

Nuveen Credit Strategies Income Fund
Form N-Q
June 29, 2015

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)

Kevin J. McCarthy 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: 7/31

Date of reporting period: 4/30/15

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

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Portfolio of Investments (Unaudited)
Nuveen Credit Strategies Income Fund (JQC)
 April 30, 2015

| Principal Amount (000) | Description (1) | Coupon (2) | Maturity (3) | Ratings (4) | Value |
|------------------------|--|------------|--------------|-------------|--------------|
| | LONG-TERM INVESTMENTS 140.8% (93.9% of Total Investments) | | | | |
| | VARIABLE RATE SENIOR LOAN INTERESTS 108.3% (72.2% of Total Investments) (2) | | | | |
| | Aerospace & Defense - 0.3% (0.2% of Total Investments) | | | | |
| \$ 4,539 | B/E Aerospace, Inc., Term Loan B, First Lien | 4.000% | 12/16/21 | BB+ | \$ 4,594,790 |
| | Airlines - 1.9% (1.3% of Total Investments) | | | | |
| 7,369 | American Airlines, Inc., Term Loan | 3.750% | 6/27/19 | BB | 7,410,199 |
| 16,617 | Delta Air Lines, Inc., Term Loan B1 | 3.250% | 10/18/18 | BBB- | 16,656,069 |
| 2,171 | Delta Air Lines, Inc., Term Loan B | 3.250% | 4/20/17 | BBB- | 2,175,748 |
| 26,157 | Total Airlines | | | | 26,242,016 |
| | Automobiles - 1.0% (0.6% of Total Investments) | | | | |
| 3,563 | Chrysler Group LLC, Term Loan B | 3.500% | 5/24/17 | BB+ | 3,573,659 |
| 7,795 | Formula One Group, Term Loan, First Lien | 4.750% | 7/30/21 | B | 7,820,790 |
| 2,000 | Formula One Group, Term Loan, Second Lien | 7.750% | 7/29/22 | CCC+ | 2,007,916 |
| 13,358 | Total Automobiles | | | | 13,402,365 |
| | Chemicals - 4.2% (2.8% of Total Investments) | | | | |
| 13,393 | Ineos US Finance LLC, Cash Dollar, Term Loan | 3.750% | 5/04/18 | BB- | 13,433,848 |
| 2,426 | Ineos US Finance LLC, First Lien Term Loan B | 4.250% | 3/12/22 | BB- | 2,443,269 |
| 34,878 | Univar, Inc., Term Loan | 5.000% | 6/30/17 | B+ | 35,063,555 |
| 7,500 | US Coatings Acquisition, Term Loan B | 3.750% | 2/01/20 | Ba3 | 7,531,211 |
| 58,197 | Total Chemicals | | | | 58,471,883 |
| | Commercial Services & Supplies - 2.8% (1.9% of Total Investments) | | | | |
| 9,692 | ADS Waste Holdings, Inc., Initial Term Loan, Tranche B2 | 3.750% | 10/09/19 | B+ | 9,687,121 |
| 35,037 | Millennium Laboratories, Inc., Tranche B, Term Loan, (DD1) | 5.250% | 4/16/21 | B+ | 28,993,021 |
| 44,729 | Total Commercial Services & Supplies | | | | 38,680,142 |
| | Communications Equipment - 1.4% (1.0% of Total Investments) | | | | |
| 4,985 | Avaya, Inc., Term Loan B3 | 4.681% | 10/26/17 | B1 | 4,972,204 |
| 14,858 | Telesat Canada Inc., Term Loan B | 3.500% | 3/28/19 | BB- | 14,900,997 |
| 19,843 | Total Communications Equipment | | | | 19,873,201 |
| | Consumer Finance - 1.3% (0.9% of Total Investments) | | | | |
| 15,000 | First Data Corporation, Second New Dollar, Term Loan | 3.682% | 3/24/17 | BB- | 15,046,875 |
| 3,500 | First Data Corporation, Term Loan | 3.682% | 3/23/18 | BB- | 3,511,876 |
| 18,500 | Total Consumer Finance | | | | 18,558,751 |
| | Containers & Packaging - 1.3% (0.9% of Total Investments) | | | | |
| 17,641 | Reynolds Group Holdings, Inc., Incremental US Term Loan, First Lien | 4.500% | 12/01/18 | B+ | 17,829,863 |
| | Diversified Consumer Services - 4.5% (3.0% of Total Investments) | | | | |
| 10,244 | Cengage Learning Acquisitions, Inc., Exit Term Loan | 7.000% | 3/31/20 | B+ | 10,326,324 |
| 29,094 | Hilton Hotels Corporation, Term Loan B2 | 3.500% | 10/25/20 | BBB- | 29,236,258 |
| 6,108 | Laureate Education, Inc., Term Loan B | 5.000% | 6/15/18 | B | 5,940,451 |
| 17,274 | ServiceMaster Company, Term Loan | 4.250% | 7/01/21 | B+ | 17,344,015 |
| 62,720 | Total Diversified Consumer Services | | | | 62,847,048 |
| | Diversified Telecommunication Services - 4.8% (3.2% of Total Investments) | | | | |
| 2,279 | Intelsat Jackson Holdings, S.A., Tranche B2, Term Loan | 3.750% | 6/30/19 | BB- | 2,281,572 |
| 9,000 | Level 3 Financing, Inc., Term Loan B, First Lien | 4.500% | 1/31/22 | BB | 9,051,561 |
| 20,579 | WideOpenWest Finance LLC, Term Loan B | 4.750% | 4/01/19 | Ba3 | 20,714,140 |
| 12,943 | Ziggo N.V., Term Loan B1 | 3.500% | 1/15/22 | BB- | 12,971,312 |
| 8,340 | Ziggo N.V., Term Loan B2 | 3.500% | 1/15/22 | BB- | 8,358,958 |
| 13,717 | Ziggo N.V., Term Loan B3, Delayed Draw | 3.500% | 1/15/22 | BB- | 13,747,501 |
| 66,858 | Total Diversified Telecommunication Services | | | | 67,125,044 |
| | Energy Equipment & Services - 0.7% (0.4% of Total Investments) | | | | |

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|--------|--|--------|----------|------|------------|
| 6,056 | Drill Rigs Holdings, Inc., Tranche B1, Term Loan | 6.000% | 3/31/21 | B+ | 4,923,656 |
| 6,371 | Vantage Drilling Company, Term Loan B | 5.750% | 3/28/19 | B- | 4,236,918 |
| 12,427 | Total Energy Equipment & Services | | | | 9,160,574 |
| | Food & Staples Retailing - 4.7% (3.1% of Total Investments) | | | | |
| 13,365 | Albertson's LLC, Term Loan B2 | 5.375% | 3/21/19 | BB- | 13,488,535 |
| 29,000 | Albertson's LLC, Term Loan B4 | 5.500% | 8/25/21 | BB- | 29,348,406 |
| 12,838 | BJ's Wholesale Club, Inc., Replacement Loan, First Lien | 4.500% | 9/26/19 | B- | 12,924,756 |
| 7,500 | BJ's Wholesale Club, Inc., Replacement Loan, Second Lien | 8.500% | 3/26/20 | CCC | 7,593,750 |
| 1,958 | Supervalu, Inc., New Term Loan | 4.500% | 3/21/19 | BB- | 1,968,567 |
| 64,661 | Total Food & Staples Retailing | | | | 65,324,014 |
| | Food Products - 5.6% (3.7% of Total Investments) | | | | |
| 21,816 | H.J Heinz Company, Term Loan B2 | 3.250% | 6/05/20 | BB+ | 21,866,089 |
| 12,000 | Jacobs Douwe Egberts, Term Loan B | 3.500% | 7/23/21 | BB | 12,000,000 |
| 1,358 | NPC International, Inc., Term Loan B | 4.000% | 12/28/18 | B1 | 1,355,171 |
| 42,407 | US Foods, Inc., Incremental Term Loan | 4.500% | 3/31/19 | B2 | 42,610,472 |
| 77,581 | Total Food Products | | | | 77,831,732 |
| | Health Care Equipment & Supplies - 5.0% (3.3% of Total Investments) | | | | |
| 15,631 | Kinetic Concepts, Inc., Incremental Term Loan E1 | 4.500% | 5/04/18 | BB- | 15,760,936 |
| 9,644 | Onex Carestream Finance LP, Term Loan, First Lien | 5.000% | 6/07/19 | B+ | 9,750,247 |
| 11,672 | Onex Carestream Finance LP, Term Loan, Second Lien | 9.500% | 12/07/19 | B- | 11,715,486 |
| 32,260 | United Surgical Partners International, Inc., Incremental Term Loan | 4.750% | 4/03/19 | B1 | 32,391,037 |
| 69,207 | Total Health Care Equipment & Supplies | | | | 69,617,706 |
| | Health Care Providers & Services - 3.7% (2.5% of Total Investments) | | | | |
| 21,543 | Community Health Systems, Inc., Term Loan D | 4.250% | 1/27/21 | BB | 21,697,893 |
| 440 | Community Health Systems, Inc., Term Loan F | 3.434% | 12/31/18 | BB | 442,752 |
| 20,577 | Drumm Investors LLC, Term Loan | 6.750% | 5/04/18 | B | 20,877,476 |
| 366 | HCA, Inc., Tranche B5, Term Loan | 2.934% | 3/31/17 | BBB- | 366,721 |
| 8,360 | National Mentor Holdings, Inc., Term Loan B | 4.250% | 1/31/21 | B+ | 8,404,118 |
| 51,286 | Total Health Care Providers & Services | | | | 51,788,960 |
| | Hotels, Restaurants & Leisure - 6.0% (4.0% of Total Investments) | | | | |
| 37,502 | Burger King Corporation, Term Loan B, First Lien, (DD1) | 4.500% | 12/10/21 | B+ | 38,001,665 |
| 1,781 | CCM Merger, Inc., Term Loan B | 4.500% | 8/08/21 | BB- | 1,795,096 |
| 6,770 | Landry's Restaurants, Inc., Term Loan B | 4.000% | 4/24/18 | BB- | 6,810,776 |
| 3,407 | MGM Resorts International, Term Loan B | 3.500% | 12/20/19 | BB | 3,412,901 |
| 7,481 | Scientific Games Corporation, Term Loan B2 | 6.000% | 10/01/21 | BB- | 7,565,930 |
| 8,888 | Scientific Games Corporation, Term Loan | 6.000% | 10/18/20 | BB- | 8,987,484 |
| 16,403 | Station Casino LLC, Term Loan B | 4.250% | 3/02/20 | B+ | 16,530,871 |
| 82,232 | Total Hotels, Restaurants & Leisure | | | | 83,104,723 |
| | Household Durables - 0.9% (0.6% of Total Investments) | | | | |
| 12,368 | Serta Simmons Holdings LLC, Term Loan | 4.250% | 10/01/19 | B+ | 12,463,871 |
| | Insurance - 1.4% (0.9% of Total Investments) | | | | |
| 10,836 | Hub International Holdings, Inc., Initial Term Loan | 4.000% | 10/02/20 | B1 | 10,817,487 |
| 7,821 | USI Holdings Corporation, Initial Term Loan | 4.250% | 12/27/19 | B1 | 7,845,340 |
| 18,657 | Total Insurance | | | | 18,662,827 |
| | Internet & Catalog Retail - 2.2% (1.5% of Total Investments) | | | | |
| 29,945 | Travelport LLC, Term Loan B, First Lien, (DD1) | 5.750% | 9/02/21 | B | 30,293,590 |
| | Internet Software & Services - 3.4% (2.3% of Total Investments) | | | | |
| 36,766 | Sabre Inc., Term Loan | 4.000% | 2/18/19 | Ba3 | 37,011,293 |
| 10,000 | Tibco Software, Inc., Term Loan B | 6.500% | 12/04/20 | B1 | 10,118,690 |
| 46,766 | Total Internet Software & Services | | | | 47,129,983 |
| | IT Services - 0.4% (0.3% of Total Investments) | | | | |
| 5,762 | Zayo Group LLC, Term Loan B | 4.000% | 7/02/19 | Ba3 | 5,774,333 |
| | Leisure Products - 0.6% (0.4% of Total Investments) | | | | |
| 7,543 | Bombardier Recreational Products, Inc., Term Loan | 4.000% | 1/30/19 | BB- | 7,594,714 |
| | Machinery - 0.4% (0.3% of Total Investments) | | | | |
| 5,910 | Rexnord LLC, Term Loan B | 4.000% | 8/21/20 | BB- | 5,939,000 |
| | Media - 10.3% (6.9% of Total Investments) | | | | |
| 7,382 | Acquisitions Cogeco Cable II L.P., Term Loan B | 3.250% | 11/30/19 | BB | 7,384,829 |
| 3,632 | Advantage Sales & Marketing, Inc., Term Loan, First Lien | 4.250% | 7/25/21 | B1 | 3,649,625 |

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|---------|--|--------|----------|------|-------------|
| 2,950 | Advantage Sales & Marketing, Inc., Term Loan, Second Lien | 7.500% | 7/25/22 | CCC+ | 2,968,744 |
| 560 | Charter Communications Operating Holdings LLC, Term Loan F | 3.000% | 1/03/21 | Baa3 | 559,495 |
| 1,235 | Clear Channel Communications, Inc., Tranche D, Term Loan | 6.934% | 1/30/19 | CCC+ | 1,185,039 |
| 1,358 | Clear Channel Communications, Inc., Term Loan E | 7.684% | 7/30/19 | CCC+ | 1,321,084 |
| 33,846 | Cumulus Media, Inc., Term Loan B | 4.250% | 12/23/20 | B+ | 33,432,045 |
| 29,667 | EMI Music Publishing LLC, Term Loan B | 3.750% | 6/29/18 | BB- | 29,774,980 |
| 19,116 | Interactive Data Corporation, Term Loan B | 4.750% | 5/02/21 | B+ | 19,267,932 |
| 6,632 | Springer Science & Business Media GmbH, First Lien Term Loan B, (WI/DD) | TBD | TBD | N/R | 6,671,720 |
| 32,143 | Tribune Company, Term Loan B | 4.000% | 12/27/20 | BB+ | 32,343,470 |
| 4,290 | Univision Communications, Inc., Replacement Term Loan, First Lien | 4.000% | 3/01/20 | B+ | 4,296,903 |
| 142,811 | Total Media | | | | 142,855,866 |
| | Multiline Retail - 1.3% (0.9% of Total Investments) | | | | |
| 12,000 | Dollar Tree, Inc., Initial Term Loan B, First Lien | 4.250% | 3/09/22 | BB+ | 12,171,528 |
| 5,850 | Hudson's Bay Company, Term Loan B, First Lien | 4.750% | 11/04/20 | BB | 5,884,737 |
| 17,850 | Total Multiline Retail | | | | 18,056,265 |
| | Oil, Gas & Consumable Fuels - 0.8% (0.5% of Total Investments) | | | | |
| 3,820 | Crestwood Holdings LLC, Term Loan B | 7.000% | 6/19/19 | B2 | 3,724,038 |
| 8,778 | Fieldwood Energy LLC, Term Loan, Second Lien | 8.375% | 9/30/20 | B2 | 6,868,571 |
| 12,598 | Total Oil, Gas & Consumable Fuels | | | | 10,592,609 |
| | Pharmaceuticals - 6.5% (4.3% of Total Investments) | | | | |
| 36,386 | Pharmaceutical Product Development, Inc., Term Loan B, First Lien, (DD1) | 4.000% | 12/01/18 | Ba2 | 36,607,748 |
| 27,404 | Quintiles Transnational Corp., Term Loan B3 | 3.750% | 6/08/18 | BB+ | 27,506,333 |
| 4,900 | Valeant Pharmaceuticals International, Inc., First Lien Term Loan BF1 | 4.000% | 4/01/22 | BB+ | 4,940,121 |
| 12,712 | Valeant Pharmaceuticals International, Inc., Term Loan E | 3.500% | 8/05/20 | BB+ | 12,762,240 |
| 7,234 | Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan C2 | 3.500% | 12/11/19 | Ba1 | 7,264,162 |
| 1,279 | Valeant Pharmaceuticals International, Inc., Tranche B, Term Loan D2 | 3.500% | 2/13/19 | Ba1 | 1,285,086 |
| 89,915 | Total Pharmaceuticals | | | | 90,365,690 |
| | Professional Services - 0.1% (0.0% of Total Investments) | | | | |
| 932 | Ceridian Corporation, Term Loan B2 | 4.500% | 9/15/20 | Ba3 | 932,399 |
| | Real Estate Investment Trust - 5.1% (3.4% of Total Investments) | | | | |
| 22,500 | Communications Sales & Leasing, Inc., Term Loan B, First Lien | 5.000% | 10/16/22 | BB | 22,500,000 |
| 25,836 | iStar Financial, Inc., Term Loan, Tranche A2, First Lien | 7.000% | 3/19/17 | Ba3 | 26,481,546 |
| 17,181 | Realogy Corporation, Initial Term Loan B | 3.750% | 3/05/20 | BB | 17,264,492 |
| 4,329 | Walter Investment Management Corporation, Tranche B, Term Loan, First Lien | 4.750% | 12/18/20 | B+ | 4,158,900 |
| 69,846 | Total Real Estate Investment Trust | | | | 70,404,938 |
| | Real Estate Management & Development - 1.6% (1.0% of Total Investments) | | | | |
| 21,598 | Capital Automotive LP, Term Loan, Tranche B1 | 4.000% | 4/10/19 | Ba2 | 21,754,195 |
| | Semiconductors & Semiconductor Equipment - 4.9% (3.3% of Total Investments) | | | | |
| 32,814 | Avago Technologies, Term Loan B | 3.750% | 5/06/21 | BBB- | 33,011,276 |
| 35,282 | Freescale Semiconductor, Inc., Term Loan, Tranche B4 | 4.250% | 2/28/20 | B1 | 35,458,372 |
| 68,096 | Total Semiconductors & Semiconductor Equipment | | | | 68,469,648 |
| | Software - 14.0% (9.3% of Total Investments) | | | | |
| 6,149 | Blackboard, Inc., Term Loan B3 | 4.750% | 10/04/18 | B+ | 6,179,065 |
| 38,110 | BMC Software, Inc., Initial Term Loan | 5.000% | 9/10/20 | B1 | 37,515,625 |
| 10,805 | Compuware Corporation, Tranche B2, Term Loan, First Lien | 6.250% | 12/15/21 | B | 10,609,140 |
| 28,453 | Datatel Parent Corp, Term Loan B1 | 4.000% | 7/19/18 | BB- | 28,595,404 |
| 16,980 | Emdeon Business Services LLC, Term Loan B2 | 3.750% | 11/02/18 | Ba3 | 17,064,844 |
| 24,642 | Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5 | 3.750% | 6/03/20 | Ba3 | 24,620,702 |
| 18,169 | Kronos Incorporated, Initial Term Loan, Second Lien | 9.750% | 4/30/20 | CCC | 18,771,191 |
| 9,132 | Micro Focus International PLC, Term Loan B | 5.250% | 11/19/21 | BB- | 9,186,983 |

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|--------------|--|---------|----------|------|---------------|
| 1,650 | Micro Focus International PLC, Term Loan C | 4.500% | 11/20/19 | BB- | 1,655,499 |
| 15,000 | Misys PLC, Term Loan, Second Lien | 12.000% | 6/12/19 | CCC+ | 16,350,000 |
| 4,794 | SunGard Data Systems, Inc., Term Loan E | 4.000% | 3/08/20 | BB | 4,831,004 |
| 10,000 | Vertafore, Inc., Term Loan, Second Lien | 9.750% | 10/27/17 | CCC+ | 10,095,830 |
| 8,772 | Zebra Technologies Corporation, Term Loan B, First Lien | 4.750% | 10/27/21 | BB+ | 8,892,228 |
| 192,656 | Total Software | | | | 194,367,515 |
| | Specialty Retail - 1.9% (1.3% of Total Investments) | | | | |
| 7,780 | Burlington Coat Factory Warehouse Corporation, Term Loan B3 | 4.250% | 8/13/21 | BB- | 7,838,350 |
| 1,665 | Jo-Ann Stores, Inc., Term Loan, First Lien | 4.000% | 3/16/18 | B+ | 1,665,070 |
| 2,863 | Michaels Stores, Inc. Term Loan, First Lien | 3.750% | 1/28/20 | BB- | 2,875,935 |
| 11,700 | Petsmart Inc., Term Loan B, First Lien, (DD1) | 5.000% | 3/11/22 | BB- | 11,859,413 |
| 2,400 | Staples, Inc., Term Loan B, First Lien, (WI/DD) | TBD | TBD | BBB | 2,412,833 |
| 26,408 | Total Specialty Retail | | | | 26,651,601 |
| | Technology Hardware, Storage & Peripherals - 1.9% (1.2% of Total Investments) | | | | |
| 25,675 | Dell, Inc., Term Loan B | 4.500% | 4/29/20 | BBB | 25,806,944 |
| | Trading Companies & Distributors - 1.4% (1.0% of Total Investments) | | | | |
| 19,765 | HD Supply, Inc., Term Loan | 4.000% | 6/28/18 | B+ | 19,868,889 |
| \$ 1,505,037 | Total Variable Rate Senior Loan Interests (cost \$1,497,092,423) | | | | 1,502,437,689 |

| Shares | Description (1) | Value |
|---------|---|------------|
| | COMMON STOCKS 0.8% (0.6% of Total Investments) | |
| | Automobiles - 0.0% (0.0% of Total Investments) | |
| 598 | Tata Motors Limited | \$ 24,632 |
| | Diversified Consumer Services - 0.7% (0.5% of Total Investments) | |
| 403,318 | Cengage Learning Holdings II LP, (5), (6) | 10,284,608 |
| | Media - 0.1% (0.1% of Total Investments) | |
| 2,174 | Cumulus Media, Inc., (5) | 4,957 |
| 22,352 | Tribune Company | 1,253,277 |
| 17,987 | Tribune Company, (7) | |
| 5,588 | Tribune Publishing Company | 98,181 |
| | Total Media | 1,356,415 |
| | Total Common Stocks (cost \$14,312,859) | 11,665,655 |

| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (4) | Value |
|------------------------|--|---------|----------|-------------|--------------|
| | CORPORATE BONDS 30.9% (20.6% of Total Investments) | | | | |
| | Chemicals - 0.5% (0.3% of Total Investments) | | | | |
| \$ 7,500 | Hexion Inc. | 6.625% | 4/15/20 | B3 | \$ 7,012,500 |
| | Commercial Services & Supplies - 0.3% (0.2% of Total Investments) | | | | |
| 3,900 | NES Rental Holdings Inc., 144A | 7.875% | 5/01/18 | B- | 3,997,500 |
| | Communications Equipment - 2.0% (1.3% of Total Investments) | | | | |
| 19,000 | Avaya Inc., 144A | 7.000% | 4/01/19 | B1 | 19,095,000 |
| 10,000 | Avaya Inc., 144A | 10.500% | 3/01/21 | CCC+ | 8,800,000 |
| 29,000 | Total Communications Equipment | | | | 27,895,000 |
| | Diversified Financial Services - 0.2% (0.1% of Total Investments) | | | | |
| 2,015 | Argos Merger Sub Inc., 144A | 7.125% | 3/15/23 | B- | 2,115,750 |
| | Diversified Telecommunication Services - 3.8% (2.5% of Total Investments) | | | | |
| 11,800 | IntelSat Limited | 7.750% | 6/01/21 | CCC+ | 10,841,250 |
| 23,355 | IntelSat Limited | 8.125% | 6/01/23 | CCC+ | 21,377,065 |
| 19,350 | WideOpenWest Finance Capital Corporation | 10.250% | 7/15/19 | CCC+ | 20,780,933 |
| 54,505 | Total Diversified Telecommunication Services | | | | 52,999,248 |
| | Electronic Equipment, Instruments & Components - 1.1% (0.8% of Total Investments) | | | | |
| 14,500 | Zebra Technologies Corporation, 144A | 7.250% | 10/15/22 | B | 15,660,000 |
| | Food & Staples Retailing - 0.4% (0.3% of Total Investments) | | | | |
| 5,000 | Rite Aid Corporation, 144A | 6.125% | 4/01/23 | B | 5,181,250 |
| | Health Care Equipment & Supplies - 2.0% (1.3% of Total Investments) | | | | |
| 25,460 | Tenet Healthcare Corporation | 8.125% | 4/01/22 | B3 | 27,783,225 |
| | Health Care Providers & Services - 1.5% (1.0% of Total Investments) | | | | |
| 10,000 | Community Health Systems, Inc. | 6.875% | 2/01/22 | B+ | 10,612,500 |
| 9,500 | DJO Finco Inc / DJO Finance LLC / DJO Finance Corporation, (WI/DD), 144A | 8.125% | 6/15/21 | CCC+ | 9,642,500 |
| 19,500 | Total Health Care Providers & Services | | | | 20,255,000 |
| | Hotels, Restaurants & Leisure - 1.8% (1.2% of Total Investments) | | | | |
| 2,000 | MGM Resorts International Inc. | 7.750% | 3/15/22 | BB | 2,245,000 |

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| 4,250 | Scientific Games Corporation, 144A | 7.000% | 1/01/22 | BB- | 4,430,625 |
| 20,000 | Scientific Games Corporation, 144A | 10.000% | 12/01/22 | B | 18,550,000 |
| 26,250 | Total Hotels, Restaurants & Leisure | | | | 25,225,625 |
| | Media - 4.0% (2.7% of Total Investments) | | | | |
| 2,500 | Affinion Investments LLC | 13.500% | 8/15/18 | CCC- | 1,381,250 |
| 10,609 | Clear Channel Communications, Inc. | 9.000% | 12/15/19 | CCC+ | 10,489,649 |
| 39,809 | Clear Channel Communications, Inc. | 14.000% | 2/01/21 | CCC- | 31,946,808 |
| 300 | Clear Channel Communications, Inc. | 9.000% | 3/01/21 | CCC+ | 287,625 |
| 10,000 | McGraw-Hill Global Education Holdings | 9.750% | 4/01/21 | BB | 11,075,000 |
| 63,218 | Total Media | | | | 55,180,332 |
| | Multiline Retail - 0.6% (0.4% of Total Investments) | | | | |
| 7,375 | Family Tree Escrow LLC, 144A | 5.750% | 3/01/23 | Ba3 | 7,743,750 |
| | Pharmaceuticals - 1.7% (1.2% of Total Investments) | | | | |
| 5,350 | Endo Finance LLC / Endo Finco Inc., 144A | 6.000% | 2/01/25 | B+ | 5,487,094 |
| 14,000 | Jaguar Holding Company I, 144A | 9.375% | 10/15/17 | CCC+ | 14,315,000 |
| 2,060 | VRX Escrow Corp., 144A | 5.875% | 5/15/23 | B1 | 2,114,075 |
| 2,060 | VRX Escrow Corp., 144A | 6.125% | 4/15/25 | B1 | 2,125,663 |
| 23,470 | Total Pharmaceuticals | | | | 24,041,832 |
| | Real Estate Management & Development - 0.7% (0.5% of Total Investments) | | | | |
| 9,950 | Communications Sales & Leasing Inc., 144A | 8.250% | 10/15/23 | BB | 10,211,188 |
| | Semiconductors & Semiconductor Equipment - 0.8% (0.5% of Total Investments) | | | | |
| 14,000 | Advanced Micro Devices, Inc. | 7.000% | 7/01/24 | B- | 10,885,000 |
| | Software - 1.1% (0.7% of Total Investments) | | | | |
| 7,500 | Balboa Merger Sub Inc., 144A | 11.375% | 12/01/21 | CCC | 7,650,000 |
| 5,000 | BMC Software Finance Inc., 144A | 8.125% | 7/15/21 | CCC+ | 4,587,500 |
| 3,000 | Infor Us Inc. | 11.500% | 7/15/18 | B- | 3,243,750 |
| 15,500 | Total Software | | | | 15,481,250 |
| | Specialty Retail - 1.2% (0.8% of Total Investments) | | | | |
| 7,000 | 99 Cents Only Stores | 11.000% | 12/15/19 | Caa1 | 7,315,000 |
| 9,500 | Claire's Stores, Inc., 144A | 9.000% | 3/15/19 | B3 | 8,479,700 |
| 1,200 | Claire's Stores, Inc. | 10.500% | 6/01/17 | CC | 852,000 |
| 17,700 | Total Specialty Retail | | | | 16,646,700 |
| | Trading Companies & Distributors - 1.3% (0.8% of Total Investments) | | | | |
| 14,650 | HD Supply Inc. | 11.500% | 7/15/20 | CCC+ | 17,140,500 |
| | Wireless Telecommunication Services - 5.9% (4.0% of Total Investments) | | | | |
| 8,000 | Altice Financing SA, 144A | 6.625% | 2/15/23 | BB- | 8,240,000 |
| 10,000 | Frontier Communications Corporation | 6.250% | 9/15/21 | BB | 9,925,000 |
| 2,500 | Sprint Corporation | 7.250% | 9/15/21 | B+ | 2,509,375 |
| 44,000 | Sprint Corporation | 7.875% | 9/15/23 | B+ | 44,164,999 |
| 5,000 | T-Mobile USA Inc. | 6.250% | 4/01/21 | BB | 5,225,000 |
| 12,000 | T-Mobile USA Inc. | 6.375% | 3/01/25 | BB | 12,323,880 |
| 81,500 | Total Wireless Telecommunication Services | | | | 82,388,254 |
| \$ 434,993 | Total Corporate Bonds (cost \$432,622,477) | | | | 427,843,904 |

| Shares | Description (1) | Coupon | Maturity | Value |
|------------------------|---|--------|----------|----------------------|
| | STRUCTURED NOTES 0.8% (0.5% of Total Investments) | | | |
| 590 | JPMorgan Chase & Company | 8.470% | 2/23/16 | \$ 11,257,200 |
| | Total Structured Notes (cost \$9,996,370) | | | 11,257,200 |
| | Total Long-Term Investments (cost \$1,954,024,129) | | | 1,953,204,448 |
| Principal Amount (000) | Description (1) | Coupon | Maturity | Value |
| | SHORT-TERM INVESTMENTS 9.1% (6.1% of Total Investments) | | | |
| | REPURCHASE AGREEMENTS - 9.1% (6.1% of Total Investments) | | | |
| \$ 126,406 | Repurchase Agreement with Fixed Income Clearing Corporation, dated 4/30/15, repurchase price \$126,406,164, collateralized by \$129,260,000 U.S. Treasury Bonds, 1.375%, due 4/30/20, value \$128,936,850 | 0.000% | 5/01/15 | \$ 126,406,164 |
| | Total Short-Term Investments (cost \$126,406,164) | | | 126,406,164 |
| | Total Investments (cost \$2,080,430,293) 149.9% | | | 2,079,610,612 |
| | Reverse Repurchase Agreements (11.5%) | | | (160,100,360) |

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| | |
|--|-------------------------|
| Borrowings (38.2)% (8), (9) | (530,000,000) |
| Other Assets Less Liabilities - (0.2)% | (2,372,437) |
| Net Assets Applicable to Common Shares - 100% | \$ 1,387,137,815 |

Fair Value Measurements

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

Level 1 - Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.

Level 2 - Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 - Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

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

| | Level 1 | Level 2 | Level 3 | Total |
|-------------------------------------|---------------------|----------------------|-------------|-------------------------|
| Long-Term Investments: | | | | |
| Variable Rate Senior Loan Interests | \$ | 1,502,437,689 | \$ * | \$ 1,502,437,689 |
| Common Stocks | 1,381,047 | 10,284,608 | | 11,665,655 |
| Corporate Bonds | | 427,843,904 | | 427,843,904 |
| Structured Notes | | 11,257,200 | | 11,257,200 |
| Short-Term Investments: | | | | |
| Repurchase Agreements | | 126,406,164 | | 126,406,164 |
| Total | \$ 1,381,047 | 2,078,229,565 | \$ * | \$ 2,079,610,612 |

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

Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to the treatment of timing differences in recognizing certain gains and losses on investment transactions and recognition of premium amortization. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

As of April 30, 2015, the cost of investments was \$2,082,363,926.

Gross unrealized appreciation and gross unrealized depreciation of investments as of April 30, 2015, were as follows:

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| | |
|---|--------------------|
| Gross unrealized: | |
| Appreciation | \$ 27,930,066 |
| Depreciation | (30,683,380) |
| | |
| Net unrealized appreciation (depreciation) of investments | \$ (2,753,314) |

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

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Senior loans generally pay interest at rates which are periodically adjusted by reference to a base short-term, floating lending rate 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.
- (3) Senior loans generally are subject to mandatory and/or optional prepayment. Because of these mandatory prepayment conditions and because there may be significant economic incentives for a borrower to prepay, prepayments of senior loans may occur. As a result, the actual remaining maturity of senior loans held may be substantially less than the stated maturities shown.
- (4) Ratings: 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.
- (5) Non-income producing; issuer has not declared a dividend within the past twelve months.
- (6) For fair value measurement disclosure purposes, investment classified as Level 2.
- (7) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3.
- (8) Borrowings as a percentage of Total Investments is 25.5%.
- (9) The Fund segregates 100% of its eligible investments (excluding any investments separately pledged as collateral for specific investments in derivatives, when applicable) as collateral for borrowings.
- (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.

Item 2. Controls and Procedures.

a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).

b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

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

SIGNATURES

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

(Registrant) Nuveen Credit Strategies Income Fund

By (Signature and Title) /s/ Kevin J. McCarthy
Kevin J. McCarthy
Vice President and Secretary

Date: June 29, 2015

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

By (Signature and Title) /s/ Gifford R. Zimmerman
Gifford R. Zimmerman
Chief Administrative Officer (principal executive officer)

Date: June 29, 2015

By (Signature and Title) /s/ Stephen D. Foy
Stephen D. Foy
Vice President and Controller (principal financial officer)

Date: June 29, 2015
