333	Loan B3, Second Lien	3.500%	5/24/18	Ba3	332,535
	0.400	Fieldwood Energy LLC,	0.0750/	0/00/40	D 0	0.440.740
	2,108	Term Loan, First Lien	3.875%	9/28/18	Ba2	2,112,710
	5,830	Fieldwood Energy LLC, Term Loan, Second Lien	8.375%	9/30/20	B2	5,981,660
	5,000	Frac Tech International	0.07 0 70	3/00/20	<u> </u>	0,001,000
	1,706	LLC, Term Loan B	5.750%	4/16/21	B2	1,724,612
	,	Harvey Gulf				, ,
		International Marine,				
	1,161	Inc., Term Loan B	5.500%	6/18/20	B1	1,157,233
		Peabody Energy				
	000	Corporation, Term Loan	4.0500/	0/04/00	Dad	000 000
	982	B Samson Investment	4.250%	9/24/20	Ba1	982,309
		Company, Tranche 1,				
	1,667	Term Loan, Second Lien	5.000%	9/25/18	B1	1,664,882
	.,	Seadrill Partners LLC,	0.000.0	5, = 5, 15		,,,,,,,,,,
	4,704	Initial Term Loan	4.000%	2/21/21	BB	4,657,095
		Southcross Energy				
		Partners L.P., Opco				
	610	Term Loan, WI/DD	TBD	TBD	B1	613,552
		Southcross Holdings				
	915	Borrower L.P., Holdco Term Loan, WI/DD	TBD	TBD	B2	919,768
	313	Total Oil, Gas &	100	וטטו	DE	313,700
	28,751	Consumable Fuels				28,894,202
	,		(4.1% of Total Ir	nvestments)		, - , -
		Auxilium		-		
		Pharmaceuticals, Inc.,				
	1,876	Term Loan	6.250%	4/26/17	Ba3	1,879,768

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	0 1 5 11 1 11				
1,188	Generic Drug Holdings, Inc., Term Loan B	5.000%	8/16/20	B1	1,194,312
,	Graceway				, ,
	Pharmaceuticals LLC,				
	Second Lien Term Loan,				
3,125	(5)	0.000%	5/03/13	N/R	62,500
	Graceway				
	Pharmaceuticals LLC,	/			
62	Term Loan, (5)	0.000%	5/03/12	N/R	68,213
5,486	Grifols, Inc., Term Loan Par Pharmaceutical	3.155%	2/27/21	Ba1	5,468,678
	Companies, Inc., Term				
2,241	Loan B2	4.000%	9/30/19	B1	2,239,365
۷,۷۳۱	Patheon, Inc., Term	4.000 /6	3/30/13	ы	2,200,000
3,000	Loan B, DD1	4.250%	3/11/21	В	2,981,250
2,200	Pharmaceutical Product	1120,0	5	_	_,,
	Development, Inc., Term				
2,365	Loan B, First Lien	4.000%	12/01/18	Ba3	2,369,904
	Pharmaceutical				
	Research Associates,				
4,714	Inc., Term Loan	4.500%	9/23/20	B1	4,702,589
0.000	Quintiles Transnational	0.7500/	0/00/40	DD	0.004.404
2,860	Corp., Term Loan B3	3.750%	6/08/18	BB	2,861,421
1,950	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	1 061 070
1,930	Therakos, Inc., Term	4.230%	1/02/20	Баі	1,961,273
1,931	Loan, First Lien	7.500%	12/27/17	В	1,945,919
1,001	Valeant	7.00070	12/2//1/	J	1,010,010
	Pharmaceuticals				
	International, Inc., Term				
1,418	Loan E	3.750%	8/05/20	Ba1	1,417,273
	Valeant				
	Pharmaceuticals				
	International, Inc.,				
0.000	Tranche B, Term Loan	0.7500/	0/40/40	5 .4	0.070.504
2,680	D2	3.750%	2/13/19	Ba1	2,679,584
34,896	Total Pharmaceuticals Professional Services 0.	1% (0.0% of T	otal Investme	anta)	31,832,049
	Ceridian Corporation,	1 /6 (U.U-/6 UI I	otai iiivestiile	=11(S)	
	New Replacement Term				
306	Loan	4.405%	5/09/17	B1	307,239
000	Real Estate Investment Tru		6% of Total In		007,200
	Realogy Corporation,			,	
3,950	Initial Term Loan B	3.750%	3/05/20	BB	3,956,324
	Starwood Property				
4,454	Trust, Inc., Term Loan B	3.500%	4/17/20	BB+	4,437,668
	Walter Investment				
	Management				
0.000	Corporation, Tranche B,	4.7500/	10/10/00	Б	0.040.000
3,996	Term Loan, First Lien	4.750%	12/18/20	B+	3,949,803
12,400					12,343,795

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	Total Real Estate Investment Trust				
	Real Estate Management &	Development	1.6% (1.	0% of Total In	vestments)
	Capital Automotive LP,	Ī			
2,000	Term Loan, Second Lien	6.000%	4/30/20	B1	2,050,834
	Capital Automotive LP,				
5,939	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	5,964,307
	Total Real Estate				
	Management &				
7,939	Development				8,015,141
Semiconductors & Equipment 3.2% (2.0% of Total Investments)					
7.000	Avago Technologies,	0.7500/	E (0.0 (0.4	555	0.004.540
7,000	Term Loan B	3.750%	5/06/21	BBB	6,994,512
	Freescale				
4,953	Semiconductor, Inc., Term Loan, Tranche B4	4.250%	2/28/20	B1	4,934,813
4,900	Freescale	4.200 /0	2/20/20	ы	4,934,013
	Semiconductor, Inc.,				
1,985	Term Loan, Tranche B5	5.000%	1/15/21	B1	1,990,584
1,000	NXP Semiconductor	0.00070	17 10/21	Β,	1,000,001
1,957	LLC, Term Loan D	3.250%	1/11/20	BB+	1,945,116
, , ,	Total Semiconductors &				, -, -
15,895	Equipment				15,865,025
Nuveen Investments					
49					

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) July 31, 2014

incipal unt (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Software 8.4% (5.3% of	Total Investm	ents)		
	Ascend Learning LLC,				
	Term Loan, Second				
\$ 2,000	Lien	9.500%	11/27/20	CCC+	\$ 2,012,500
	Attachmate				
0.050	Corporation, Term	7.0500/	44/00/47	DD	0.007.040
3,652	Loan, First Lien	7.250%	11/22/17	BB	3,697,910
4,257	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	4,279,263
4,237	BMC Software, Inc.,	4.730%	10/04/10	D+	4,279,203
5,281	Initial Term Loan	5.000%	9/10/20	B1	5,254,296
0,201	Datatel Parent Corp,	0.00070	3/10/20	Di	0,204,200
1,701	Term Loan B1	4.000%	7/19/18	B+	1,699,301
.,	Deltek, Inc., Term		1,10,10		.,000,001
1,000	Loan, Second Lien	10.000%	10/10/19	CCC+	1,022,500
,	Emdeon Business				· ·
	Services LLC, Term				
2,933	Loan B2	3.750%	11/02/18	BB	2,934,515
	Explorer Holdings,				
1,906	Inc., Term Loan	6.000%	5/02/18	B+	1,913,057
	Infor Global Solutions				
44.400	Intermediate Holdings,	0.7500/	0/00/00	D - 0	44 400 74 4
11,186	Ltd., Term Loan B5	3.750%	6/03/20	Ba3	11,109,714
4,667	Misys PLC, Term Loan B, First Lien	5.000%	12/12/18	B+	4,702,404
4,007	SunGard Data	3.000 /8	12/12/10	D+	4,702,404
	Systems, Inc., Term				
2,179	Loan E	4.000%	3/08/20	BB	2,186,704
40,762	Total Software		0,00,00		40,812,164
,		0.4% of Total In	nvestments)		, ,
	Jo-Ann Stores, Inc.,		•		
2,027	Term Loan, First Lien	4.000%	3/16/18	B+	2,023,674
	Michaels Stores, Inc.,				
1,000	Term Loan B2	4.000%	1/28/20	Ba3	996,875
3,027	Total Specialty Retail				3,020,549
	Textiles, Apparel & Luxu	ry Goods 0.5	5% (0.3% of To	otal Investme	ents)
	Polymer Group, Inc.,				
	Amendment No. 1,				
223	Delayed Draw, Incremental Loan, (6)	4.149%	12/19/19	В	224,285
220	Polymer Group, Inc.,	T. 173/0	12/13/13	U	22 1 ,200
2,272	Initial Term Loan	5.250%	12/19/19	B2	2,283,790
,, _	Total Textiles, Apparel	0.20070	,		_,,,
2,495	& Luxury Goods				2,508,075
	Trading Companies & Dis	stributors 1.	3% (0.8% of T	otal Investme	

	3 3	•			
	HD Supply, Inc., Term				
4,683	Loan	4.000%	6/28/18	B+	4,686,926
	Neff Rental/Neff				
. =00	Finance Closing Date	- 0-0-/	0/00/01	000	
1,500	Loan, Second Lien	7.250%	6/09/21	CCC+	1,495,312
	Total Trading				
6,183	Companies & Distributors				6 100 000
0,103	Transportation Infrastru	eture 0.2% (0.	1% of Total	Investments	6,182,238
	Ceva Group PLC,	Cluie 0.2 /8 (0.	1 /6 OI 10ta	i ilivestillelits)	
47	Canadian Term Loan	6.500%	3/19/21	B2	45,767
.,	Ceva Group PLC,	0.00070	0/10/21	<u>DL</u>	10,707
	Dutch B.V., Term				
271	Loan	6.500%	3/19/21	B2	265,448
	Ceva Group PLC,				
	Synthetic Letter of				
257	Credit Term Loan	0.134%	3/19/21	B2	252,442
	Ceva Group PLC, US				
373	Term Loan	6.500%	3/19/21	B2	366,271
0.40	Total Transportation				200 200
948	Infrastructure	atian Campiasa	1 00/ /1 00	v of Total lave	929,928
	Wireless Telecommunic	ation Services	1.9% (1.2%	% of Total Inve	stments)
4,424	Asurion LLC, Term Loan B1	5.000%	5/24/19	Ba3	4,449,729
4,424	Fairpoint	5.000 /6	3/24/19	Dao	4,449,729
	Communications, Inc.,				
3,208	Term Loan B	7.500%	2/11/19	В	3,312,342
,	UPC Broadband				, ,
	Holding BV, Term				
1,500	Loan AH	3.250%	6/30/21	BB	1,486,126
	Total Wireless				
	Telecommunication				
9,132	Services				9,248,197
	Total Variable Rate				
Φ 500 400	Senior Loan Interests				F04 047 000
\$ 599,133 Shares	(cost \$595,535,970)				594,917,609 Value
Silales	Description (1) COMMON STOCKS 3.5	5% (2.2% of Tota	al Investme	nte)	value
	Diversified Consumer S	•			s)
	Cengage Learning	0.070	J. J	ar invogiment	-,
71,949	Holdings II LP, (7), (8)				\$ 2,482,241
1,010	Hotels, Restaurants & L	eisure 0.3% (0	.2% of Tota	al Investments	
	BLB Worldwide				
42,041	Holdings Inc., (7), (8)				1,508,220
	Media 2.7% (1.7% of T	otal Investment	s)		
	Cumulus Media, Inc.,				
5,749	(7)				29,780
	Metro-Goldwyn-Mayer,				
119,359	(7), (8)				9,190,643
44,843	Tribune Company, (7)				3,699,548
36,087					

	Tribune Company, (7), (9)		
	Tribune Publishing		
11,211	Company, (7)		235,762
	Total Media		13,155,733
		Nuveen Investments	
		50	

S	Shares	Description (1)				Value
		Software 0.0% (0.0% of	Total Investme	ents)		
		Eagle Topco LP, (7),				
	496,552	(8)				\$ 1
		Total Common Stocks (cos	st \$11,932,251)			17,146,195
	rincipal				Ratings	
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
			0.3% (0.2% of		_	
		Communications Equipm	nent 0.3% (0.2	% of Total In	vestments)	
ф	550	Nortel Networks Corp.,	4.7500/	4/45/40	N/D	Φ 550.075
\$	550	(5)	1.750%	4/15/12	N/R	\$ 556,875
	1,000	Nortel Networks Corp.,	2.125%	4/15/14	N/R	1,015,000
	1,000	(5) Total Convertible	2.125%	4/15/14	IN/ IT	1,015,000
		Bonds (cost				
\$	1,550	\$1,307,500)				1,571,875
	rincipal	Ψ1,507,500)			Ratings	1,071,070
	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
7 11110	June (000)	CORPORATE BONDS 2	•			Valuo
		Commercial Services & S				ts)
		NES Rental Holdings		(011111		,
\$	900	Inc., 144A	7.875%	5/01/18	CCC+	\$ 936,000
		Communications Equipm	nent 1.0% (0.6	% of Total In	vestments)	,
	2,000	Avaya Inc., 144A	10.500%	3/01/21	CCC+	1,750,000
		Nortel Networks				
	3,000	Limited, (5)	0.000%	7/15/11	N/R	3,285,000
		Total Communications				
	5,000	Equipment				5,035,000
		Consumer Finance 0.49	% (0.3% of Tota	I Investment	s)	
		First Data Corporation,				
	2,000	144A	7.375%	6/15/19	BB	2,100,000
	0.050	Containers & Packaging				4.050.405
	3,950	Reynolds Group	9.875%	8/15/19	CCC+	4,256,125
	0.000	Diversified Telecommuni				
	2,900	IntelSat Limited	7.750%	6/01/21	В	2,965,250
	1,750	IntelSat Limited Level 3	8.125%	6/01/23	В	1,820,000
	3,343	Communications Inc.	11.875%	2/01/19	В	3,668,943
	J,J4J	Total Diversified	11.075/6	2/01/19	Ь	3,000,943
		Telecommunication				
	7,993	Services				8,454,193
	7,000	Energy Equipment & Ser	vices 0.1% (0	.1% of Total I	nvestments)	0,101,100
		Offshore Group	2.1.70 (0	,		
	500	Investment Limited	7.125%	4/01/23	В	493,750
		Health Care Equipment 8				
	3,000	Kinetic Concepts	10.500%	11/01/18	В	3,322,500
	2,000	Kinetic Concepts	12.500%	11/01/19	CCC+	2,237,600
		Tenet Healthcare				
	3,000	Corporation	6.000%	10/01/20	BB	3,135,000
	8,000					8,695,100

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	Total Health Care Equipment & Supplies				
	Health Care Providers & S	Services 2.2%	% (1.4% of T	otal Investments	s)
	Community Health				
3,000	Systems, Inc., 144A	5.125%	8/01/21	BB+	3,022,500
	Community Health				
4,800	Systems, Inc.	6.875%	2/01/22	В	4,908,000
575	HCA Inc.	7.250%	9/15/20	BB+	608,063
	IASIS Healthcare				
900	Capital Corporation	8.375%	5/15/19	CCC+	951,750
	Truven Health				
1,000	Analytics Inc.	10.625%	6/01/20	CCC+	1,085,000
	Total Health Care				
10,275	Providers & Services				10,575,313
	Machinery 0.2% (0.1% o	f Total Investn	nents)		
1,030	Xerium Technologies	8.875%	6/15/18	В	1,091,800
		Nuveen Investme	ents		
		51			

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) July 31, 2014

Principal Amount (000)			Coupon	Maturity	Ratings (3)	Value
		Media 5.2% (3.3% of T	otal Investments	5)		
		Clear Channel				
\$	1,714	Communications, Inc.	10.000%	1/15/18	CCC	\$ 1,559,740
		Clear Channel				
	6,412	Communications, Inc.	9.000%	12/15/19	CCC+	6,580,315
	7 70 4	Clear Channel	1.4.0000/	0/04/04	000	7 704 000
	7,784	Communications, Inc.	14.000%	2/01/21	CCC	7,764,692
	7 000	Clear Channel Communications, Inc.	9.000%	2/01/01	CCC+	7 006 050
	7,000	Expo Event Transco	9.000%	3/01/21	000+	7,236,250
	1,200	Inc., 144A	9.000%	6/15/21	В	1,242,000
	1,200	McGraw-Hill Global	3.000 /6	0/13/21		1,242,000
	1,000	Education Holdings	9.750%	4/01/21	BB	1,115,000
	25,110	Total Media	011 00 70	., 0 ., 2 .		25,497,997
			6 (0.9% of Total Ir	vestments)		-, - ,
		Valeant		•		
		Pharmaceuticals				
	1,250	International, 144A	6.750%	8/15/18	B1	1,306,250
		Valeant				
		Pharmaceuticals				
	2,000	International, 144A	7.000%	10/01/20	B1	2,090,000
		Valeant				
	1 000	Pharmaceuticals	7.0500/	7/4 5/00	D4	1 000 000
	1,000	International, 144A VPII Escrow	7.250%	7/15/22	B1	1,060,000
	2,000	Corporation, 144A	7.500%	7/15/21	B1	2,160,000
	6,250	Total Pharmaceuticals	7.500 /6	7/13/21	ы	6,616,250
	0,200	Professional Services	0.1% (0.1% of To	otal Investm	ents)	0,010,200
		Ceridian Corporation,	011 /0 (011 /0 01 10			
	500	144A	8.125%	11/15/17	CCC	498,750
		Real Estate Investment	Trust 0.3% (0.2	% of Total I	nvestments)	
	1,250	iStar Financial Inc.	4.000%			1,231,250
		Semiconductors & Equi	ipment 1.4% (0.	9% of Total	Investments)	
	0.000	Advanced Micro		0/0 / / / 5	5	
	2,000	Devices, Inc., 144A	6.750%	3/01/19	В	2,050,000
	0.050	Advanced Micro	7.7500/	0/01/00	В	0 111 500
	2,050	Devices, Inc.	7.750%	8/01/20	В	2,111,500
	2,500	Advanced Micro Devices, Inc.	7.500%	8/15/22	В	2,587,500
	2,500	Total Semiconductors &	7.300%	0/10/22	D	2,507,500
	6,550	Equipment				6,749,000
	0,000		of Total Investme	nts)		0,7 70,000
		BMC Software Finance		,		
	1,750	Inc., 144A	8.125%	7/15/21	CCC+	1,741,250
	1,100		9.000%	10/15/19	CCC+	1,023,000

Boxer Parent Company

Inc./BMC Software, 144A Infor Us Inc. 850 11.500% 7/15/18 В 949,875 В 1,875 Infor Us Inc. 9.375% 4/01/19 2,048,438 5,575 **Total Software** 5,762,563 Specialty Retail 0.1% (0.1% of Total Investments) 500 99 Cents Only Stores 11.000% 12/15/19 CCC+ 547,500 Trading Companies & Distributors 0.2% (0.1% of Total Investments) 1,000 HD Supply Inc. 8.125% 4/15/19 1,080,000 B+ **Wireless Telecommunication Services** 2.8% (1.8% of Total Investments) **FairPoint** Communications Inc., 750 144A 8.750% 8/15/19 В 802,500 Sprint Corporation, 7,250 144A 7.875% 9/15/23 BB 7,757,499 Sprint Corporation. 144A BB 2,040,000 2,000 7.125% 6/15/24 T-Mobile USA Inc. 2,873,748 2,750 6.250% 4/01/21 BB 175 T-Mobile USA Inc. BB 183,313 6.731% 4/28/22 175 T-Mobile USA Inc. 6.836% 4/28/23 BB 185,500 **Total Wireless** Telecommunication Services 13,100 13,842,560 **Total Corporate Bonds** \$ 99,483 (cost \$99,380,321) 103,463,151 **Principal** Ratings **Amount (000)** Value Description (1) Coupon **Maturity** (3) ASSET-BACKED SECURITIES 5.3% (3.3% of Total Investments) Bluemountain Collateralized Loan Obligation, Series 2012 \$ 800 2A E14 5.329% 11/20/24 BB \$ 756,519 Bluemountain Collateralized Loan **Obligations Limited** 2,500 2012-1A, 144A 5.734% 7/20/23 BB 2,437,091 Carlyle Global Market Strategies, Collateralized Loan Obligations, Series 1,250 2013-3A, 144A BB 4.834% 7/15/25 1,132,248 Flatiron Collateralized Loan Obligation Limited, Series 1,500 2011-1A 4.634% 1/15/23 BB 1,365,366 Nuveen Investments 52

	incipal mount				Ratings	
	(000)	Description (1)	Coupon	Maturity	(3)	Value
		ASSET-BACKED SECUR ING Investment	ITTES (continue	ea)		
\$	250	Management, Collateralized Loan Obligation, 2013-1A D, 144A	5.234%	4/15/24	BB	\$ 230,439
Φ	230	LCM Limited	5.234%	4/13/24	DD	φ 230, 4 39
		Partnership, Collateralized Loan Obligation 2012A,				
	1,800	144Å	5.984%	10/19/22	BB	1,757,741
		LCM Limited Partnership, Collateralized Loan				
	4,000	Obligation, 2015A LCM Limited	5.227%	2/25/17	BB	3,681,204
		Partnership, Collateralized Loan Obligation, Series				
	2,000	10AR, 144A	5.734%	4/15/22	BB	1,970,370
		LCM Limited Partnership, Collateralized Loan				
	1,500	Obligation, Series 11A Madison Park Funding	5.384%	4/19/22	BB	1,422,995
		Limited, Collateralized Loan Obligations,				
	1,500	Series 2012-8A, 144A	5.582%	4/22/22	BB	1,462,754
	500	North End CLO Limited, Loan Pool, 144A	4.833%	7/17/25	BB	447,860
		Oak Hill Credit Partners IV Limited, Collateralized Loan Obligation Series				
	2,000	2012-6A Oak Hill Credit	5.724%	5/15/23	BB	1,930,436
	2,240	Partners, Series 2012-7A	5.229%	11/20/23	ВВ	2,094,344
	450	Oak Hill Credit Partners, Series 2013-9A	5.234%	10/20/25	BB	417,887
		Race Point Collateralized Loan Obligation Series				
	2,000	2012-7A, 144A	5.225%	11/08/24	BB	1,863,562
	1,000		6.231%	12/15/22	BB	1,001,138

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	Race Point Collateralized Loan Obligation Limited				
	2011-5AR, 144A				
2,000	Race Point Collateralized Loan Obligations, Series 2012-6A, 144A	5.727%	5/24/23	BB	1,930,584
\$ 27,290	Total Asset-Backed Securities (cost \$24,880,805)				25,902,538
Ψ = 1,=00	Total Long-Term Investments (cost \$733,036,847)				743,001,368
Principal Amount					
(000)	Description (1)	Coupon	Maturity		Value
\$ 32,660	SHORT-TERM INVEST	0.000%	1.2% of Total	investmen	•
\$ 32,660	Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/14,	0.000 /6			\$ 32,660,097
	repurchase price \$32,660,097, collateralized by \$31,145,000 U.S. Treasury Notes, 3.125%, due 5/15/19, value \$33,314,685		8/01/14		
	repurchase price \$32,660,097, collateralized by \$31,145,000 U.S. Treasury Notes, 3.125%, due 5/15/19, value \$33,314,685 Total Short-Term Inves		2,660,097)		32,660,097
	repurchase price \$32,660,097, collateralized by \$31,145,000 U.S. Treasury Notes, 3.125%, due 5/15/19, value \$33,314,685 Total Short-Term Investoral Investments (cos	st \$765,696,944)			775,661,465
	repurchase price \$32,660,097, collateralized by \$31,145,000 U.S. Treasury Notes, 3.125%, due 5/15/19, value \$33,314,685 Total Short-Term Invest Total Investments (cos Borrowings (38.5)%	st \$765,696,944) (10), (11)	2,660,097) 159.0%		
	repurchase price \$32,660,097, collateralized by \$31,145,000 U.S. Treasury Notes, 3.125%, due 5/15/19, value \$33,314,685 Total Short-Term Invest Total Investments (cos Borrowings (38.5)% (Variable Rate Term Pres	st \$765,696,944) (10), (11)	2,660,097) 159.0%	n Value	775,661,465 (188,000,000)
	repurchase price \$32,660,097, collateralized by \$31,145,000 U.S. Treasury Notes, 3.125%, due 5/15/19, value \$33,314,685 Total Short-Term Invest Total Investments (cos Borrowings (38.5)% (Variable Rate Term Pre (20.1)% (12)	st \$765,696,944) (10), (11) eferred Shares, a	2,660,097) 159.0% It Liquidation	n Value	775,661,465 (188,000,000) (98,000,000)
	repurchase price \$32,660,097, collateralized by \$31,145,000 U.S. Treasury Notes, 3.125%, due 5/15/19, value \$33,314,685 Total Short-Term Invest Total Investments (cos Borrowings (38.5)% (Variable Rate Term Pres	st \$765,696,944) (10), (11) eferred Shares, a bilities (0.4)% (2,660,097) 159.0% It Liquidatior 13)	n Value	775,661,465 (188,000,000)

Interest Rate Swaps outstanding:

		Fund		Fixed		
		Pay/Receive		Rate	U	nrealized
	Notional	Floating Floating	Fixed Rate	Payme ħė rminatio	on Ap	preciation
Counterp	arty Amount	Rate Rate Index	(Annualized)	Frequency Date	(Depr	eciation) (13)
Morgan		1-Month				
Stanley	\$29,317,500	Receive USD-LIBOR	R-BBA 2.201%	Monthly 4/20/16	\$	(872,730)
		Nuve	een Investments			
			53			

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) July 31, 2014

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 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.
- (3) Ratings (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. 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.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. 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.
- (5) At 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 directed the Fund's custodian to cease accruing additional income on the Fund's records.
- (6) Investment, or portion of investment, represents an unfunded senior loan commitment outstanding. See Notes to Financial Statements, Note 8 Senior Loan Commitments for more information.
- (7) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (8) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (9) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Nuveen funds' Board of Directors/Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (10) Borrowings as a percentage of Total Investments is 24.2%.

- (11) 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.
- (12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 12.6%.
- (13) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- DD1 Portion of investment purchased on a delayed delivery basis.
- WI/DD Purchased on a when-issued or delayed delivery basis.
- 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.
- 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.

USD-LIBOR-BBA United States Dollar London Inter-Bank Offered Rate British Bankers' Association.

See accompanying notes to financial statements.

Nuveen Investments

JSD

Nuveen Short Duration Credit Opportunities Fund

Portfolio of Investments July 31, 2014

Α	rincipal mount			Maturity	Ratings	
	(000)	Description (1)	Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTMEN				
		VARIABLE RATE SENIO			•	tal Investments) (4)
		Aerospace & Defense (0.6% (0.4% of To	tal Investmer	nts)	
		Sequa Corporation, Term			_	
\$	1,231	Loan B	5.250%	6/19/17	В	\$ 1,218,168
		Airlines 4.1% (2.8% of 7	Total Investment	s)		
		American Airlines, Inc.,				
	990	Term Loan	3.750%	6/27/19	Ba2	992,387
		Delta Air Lines, Inc.,				
	3,152	Term Loan B1	3.250%	10/18/18	Ba1	3,149,636
	205	Delta Air Lines, Inc.,	0.4000/	4/40/40	D . 4	227.222
	985	Term Loan B2	2.403%	4/18/16	Ba1	987,326
	4 0 4 0	Delta Air Lines, Inc.,	0.0500/	4/00/47	DD	4 0 44 577
	1,940	Term Loan B	3.250%	4/20/17	BB+	1,941,577
	000	US Airways, Inc., Term	0.5000/	E/00/40	D - 0	000 000
	990	Loan B1	3.500%	5/23/19	Ba2	986,288
	8,057	Total Airlines	/ /0 40/ of Total I			8,057,214
		Auto Components 0.1%	6 (U.1% OT TOTALL	nvestments)		
	170	Schaeffler AG, Term Loan E	2.7500/	5/15/20	Do0	170 401
	170		3.750%		Ba2	170,401
		Automobiles 2.3% (1.69) Chrysler Group LLC,	% or rotal invest	ments)		
	998	Tranche B, Term Loan	3.250%	12/31/18	BB+	994,557
	990	Formula One Group,	3.230%	12/31/10	DD+	994,007
		Term Loan, First Lien,				
	2,784	WI/DD	TBD	TBD	В	2,764,082
	2,704	Formula One Group,	100	100	Ь	2,704,002
		Term Loan, Second Lien,				
	750	WI/DD	TBD	TBD	CCC+	751,875
	4,532	Total Automobiles	100	100	000+	4,510,514
	1,002		6 (0.4% of Total I	nvestments)		1,010,011
		Gates Global LLC, Term	(01170 01 101411			
	1,200	Loan	4.250%	7/03/21	B+	1,193,893
	.,	Capital Markets 0.5% (0				.,,.
		RPI Finance Trust, Term	,			
	946	Loan B3	3.250%	11/09/18	Baa2	947,853
		Chemicals 1.1% (0.8%				- 1,000
		Ineos US Finance LLC,		,		
	1,175	Cash Dollar, Term Loan	3.750%	5/04/18	BB	1,170,534
	1,000	,	4.000%	5/07/21	BB	1,004,992
						,

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Inc., Te Lien 2,175 Total C Comm HMH F	I Technologies, erm Loan B, First Chemicals ercial Services & Su				
Lien 2,175 Total C Comm HMH F	Chemicals				
2,175 Total C Comm HMH F					
Comm HMH F					
HMH F	ercial Services & Su				2,175,526
		upplies 3.0% (2.0% of Tota	I Investments	s)
489 Term L	łoldings, Inc.,				
	oan, First Lien	4.250%	5/22/18	B1	491,194
	tional Lease				
	e Corp., Term				
1,000 Loan		3.500%	3/06/21	Ba1	999,821
	S, Inc., Term			_	
	First Lien	6.000%	4/01/21	В	1,863,889
	S, Inc., Term	 /	4/24/22	000	470.070
	Second Lien	9.750%	4/01/22	CCC+	476,250
	ium Laboratories,				
	anche B, Term	5.250%	4/16/21	р.	2.006.650
2,000 Loan	Commercial	5.250%	4/10/21	B+	2,006,650
	es & Supplies				5,837,804
•	unications Equipme	ant 16% (11%	6 of Total Inv	veetmente)	3,037,004
	Inc., Term Loan	7.070 (1.17)	o or rotal life	coments)	
1,487 B3	mo., rom Loan	4.727%	10/26/17	B1	1,441,834
,	Inc., Term Loan	= . , 0			.,,
497 B6	-,	6.500%	3/31/18	B1	494,907
Telesa	t Canada Inc.,				,
1,151 Term L	oan B	3.500%	3/28/19	BB	1,149,132
Total C	Communications				
3,135 Equipn					3,085,873
•	uters & Peripherals	2.5% (1.7% of		•	
	c., Term Loan B	4.500%	4/29/20	BB+	4,976,708
	ners & Packaging	0.6% (0.4% of	Total Investn	nents)	
	ds Group				
,	gs, Inc., ental US Term				
		4.000%	12/01/18	B+	1 100 157
1,129 Loan, I	First Lien	4.000% Nuveen Investme		D+	1,128,157
		55	110		

JSD Nuveen Short Duration Credit Opportunities Fund Portfolio of Investments (continued) July 31, 2014

Principal Amount (000		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Diversified Consumer Se	ervices 5.9% (4	.1% of Total	Investments)	
\$ 2,015	Cengage Learning Acquisitions, Inc., Exit Term Loan	7.000%	3/31/20	B+	\$ 2,032,547
	Harland Clarke Holdings Corporation, Term Loan				
2,588	B3 Hilton Hotels Corporation, Term Loan	7.000%	5/22/18	B+	2,635,742
2,842	B2 Laureate Education,	3.500%	10/25/20	BB+	2,832,485
1,672	Inc., Term Loan B New Albertson's, Inc.,	5.000%	6/15/18	В	1,626,354
885	Term Loan ServiceMaster	4.750%	6/24/21	Ba3	888,370
1,679	Company, Term Loan Total Diversified	4.250%	7/01/21	B+	1,670,430
11,681	Consumer Services Diversified Financial Ser	vices 1.1% (0.8	3% of Total I	nvestments)	11,685,928
1,481	Ocwen Financial Corporation, Term Loan B	5.000%	2/15/18	B+	1,487,545
750 2,231	RCS Capital, Term Loan Total Diversified Financial Services	6.500%	4/29/19	B+	763,594 2,251,139
_,	Diversified Telecommun	ication Services	5.2% (3.6%	6 of Total Inve	
007	Greeneden U.S. Holdings II LLC, Term		·		
1,672	Loan B Presidio, Inc., Term Loan B	4.000% 5.000%	2/08/20	B B+	861,599 1,681,478
	SBA Communication, Incremental Term Loan,				
1,000	Tranche B1 TelX Group, Inc., Initial	3.250%	3/24/21	BB	991,250
1,000	Term Loan, First Lien WideOpenWest Finance	4.500%	4/09/20	B1	1,000,000
3,694 740	LLC, Term Loan B Ziggo N.V., Term Loan B1, DD1	4.750% 3.250%	4/01/19 1/15/22	Ba3 BB	3,711,463 727,953
477	Ziggo N.V., Term Loan B2, DD1	3.250%	1/15/22	BB	469,107
784	Ziggo N.V., Term Loan B3, Delayed Draw, WI/DD	TBD	TBD	BB	771,513

Total Diversified Telecommunication 10,234 Services 10,214,363 Electronic Equipment & Instruments 0.6% (0.4% of Total Investments) **SMART Modular** Technologies, Inc., Term Loan B 8.250% 1,153 8/26/17 В 1,147,181 1.9% (1.3% of Total Investments) **Energy Equipment & Services** Drill Rigs Holdings, Inc., 2,965 Tranche B1, Term Loan 6.000% 3/31/21 B+ 2,994,625 Offshore Group Investment Limited. 791 Term Loan B В 5.000% 10/25/17 788,528 Total Energy Equipment 3,756 & Services 3,783,153 Food & Staples Retailing 3.2% (2.2% of Total Investments) Albertson's LLC, Term 2,480 Loan B2 BB 4.750% 3/21/19 2,495,755 BJ's Wholesale Club, Inc., Replacement Loan, First Lien 498 4.500% 9/26/19 В 497,228 BJ's Wholesale Club. Inc., Replacement Loan, 250 Second Lien CCC 8.500% 3/26/20 253,984 Del Monte Foods Company, Term Loan, 995 B+ First Lien 4.251% 2/18/21 988,936 Rite Aid Corporation, Tranche 2, Term Loan, Second Lien В 1,000 1,011,563 4.875% 6/21/21 Supervalu, Inc., New 981 Term Loan B+ 4.500% 3/21/19 980,714 **Total Food & Staples** 6,204 Retailing 6,228,180 Food Products 5.1% (3.5% of Total Investments) H.J Heinz Company, 2,277 Term Loan B2 3.500% 6/05/20 BB 2,279,846 Jacobs Douwe Egberts, 3,000 Term Loan B, WI/DD TBD TBD BB 2,962,500 US Foods, Inc., 3,406 Incremental Term Loan 4.500% B2 3,407,728 3/31/19 Wilton Products, Inc., В 1,350 Tranche B, Term Loan 7.500% 8/30/18 1,296,065 9,946,139 10,033 **Total Food Products** Health Care Equipment & Supplies 4.4% (3.0% of Total Investments) **Ardent Medical** Services, Inc., Term 876 Loan, First Lien B+ 6.750% 7/02/18 880,229 **Ardent Medical** Services, Inc., Term 714 Loan, Second Lien 11.000% 1/02/19 CCC+ 718,452

	ConvaTec, Inc., Dollar				
1,803	Term Loan	4.000%	12/22/16	Ba3	1,806,764
	Kinetic Concepts, Inc.,				
1,036	Term Loan D1	4.000%	5/04/18	BB	1,036,840
	Onex Carestream Finance LP, Term Loan,				
3,225	First Lien	5.000%	6/07/19	B+	3,234,053
	Onex Carestream Finance LP, Term Loan,				
973	Second Lien	9.500%	12/07/19	В	991,894
	Total Health Care				
8,627	Equipment & Supplies				8,668,232
		Nuveen Investme	ents		
		56			

	rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
AIII	Julit (000)	Health Care Providers & S				
		Amsurg Corporation,	0.270	(0.0 /0 01 101		,
\$	1,600	Term Loan	3.750%	7/08/21	Ba2	\$ 1,601,667
	,	BioScrip, Inc., Delayed				. , ,
	313	Draw, Term Loan	6.500%	7/31/20	B1	317,559
		BioScrip, Inc., Initial				
	522	Term Loan B	6.500%	7/31/20	B1	529,266
		Community Health				
		Systems, Inc., Term				
	1,626	Loan D	4.250%	1/27/21	BB	1,632,064
		Community Health				
	Ε0	Systems, Inc., Term	0.4700/	1/05/17	DD	F0 170
	50	Loan E CRC Health	3.478%	1/25/17	BB	50,173
	998	Corporation, First Lien	5.250%	3/29/21	B1	1,005,917
	330	DaVita HealthCare	0.20070	0/23/21	Di	1,000,017
		Partners, Inc., Tranche				
	2,492	B, Term Loan	3.500%	6/24/21	Ba1	2,493,259
		Drumm Investors LLC,				
	2,750	Term Loan	6.750%	5/04/18	В	2,757,845
		Genesis Healthcare				
	817	LLC, Term Loan	10.000%	12/04/17	В	834,425
		Heartland Dental Care,				
	005	Inc., Term Loan, First	E E000/	10/01/10	B1	000 050
	985	Lien Heartland Dental Care,	5.500%	12/21/18	DI	990,352
		Inc., Term Loan,				
	500	Second Lien	9.750%	6/21/19	CCC+	512,188
		IASIS Healthcare LLC,	01. 00 /0	3/21/13	3331	012,100
		Term Loan B2, First				
	1,213	Lien	4.500%	5/03/18	Ba3	1,217,094
		LHP Operations Co.				
	868	LLC, Term Loan B	9.000%	7/03/18	В	831,516
		Mallinckrodt				
	0.40	International Finance	0.5000/	0/40/04	DD	040 407
	348	SA, Initial Term Loan B	3.500%	3/19/21	BB+	346,197
		National Mentor Holdings, Inc., Term				
	542	Loan B	4.750%	1/31/21	B1	544,766
	0.12	One Call Care	1.7 00 70	1,01,21	.	011,700
		Management, Inc.,				
	1,990	Term Loan B	5.000%	11/27/20	B1	1,995,721
		Skilled Healthcare				
	459	Group, Inc., Term Loan	7.000%	4/09/16	В	459,390
		Total Health Care				
	18,073	Providers & Services				18,119,399
	000	Health Care Technology	0.4% (0.3% of			004.040
	800		4.500%	5/20/21	BB	804,313

	Catalant Dhamas				
	Catalent Pharma				
	Solutions, Inc., Term				
	Loan	uro 2 00/ /2	69/ of Total I	nvootmonto)	
	Hotels, Restaurants & Leis CCM Merger, Inc., Term	ure 3.0% (2.	0% OI TOTALI	nvestments)	
2,275	Loan	6.000%	3/01/17	B+	2,277,660
2,213	CityCenter Holdings	0.000 /6	3/01/17	D+	2,211,000
2,273	LLC, Term Loan	4.250%	10/24/20	В	2,281,686
2,210	Landry's Restaraunts,	4.20070	10/24/20		2,201,000
908	Inc., Term Loan B	4.000%	4/24/18	BB	911,176
000	Station Casino LLC,	1.00070	1/2 1/ 10		011,170
1,913	Term Loan B	4.250%	3/02/20	B1	1,915,026
,	Total Hotels,				,, -
7,369	Restaurants & Leisure				7,385,548
,	Household Products 0.19	6 (0.1% of Tot	al Investmer	nts)	, ,
	Spectrum Brands, Inc.,	Ì			
269	Term Loan C	3.500%	9/04/19	BB	269,039
	Industrial Conglomerates	0.5% (0.3% o	of Total Inves	stments)	
	Brand Energy &				
	Infrastructure Services,				
995	Inc., Initial Term Loan	4.750%	11/26/20	B1	996,954
	Insurance 1.3% (0.9% of	Total Investme	ents)		
	Hub International				
0.10	Holdings, Inc., Initial	4.0500/	10/00/00	- .	0.40.040
613	Term Loan	4.250%	10/02/20	B1	612,018
	USI Holdings				
1.070	Corporation, Initial Term	4.0500/	10/07/10	D4	1 070 005
1,970	Loan Total Insurance	4.250%	12/27/19	B1	1,972,985
2,583	Internet Software & Service	se 1.7% (1.2%	% of Total In	voetmonte)	2,585,003
	Ancestry.com, Inc.,	3 1.7 /6 (1.2	76 OI TOLAI III	vestilients)	
	Replacement Term				
723	Loan B1	4.500%	12/28/18	Ba2	723,567
, 20	Sabre Inc., Term Loan	1100070	12/20/10	242	, 20,001
116	C	4.000%	2/18/18	Ba3	116,271
2,463	Sabre Inc., Term Loan	4.250%	2/18/19	Ba3	2,459,166
	Total Internet Software				
3,302	& Services				3,299,004
	IT Services 4.2% (2.9% of	Total Investn	nents)		
	EIG Investors Corp.,				
3,697	Term Loan	5.000%	11/09/19	В	3,715,868
	Vantiv, Inc., Term Loan				
1,313	В	3.750%	6/13/21	BB+	1,319,062
4.00=	VFH Parent LLC, New	E 7500'	44/00/10	NI/D	J 005 000
1,307	Term Loan	5.750%	11/08/19	N/R	1,295,662
1.054	Zayo Group LLC, Term	4.0000/	7/00/10	D4	1 0 47 447
1,954	Loan B	4.000%	7/02/19	B1	1,947,417
8,271	Total IT Services	uoto 2.00/ /0	00% of Total	Invoctments	8,278,009
2,000	Leisure Equipment & Production 24 Hour Fitness	4.750%	5/28/21	Ba3	2,009,362
۷,000	Worldwide, Inc., Term	4.750%	J/20/21	שמט	۷,003,302
	vvoliuvviue, IIIC., TEIIII				

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	Loan B				
	Bombardier				
	Recreational Products,				
2,263	Inc., Term Loan	4.000%	1/30/19	B+	2,260,029
	Equinox Holdings, Inc.,				
1,481	New Initial Term Loan B	4.250%	1/31/20	Ba3	1,486,805
	Total Leisure Equipment				
5,744	& Products				5,756,196
		Nuveen Investme	ents		
		57			

JSD Nuveen Short Duration Credit Opportunities Fund Portfolio of Investments (continued) July 31, 2014

incipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Machinery 0.9% (0.6%	of Total Investm	ients)		
	Doosan Infracore				
	International, Inc., Term	. ===.			
\$ 1,333	Loan	4.500%	5/27/21	BB	\$ 1,340,544
	TNT Crane and Rigging				
498	Inc., Initial Term Loan, First Lien	5.500%	11/27/20	B1	500 475
1,831	Total Machinery	5.500%	11/21/20	ы	502,475 1,843,019
1,001	Media 10.7% (7.3% of	Total Investment	(e)		1,043,013
	Advantage Sales &		,		
	Marketing, Inc., Delayed				
44	Draw, Term Loan, WI/DD	TBD	TBD	B1	43,883
44	Advantage Sales &	טטו	וסט	DI	43,003
	Marketing, Inc., Term				
1,321	Loan, First Lien	4.250%	7/11/21	B1	1,316,486
·	Advantage Sales &				
	Marketing, Inc., Term				
750	Loan, Second Lien, DD1	7.500%	7/11/22	CCC+	753,437
	Affinion Group Holdings,				
F00	Inc., Initial Term Loan,	0.5000/	10/01/10	В3	400.750
500	Second Lien Catalina Marketing	8.500%	10/31/18	DS	493,750
	Corporation, Term Loan,				
500	First Lien	4.500%	4/09/21	B+	501,250
	Catalina Marketing				
	Corporation, Term Loan,				
500	Second Lien	7.750%	4/11/22	CCC+	498,750
	Clear Channel				
000	Communications, Inc.,	0.0050/	1 (00 (1 0	000	057.404
662	Tranche B, Term Loan	3.805%	1/29/16	CCC+	657,164
	Clear Channel Communications,				
1,633	Inc.,Term Loan E	7.655%	7/30/19	CCC+	1,633,413
1,000	Cumulus Media, Inc.,	7.1000 70	1700710		1,000,110
2,954	Term Loan B	4.250%	12/23/20	B+	2,963,649
	Emerald Expositions				
	Holdings, Inc., Term				
1,363	Loan, First Lien	4.750%	6/17/20	BB	1,372,058
E00	Gray Television, Inc.,	2 7500/	6/10/01	DD	E00 000
500	Initial Term Loan IMG Worldwide, Inc.,	3.750%	6/13/21	BB	500,860
750	First Lien	5.250%	5/06/21	B1	746,563
1,000	Interactive Data	4.750%	5/02/21	B+	1,005,313
,	Corporation, Term Loan		· - ·	-	, ,

	В				
	McGraw-Hill Education				
	Holdings LLC,				
1,268	Refinancing Term Loan	5.750%	3/22/19	B+	1,281,430
	McGraw-Hill Education				
	Holdings LLC, Term				
995	Loan B	6.250%	12/18/19	B+	1,005,572
	Media General, Inc.,				
	Delayed Draw, Term				
928	Loan	4.250%	7/31/20	BB	932,461
	Numericable Group			_	
536	S.A., Term Loan B1	4.500%	5/21/20	Ba3	538,374
40.4	Numericable Group	4.5000/	E /0.4 /0.0	D 0	405 707
464	S.A., Term Loan B2	4.500%	5/21/20	Ba3	465,767
070	Radio One, Inc., Term	7 5000/	0/04/40	р.	004.055
970	Loan B, First Lien Springer Science &	7.500%	3/31/16	B+	984,255
	Business Media, Inc.,				
993	Term Loan B3, WI/DD	TBD	TBD	N/R	1,329,007
333	Tribune Company, Term	100	100	11/11	1,023,007
1,990	Loan B	4.000%	12/27/20	BB+	1,990,985
20,621	Total Media	1100070	, , _ 0	22,	21,014,427
		.9% of Total Inv	estments)		_ :, • : :, :_:
	Hudson's Bay Company,		,		
1,850	Term Loan B, First Lien	4.750%	11/04/20	BB	1,867,344
	J.C. Penney				
	Corporation, Inc., Term				
625	Loan	5.000%	6/20/19	В	628,669
2,475	Total Multiline Retail				2,496,013
	Oil, Gas & Consumable I	Fuels 5.5% (3.8	8% of Total I	nvestment	s)
4.040	Buffalo Gulf Coast	5.0500/	40/04/47	D.D.	4 000 400
1,216	Terminals, Term Loan B	5.250%	10/31/17	BB+	1,220,403
1 504	Crestwood Holdings	7.0000/	0/10/10	Ь	1 507 745
1,564	LLC, Term Loan B	7.000%	6/19/19	В	1,597,745
1,500	Energy and Exploration Partners, Term Loan	7.750%	1/15/19	N/R	1,479,375
1,500	Fieldwood Energy LLC,	7.730/6	1/13/19	IN/II	1,479,575
2,386	Term Loan, Second Lien	8.375%	9/30/20	B2	2,448,866
2,000	Frac Tech International	0.07070	0/00/20	<u> </u>	2,110,000
618	LLC, Term Loan B	5.750%	4/16/21	B2	624,536
	Harvey Gulf	011 00 70	.,		32 1, 33
	International Marine,				
485	Inc., Term Loan B	5.500%	6/18/20	B1	483,603
	Samson Investment				
	Company, Tranche 1,				
833	Term Loan, Second Lien	5.000%	9/25/18	B1	832,441
	Seadrill Partners LLC,				
833 1,488	Seadrill Partners LLC, Initial Term Loan	5.000% 4.000%	9/25/18	B1 BB	832,441 1,473,982
	Seadrill Partners LLC, Initial Term Loan Southcross Energy				
	Seadrill Partners LLC, Initial Term Loan				

	Southcross Holdings				
366	Borrower L.P., Holdco Term Loan, WI/DD	TBD	TBD	B2	367,907
300	Total Oil, Gas &	טסו	טסו	DZ	307,907
10,700	Consumable Fuels				10,774,279
10,100		(5.9% of Total I	nvestments)		10,711,270
	Auxilium Pharmaceuticals, Inc.,	`	,		
1,876	Term Loan Generic Drug Holdings,	6.250%	4/26/17	Ba3	1,879,768
792	Inc., Term Loan B	5.000%	8/16/20	B1	796,208
1,496	Grifols, Inc., Term Loan	3.155%	2/27/21	Ba1	1,491,458
4 000	Patheon, Inc., Term	4.0500/	0/11/01	5	000 750
1,000	Loan B	4.250%	3/11/21	В	993,750
	Pharmaceutical Product Development, Inc., Term				
2,424	Loan B, First Lien	4.000%	12/01/18	Ba3	2,428,736
,	Pharmaceutical Research Associates,				, ,
993	Inc., Term Loan	4.500%	9/23/20	B1	990,019
1,939	Quintiles Transnational Corp., Term Loan B3	3.750%	6/08/18	BB	1,940,157
975	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	980,636
966	Therakos, Inc., Term Loan, First Lien	7.500%	12/27/17	В	972,959
2,381	Valeant Pharmaceuticals International, Inc., Term Loan E	3.750%	8/05/20	Ba1	2,378,769
,	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan				,
1,914	D2	3.750%	2/13/19	Ba1	1,913,988
16,756	Total Pharmaceuticals				16,766,448
		Nuveen Investm 58	ents		

rincipal ount (000)	Description (1)		upon (4)		Ratings (3)		Value
		0.5% (0.3% of	Total Investme	nts)		
	Ceridian Corporation, New Replacement Term						
\$ 967	Loan		4.405%	5/09/17	B1	\$	969,113
	Real Estate Investment	Trust	2.7% (1	.8% of Total In	vestments)		
	Realogy Corporation,						
1,975	Initial Term Loan B		3.750%	3/05/20	BB		1,978,162
	Realogy Corporation,						
84	Synthetic Letter of Credit		4.444%	10/10/16	BB		84,048
	Starwood Property						
992	Trust, Inc., Term Loan B		3.500%	4/17/20	BB+		988,895
0.054	Walter Investment Management Corporation, Tranche B,		4.7500/	10/10/00			0.005.040
2,251	Term Loan, First Lien		4.750%	12/18/20	B+		2,225,219
E 200	Total Real Estate						E 076 004
5,302	Investment Trust	4 0 Da			/ of Total los		5,276,324
	Real Estate Managemen	it & De	veiopme	ent 1.6% (1.1%	6 of Total in	vestme	ents)
1,500	Capital Automotive LP, Term Loan, Second Lien		6.000%	4/30/20	B1		1 500 106
1,500			0.000%	4/30/20	DI		1,538,126
1,590	Capital Automotive LP, Term Loan, Tranche B1		4.000%	4/10/19	Ba2		1,597,174
1,590	Total Real Estate		4.000 /6	4/10/19	Daz		1,597,174
	Management &						
3,090	Development						3,135,300
0,000	Semiconductors & Equip	pment	2.2% (1.6% of Total I	nvestments)		0,100,000
	Avago Technologies,	pinent	 /0 (11.0 /0 01 10 (41 11	in connents)		
500	Term Loan B		3.750%	5/06/21	BBB		499,608
000	Freescale		017 00 70	0,00,2.			100,000
	Semiconductor, Inc.,						
1,975	Term Loan, Tranche B4		4.250%	2/28/20	B1		1,967,977
.,	Freescale		00,70	_, _ 0, _ 0			.,
	Semiconductor, Inc.,						
993	Term Loan, Tranche B5		5.000%	1/15/21	B1		995,292
	NXP Semiconductor						
979	LLC, Term Loan D		3.250%	1/11/20	BB+		972,558
	Total Semiconductors &						,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
4,447	Equipment						4,435,435
	Software 7.5% (5.2% o	f Total	Investm	nents)			
	Attachmate Corporation,						
1,607	Term Loan, First Lien		7.250%	11/22/17	BB		1,628,405
	Blackboard, Inc., Term						
896	Loan B3		4.750%	10/04/18	B+		900,996
	BMC Software, Inc.,						
960	Initial Term Loan		5.000%	9/10/20	B1		955,327
	Emdeon Business Services LLC, Term						
968	Loan B2		3.750%	11/02/18	BB		968,006
							-

057	Epicor Software Corporation,Term Loan,	4.0000/	E/1 C/1 O	Da O	050 050
957	B2 Evalurar Holdings, Inc.	4.000%	5/16/18	Ba3	958,656
953	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	956,528
333	Infor Global Solutions Intermediate Holdings,	0.00076	3/02/10	DΤ	330,320
3,128	Ltd., Term Loan B5	3.750%	6/03/20	Ba3	3,106,589
0.701	Misys PLC, Term Loan	F 0000/	10/10/10	В.	0.700.444
2,701	B, First Lien SunGard Data Systems,	5.000%	12/12/18	B+	2,722,444
872	Inc., Term Loan E	4.000%	3/08/20	BB	874,682
3, 2	Vertafore, Inc., Term		0,00,20		<i>57</i> 1,002
708	Loan, First Lien	4.250%	10/03/19	B+	709,521
	Vertafore, Inc., Term				
1,000	Loan, Second Lien	9.750%	10/27/17	CCC+	1,019,063
14,750	Total Software	20/ af Tatal las			14,800,217
	Specialty Retail 0.9% (0.6 Jo-Ann Stores, Inc.,	% of Total Inv	vestments)		
1,041	Term Loan, First Lien	4.000%	3/16/18	B+	1,039,782
1,011	Michaels Stores, Inc.,	1.00070	0/10/10	D,	1,000,702
750	Term Loan B2	4.000%	1/28/20	Ba3	747,656
1,791	Total Specialty Retail				1,787,438
	Textiles, Apparel & Luxury	Goods 0.89	% (0.5% of To	tal Investme	ents)
	Polymer Group, Inc.,				
	Amendment No. 1,				
134	Delayed Draw, Incremental Loan, (5)	4.149%	12/19/19	В	134,571
101	Polymer Group, Inc.,	1.1 10 70	12/10/10	J	101,071
1,363	Initial Term Loan	5.250%	12/19/19	B2	1,370,274
	Total Textiles, Apparel &				
1,497	Luxury Goods				1,504,845
	Trading Companies & Distr	ibutors 1.9	% (1.3% of To	otal Investme	ents)
2,940	HD Supply, Inc., Term Loan	4.000%	6/28/18	B+	2,942,364
2,940	Neff Rental/Neff Finance	4.000 /6	0/20/10	D+	2,942,504
	Closing Date Loan,				
750	Second Lien	7.250%	6/09/21	CCC+	747,656
	Total Trading				
	Companies &				
3,690	Distributors		20/ - f T - t - l l -		3,690,020
	Transportation Infrastructu Ceva Group PLC,	ire 0.3% (0.2	2% of Total Ir	ivestments)	
31	Canadian Term Loan	6.500%	3/19/21	B2	30,511
01	Ceva Group PLC, Dutch	0.00070	0/10/21	<u>DE</u>	00,011
181	B.V., Term Loan	6.500%	3/19/21	B2	176,965
	Ceva Group PLC,				
	Synthetic Letter of Credit				
172	Term Loan	0.134%	3/19/21	B2	168,295
249	Ceva Group PLC, US Term Loan	6.500%	3/19/21	B2	244,180

633	Total Transportation Infrastructure		619,951
		Nuveen Investments 59	

JSD Nuveen Short Duration Credit Opportunities Fund Portfolio of Investments (continued) July 31, 2014

Pı	rincipal			Maturity	Ratings		
Amo	ount (000)	Description (1)	Coupon (4)	(2)	(3)		'alue
		Wireless Telecommunic	ation Services	1.3% (0.9%	of Total Inves	tments)	
		Fairpoint					
		Communications, Inc.,					
\$	2,469	Term Loan B	7.500%	2/11/19	В	\$ 2,	547,953
		Total Variable Rate					
		Senior Loan Interests					
	225,808	(cost \$223,811,941)					380,673
S	Shares	Description (1)				V	'alue
			7% (0.4% of Tota				
		Diversified Consumer S	ervices 0.7% (0.4% of Tota	l Investments)	
		Cengage Learning					
	39,749	Holdings II LP, (6), (7)					371,340
		Total Common Stocks (co	ost \$1,286,905)		.	1,	371,340
	rincipal	B			Ratings	,	
Amo	ount (000)		Coupon	Maturity	(3)	V	'alue
			19.2% (13.2% of			4-1	
		Commercial Services &	Supplies 0.9%	0.6% 01 10	tai investmen	ts)	
Φ	1.050	NES Rental Holdings	7.0750/	E/01/10	CCC+	Φ 4	710 000
\$	1,650	Inc., 144A Communications Equip	7.875%	5/01/18		\$ 1,	716,000
	250	Avaya Inc., 144A	10.500%	3/01/21	CCC+		218,750
	230	Containers & Packaging					210,730
	700	Reynolds Group	9.875%	8/15/19	CCC+		754,250
	700	Diversified Telecommur			% of Total Inv		·
	750	IntelSat Limited	7.750%	6/01/21	B		766,875
	800	IntelSat Limited	8.125%	6/01/23	В		832,000
	000	Level 3	0.12070	0/01/20	D		002,000
	500	Communications Inc.	11.875%	2/01/19	В		548,750
	000	Total Diversified	11.07070	2,01,10			0 10,7 00
		Telecommunication					
	2,050	Services				2.	147,625
	_,,,,,	Health Care Equipment	& Supplies 1.5	% (1.0% of T	otal Investme		,
	2,700	Kinetic Concepts	10.500%	11/01/18	В		990,250
	_,: • •	Health Care Providers &					
		IASIS Healthcare		•		,	
	1,350	Capital Corporation	8.375%	5/15/19	CCC+	1,	427,625
		Truven Health					·
	1,000	Analytics Inc.	10.625%	6/01/20	CCC+	1,	085,000
	·	Total Health Care					·
	2,350	Providers & Services				2,	512,625
		Media 4.0% (2.8% of T	otal Investments	s)			
		Clear Channel					
	3,585	Communications, Inc.	9.000%	12/15/19	CCC+	3,	679,106
		Clear Channel					
	2,068	Communications, Inc.	14.000%	2/01/21	CCC	2,	063,177
	2,068		14.000%	2/01/21	CCC	2,	063,177

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	Clear Channel				
1,000	Communications, Inc.	9.000%	3/01/21	CCC+	1,033,750
	Expo Event Transco				
600	Inc., 144A	9.000%	6/15/21	В	621,000
	McGraw-Hill Global				,
500		9.750%	4/01/21	BB	557,500
7,753		011 00 70			7,954,533
, , , ,	Oil, Gas & Consumable I	Fuels 1.1% (0	.8% of Total	Investments	
2,000	-	9.875%	10/01/20	В	2,200,000
_,,,,,	Pharmaceuticals 2.4%				_,_ 0,000
	Jaguar Holding	(110710 01 10000	,		
1,000	o o	9.375%	10/15/17	CCC+	1,017,500
1,000	Valeant	0.0.070			,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	Pharmaceuticals				
2,000		7.000%	10/01/20	B1	2,090,000
_,000	Valeant	7100070	10/01/20	2.	=,000,000
	Pharmaceuticals				
500		7.250%	7/15/22	B1	530,000
000	VPII Escrow	7.20070	7710722	ا ک ا	000,000
1,000		7.500%	7/15/21	B1	1,080,000
4,500	· · · · · · · · · · · · · · · · · · ·	7.50076	7/15/21	ы	4,717,500
4,300	Total i Haimaceuticais	Nuveen Investr	ments		4,717,300
		60	nents		

	rincipal					
-	Amount	D ! . !! (4)			Ratings	M.I.
	(000)	Description (1)	Coupon 0.3% (0.2% of T	Maturity	(3)	Value
		Professional Services Ceridian Corporation,	0.3% (0.2% 01 1	otal investme	ents)	
\$	500	144A	8.125%	11/15/17	CCC	\$ 498,750
Ψ	000	Semiconductors & Equ				Ψ 100,700
		Advanced Micro				
	250	Devices, Inc.	7.750%	8/01/20	В	257,500
		Advanced Micro				
	166	Devices, Inc.	7.500%	8/15/22	В	171,810
		Total Semiconductors				
	416	& Equipment	. (429,310
		Software 2.4% (1.6%) BMC Software Finance	of Total Investme	ents)		
	580	Inc., 144A	8.125%	7/15/21	CCC+	577,100
	300	Boxer Parent	0.12376	7/13/21	000+	377,100
		Company Inc./BMC				
	450	Software, 144A	9.000%	10/15/19	CCC+	418,500
	2,550	Infor Us Inc.	11.500%	7/15/18	В	2,849,625
	750	Infor Us Inc.	9.375%	4/01/19	В	819,375
	4,330	Total Software				4,664,600
		Specialty Retail 0.3%	•	•		
	500	99 Cents Only Stores	11.000%	12/15/19	CCC+	547,500
	4 000	Trading Companies & I		•		
	1,000	HD Supply Inc. Wireless Telecommunic	11.500%	7/15/20	CCC+	1,165,000
		FairPoint	cation Services	2.0% (1.0%	or rotal lilvest	illerits)
		Communications Inc.,				
	500	144A	8.750%	8/15/19	В	535,000
		Sprint Corporation,	011 00 70	G, 1 G, 1 G	_	000,000
	3,000	144A	7.875%	9/15/23	BB	3,210,000
	1,250	T-Mobile USA Inc.	6.250%	4/01/21	BB	1,306,250
	75	T-Mobile USA Inc.	6.731%	4/28/22	BB	78,563
	75	T-Mobile USA Inc.	6.836%	4/28/23	BB	79,500
		Total Wireless				
	4.000	Telecommunication				E 000 010
	4,900	Services				5,209,313
\$	35,599	Total Corporate Bonds (cost \$35,235,253)				37,726,006
φ	35,599	Total Long-Term Invest	ments (cost \$26	N 334 N99\		265,478,019
Р	rincipal	. Julia Long Torini iliveo	σιτο (σσοι ψ20	-,		200,710,010
	Amount					
	(000)	Description (1)	Coupon	Maturity		Value
		SHORT-TERM INVESTM	•		Investments)	
\$	20,821	Repurchase	0.000%	8/01/14		\$ 20,820,856
		Agreement with Fixed				
		Income Clearing				
		Corporation, dated				
		7/31/14,				

repurchase price \$20,820,856, collateralized by \$19,855,000 U.S. Treasury Notes, 3.125%, due 5/15/19, value \$21,238,179

Total Short-Term Investments (cost \$20,820,856)	20,820,856
Total Investments (cost \$281,154,955) 145.6%	286,298,875
Borrowings (43.2)% (8), (9)	(85,000,000)
Other Assets Less Liabilities (2.4)% (10)	(4,685,422)
Net Assets Applicable to Common Shares 100%	\$196,613,453

Investments in Derivatives as of July 31, 2014

Interest Rate Swaps outstanding:

		Fund Pay/Receive	•			Fixed Rate	U	nrealized
Counterpa	Notional arty Amount	•	Floating late Index		ed Rate ualized)	Payme ħė rmination Frequency Date	•	preciation eciation) (10)
Barclays		1-	-Month					
PLC	\$17,500,000	Receive U	ISD-LIBOR-	-BBA	1.143%	Monthly 9/15/16	\$	(177,639)
Morgan		1-	-Month					
Stanley	17,500,000	Receive U	ISD-LIBOR-	-BBA	0.588	Monthly 9/15/14		(12,411)
Morgan		1-	-Month					
Stanley	17,500,000	Receive U	ISD-LIBOR-	-BBA	1.659	Monthly 9/15/18		(108,572)
	\$52,500,000						\$	(298,622)
			Nuvee	n Invest	ments			
				61				

JSD Nuveen Short Duration Credit Opportunities Fund Portfolio of Investments (continued) July 31, 2014

Credit Default Swaps outstanding:

		e d ectio Orec	current lit Spread (12)	Notional Amount	Fixed Ratee (Annualized)		n Value	App	realized reciation reciation) (10)
	Darder	1	•						•
Barcla	ay ß estau	rant's,							
PLC	Inc.	Buy	1.92%	\$2,000,000	1.000%	9/20/19	\$ 82,934	\$	10,158
	Avon								
Deuts	c Re oduc	ts,							
Bank	Inc.	Buy	2.96	2,000,000	1.000	9/20/19	171,743		34,228
	Time Warne	r							
Morga	arCable,								
Stanle	eylnc.	Buy	0.54	1,050,000	1.000	9/20/19	(25,206)		1,099
				\$5,050,000			\$229,471	\$	45,485

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 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.
- (3) Ratings (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. 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.
- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. 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.
- (5) Investment, or portion of investment, represents an unfunded senior loan commitment outstanding. See Notes to Financial Statements, Note 8 Senior Loan Commitments for more information.
- (6) Non-income producing; issuer has not declared a dividend within the past twelve months.

- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Borrowings as a percentage of Total Investments is 29.7%.
- (9) 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.
- (10) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- (11) The Fund entered into the credit default swap to gain investment exposure to the referenced entity. Selling protection has a similar credit risk position to owning that referenced entity. Buying protection has a similar credit risk position to selling the referenced entity short.
- (12) The credit spread generally serves as an indication of the current status of the payment/performance risk and therefore the likelihood of default of the credit derivative. The credit spread also reflects the cost of buying/selling protection and may include upfront payments required to be made to enter into a credit default swap contract. Higher credit spreads are indicative of a higher likelihood of performance by the seller of protection.
- DD1 Portion of investment purchased on a delayed delivery basis.

WI/DD Purchased on a when-issued or delayed delivery basis.

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.

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.

USD-LIBOR-BBA United States Dollar London Inter-Bank Offered Rate British Bankers' Association.

See accompanying notes to financial statements.

Nuveen Investments

JQC
Nuveen Credit Strategies Income Fund

Portfolio of Investments July 31, 2014

Inc., Initial Term Loan,

Tranche B2

9,850

888

Principal				Maturity	Ratings	
	ount (000)	Description (1)	Coupon (4)	(2)	(3)	Value
	, ,	LONG-TERM INVESTME				
		VARIABLE RATE SENIO	OR LOAN INTERE	STS 107.59	% (73.3% of To	otal Investments)
		(4)				
			0.1% (0.1% of To	tal Investme	nts)	
Φ.	4.50	Hamilton Sundstrand,	4.0000/	10/10/10	Б	A 4 450 400
\$	1,456	Term Loan, First Lien	4.000%	12/13/19	B+	\$ 1,452,438
		Airlines 3.7% (2.5% of American Airlines, Inc.,	Total investment	is)		
	7,425	Term Loan	3.750%	6/27/19	Ba2	7,442,902
	7,423	Delta Air Lines, Inc.,	3.730 /6	0/21/19	Daz	7,442,302
	16,745	Term Loan B1	3.250%	10/18/18	Ba1	16,732,441
	10,7 10	Delta Air Lines, Inc.,	0.20070	10/10/10	Bui	10,702,111
	27,252	Term Loan B	3.250%	4/20/17	BB+	27,274,262
	51,422	Total Airlines				51,449,605
		Auto Components 0.9	% (0.6% of Total	Investments)		
		Schaeffler AG, Term				
	12,841	Loan E	3.750%	5/15/20	Ba2	12,871,318
		Automobiles 2.5% (1.7	7% of Total Invest	tments)		
	05.000	Chrysler Group LLC,	0.5000/	5 /0 / / / 7	55	05 074 570
	25,632	Term Loan B	3.500%	5/24/17	BB+	25,671,578
		Formula One Group, Term Loan, First Lien,				
	7,795	WI/DD	TBD	TBD	В	7,739,429
	7,700	Formula One Group,	100	טטו		1,100,420
		Term Loan, Second				
	2,000	Lien, WI/DD	TBD	TBD	CCC+	2,005,000
	35,427	Total Automobiles				35,416,007
		Capital Markets 0.6%	(0.4% of Total Inv	estments)		
		RPI Finance Trust, Term				
	9,007	Loan B3	3.250%	11/09/18	Baa2	9,028,784
		-	of Total Investm	ents)		
	10 500	Ineos US Finance LLC,	0.7500/	E/04/10	DD	10 510 700
	13,560 30,151	Cash Dollar, Term Loan Univar, Inc., Term Loan	3.750% 5.000%	5/04/18 6/30/17	BB B+	13,512,726 30,226,332
	50,151	US Coatings Acquisition,	5.000%	0/30/17	D+	30,220,332
	7,908	Term Loan B	4.000%	2/01/20	B+	7,877,941
	51,619	Total Chemicals	1.000 /0	_,01,20	51	51,616,999
	- · , - · ·	Commercial Services &	Supplies 3.4%	(2.3% of Tota	al Investments	
		ADS Waste Holdings,	•	•		
		1 1 20 1 7				

10/09/19

5/12/18

3.750%

6.250%

B+

В

9,813,939

892,048

	CCS Income Trust,				
	Term Loan, First Lien				
	Millennium Laboratories,				
	Inc., Tranche B, Term				
36,000	Loan	5.250%	4/16/21	B+	36,119,700
	Total Commercial				
46,738	Services & Supplies				46,825,687
	Communications Equipme	ent 1.1% (0.7	% of Total In	vestments)	
	Telesat Canada Inc.,				
14,971	Term Loan B	3.500%	3/28/19	BB	14,941,346
	Computers & Peripherals	1.9% (1.3% c	of Total Inves	stments)	
25,805	Dell, Inc., Term Loan B	4.500%	4/29/20	BB+	25,878,880
	Consumer Finance 0.2%	(0.2% of Tota	l Investment	s)	
	First Data Corporation,				
3,500	Term Loan	3.666%	3/23/18	BB	3,468,647
	Containers & Packaging	1.6% (1.1% of	Total Invest	ments)	
	Reynolds Group				
	Holdings, Inc.,				
	Incremental US Term				
22,486	Loan, First Lien	4.000%	12/01/18	B+	22,470,789
	Diversified Consumer Ser	vices 5.0% (3	3.4% of Total	Investment	s)
	Cengage Learning				
	Acquisitions, Inc., Exit				
10,322	Term Loan	7.000%	3/31/20	B+	10,409,498
	Hilton Hotels				
	Corporation, Term Loan				
33,076	B2	3.500%	10/25/20	BB+	32,964,262
	Laureate Education,				
11,621	Inc., Term Loan B	5.000%	6/15/18	В	11,301,385
	ServiceMaster				
15,875	Company, Term Loan	4.250%	7/01/21	B+	15,798,006
	Total Diversified				
70,894	Consumer Services				70,473,151
		Nuveen Investm	ents		
		63			

JQC Nuveen Credit Strategies Income Fund Portfolio of Investments (continued) July 31, 2014

Principal Amount (000)			Coupon (4)	Maturity (2)	Ratings (3)	Value
		Diversified Financial Serv	vices 0.3% (0.2	% of Total In	nvestments)	
		Ocwen Financial				
Φ	0.050	Corporation, Term Loan	F 0000/	0/45/40	Б	Φ 0 000 700
\$	3,950	B Diversified Telecommuni	5.000%	2/15/18	B+	\$ 3,966,788
		Intelsat Jackson	cation Services	5.4% (3.1%	o or Total lilve	istments)
		Holdings, S.A., Tranche				
	20,440	B2, Term Loan	3.750%	6/30/19	BB	20,439,992
	-, -	WideOpenWest Finance				-,,
	20,738	LLC, Term Loan B	4.750%	4/01/19	Ba3	20,833,079
		Ziggo N.V., Term Loan				
	12,943	B1, WI/DD	TBD	TBD	BB	12,739,174
	0.040	Ziggo N.V., Term Loan	TDD	TDD	DD.	0.000.004
	8,340	B2, WI/DD	TBD	TBD	BB	8,209,364
		Ziggo N.V., Term Loan B3, Delayed Draw,				
	13,717	WI/DD	TBD	TBD	BB	13,501,472
	. •,	Total Diversified				. 5,55., =
		Telecommunication				
	76,178	Services				75,723,081
		Energy Equipment & Ser	vices 1.8% (1.3	8% of Total I	nvestments)	
	0.000	Drill Rigs Holdings, Inc.,	0.0000/	0/04/04	Б	0.000.000
	9,900	Tranche B1, Term Loan Offshore Group	6.000%	3/31/21	B+	9,999,000
		Investment Limited,				
	3,995	Term Loan B	5.000%	10/25/17	В	3,982,566
	0,000	Vantage Drilling	0.000,0	. 0, =0,	_	0,00=,000
	11,850	Company, Term Loan B	5.750%	3/28/19	В	11,817,910
		Total Energy Equipment				
	25,745	& Services				25,799,476
		Food & Staples Retailing	2.6% (1.7% of	Total Invest	ments)	
	13,365	Albertson's LLC, Term	4.750%	3/21/19	BB	12 450 000
	13,303	Loan B2 BJ's Wholesale Club,	4.750%	3/21/19	DD	13,450,002
		Inc., Replacement Loan,				
	12,935	First Lien	4.500%	9/26/19	В	12,927,925
		BJ's Wholesale Club,				, ,
		Inc., Replacement Loan,				
	7,500	Second Lien	8.500%	3/26/20	CCC	7,619,535
	4 004	Supervalu, Inc., New	4.5000/	0/04/40	В	1 001 107
	1,961	Term Loan	4.500%	3/21/19	B+	1,961,427
	35,761	Total Food & Staples Retailing				35,958,889
	00,701		.4% of Total Inve	stments)		00,900,009
	32,967	1070 (0	3.500%	6/05/20	BB	33,008,209

H.J Heinz Company, Term Loan B2 Jacobs Douwe Egberts, TBD TBD BB 12,000 Term Loan B, WI/DD 11,850,000 NPC International, Inc., 1,369 Term Loan B 4.000% 12/28/18 B1 1,368,215 US Foods, Inc., 22,731 Incremental Term Loan 4.500% 3/31/19 B2 22,745,184 69,067 **Total Food Products** 68,971,608 Health Care Equipment & Supplies 5.1% (3.5% of Total Investments) Kinetic Concepts, Inc., 15,749 Term Loan D1 4.000% 5/04/18 BB 15,766,220 **Onex Carestream** Finance LP, Term Loan, 10,333 First Lien 5.000% 6/07/19 B+ 10,361,356 Onex Carestream Finance LP, Term Loan, В 11,672 Second Lien 9.500% 12/07/19 11,902,723 **United Surgical Partners** International, Inc., 32,507 Incremental Term Loan 4.750% 4/03/19 B1 32,608,436 **Total Health Care** 70,261 Equipment & Supplies 70,638,735 Health Care Providers & Services 5.7% (3.9% of Total Investments) Community Health Systems, Inc., Term 36,707 Loan D 4.250% BB 1/27/21 36,844,309 Community Health Systems, Inc., Term 442 BB Loan E 1/25/17 442,720 3.478% DaVita HealthCare Partners, Inc., Tranche 11,638 B, Term Loan 6/24/21 Ba1 3.500% 11,635,209 Drumm Investors LLC, 22,018 Term Loan В 22,065,976 6.750% 5/04/18 HCA, Inc., Tranche B5, 368 Term Loan 2.905% BB 369,016 3/31/17 National Mentor Holdings, Inc., Term 7,592 Loan B 4.750% B1 1/31/21 7,626,614 Total Health Care 78,765 Providers & Services 78,983,844 0.9% (0.6% of Total Investments) **Health Care Technology** Catalent Pharma Solutions, Inc., Term 12,200 4.500% 5/20/21 BB 12,265,770 Loan Hotels, Restaurants & Leisure 2.9% (2.0% of Total Investments) CCM Merger, Inc., Term 1,882 6.000% Loan 3/01/17 B+ 1,883,961 Landry's Restaraunts, 9,559 Inc., Term Loan B 4.000% 4/24/18 BB 9,592,234

3,433	MGM Resorts International, Term Loan B	3.500%	12/20/19	BB	3,416,919
8,955	Scientific Games Corporation, Term Loan B	4.250%	10/18/20	BB	8,840,663
17,214	Station Casino LLC, Term Loan B	4.250%	3/02/20	B1	17,235,230
41,043	Total Hotels, Restaurants & Leisure		0.00		40,969,007
		Nuveen Investm 64	ents		

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Household Durables	0.9% (0.6% of To	tal Investme	ents)	
	Serta Simmons				
	Holdings LLC, Term				
\$ 13,090	Loan	4.250%	10/01/19	B+	\$ 13,112,470
	Insurance 1.3% (0.99)	% of Total Investn	nents)		
	Hub International				
10.010	Holdings, Inc., Initial	4.0500/	10/00/00	D4	10 000 010
10,918	Term Loan	4.250%	10/02/20	B1	10,903,019
	USI Holdings Corporation, Initial				
7,880	Term Loan	4.250%	12/27/19	B1	7,891,940
18,798	Total Insurance	7.250 /6	12/21/13	ы	18,794,959
10,700	Internet Software & Se	ervices 2.6% (1.8	3% of Total I	nvestments)	10,701,000
37,048	Sabre Inc., Term Loan	4.250%	2/18/19	Ba3	36,998,103
,	IT Services 0.4% (0.3		ments)		, ,
	Zayo Group LLC, Term		•		
5,806	Loan B	4.000%	7/02/19	B1	5,786,610
	Leisure Equipment &	Products 0.5% (0.4% of Tota	I Investments	s)
	Bombardier				
	Recreational Products,			_	
7,543	Inc., Term Loan	4.000%	1/30/19	B+	7,533,429
	Machinery 0.7% (0.4	% of Total Investr	nents)		
	Doosan Infracore				
3,333	International, Inc., Term Loan	4.500%	5/27/21	BB	3,351,360
3,333	Rexnord LLC, Term	4.500 /6	3/21/21	טט	3,331,300
5,955	Loan B	4.000%	8/21/20	BB	5,950,867
9,288	Total Machinery	1.00070	0/21/20		9,302,227
-,	Media 11.0% (7.5% c	of Total Investmen	its)		-,,
	Acquisitions Cogeco		,		
	Cable II L.P., Term				
7,548	Loan B	3.250%	11/30/19	BB	7,521,696
	Advantage Sales &				
	Marketing, Inc.,				
	Delayed Draw, Term	T DD		.	
118	Loan, WI/DD	TBD	TBD	B1	117,342
	Advantage Sales &				
3,532	Marketing, Inc., Term Loan, First Lien	4.250%	7/11/21	B1	3,520,273
3,332	Advantage Sales &	4.250 /0	7/11/21	DI	3,320,273
	Marketing, Inc., Term				
	Loan, Second Lien,				
2,950	DD1	7.500%	7/11/22	CCC+	2,963,520
,	Charter				,,-
	Communications				
	Operating Holdings				
564	LLC, Term Loan F	3.000%	1/03/21	Baa3	552,829
1,505		3.805%	1/29/16	CCC+	1,493,733

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	Clear Channel Communications, Inc.,				
	Tranche B, Term Loan				
	Clear Channel				
	Communications, Inc.,				
3,535	Tranche D, Term Loan	6.905%	1/30/19	CCC+	3,479,773
	Clear Channel				
	Communications, Inc.				
1,358	Term Loan E	7.655%	7/30/19	CCC+	1,358,514
05 447	Cumulus Media, Inc.,	4.0500/	10/00/00	Ъ	05 500 700
35,447	Term Loan B EMI Music Publishing	4.250%	12/23/20	B+	35,563,782
32,777	LLC, Term Loan B	3.750%	6/29/18	BB	32,715,920
02,111	Interactive Data	0.73076	0/23/10		32,713,320
	Corporation, Term Loan				
17,250	В	4.750%	5/02/21	B+	17,341,649
	Springer Science &				
	Business Media, Inc.,				
5,955	Term Loan B3, WI/DD	TBD	TBD	N/R	7,974,043
04.000	Tribune Company,	4.0000/	10/07/00	DD.	04.700.001
34,683	Term Loan B Univision	4.000%	12/27/20	BB+	34,700,381
	Communications, Inc.,				
	Replacement Term				
4,324	Loan, First Lien	4.000%	3/01/20	B+	4,302,177
151,546	Total Media				153,605,632
·	Multiline Retail 1.2% (0.8% of Total In	vestments)		
·	Multiline Retail 1.2% (Hudson's Bay	0.8% of Total In	vestments)		,,
	Multiline Retail 1.2% (Hudson's Bay Company, Term Loan		·	DD.	
16,650	Multiline Retail 1.2% (I Hudson's Bay Company, Term Loan B, First Lien	4.750%	11/04/20	BB Investments	16,806,094
	Multiline Retail 1.2% (I Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable	4.750%	11/04/20		16,806,094
16,650	Multiline Retail 1.2% (I Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings	4.750% Fuels 1.8% (1	11/04/20 .2% of Total	Investments	16,806,094)
	Multiline Retail 1.2% (I Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings LLC, Term Loan B	4.750%	11/04/20		16,806,094
16,650	Multiline Retail 1.2% (I Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings	4.750% Fuels 1.8% (1	11/04/20 .2% of Total	Investments	16,806,094)
16,650 4,406	Multiline Retail 1.2% (I Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings LLC, Term Loan B Fieldwood Energy LLC,	4.750% Fuels 1.8% (1 7.000%	11/04/20 .2% of Total 6/19/19	Investments B	16,806,094) 4,501,041
16,650 4,406 4,822	Multiline Retail 1.2% (In Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings LLC, Term Loan B Fieldwood Energy LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second	4.750% Fuels 1.8% (1 7.000% 3.875%	11/04/20 . 2% of Total 6/19/19 9/28/18	B Ba2	16,806,094) 4,501,041 4,833,730
16,650 4,406	Multiline Retail 1.2% (In Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings LLC, Term Loan B Fieldwood Energy LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second Lien	4.750% Fuels 1.8% (1 7.000%	11/04/20 .2% of Total 6/19/19	Investments B	16,806,094) 4,501,041
16,650 4,406 4,822	Multiline Retail 1.2% (In Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings LLC, Term Loan B Fieldwood Energy LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second Lien Samson Investment	4.750% Fuels 1.8% (1 7.000% 3.875%	11/04/20 . 2% of Total 6/19/19 9/28/18	B Ba2	16,806,094) 4,501,041 4,833,730
16,650 4,406 4,822	Multiline Retail 1.2% (I Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings LLC, Term Loan B Fieldwood Energy LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second Lien Samson Investment Company, Tranche 1,	4.750% Fuels 1.8% (1 7.000% 3.875%	11/04/20 . 2% of Total 6/19/19 9/28/18	B Ba2	16,806,094) 4,501,041 4,833,730
16,650 4,406 4,822 11,935	Multiline Retail 1.2% (In Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings LLC, Term Loan B Fieldwood Energy LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second Lien Samson Investment Company, Tranche 1, Term Loan, Second	4.750% Fuels 1.8% (1 7.000% 3.875% 8.375%	11/04/20 .2% of Total 6/19/19 9/28/18 9/30/20	Ba2	16,806,094 4,501,041 4,833,730 12,244,331
16,650 4,406 4,822	Multiline Retail 1.2% (In Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings LLC, Term Loan B Fieldwood Energy LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second Lien Samson Investment Company, Tranche 1, Term Loan, Second Lien	4.750% Fuels 1.8% (1 7.000% 3.875%	11/04/20 . 2% of Total 6/19/19 9/28/18	B Ba2	16,806,094) 4,501,041 4,833,730
16,650 4,406 4,822 11,935	Multiline Retail 1.2% (In Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings LLC, Term Loan B Fieldwood Energy LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second Lien Samson Investment Company, Tranche 1, Term Loan, Second	4.750% Fuels 1.8% (1 7.000% 3.875% 8.375%	11/04/20 .2% of Total 6/19/19 9/28/18 9/30/20	Ba2	16,806,094 4,501,041 4,833,730 12,244,331
16,650 4,406 4,822 11,935	Multiline Retail 1.2% (I Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings LLC, Term Loan B Fieldwood Energy LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second Lien Samson Investment Company, Tranche 1, Term Loan, Second Lien Total Oil, Gas & Consumable Fuels	4.750% Fuels 1.8% (1 7.000% 3.875% 8.375%	11/04/20 .2% of Total 6/19/19 9/28/18 9/30/20	B Ba2 B2 B1	16,806,094) 4,501,041 4,833,730 12,244,331 2,913,543
16,650 4,406 4,822 11,935	Multiline Retail 1.2% (In Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings LLC, Term Loan B Fieldwood Energy LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second Lien Samson Investment Company, Tranche 1, Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 7.5% Pharmaceutical Product	4.750% Fuels 1.8% (1 7.000% 3.875% 8.375%	11/04/20 .2% of Total 6/19/19 9/28/18 9/30/20	B Ba2 B2 B1	16,806,094) 4,501,041 4,833,730 12,244,331 2,913,543
16,650 4,406 4,822 11,935 2,917 24,080	Multiline Retail 1.2% (In Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings LLC, Term Loan B Fieldwood Energy LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second Lien Samson Investment Company, Tranche 1, Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 7.5% Pharmaceutical Product Development, Inc.,	4.750% Fuels 1.8% (1 7.000% 3.875% 8.375% 5.000%	11/04/20 .2% of Total 6/19/19 9/28/18 9/30/20 9/25/18 Investments	Ba2 B2 B1	16,806,094 4,501,041 4,833,730 12,244,331 2,913,543 24,492,645
16,650 4,406 4,822 11,935	Multiline Retail 1.2% (In Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings LLC, Term Loan B Fieldwood Energy LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second Lien Samson Investment Company, Tranche 1, Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.750% Fuels 1.8% (1 7.000% 3.875% 8.375%	11/04/20 .2% of Total 6/19/19 9/28/18 9/30/20	B Ba2 B2 B1	16,806,094) 4,501,041 4,833,730 12,244,331 2,913,543
16,650 4,406 4,822 11,935 2,917 24,080	Multiline Retail 1.2% (In Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings LLC, Term Loan B Fieldwood Energy LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second Lien Samson Investment Company, Tranche 1, Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceuticals 7.5% Pharmaceutical Product Development, Inc., Term Loan B, First Lien Quintiles Transnational	4.750% Fuels 1.8% (1 7.000% 3.875% 8.375% 5.000% 4.000%	11/04/20 .2% of Total 6/19/19 9/28/18 9/30/20 9/25/18 Investments 12/01/18	Ba2 B2 B1 Ba3	16,806,094 4,501,041 4,833,730 12,244,331 2,913,543 24,492,645 34,696,314
16,650 4,406 4,822 11,935 2,917 24,080	Multiline Retail 1.2% (In Hudson's Bay Company, Term Loan B, First Lien Oil, Gas & Consumable Crestwood Holdings LLC, Term Loan B Fieldwood Energy LLC, Term Loan, First Lien Fieldwood Energy LLC, Term Loan, Second Lien Samson Investment Company, Tranche 1, Term Loan, Second Lien Total Oil, Gas & Consumable Fuels Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.750% Fuels 1.8% (1 7.000% 3.875% 8.375% 5.000%	11/04/20 .2% of Total 6/19/19 9/28/18 9/30/20 9/25/18 Investments	Ba2 B2 B1	16,806,094 4,501,041 4,833,730 12,244,331 2,913,543 24,492,645

Salix Pharmaceuticals, LTD., Term Loan

	LTD., Term Loan				
15,512	Valeant Pharmaceuticals International, Inc., Term Loan E	3.750%	8/05/20	Ba1	15,499,980
8,528	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan C2	3.750%	12/11/19	Ba1	8,530,066
1,279	Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2	3.750%	2/13/19	Ba1	1,279,190
103,839	Total Pharmaceuticals	Nuveen Investm 65	nents		104,013,886

	rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
		Professional Services	0.7% (0.5% of	Total Invest	ments)	
		Ceridian Corporation,				
Φ	0.005	New Replacement	4.4050/	E/00/47	D4	Φ 0.004.407
\$	9,665	Term Loan	4.405%	5/09/17	B1	\$ 9,691,127
		Real Estate Investment iStar Financial, Inc.,	11ust 3.1% (2.5% OI 10tai	investments)	
		Term Loan, Tranche				
	29,088	A2, First Lien	7.000%	3/19/17	BB	30,105,884
	-,	Realogy Corporation,				,,
	17,312	Initial Term Loan B	3.750%	3/05/20	BB	17,338,815
		Walter Investment				
		Management				
		Corporation, Tranche				
	4.000	B, Term Loan, First Lien	4.7500/	10/10/00	р.	4 011 114
	4,362	Total Real Estate	4.750%	12/18/20	B+	4,311,114
	50,762	Investment Trust				51,755,813
	00,702	Real Estate Manageme	nt & Developm	ent 1.6% (1	.1% of Total li	
		Capital Automotive				,
		LP, Term Loan,				
	21,792	Tranche B1	4.000%	4/10/19	Ba2	21,885,453
		Semiconductors & Equ	ipment 4.6%	(3.1% of Tota	al Investments	s)
	00.000	Avago Technologies,	0.7500/	F/00/01	DDD	07.070.000
	38,000	Term Loan B Freescale	3.750%	5/06/21	BBB	37,970,208
		Semiconductor, Inc.,				
		Term Loan, Tranche				
	25,713	B4	4.250%	2/28/20	B1	25,620,874
	·	Total Semiconductors				
	63,713	& Equipment				63,591,082
		Software 12.2% (8.3%	of Total Inves	tments)		
	0.044	Activision Blizzard,	0.0500/	10/10/00	DDD	0.040.750
	3,814	Inc., Term Loan B	3.250%	10/12/20	BBB	3,813,750
	5,826	Blackboard, Inc., Term Loan B3	4.750%	10/04/18	B+	5,856,477
	3,020	BMC Software, Inc.,	4.75076	10/04/10	Б т	5,050,477
	38,411	Initial Term Loan	5.000%	9/10/20	B1	38,213,063
	,	Datatel Parent Corp,				, ,
	29,735	Term Loan B1	4.000%	7/19/18	B+	29,710,701
		Emdeon Business				
	47.000	Services LLC, Term	0.7500/	11/00/10	DD	47,000,700
	17,093	Loan B2	3.750%	11/02/18	BB Bo2	17,099,760
	Z0,3ZU		3.750%	0/03/20	Dað	∠3,140,008
	25,320	Infor Global Solutions Intermediate Holdings, Ltd., Term	3.750%	6/03/20	Ba3	25,146,008

	Loan B5					
	Kronos Incorporated,					
	Initial Term Loan,					
18,169	Second Lien	9.750%	4/30/20	CCC	18	3,839,326
-,	Misys PLC, Term					,, , -
15,000	Loan, Second Lien	12.000%	6/12/19	CCC+	17	7,118,750
2,522	SunGard Data					, -,
	Systems, Inc., Term					
4,794	Loan E	4.000%	3/08/20	BB	2	,810,749
, -	Vertafore, Inc., Term					,, -
10,000	Loan, Second Lien	9.750%	10/27/17	CCC+	10	,190,630
168,162	Total Software					,799,214
, -		(0.7% of Total	Investments	s)		,,
	Burlington Coat	`		•		
	Factory Warehouse					
	Corporation, Term					
8,000	•	TBD	TBD	B1	8	3,000,000
-,	Gardner Denver, Inc.,					,, ,
844	Term Loan	4.250%	7/30/20	B1		840,791
	Jo-Ann Stores, Inc.,	6676	.,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,			
1,737	Term Loan, First Lien	4.000%	3/16/18	B+	1	,734,501
, -	Michaels Stores, Inc.					, - ,
2,884	Term Loan, First Lien	3.750%	1/28/20	Ba3	2	2,878,240
13,465	Total Specialty Retail					3,453,532
-,	Trading Companies & I	Distributors '	1.5% (1.0% o	f Total Inves		,,
	HD Supply, Inc.,		,		,	
20,580	Term Loan	4.000%	6/28/18	B+	20	,596,545
,	Total Variable Rate					, ,
	Senior Loan Interests					
	(cost					
\$1,494,963	\$1,490,525,391)				1,501	,389,670
Shares	Description (1)					alue
		.1% (4.9% of T	otal Investm	ents)		
	Aerospace & Defense	-				
	BE Aerospace Inc.,	·		·		
4,159	(5)				\$	354,097
6,459	Boeing Company					778,180
6,370	GenCorp Inc., (5)					113,068
	Honeywell					
5,892	International Inc.					541,062
	Total Aerospace & Defer	ise			1	,786,407
	Air Freight & Logistics		of Total Inves	stments)		
	United Parcel					
6,986	Service, Inc., Class B					678,271
	Airlines 0.0% (0.0% of	f Total Investm	nents)			
	Southwest Airlines					
8,660	Co.					244,905
		Nuveen Inves	tments			
		66				

Shares	Description (1)	Value
	Auto Components 0.1% (0.1% of Total Investments)	
11,255	Delphi Automotive PLC	\$ 751,834
8,683	Gentex Corporation	250,939
	Total Auto Components	1,002,773
	Automobiles 0.0% (0.0% of Total Investments)	
	Winnebago Industries	
3,360	Inc., (5)	78,960
	Banks 0.0% (0.0% of Total Investments)	
1,740	Banner Corporation	70,018
4,090	Pacwest Bancorp.	170,430
3,000	Trico Bancshares	67,110
	Wintrust Financial	
1,650	Corporation	76,445
	Total Banks	384,003
	Beverages 0.2% (0.1% of Total Investments)	
12,012	Coca-Cola Company	471,951
	Coca-Cola Enterprises	
7,859	Inc.	357,192
	Constellation Brands,	
4,932	Inc., Class A, (5)	410,638
12,457	PepsiCo, Inc.	1,097,462
	Total Beverages	2,337,243
	Biotechnology 0.3% (0.2% of Total Investments)	
	Alexion Pharmaceuticals	
1,907	Inc., (5)	303,194
7,296	Amgen Inc.	929,437
2,494	Biogen Idec Inc., (5)	833,969
6,438	Celgene Corporation, (5)	561,072
4.000	Emergent BioSolutions,	100.010
4,920	Inc., (5)	108,240
11,773	Gilead Sciences, Inc., (5)	1,077,816
4 000	ISIS Pharmaceuticals,	10.700
1,380	Inc., (5)	42,766
0.040	Vertex Pharmaceuticals	100.070
2,248	Inc., (5)	199,870
	Total Biotechnology	4,056,364
6 F10	Building Products 0.0% (0.0% of Total Investments)	224 200
6,510	Allegion PLC	334,809
2,460	Trex Company Inc., (5)	69,249
	Total Building Products Capital Markets 0.29/ (0.19/ of Total Investments)	404,058
	Capital Markets 0.2% (0.1% of Total Investments)	
2 270	Affiliated Managers	671 470
3,370	Group Inc., (5)	671,473
8,590	American Capital Limited,	130,224
4,404	(5) Ameriprise Financial, Inc.	·
4,404	Charles Schwab	526,718
16,121	Corporation	447,358
4,370	Manning & Napier Inc.	74,946
7,070	manning a napion ino.	77,070

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4 700	B00 0 1: 10 1:	00.044
4,700	RCS Capital Corporation	96,914
	Virtus Investment	
500	Partners Inc.	102,525
	Total Capital Markets	2,050,158
	Chemicals 0.2% (0.2% of Total Investments)	, ,
	LyondellBasell Industries	
8,876	NV	943,075
8,289	Methanex Corporation	539,365
	Minerals Technologies	
1,340	Inc.	77,814
1,592	Monsanto Company	180,039
2,825	PPG Industries, Inc.	560,367
	Westlake Chemical	
9,290	Corporation	811,853
	Total Chemicals	3,112,513
	Nuveen Investments	
	67	

Commercial Services & Supplies 0.0% (0.0% of Total Investments)	Shares	Description (1)	Value
CECO Environmental \$87,510 2,110 G&K Services, Inc. 101,470 Total Commercial Services & Supplies 188,980 188,980 188,980 Communications Equipment 0.1% (0.1% of Total Investments) 9,210 Ciena Corporation, (5) 179,871 CommScope Holding 156,218 3,858 F5 Networks, Inc., (5) 434,372 18,272 Finisar Corporation, (5) 360,507 11,099 QUALCOMM, Inc. 817,996 11,099 QUALCOMM, Inc. 11,099 QUALCOMM, Inc. 10,400,400 10,400,400 10,400,400 10,400,400 10,400,400 10,400,400 10,400,400 10,400,400 10,400,400 10,400,400 10,400,400 10,400,400 10,400,400 10,400,400,400 10,400,400,400 10,400,400,400,400 10,400,400,400,400,400,400,400,400,400,4	Onarco		Value
6,444 Corporation S7,510			
2,110 G&K Services, Inc. Total Commercial Services & Supplies 101,470 188,980 188,980 188,980 188,980 188,980 188,980 188,980 188,980 188,980 188,980 188,980 188,980 188,980 188,980 188,981 189,871 189,871 189,871 189,871 189,871 189,872 189,872 189,872 189,872 189,872 189,872 189,872 189,872 189,872 189,872 199,87	6 444		\$ 87.510
Total Commercial Services & Supplies 188,980 Communications Equipment 0.1% (0.1% of Total Investments) 179,871 Ciena Corporation, (5) 179,871 CommScope Holding 156,218 3,858 F5 Networks, Inc., (5) 434,372 18,272 Finisar Corporation, (5) 360,507 11,099 QUALCOMM, Inc. 1,948,964 Computers & Peripherals 0.3% (0.2% of Total Investments) 1,948,964 Computers & Peripherals 0.3% (0.2% of Total Investments) Quanta Services 1,000 Corporation 501,897 Construction & Engineering 0.0% (0.0% of Total Investments) Capital One Financial 501,897 Consumer Finance 0.0% (0.0% of Total Investments) 2,950 Myers Industries, Inc. 54,516 303,853 Packaging Corp. of 4,588 America 303,542 Total Containers & Packaging 0.1% (0.0% of Total Investments) Ascent Media 1,120 Corporation 501,911 Diversified Consumer Services 1.0% (0.7% of Total Investments) Ascent Media Corporation 501,911 Total Diversified Consumer Services 1.0% (0.7% of Total Investments) 1,120 Corporation 501,911 Total Diversified Consumer Services 0.1% (0.1% of Total Investments) Intercontinental Exchange Group, Inc. 360,989 6,557 Moody's Corporation 570,459 Total Diversified Financial Services 0.2% (0.1% of Total Investments) Consolidated Communications 58,859 Verizon Communications 1,921,405 Total Diversified Telecommunication Services 1,980,264 1,980,	,		
Communications Equipment 0.1% (0.1% of Total Investments) 179,871 Ciena Corporation, (5) 179,871 CommScope Holding 156,218 3,858 F5 Networks, Inc., (5) 434,372 18,272 Finisar Corporation, (5) 360,507 11,099 QUALCOMM, Inc. 11,099 QUALCOMM, Inc. 17,948,964 Computers & Peripherals 0.3% (0.2% of Total Investments) Computers & Peripherals 0.3% (0.2% of Total Investments) Quanta Services 1,00% of Total Investments Construction & Engineering 0.0% (0.0% of Total Investments) Quanta Services 1,00% of Total Investments Consumer Finance 0.0% (0.0% of Total Investments) Consumer Finance 0.0% (0.0% of Total Investments) Containers & Packaging 0.1% (0.7% of Total Investments) Containers & Packaging 0.1% (0.1% of Total Investments) Consolidated 0.2% (0.1% of Total Investments) Consolidated 0.2% (0.1% of Total Investments) Consolidated 0.2% (0.1% of Total Investments) 0.2% (0.1%	2,110		•
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Total Diversified Telecommunication Services 1,980,264	38,108		1,921,405
\cdot \cdot			
		Electric Utilities 0.1% (0.0% of Total Investments)	, , -

	El Paso Electric	
2,620	Company	96,547
	Portland General Electric	
20,870	Company	666,379
	Total Electric Utilities	762,926
	Electrical Equipment 0.1% (0.1% of Total Investments)	
8,690	Ametek Inc.	423,116
	Generac Holdings Inc.,	
2,810	(5)	121,954
	Rockwell Automation,	
4,816	Inc.	537,755
	Thermon Group	
3,590	Holdings Inc., (5)	87,524
	Total Electrical Equipment	1,170,349
	Nuveen Investments 68	

Shares	Description (1)	Value
	Electronic Equipment & Instruments 0.0% (0.0% of Total Investments)	
3,750	Newport Corporation, (5) \$	64,913
1,620	SYNNEX Corporation, (5)	104,490
	Vishay Precision Group	
2,814	Inc., (5)	40,606
	Total Electronic Equipment & Instruments	210,009
	Energy Equipment & Services 0.2% (0.1% of Total Investments)	
	ERA Group Incorporated,	
2,880	(5)	77,184
8,460	Halliburton Company	583,655
	Matrix Service Company,	
1,720	(5)	46,182
	Oceaneering	
3,552	International Inc.	241,216
	Pioneer Energy Services	0= 4==
2,390	Corporation, (5)	35,157
17,969	RPC Inc.	404,303
11,088	Schlumberger Limited	1,201,826
	Total Energy Equipment & Services	2,589,523
	Food & Staples Retailing 0.1% (0.1% of Total Investments)	
0.074	Costco Wholesale	740,000
6,374 5,756	Corporation	749,200
5,756	Walgreen Co. Total Food & Staples Retailing	395,840 1,145,040
	Food Products 0.1% (0.1% of Total Investments)	1,145,040
5,480	Dean Foods Company	83,954
8,692	General Mills, Inc.	435,904
0,002	Hershey Foods	100,001
3,760	Corporation	331,444
4,372	Kraft Foods Inc.	234,274
,	Mead Johnson Nutrition	,
	Company, Class A	
3,459	Shares	316,291
1,580	Post Holdings Inc., (5)	70,974
	WhiteWave Foods	
12,450	Company, (5)	370,886
	Total Food Products	1,843,727
	Health Care Equipment & Supplies 0.1% (0.1% of Total Investments)	
8,148	Baxter International, Inc.	608,574
2,530	DexCom, Inc., (5)	95,330
1,900	Insulet Corporation, (5)	67,146
560	Intuitive Surgical, Inc., (5)	256,228
0.050	Merit Medical Systems,	F0 740
3,950	Inc., (5)	50,718
4,417	Veracyte Inc., (5)	63,163
	Total Health Care Equipment & Supplies Health Care Providers & Services - 0.2% (0.1% of Total Investments)	1,141,159
	Health Care Providers & Services 0.2% (0.1% of Total Investments) AMN Healthcare	
6,750	Services Inc., (5)	88,425
0,750	Oct vides inc., (a)	00,420

5,690	Bioscrip, Inc., (5)	42,618
	Capital Senior Living	
3,100	Corporation, (5)	76,384
	Express Scripts, Holding	
5,489	Company, (5)	382,309
10,810	HCA Holdings Inc., (5)	706,001
5,043	McKesson HBOC Inc.	967,550
	Select Medical	
6,290	Corporation	97,747
	Surgical Care Affiliates	
3,140	Inc., (5)	92,253
	Team Health Holdings	
2,020	Inc., (5)	114,231
	Universal American	
7,990	Corporation, (5)	63,441
	Total Health Care Providers & Services	2,630,959
	Health Care Technology 0.0% (0.0% of Total Investments)	
4,450	MedAssets Inc., (5)	94,518
	Nuveen Investments	
	69	

Shares	Description (1)	Value
Onarco	Hotels, Restaurants & Leisure 0.1% (0.1% of Total Investments)	Value
3,740	ClubCorp Holdings Inc.	\$ 63,243
7,250	Las Vegas Sands	535,413
1,20	Marriott Vacations World,	555, 115
1,580	(5)	90,929
,	MGM Resorts	- 1,1
7,360	International Inc., (5)	197,542
·	Penn National Gaming,	,
4,690	Inc., (5)	49,151
5,588	Starbucks Corporation	434,076
	Wyndham Worldwide	
6,111	Corporation	461,686
	Total Hotels, Restaurants & Leisure	1,832,040
	Household Durables 0.0% (0.0% of Total Investments)	
	Brookfield Residential	
3,640	Properties Inc., (5)	67,304
	Household Products 0.1% (0.1% of Total Investments)	
	Colgate-Palmolive	
8,509	Company	539,471
	Kimberly-Clark	
5,043	Corporation	523,816
	Total Household Products	1,063,287
	Industrial Conglomerates 0.0% (0.0% of Total Investments)	
6,078	Carlisle Companies Inc.	486,362
	Insurance 0.1% (0.1% of Total Investments)	
	American Equity	
F 000	Investment Life Holding	110,000
5,060	Company	112,028
0.060	Argo Group International	100 600
2,060 5,361	Holdings Inc. Fidelity & Guaranty Life	102,609 115,851
4,300	FNFV Group, (5)	70,348
-1 ,500	Hanover Insurance	70,040
5,536	Group Inc.	320,036
6,080	Hilltop Holdings Inc., (5)	124,640
2,960	Primerica Inc.	136,397
_,000	Total Insurance	981,909
	Internet & Catalog Retail 0.1% (0.1% of Total Investments)	,
1,790	Amazon.com, Inc., (5)	560,252
, _ ,	priceline.com	_ , _
898	Incorporated, (5)	1,115,720
	Total Internet & Catalog Retail	1,675,972
	Internet Software & Services 0.4% (0.2% of Total Investments)	
5,850	eBay Inc., (5)	308,880
	Facebook Inc., Class A	
19,301	Shares, (5)	1,402,218

5,373	Google Inc., Class A, (5)	3,113,922				
,	Total Internet Software & Services 4,825,020					
	IT Services 0.3% (0.2% of Total Investments)					
3,850	Cardtronics Inc., (5)	148,456				
	Cognizant Technology					
	Solutions Corporation,					
10,718	Class A, (5)	525,718				
	CSG Systems					
2,470	International Inc.	64,319				
4,850	Evertec Inc.	108,446				
	FleetCor Technologies					
3,081	Inc., (5)	409,126				
	International Business					
	Machines Corporation					
4,263	(IBM)	817,089				
14,549	MasterCard, Inc.	1,078,806				
	VeriFone Holdings Inc.,					
2,290	(5)	76,738				
2,534	Visa Inc.	534,699				
1,120	WEX Inc., (5)	120,870				
	Total IT Services	3,884,267				
	Machinery 0.2% (0.1% of Total Investments)					
3,760	Barnes Group Inc.	128,780				
2,238	Cummins Inc.	311,955				
	Donaldson Company,					
10,027	Inc.	388,947				
	Nuveen Investments					
	70					

Shares	Description (1)	Value
	Machinery (continued)	
4,363	IDEX Corporation	\$ 330,803
	John Bean Technologies	
2,590	Corporation	67,470
	Lincoln Electric Holdings	
4,590	Inc.	304,960
7,340	Meritor Inc., (5)	92,264
	Mueller Water Products	
9,310	Inc.	72,153
	Sun Hydraulics	
2,700	Corporation	98,496
6,582	Wabtec Corporation	531,036
	Total Machinery	2,326,864
	Marine 0.0% (0.0% of Total Investments)	
2,616	Kirby Corporation, (5)	304,659
	Media 0.5% (0.4% of Total Investments)	
	CBS Outdoor Americas	
9,096	Inc.	302,806
	Comcast Corporation,	
23,769	Class A	1,277,108
17,644	Cumulus Media, Inc., (5)	91,396
	Madison Square Garden	
1,220	Inc., (5)	72,395
	Scripps Networks	
	Interactive, Class A	
6,068	Shares	500,064
4,140	Starz, Class A, (5)	118,031
	Time Warner Cable,	
3,623	Class A	525,697
22,352	Tribune Company, (5)	1,844,040
17.007	Tribune Company, (5),	
17,987	(6)	
F F00	Tribune Publishing	117 510
5,588	Company, (5)	117,516
7.040	Twenty First Century Fox	000 007
7,040	Inc., Class A Shares	223,027
9,314 18,592	Viacom Inc., Class B	769,988
16,392	Walt Disney Company Total Media	1,596,681
		7,438,749
6,026	Multiline Retail 0.0% (0.0% of Total Investments) Macy's, Inc.	348,243
0,020	Oil, Gas & Consumable Fuels 0.2% (0.2% of Total Investments)	340,243
	Carrizo Oil & Gas, Inc.,	
1,760	(5)	108,082
6,580	DHT Maritime Inc.	43,560
1,890	Enlink Midstream LLC	72,217
4,605	EOG Resources, Inc.	503,971
3,855	EQT Corporation	361,676
2,720	EQT Objection	114,947
2,720		111,071

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	NuStar Group Holdings	
	LLC	
1,600	Oasis Petroleum Inc., (5)	85,520
2,830	Phillips 66	229,541
	Pioneer Natural	
1,799	Resources Company	398,407
	SemGroup Corporation,	
2,330	A Shares	179,596
5,621	SM Energy Company	441,473
0.000	Targa Resources	004.050
2,620	Corporation Teekay Shipping	334,050
1,280	Corporation	71,245
1,200	Total Oil, Gas & Consumable Fuels	2,944,285
	Paper & Forest Products 0.0% (0.0% of Total Investments)	2,544,205
	Clearwater Paper	
1,050	Corporation, (5)	70,980
	KapStone Paper and	
4,240	Packaging Corp., (5)	126,098
	Total Paper & Forest Products	197,078
	Pharmaceuticals 0.2% (0.1% of Total Investments)	
12,129	AbbVie Inc.	634,832
5,330	Actavis PLC, (5)	1,142,006
3,292	Allergan, Inc.	546,011
9,396	Bristol-Myers Squibb Company	475 606
9,390	Jazz Pharmaceuticals,	475,626
330	Inc., (5)	46,111
	Total Pharmaceuticals	2,844,586
	Nuveen Investments	
	71	

Shares	Description (1)	Value
	Real Estate Investment Trust 0.1% (0.1% of Total Investments)	
	Chesapeake Lodging	
3,630	Trust	\$ 107,738
	DiamondRock Hospitality	
9,010	Company	110,463
	EastGroup Properties	
1,290	Inc.	80,444
7,260	iStar Financial Inc., (5)	104,399
1,160	PS Business Parks Inc.	95,700
14,000	Resource Capital Corporation	77,140
3,580	Select Income REIT	99,345
3,300	Simon Property Group,	33,0 4 3
2,718	Inc.	457,140
2,7.10	Washington Prime Group	101,110
1,149	Inc.	21,705
·	Total Real Estate Investment Trust	1,154,074
	Real Estate Management & Development 0.1% (0.0% of Total Inves	stments)
	Altisource Portfolio	
770	Solutions SA, (5)	83,453
16,042	CBRE Group Inc., (5)	494,735
	Total Real Estate Management & Development	578,188
	Road & Rail 0.1% (0.1% of Total Investments)	
050	Genesee & Wyoming	04.744
950	Inc., (5) Kansas City Southern	94,744
3,753	Industries	409,302
13,298	Union Pacific Corporation	1,307,326
10,200	Total Road & Rail	1,811,372
	Semiconductors & Equipment 0.1% (0.1% of Total Investments)	.,
	Avago Technologies	
6,965	Limited	483,232
	Broadcom Corporation,	
9,160	Class A	350,462
3,910	Inphi Corporation, (5)	59,667
16,556	Intel Corporation	561,083
	MA-COM Technology	
0.100	Solutions Holdings	01.000
3,100	Incorporated, (5) Microchip Technology	61,690
5,458	Incorporated	245,719
J, 1 J0	Total Semiconductors & Equipment	1,761,853
	Software 0.3% (0.2% of Total Investments)	1,701,000
	Aspen Technology Inc.,	
1,690	(5)	73,414
3,950		115,972

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	Manhattan Associates	
	Inc., (5)	
48,536	Microsoft Corporation	2,094,814
33,085	Oracle Corporation	1,336,303
	Parametric Technology	,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
12,481	Corporation, (5)	448,817
10,205	Salesforce.com, Inc., (5)	553,621
7,530	TiVo, Inc., (5)	101,354
	Total Software	4,724,295
	Specialty Retail 0.2% (0.1% of Total Investments)	
2,820	CST Brands Inc.	94,273
7,280	Gap, Inc.	292,001
16,774	Home Depot, Inc.	1,356,178
1,700	Lithia Motors Inc.	151,045
	O'Reilly Automotive Inc.,	
4,283	(5)	642,450
	Restoration Hardware	
	Holdings Incorporated,	
3,980	(5)	325,524
	Total Specialty Retail	2,861,471
	Textiles, Apparel & Luxury Goods 0.1% (0.1% of Total Investments)	
1 500	Kate Spade & Company,	F7 000
1,530	(5)	57,880
0.101	Michael Kors Holdings	407 100
6,101	Limited, (5)	497,109 86,772
2,120 7,690	Movado Group Inc. Nike, Inc., Class B	593,130
8,032	VF Corporation	492,121
0,032	Total Textiles, Apparel & Luxury Goods	1,727,012
	Nuveen Investments	1,121,012
	72	

Sha	res	Description (1)				Value
		Thrifts & Mortgage Finan	ce 0.0% (0.0%	of Total Inve	stments)	
		First Defiance Financial				
	2,440	Corporation				\$ 65,904
	5 000	NMI Holdings Inc.,				50.740
	5,980	Class A Shares, (5)				59,740
		Total Thrifts & Mortgage Fi	125,644			
	2,899	Tobacco 0.0% (0.0% of Lorillard Inc.	i otai investme	nts)		175 000
	2,099	Philip Morris				175,332
	3,181	International	260,874			
	0,101	Total Tobacco	436,206			
		Trading Companies & Dis	stributors 0.0°	% (0.0% of To	tal Investments	
		CAI International Inc.,		,		
	2,980	(5)				56,888
	ĺ	H&E Equipment				,
	3,470	Services, Inc.				125,545
	1,310	Watsco Inc.				117,337
		Total Trading Companies 8	& Distributors			299,770
		Total Common Stocks				
		(cost \$91,732,223)				99,584,770
	ıcipal					
	ount	5			Ratings	N/ 1
(000))	Description (1)	Coupon	Maturity	(3)	Value
		CONVERTIBLE BONDS				
			1000 II /V/- /II h			
		Internet Software & Servi	ces 0.7% (0.5	% of Total inv	estments)	
\$	10.000	Yahoo! Inc.,	·		·	\$10 081 250
\$	10,000	Yahoo! Inc., Convertible Bond, 144A	0.000%	% of Total inv	BB+	\$10,081,250
\$	10,000	Yahoo! Inc., Convertible Bond, 144A Total Convertible	·		·	\$10,081,250
	10,000	Yahoo! Inc., Convertible Bond, 144A	·		·	\$10,081,250 10,081,250
\$	·	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost	·		·	
\$ Prin	10,000 ocipal ount	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912)	·		BB+	10,081,250
\$ Prin	10,000 ocipal ount	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912)	0.000% Coupon	12/01/18 Maturity	BB+ Ratings (3)	
\$ Prin	10,000 ocipal ount	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912) Description (1) CORPORATE BONDS	0.000% Coupon 21.5% (14.7% of	12/01/18 Maturity Total Investm	BB+ Ratings (3)	10,081,250
\$ Prin Ama (000	10,000 ncipal ount	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912) Description (1) CORPORATE BONDS Chemicals 0.6% (0.4%)	0.000% Coupon 21.5% (14.7% of of Total Investm	12/01/18 Maturity Total Investments)	Ratings (3)	10,081,250 Value
\$ Prin	10,000 ocipal ount	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912) Description (1) CORPORATE BONDS Chemicals 0.6% (0.4% of the state of	0.000% Coupon 21.5% (14.7% of of Total Investme 6.625%	Maturity Total Investments) 4/15/20	Ratings (3) nents)	10,081,250 Value \$ 7,800,000
\$ Prin Ama (000	10,000 ncipal ount	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912) Description (1) CORPORATE BONDS Chemicals 0.6% (0.4% of the properties) Hexion US Finance Commercial Services & Some	0.000% Coupon 21.5% (14.7% of of Total Investme 6.625%	Maturity Total Investments) 4/15/20	Ratings (3) nents)	10,081,250 Value \$ 7,800,000
\$ Prin Ama (000	10,000 ncipal ount)) 7,500	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912) Description (1) CORPORATE BONDS Chemicals 0.6% (0.4% of the commercial Services & Since Services	0.000% Coupon 1.5% (14.7% of of Total Investm 6.625% Supplies 0.3%	Maturity Total Investments) 4/15/20 (0.2% of Total	Ratings (3) nents) B1 I Investments)	10,081,250 Value \$ 7,800,000
\$ Prin Ama (000	10,000 ncipal ount	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912) Description (1) CORPORATE BONDS Chemicals 0.6% (0.4% of the commercial Services & SINES Rental Holdings Inc., 144A	0.000% Coupon 1.5% (14.7% of of Total Investm 6.625% Coupplies 0.3%	Maturity Total Investments) 4/15/20 (0.2% of Total)	Ratings (3) nents) B1 I Investments)	10,081,250 Value \$ 7,800,000
\$ Prin Ama (000	10,000 ncipal ount 0) 7,500	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912) Description (1) CORPORATE BONDS Chemicals 0.6% (0.4% of the properties of th	0.000% Coupon 21.5% (14.7% of of Total Investment 6.625% 7.875% Total 10.3% (0.2	Maturity Total Investments) 4/15/20 (0.2% of Total 5/01/18 % of Total Inv	Ratings (3) nents) B1 I Investments) CCC+ estments)	10,081,250 Value \$ 7,800,000 4,056,000
\$ Prin Ama (000	10,000 ncipal ount)) 7,500	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912) Description (1) CORPORATE BONDS Chemicals 0.6% (0.4% of the properties of th	Coupon 21.5% (14.7% of of Total Investm 6.625% Supplies 0.3% 7.875% nent 0.3% (0.2 7.000%	Maturity Total Investments) 4/15/20 (0.2% of Total 5/01/18 % of Total Inv 4/01/19	Ratings (3) nents) B1 I Investments) CCC+ restments) B1	10,081,250 Value \$ 7,800,000 4,056,000 4,887,500
\$ Prin Ama (000	10,000 ncipal ount 0) 7,500	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912) Description (1) CORPORATE BONDS Chemicals 0.6% (0.4% of the commercial Services & Since Commercial Services & Sinc., 144A Communications Equipmed Avaya Inc., 144A Diversified Telecommunications	Coupon 21.5% (14.7% of of Total Investm 6.625% Supplies 0.3% 7.875% nent 0.3% (0.2 7.000%	Maturity Total Investments) 4/15/20 (0.2% of Total 5/01/18 % of Total Inv 4/01/19	Ratings (3) nents) B1 I Investments) CCC+ restments) B1	10,081,250 Value \$ 7,800,000 4,056,000 4,887,500
\$ Prin Ama (000	10,000 ncipal ount 0) 7,500	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912) Description (1) CORPORATE BONDS Chemicals 0.6% (0.4% of the text of th	Coupon 21.5% (14.7% of of Total Investm 6.625% Supplies 0.3% 7.875% nent 0.3% (0.2 7.000%	Maturity Total Investments) 4/15/20 (0.2% of Total 5/01/18 % of Total Inv 4/01/19	Ratings (3) nents) B1 I Investments) CCC+ restments) B1	10,081,250 Value \$ 7,800,000 4,056,000 4,887,500
\$ Prin Ama (000	10,000 ncipal ount 0) 7,500	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912) Description (1) CORPORATE BONDS Chemicals 0.6% (0.4% of the commercial Services & Since Commercial Services & Sinc., 144A Communications Equipmed Avaya Inc., 144A Diversified Telecommunications	Coupon 21.5% (14.7% of of Total Investm 6.625% Supplies 0.3% 7.875% nent 0.3% (0.2 7.000%	Maturity Total Investments) 4/15/20 (0.2% of Total 5/01/18 % of Total Inv 4/01/19	Ratings (3) nents) B1 I Investments) CCC+ restments) B1	10,081,250 Value \$ 7,800,000 4,056,000 4,887,500
\$ Prin Ama (000	10,000 acipal ount 0) 7,500 3,900 5,000	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912) Description (1) CORPORATE BONDS Chemicals 0.6% (0.4% of the properties of th	Coupon 21.5% (14.7% of of Total Investment 6.625% Supplies 0.3% 7.875% Thent 0.3% (0.2) 7.000% Cation Services	Maturity Total Investments) 4/15/20 (0.2% of Total 5/01/18 % of Total Inv 4/01/19 5 1.8% (1.2%	Ratings (3) nents) B1 I Investments) CCC+ estments) B1 of Total Inves	10,081,250 Value \$ 7,800,000 4,056,000 4,887,500 tments)
\$ Prin Ama (000	10,000 acipal ount 0) 7,500 3,900 5,000	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912) Description (1) CORPORATE BONDS Chemicals 0.6% (0.4% of the propertion of the properties of th	Coupon 21.5% (14.7% of of Total Investment 6.625% of Total Investment 0.3% (0.2 7.000% ocation Services 10.250% ocation Services 10.500%	Maturity Total Investments) 4/15/20 (0.2% of Total 5/01/18 % of Total Inv 4/01/19 3 1.8% (1.2% 7/15/19 .1% (0.1% of T	Ratings (3) nents) B1 I Investments) CCC+ estments) B1 of Total Investments	10,081,250 Value \$ 7,800,000 4,056,000 4,887,500 tments) 25,224,063 nts) 1,260,000
\$ Prin Ama (000	10,000 ncipal punt (1) 7,500 3,900 5,000 1,200	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912) Description (1) CORPORATE BONDS Chemicals 0.6% (0.4% of the commercial Services & Since Commercial Services & Sinc., 144A Communications Equipment Avaya Inc., 144A Diversified Telecommunications WideOpenWest Finance Capital Corporation Electronic Equipment & Inc.	Coupon 21.5% (14.7% of of Total Investment 6.625% Supplies 0.3% 7.875% nent 0.3% (0.27.000% cation Services 10.250% nstruments 0 10.500% Supplies 3.6	Maturity Total Investments) 4/15/20 (0.2% of Total 5/01/18 % of Total Inv 4/01/19 5 1.8% (1.2% 7/15/19 .1% (0.1% of Total) 5/01/18 % (2.5% of To	Ratings (3) nents) B1 I Investments) CCC+ estments) B1 of Total Investments CCC+ Total Investments	10,081,250 Value \$ 7,800,000 4,056,000 4,887,500 tments) 25,224,063 nts) 1,260,000
\$ Prin Ama (000	10,000 acipal count 0) 7,500 3,900 5,000	Yahoo! Inc., Convertible Bond, 144A Total Convertible Bonds (cost \$10,288,912) Description (1) CORPORATE BONDS Chemicals 0.6% (0.4% of the propertion of the properties of th	Coupon 21.5% (14.7% of of Total Investment 6.625% of Total Investment 0.3% (0.2 7.000% ocation Services 10.250% ocation Services 10.500%	Maturity Total Investments) 4/15/20 (0.2% of Total 5/01/18 % of Total Inv 4/01/19 3 1.8% (1.2% 7/15/19 .1% (0.1% of T	Ratings (3) nents) B1 I Investments) CCC+ estments) B1 of Total Investments	10,081,250 Value \$ 7,800,000 4,056,000 4,887,500 itments) 25,224,063 nts) 1,260,000

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	Convatec Finance				
	International SA, 144A				
19,000	Kinetic Concepts	12.500%	11/01/19	CCC+	21,257,200
19,000	·	12.300 /6	11/01/19	000+	21,237,200
	Tenet Healthcare				
25,460	Corporation	8.125%	4/01/22	B3	28,451,550
	Total Health Care				
45,460	Equipment & Supplies				50,732,500
·	Health Care Providers & S	ervices 10%	6 (0.7% of Tot	al Investment	·e)
		CIVIOCS 1.0 /	0.770 01 100		.3)
	Community Health				
12,000	Systems, Inc.	6.875%	2/01/22	В	12,270,000
	Wellcare Health Plans				
1,000	Inc.	5.750%	11/15/20	BB	1,020,000
	Total Health Care				
13,000	Providers & Services				13,290,000
_,	Hotels, Restaurants & Leis	sure 0.2% (0	1% of Total li	nvestments)	-,,
		3uic 0.2 /0 (0.	i 70 Oi Total II	ivestilients)	
	MGM Resorts				
2,000	International Inc.	7.750%	3/15/22	B+	2,300,000
		Nuveen Investm	nents		
		73			
		•			

Principal Amount (000)		Description (1)	Coupon	Maturity	Ratings (3)		Value
		Media 4.2% (2.8% of	Total Investmen	its)			
		Clear Channel					
\$	S 10,609 Communications,		9.000%	12/15/19	CCC+	\$	10,887,485
		Clear Channel					
	36,054	Communications, Inc.	14.000%	2/01/21	CCC		35,964,279
	000	Clear Channel	0.0000/	0/04/04	000		040 405
	300	Communications, Inc.	9.000%	3/01/21	CCC+		310,125
	10,000	McGraw-Hill Global Education Holdings	9.750%	4/01/21	BB		11,150,000
	56,963	Total Media	9.750%	4/01/21	DD		58,311,889
	30,903	Oil, Gas & Consumable	Fuels 0.5% (0 4% of Total	Investments	1	30,311,009
		Oasis Petroleum Inc.,	7 I del3 0.5 /0 (1	0.470 OI 10ta	investments	,	
	5,000	144A	6.875%	3/15/22	B+		5,412,500
	2,000	Oasis Petroleum Inc.	6.875%	1/15/23	B+		2,165,000
	,	Total Oil, Gas &					, ,
	7,000	Consumable Fuels					7,577,500
		Pharmaceuticals 2.19	% (1.4% of Total	Investments	s)		
		Jaguar Holding					
	14,000	Company I, 144A	9.375%	10/15/17	CCC+		14,245,000
		Salix					
	10.007	Pharmaceuticals	0.0000/	4/45/04	Б		44544045
	13,887	Limited, 144A	6.000%	1/15/21	В		14,511,915
	27,887	Total Pharmaceuticals					28,756,915
	27,007	Professional Services		20,730,913			
		Ceridian Corporation,	0.3% (0.2% of	Total IIIVooti	nonto,		
	4,000	144A	8.125%	11/15/17	CCC		3,990,000
	·	Software 1.0% (0.7%		nents)			, ,
		BMC Software		•			
	5,000	Finance Inc., 144A	8.125%	7/15/21	CCC+		4,975,000
	2,000	Emdeon Inc.	11.000%	12/31/19	CCC+		2,250,000
	3,000	Infor Us Inc.	11.500%	7/15/18	В		3,352,500
	3,375	Infor Us Inc.	9.375%	4/01/19	В		3,687,188
	13,375	Total Software	(0.00/ -f.T-1-11				14,264,688
	7.000		(0.9% of Total I	•			7 CCE 000
	7,000	99 Cents Only Stores	11.000%	12/15/19	CCC+		7,665,000
	9,500	Claire's Stores, Inc., 144A	9.000%	3/15/19	B2		9,571,250
	1,200	Claire's Stores, Inc.	10.500%	6/01/17	CCC		1,128,000
	17,700	Total Specialty Retail	10.000 /0	3,01,17			18,364,250
	. , , , , , ,	Trading Companies &	Distributors 1.	2% (0.8% of	Total Investm	ients)	, ,
	14,650	HD Supply Inc.	11.500%	7/15/20	CCC+	,,,,,,	17,067,250
	,	Wireless Telecommuni			6 of Total Inve	estme	
		Sprint Corporation,		·			•
	2,500	144A	7.250%	9/15/21	BB		2,662,500

	Sprint Corporation,				
32,000	144A	7.875%	9/15/23	BB	34,240,000
5,000	T-Mobile USA Inc.	6.250%	4/01/21	BB	5,225,000
00.500	Total Wireless Telecommunication				40 407 500
39,500	Services				42,127,500
	Total Corporate Bonds (cost				
\$ 281,885	\$282,796,998)				300,010,055
Shares	Description (1)	Coupon	Maturity		Value
	STRUCTURED NOTES	2.0% (1.3% of	Total Invest	ments)	
132,000	Barclays Bank PLC	6.300%	3/25/15		\$ 10,203,600
	Barclays Bank PLC,				
326,000	Barclays Bank PLC, (11)	4.750%	8/06/15		9,656,120
326,000		4.750%	8/06/15		9,656,120
326,000 106,800	(11)	4.750% 5.410%	8/06/15 8/06/15		9,656,120 7,284,828
	(11) Wells Fargo Bank NA, 144A, (11) Total Structured Notes (c	5.410% ost \$27,510,536	8/06/15 6)		7,284,828 27,144,548
	(11) Wells Fargo Bank NA, 144A, (11)	5.410% ost \$27,510,536	8/06/15 6))	7,284,828
	(11) Wells Fargo Bank NA, 144A, (11) Total Structured Notes (c	5.410% ost \$27,510,536	8/06/15 5) ,902,854,060)	7,284,828 27,144,548

Principal			
Amount (000)	Description (1) Coupon M	laturity	Value
	SHORT-TERM INVESTMENTS 7.8% (5.3% of	of Total Investments)	
\$ 108,776	Repurchase Agreement with Fixed Income Clearing Corporation, dated 7/31/14, repurchase price \$108,776,110, collateralized by: \$25,525,000 U.S. Treasury Notes, 0.375%, due 2/15/16, value \$25,25,581,602 and \$85,375,000 U.S. Treasury Notes, 0.090%, due 7/31/16, value \$85,375,000	/01/14	\$ 108,776,110
	Total Short-Term Investments (cost \$108,776	6,110)	108,776,110
	• • • •	6.6%	2,046,986,403
	Borrowings (43.4)% (8), (9)		(606,000,000)
	Other Assets Less Liabilities (3.2)% (10)		(44,683,843)
	Net Assets Applicable to Common Shares	100%	\$1,396,302,560

Investments in Derivatives as of July 31, 2014

Interest Rate Swaps outstanding:

Fund Pay/ReceiveFloating			Fixed Rate	Unrealized		
Counterp	Notional arty Amount	Floating Rate	Rate Index		Paymeharmination	on Appreciation (Depreciation) (10)
Morgan		1	-Month			
Stanley	\$103,075,000	Receive L	ISD-LIBOF	R-BBA 2.064%	Monthly3/21/16	\$ (2,744,568)

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 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.
- (3) Ratings (not covered by the report of independent registered public accounting firm): Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. 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.

- (4) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate plus an assigned fixed rate. 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.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Nuveen funds' Board of Directors/Trustees. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (7) For fair value measurement disclosure purposes, Common Stock classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) Borrowings as a percentage of Total Investments is 29.6%.
- (9) 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.
- (10) Other Assets Less Liabilities includes the Unrealized Appreciation (Depreciation) of derivative instruments as listed within Investments in Derivatives as of the end of the reporting period.
- (11) For fair value measurement disclosure purposes, Structured Notes classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements, for more information.
- DD1 Portion of investment purchased on a delayed delivery basis.
- WI/DD Purchased on a when-issued or delayed delivery basis.
- 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.
- REIT Real Estate Investment Trust.
- 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.
- USD-LIBOR-BBA United States Dollar London Inter-Bank Offered Rate British Bankers' Association.

See accompanying notes to financial statements.

Nuveen Investments 75

Statement of
Assets and Liabilities July 31, 2014

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)	Credit Strategies Income (JQC)
Assets					
Long-term investments, at value (cost \$431,559,24 \$1,031,535,2 \$733,036,84	3, 253,				
\$260,334,09	9				
and)CO				
\$1,902,854,0 respectivel\$)		\$1,040,267,129	\$743,001,368	\$265,478,019	\$1,938,210,293
Short-term	,,	Ψ 1,0 10,201,120	ψο,οο.,οοο	Ψ=00, 0,0.0	ψ 1,000,210,200
investments,					
at value					
(cost approximate:	S				
value)	22,293,481	65,639,189	32,660,097	20,820,856	108,776,110
Cash			1,588,494		
Cash collateral					
at					
brokers ⁽¹⁾	704,350	1,642,915	875,000	530,000	2,948,000
Credit default					
swaps					
premiums				100.007	
paid Unrealized				183,987	
appreciation on					
credit					
default					
swaps Receivable fo	or.			45,485	
Dividends	oi.				44,883
Interest	3,074,244	6,998,980	5,394,397	1,800,661	14,239,500
Investments	44.005.004	04.004.700	10.001.105	4.0=0.000	04.500.500
sold Reclaims	14,995,224	24,831,503	18,391,422	4,073,680	24,599,780
necialitis		31,001			25,624
		01,001			

Shares sold through shelf offering					
Deferred offering costs	583,648	1,175,824	856,747		
Other assets	137,075	256,407	172,319	18,096	849,459
Total assets Liabilities	476,743,633	1,140,842,948	802,939,844	292,950,784	2,089,693,649
	112,000,000	269,000,000	188,000,000	85,000,000	606,000,000
depreciation on interest	า				
rate swaps	550,340	1,471,592	872,730	298,622	2,744,568
Payable for		1,471,002	012,100	250,022	2,7 44,000
Common					
share					
dividends	1,326,728	3,271,445	2,391,942	941,024	5,852,659
Investments					
purchased	13,853,999	31,241,966	24,217,377	9,596,879	76,722,645
Offering	00.000				
costs	28,638				
Unfunded					
senior	133,735	793,786	551 920	133,735	
loans Variable	133,733	793,700	551,839	133,733	
Rate					
Term					
Preferred					
("VRTP")					
Shares,					
at					
liquidation					
value	58,000,000	139,000,000	98,000,000		
Accrued ex					
Interest	104,288	242,174	175,983	54,490	43,628
Manageme					
fees	319,826	751,168	532,097	195,624	1,380,681
Trustees	47.504	00.007	FF 4F0	7 - 7 - 7 - 7 - 7 - 7 - 7 - 7 - 7 - 7 -	054 007
fees	47,594	88,697	55,452	7,574	251,887
Shelf					
offering costs	99,857	46,620	93,295		18,734
Other	190,526	351,148	264,923	109,383	376,287
Julei	186,655,531	446,258,596	315,155,638	96,337,331	693,391,089
	. 55,555,501	110,200,000	5.5,155,555	30,007,001	330,001,000

Total liabilities						
Net						
assets						
applicable						
to						
common				4.07.70.	*	.
shares	\$290,088,102	\$	694,584,352	\$487,784,206	\$196,613,453	\$1,396,302,560
Common						
shares	a 20 606 070		55 160 016	20 470 702	10 005 206	126 215 200
outstandin Net	g 38,626,872		55,169,216	38,478,782	10,095,286	136,215,298
asset						
value						
("NAV")						
per						
common						
share						
outstandin	\$ 7.51	\$	12.59	\$ 12.68	\$ 19.48	\$ 10.25
Net assets	s applicable to	comn	non shares coi	nsist of:		
Common						
shares,						
\$.01						
par						
value						
per share	\$ 386,269	\$	551,692	\$ 384,788	\$ 100,953	\$ 1,362,153
Paid-in	φ 300,209	Ψ	331,032	φ 304,700	φ 100,933	φ 1,302,133
surplus	324,969,238		766,748,038	527,121,180	192,369,788	1,839,255,011
Undistribu			700,7 10,000	027,121,100	102,000,700	1,000,200,011
(Over-distr						
of) net						
investmen	t					
income	(1,407,209)		(3,020,467)	(1,962,572)	(1,128,155)	(7,365,007)
Accumulat	ed					
net						
realized						
gain	(00 700 070)		(70.050.007)	(40.054.570)	070 707	(400 504 004)
(loss)	(36,706,670)		(76,956,087)	(46,851,576)	379,787	(469,564,681)
Net unrealized						
appreciation						
	ion) 2,846,474		7,261,176	9,092,386	4,891,080	32,615,084
Net	011) 2,040,474		7,201,170	3,032,300	4,031,000	32,013,004
assets						
applicable						
to						
common						
shares	\$290,088,102	\$	694,584,352	\$487,784,206	\$196,613,453	\$1,396,302,560
Authorized	l shares:					
Common	Unlimited		Unlimited	Unlimited	Unlimited	Unlimited

Preferred Unlimited Unlimited Unlimited Unlimited

(1) Cash pledged to collateralize the net payment obligations for investments in derivatives.

See accompanying notes to financial statements.

Nuveen Investments

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Statement of
Operations Year Ended July 31, 2014

	Senior Income (NSL)	Floating Rate Income (JFR)	Floating Rate Income Opportunity (JRO)	Short Duration Credit Opportunities (JSD)	Credit Strategies Income (JQC)
Investment Ir	ncome				
Interest and dividends (net of foreign tax withheld of \$18,436, \$18,918, \$18,918, \$0 and \$3,088,					
respectively) Fees	\$22,585,966 732,666	\$54,067,688 1,515,888	\$38,870,661 1,231,360	\$16,259,153 474,305	\$103,535,734 2,418,365
Total investment income Expenses	23,318,632	55,583,576	40,102,021	16,733,458	105,954,099
Management fees Shareholder servicing agent fees	3,580,915	8,439,572	5,942,000	2,323,137	15,932,402
and expenses	12,648	10,610	10,046	218	6,602
Interest expense and amortization of offering					
costs Custodian fees and	2,089,184	4,908,696	3,442,151	992,727	7,205,369
expenses Trustees fees and	187,360	366,980	265,770	129,917	586,959
expenses	13,370	32,203	22,330	8,864	61,062
Professional fees	103,676	120,802	115,130	8,775	102,231
Shareholder reporting expenses	59,960	97,241	81,145	34,102	247,828

Stock					
exchange listing fees	15,248	20,788	11,840	8,766	44,214
Investor	13,240	20,700	11,040	0,700	44,214
relations					
expenses	50,557	115,596	80,663	31,842	158,022
Shelf		·	·		·
offering					
expenses	91,620	133,453	72,485	185,347	291,995
Other	21.221	0.4.40=			40.000
expenses	21,631	34,437	27,289	13,889	48,268
Total					
expenses before					
expense					
reimbursement	t 6,226,169	14,280,378	10,070,849	3,737,584	24,684,952
Expense	, ,	, ,	, ,	, ,	, ,
reimbursemen	t				(145,998)
Net					
expenses	6,226,169	14,280,378	10,070,849	3,737,584	24,538,954
Net					
investment					
income (loss)	17,092,463	41,303,198	30,031,172	12,995,874	81,415,145
	Unrealized Gain		30,031,172	12,995,074	61,415,145
Net realized ga		(2000)			
Investments	()))				
and foreign					
currency	3,139,965	5,977,009	4,586,814	1,603,624	35,651,566
Swaps	(531,232)	(1,420,498)	(842,428)	(763,186)	(2,646,702)
	unrealized appre	ciation (depreciation	on) of:		
Investments					
and foreign currency	(937,044)	(2,127,767)	1,039,424	(1,381,412)	(12,338,040)
Swaps	423,385	1,132,120	671,405	263,554	2,084,814
Net	120,000	1,102,120	071,100	200,001	2,001,011
realized					
and					
unrealized					
gain (loss)	2,095,074	3,560,864	5,455,215	(277,420)	22,751,638
Net					
increase					
(decrease) in net					
assets					
applicable					
to					
common					
shares					
from	A 40 40 -	A. (A.)			A.A.
operations	\$19,187,537	\$44,864,062	\$35,486,387	\$12,718,454	\$104,166,783

See accompanying notes to financial statements.

Nuveen Investments

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Statement of

Changes in Net Assets

	Senior Inc	ome (NSL)	Floating Rate Income (JFR)		
	Year Year		Year Year		
	Ended	Ended	Ended	Ended	
	7/31/14	7/31/13	7/31/14	7/31/13	
Operations					
Net investment					
income (loss)	\$ 17,092,463	\$ 19,032,240	\$ 41,303,198	\$ 46,679,908	
Net realized gain (loss	s) from:				
Investments and					
foreign currency	3,139,965	(1,360,386)	5,977,009	9,001,577	
Securities sold		, , , , , , , , , , , , , , , , , , ,			
short					
Options written					
Options					
purchased					
Swaps	(531,232)	(571,402)	(1,420,498)	(1,527,913)	
Change in net unrealize	` ' '	• • • • •	(1,12,12)	(1,0=1,010)	
Investments and					
foreign currency	(937,044)	13,813,567	(2,127,767)	25,426,205	
Securities sold	(007,011)	10,010,007	(2,127,707)	20, 120,200	
short					
Options written					
Options Witten					
purchased					
Swaps	423,385	559,590	1,132,120	1,496,326	
Net increase	420,000	333,330	1,132,120	1,430,320	
(decrease) in net					
assets applicable					
to common shares					
	10 107 F07	01 470 000	44.004.000	01.070.100	
from operations	19,187,537	31,473,609	44,864,062	81,076,103	
Distributions to Com	imon Snarenoiders				
From net					
investment	(47.450.004)	(40.050.504)	(44,000,004)	(40.050.077)	
income	(17,150,331)	(19,858,581)	(41,928,604)	(49,952,877)	
From accumulated					
net realized gains					
Decrease in net					
assets applicable					
to common					
shares from					
distributions to					
common					
shareholders	(17,150,331)	(19,858,581)	(41,928,604)	(49,952,877)	
Capital Share Transa	actions				
Common shares:					
		44,273,857			

Proceeds from shelf offering, net of offering costs and adjustments