

Nuveen Credit Strategies Income Fund
Form N-Q
December 29, 2017

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT
INVESTMENT COMPANY**

Investment Company Act file number 811-21333

Nuveen Credit Strategies Income Fund

(Exact name of registrant as specified in charter)

333 West Wacker Drive, Chicago, Illinois 60606

(Address of principal executive offices) (Zip code)

Gifford R. Zimmerman Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

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

Date of fiscal year end: July 31

Date of reporting period: October 31, 2017

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget (OMB) control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

Item 1. Schedule of Investments

JQC

Nuveen Credit Strategies Income Fund
Portfolio of Investments

October 31, 2017 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
LONG-TERM INVESTMENTS 150.5% (94.9% of Total Investments)							
VARIABLE RATE SENIOR LOAN INTERESTS 114.9% (72.5% of Total Investments) (2)							
Airlines 4.5% (2.9% of Total Investments)							
\$ 19,122	American Airlines, Inc., Replacement Term Loan	3.240%	LIBOR	2.000%	6/27/20	BB+	\$ 19,201,583
2,969	American Airlines, Inc., Replacement Term Loan	3.238%	LIBOR	2.000%	10/10/21	BB+	2,979,706
8,559	American Airlines, Inc., Term Loan B	3.739%	LIBOR	2.500%	12/14/23	BB+	8,594,617
7,920	American Airlines, Inc., Term Loan B	0.000%	N/A	N/A	4/28/23	BB+	7,943,800
17,910	United Air Lines, Inc., Term Loan B	3.630%	LIBOR	2.250%	4/01/24	Baa3	18,024,176
56,480	Total Airlines						56,743,882
Automobiles 2.4% (1.5% of Total Investments)							
12,356	Chrysler Group LLC, Term Loan	3.240%	LIBOR	2.000%	12/31/18	BBB	12,406,254
17,208	Formula One Group, Term Loan B	4.242%	LIBOR	3.000%	2/01/24	N/R	17,365,263
29,564	Total Automobiles						29,771,517
Building Products 0.2% (0.1% of Total Investments)							
2,729	Quikrete Holdings, Inc., Term Loan B	3.992%	LIBOR	2.750%	11/15/23	N/R	2,746,051
Capital Markets 1.3% (0.8% of Total Investments)							
16,492	RPI Finance Trust, Term Loan B6, (DD1)	3.333%	LIBOR	2.000%	3/27/23	Baa2	16,575,633
Chemicals 4.6% (2.9% of Total Investments)							
11,033	Axalta Coating Systems, Term Loan, First Lien	3.333%	LIBOR	2.000%	6/01/24	BBB	11,105,193
9,205	Ineos US Finance LLC, Term Loan, (WI/DD)	TBD	TBD	TBD	TBD	BBB	9,227,556
36,706	Univar, Inc., Term Loan B	3.992%	LIBOR	2.750%	7/01/22	BB	36,948,389
56,944	Total Chemicals						57,281,138

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Commercial Services & Supplies 2.7% (1.7% of Total Investments)

19,177	ADS Waste Holdings, Inc., Term Loan B, First Lien	3.953%	LIBOR	2.750%	11/10/23	BB	19,368,415
7,177	Monitronics International, Inc., Term Loan B2, First Lien	6.833%	LIBOR	5.500%	9/30/22	B2	7,123,669
5,000	Skillsoft Corporation, Initial Term Loan, First Lien	5.992%	LIBOR	4.750%	4/28/21	B	4,820,850
1,764	West Corporation, Term Loan B	5.242%	LIBOR	4.000%	10/10/24	BB+	1,769,693
33,118	Total Commercial Services & Supplies						33,082,627

Communications Equipment 0.5% (0.3% of Total Investments)

912	Avaya, Inc., DIP Term Loan	8.739%	LIBOR	7.500%	1/24/18	N/R	917,693
3,296	Avaya, Inc., Term Loan B3, (5)	6.460%	LIBOR	4.500%	10/26/17	N/R	2,744,763
826	Avaya, Inc., Term Loan B7, (5)	6.500%	LIBOR	5.250%	5/29/20	N/R	688,694
1,473	CommScope, Inc., Term Loan B	3.366%	LIBOR	2.000%	12/29/22	Baa3	1,481,658
6,507	Total Communications Equipment						5,832,808

Consumer Finance 3.6% (2.3% of Total Investments)

17,324	First Data Corporation, Term Loan B	3.738%	LIBOR	2.500%	4/26/24	BB+	17,418,332
27,644	First Data Corporation, Term Loan, First Lien	3.488%	LIBOR	2.250%	7/10/22	BB+	27,751,434
44,968	Total Consumer Finance						45,169,766

Containers & Packaging 2.3% (1.4% of Total Investments)

1,488	Berry Global, Inc., Term Loan M	3.491%	LIBOR	2.250%	10/01/22	BB	1,496,583
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JQC Nuveen Credit Strategies Income Fund
Portfolio of Investments (continued)

October 31, 2017 (Unaudited)

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Containers & Packaging (continued)							
\$ 26,529	Reynolds Group Holdings, Inc., Term Loan, First Lien	3.992%	LIBOR	2.750%	2/05/23	B+	\$ 26,714,904
28,017	Total Containers & Packaging						28,211,487
Diversified Consumer Services 5.0% (3.1% of Total Investments)							
7,487	Cengage Learning Acquisitions, Inc., Term Loan B	5.485%	LIBOR	4.250%	6/07/23	B+	7,042,889
30,060	Hilton Hotels Corporation, Term Loan B2, (DD1)	3.238%	LIBOR	2.000%	10/25/23	BBB	30,297,111
24,522	Laureate Education, Inc., New Term Loan	5.742%	LIBOR	4.500%	4/26/24	B	24,698,132
62,069	Total Diversified Consumer Services						62,038,132
Diversified Financial Services 0.4% (0.3% of Total Investments)							
4,728	MGM Growth Properties, Term Loan B	3.492%	LIBOR	2.250%	4/25/23	N/R	4,760,079
Diversified Telecommunication Services 9.9% (6.2% of Total Investments)							
28,000	CenturyLink, Inc., Term Loan B	2.750%	N/A	N/A	1/31/25	BBB	27,693,820
6,451	Greeneden U.S. Holdings II LLC, Term Loan B	5.083%	LIBOR	3.750%	12/01/23	B	6,502,942
10,000	Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan	4.071%	LIBOR	2.750%	6/30/19	B1	9,986,050
17,419	Level 3 Financing, Inc., Tranche B, Term Loan	3.489%	LIBOR	2.250%	2/22/24	BBB	17,507,682
20,585	WideOpenWest Finance LLC, Term Loan B	4.487%	LIBOR	3.250%	8/18/23	B	20,655,369
41,000	Ziggo B.V., Term Loan E	3.739%	LIBOR	2.500%	4/15/25	BB+	41,139,810
123,455	Total Diversified Telecommunication Services						123,485,673
Electric Utilities 0.2% (0.2% of Total Investments)							
557		4.084%	LIBOR	2.750%	8/04/23	BB+	559,583

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	Vistra Operations Co., Term Loan C						
2,425	Vistra Operations Co., Term Loan B	4.011%	LIBOR	2.750%	8/04/23	BB+	2,435,483
2,982	Total Electric Utilities						2,995,066
	Energy Equipment & Services	0.1%	(0.0% of Total Investments)				
767	Drill Rigs Holdings, Inc., Restructure Term Loan	8.000%	N/A	N/A	9/20/24	B	778,438
	Equity Real Estate Investment Trusts	4.4%	(2.8% of Total Investments)				
28,765	Communications Sales & Leasing, Inc., Shortfall Term Loan	4.242%	LIBOR	3.000%	10/24/22	BB+	27,672,610
10,465	Realogy Group LLC, Term Loan B	3.492%	LIBOR	2.250%	7/20/22	BB+	10,551,626
17,445	Walter Investment Management Corporation, Tranche B, Term Loan, First Lien, (5)	4.992%	LIBOR	3.750%	12/18/20	Caa2	16,521,427
56,675	Total Equity Real Estate Investment Trusts						54,745,663
	Food & Staples Retailing	2.7%	(1.7% of Total Investments)				
24,107	Albertson's LLC, Term Loan B4, (DD1)	3.992%	LIBOR	2.750%	8/25/21	BB	23,423,500
6,433	Albertson's LLC, Term Loan B6	4.317%	LIBOR	3.000%	6/22/23	BB	6,243,304
4,331	BJ's Wholesale Club, Inc., Term Loan B, First Lien	4.988%	LIBOR	3.750%	2/03/24	B	4,232,179