

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

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

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
-------	---------------------------------	--------	-------	--------	----------	----	-----------

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

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

	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
38	Supervalu, Inc., Delayed Draw, Term Loan B	4.742%	LIBOR	3.500%	6/02/24	BB	36,717
63	Supervalu, Inc., Term Loan B	4.735%	LIBOR	3.500%	6/08/24	BB	61,195
34,972	Total Food & Staples Retailing						33,996,895
	Food Products	3.4%	(2.1% of Total Investments)				
6,874	Jacobs Douwe Egberts, Term Loan B	3.563%	LIBOR	2.250%	7/02/22	BB	6,943,890
5,674	Keurig Green Mountain, Inc., Term Loan A, First Lien	2.750%	LIBOR	1.500%	3/03/21	BBB	5,664,905
29,027	US Foods, Inc., New Term Loan B	4.000%	LIBOR	2.750%	6/27/23	BB	29,302,263
41,575	Total Food Products						41,911,058

Principal Amount (000)	Description (1)	Coupon (2)	Reference Rate (2)	Spread (2)	Maturity (3)	Ratings (4)	Value
Health Care Equipment & Supplies 2.4% (1.5% of Total Investments)							
\$ 4,769	Acelity, Term Loan B	4.583%	LIBOR	3.250%	2/02/24	B1	\$ 4,772,414
4,482	ConvaTec, Inc., Term Loan B	3.583%	LIBOR	2.250%	10/25/23	BB	4,503,755
12,330	Onex Carestream Finance LP, Term Loan, First Lien, (DD1)	5.333%	LIBOR	4.000%	6/07/19	B+	12,372,907
7,875	Onex Carestream Finance LP, Term Loan, Second Lien	9.833%	LIBOR	8.500%	12/07/19	B	7,733,864
29,456	Total Health Care Equipment & Supplies						29,382,940
Health Care Providers & Services 3.7% (2.3% of Total Investments)							
4,611	Community Health Systems, Inc., Term Loan G	4.067%	LIBOR	2.750%	12/31/19	BB	4,519,172
7,400	Community Health Systems, Inc., Term Loan H	4.317%	LIBOR	3.000%	1/27/21	BB	7,180,207
5,954	DJO Finance LLC, Term Loan B, First Lien	4.539%	LIBOR	3.250%	6/08/20	B+	5,969,826
1,773	Envision Healthcare Corporation, Term Loan B, First Lien	4.250%	LIBOR	3.000%	12/01/23	BB	1,782,793
11,386	Millennium Laboratories, Inc., Term Loan B, First Lien	7.742%	LIBOR	6.500%	12/21/20	CCC+	5,621,849
16,821	MultiPlan, Inc., Term Loan B	4.333%	LIBOR	3.000%	6/07/23	B+	17,000,838
3,000	PharMerica, Term Loan, First Lien, (WI/DD)	TBD	TBD	TBD	TBD	B1	3,024,375
269	Quorum Health Corp., Term Loan B	8.066%	LIBOR	6.750%	4/29/22	B2	271,871
974	U.S. Renal Care, Inc., Term Loan, First Lien	5.583%	LIBOR	4.250%	12/30/22	B	943,966
52,188	Total Health Care Providers & Services						46,314,897
Health Care Technology 1.8% (1.2% of Total Investments)							
22,885	Emdeon, Inc., Term Loan	3.992%	LIBOR	2.750%	3/01/24	Ba3	23,042,334
Hotels, Restaurants & Leisure 9.3% (5.9% of Total Investments)							

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

34,826	Burger King Corporation, Term Loan B3	3.528%	LIBOR	2.250%	2/16/24	Ba3	34,908,513
10,000	Caesars Resort Collection, Term Loan, First Lien, (WI/DD)	TBD	TBD	TBD	TBD	BB	10,075,000
1,294	CCM Merger, Inc., Term Loan B	3.992%	LIBOR	2.750%	8/09/21	BB	1,305,077
23,354	Life Time Fitness, Inc., Term Loan B	4.317%	LIBOR	3.000%	6/10/22	BB	23,446,822
11,883	Scientific Games Corporation, Term Loan B4	4.516%	LIBOR	3.250%	8/14/24	B+	12,035,576
15,616	Station Casino LLC, Term Loan B	3.740%	LIBOR	2.500%	6/08/23	BB	15,690,779
17,930	YUM Brands, New Term Loan B, (DD1)	3.237%	LIBOR	2.000%	6/16/23	BBB	18,073,515
114,903	Total Hotels, Restaurants & Leisure						115,535,282
	Household Products	3.7% (2.3% of Total Investments)					
26,590	Revlon Consumer Products Corporation, Term Loan B, First Lien	4.742%	LIBOR	3.500%	11/16/20	B1	23,077,979
23,139	Serta Simmons Holdings LLC, Term Loan, First Lien, (DD1)	4.830%	LIBOR	3.500%	11/08/23	B1	22,857,460
49,729	Total Household Products						45,935,439
	Independent Power & Renewable Electricity Producers	0.2% (0.1% of Total Investments)					
477	Calpine Corporation, Term Loan B1, First Lien	3.000%	LIBOR	1.750%	11/30/17	BB	478,168
1,785	Dynegy, Inc., Tranche Term Loan C1	4.492%	LIBOR	3.250%	2/07/24	BB	1,797,993
2,262	Total Independent Power & Renewable Electricity Producers						2,276,161
	Insurance	1.0% (0.6% of Total Investments)					
12,269	Hub International Holdings, Inc., Initial Term Loan	4.312%	LIBOR	3.000%	10/02/20	B1	12,379,986
	Internet and Direct Marketing Retail	0.8% (0.5% of Total Investments)					
10,293	Travelport LLC, Term Loan B	4.061%	LIBOR	2.750%	8/31/21	N/R	10,317,091
	Internet Software & Services	3.6% (2.3% of Total Investments)					
18,345	Ancestry.com, Inc., Term Loan, First Lien, (DD1)	4.490%	LIBOR	3.250%	10/19/23	B1	18,578,165

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

1,528	Rackspace Hosting, Inc., Term Loan B	4.311%	LIBOR	3.000%	11/03/23	Ba3	1,529,795
-------	---	--------	-------	--------	----------	-----	-----------

NUVEEN 3

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
Internet Software & Services (continued)							
\$ 24,921	Sabre, Inc., Term Loan B	3.492%	LIBOR	2.250%	2/22/24	Ba2	\$ 25,064,611
44,794	Total Internet Software & Services						45,172,571
IT Services 1.7% (1.1% of Total Investments)							
1,600	Neustar, Inc., Term Loan 2	5.062%	LIBOR	3.750%	8/08/24	BB	1,619,000
8,000	PEAK 10, Inc., Term Loan B	4.811%	LIBOR	3.500%	8/01/24	B	8,058,760
570	PEAK 10, Inc., Term Loan, Second Lien	8.561%	LIBOR	7.250%	8/01/25	CCC+	586,744
10,972	Tempo Acquisition LLC, Term Loan B	4.242%	LIBOR	3.000%	5/01/24	B1	11,023,961
21,142	Total IT Services						21,288,465
Leisure Products 0.1% (0.1% of Total Investments)							
1,742	Academy, Ltd., Term Loan B	5.264%	LIBOR	4.000%	7/01/22	B3	1,292,192
Machinery 1.8% (1.1% of Total Investments)							
17,376	Gardner Denver, Inc., Term Loan B	4.083%	LIBOR	2.750%	7/30/24	B+	17,496,280
4,906	Rexnord LLC, Term Loan B, First Lien	4.085%	LIBOR	2.750%	8/21/23	BB	4,941,924
22,282	Total Machinery						22,438,204
Media 8.7% (5.5% of Total Investments)							
7,102	Acquisitions Cogeco Cable II L.P., Term Loan, First Lien	3.742%	LIBOR	2.500%	8/11/24	BB	7,107,588
3,540	Advantage Sales & Marketing, Inc., Term Loan, First Lien	4.628%	LIBOR	3.250%	7/23/21	B1	3,362,360
1,235	Clear Channel Communications, Inc., Tranche D, Term Loan	8.083%	LIBOR	6.750%	1/30/19	Caa1	930,186
1,358	Clear Channel Communications, Inc., Term Loan E	8.833%	LIBOR	7.500%	7/30/19	Caa1	1,022,699
30,171	Cumulus Media, Inc., Term Loan B, (5)	4.500%	LIBOR	3.250%	12/23/20	Caa1	26,356,917
26,836	EMI Music Publishing LLC, Term Loan, First	3.738%	LIBOR	2.500%	8/20/23	BB	27,017,614

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

	Lien						
2,383	Getty Images, Inc., Term Loan B, First Lien	4.833%	LIBOR	3.500%	10/18/19	B3	2,086,890
1,387	Lions Gate Entertainment Corporation, Term Loan B	4.242%	LIBOR	3.000%	12/08/23	Ba2	1,399,648
420	Nexstar Broadcasting Group, Term Loan	3.735%	LIBOR	2.500%	1/17/24	BB+	422,786
3,342	Nexstar Broadcasting Group, Term Loan B	3.735%	LIBOR	2.500%	1/17/24	BB	3,366,440
5,861	Springer Science & Business Media, Inc., Term Loan B13, First Lien	4.742%	LIBOR	3.500%	8/14/22	N/R	5,890,509
25,238	Tribune Media Company, Term Loan C	4.242%	LIBOR	3.000%	1/27/24	BB+	25,332,682
4,178	Univision Communications, Inc., Term Loan C5	3.992%	LIBOR				