Nuveen Credit Strategies Income Fund Form N-CSRS April 09, 2015

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)

Kevin J. McCarthy

Nuveen Investments

333 West Wacker Drive

Chicago, IL 60606 (Name and address of agent for service)

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

Date of fiscal year July 31 end:

Date of reporting period: January 31, 2015

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, Date: 27-AUG-2009 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 BOC30124of 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
Semi-Annual Report January 31, 2015
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 ACQUIRED BY TIAA-CREF

On October 1, 2014, TIAA-CREF completed its previously announced acquisition of Nuveen Investments, Inc., 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 \$851 billion in assets under management as of December 31, 2014 and is a leading provider of retirement services in the academic, research, medical and cultural fields. Nuveen is operating as a separate subsidiary within TIAA-CREF's asset management business.

Table

of Contents

Chairman's Letter to Shareholders	4
Portfolio Managers' Comments	5
Fund Leverage	9
Common Share Information	10
Risk Considerations	12
Performance Overview and Holding Summaries	14
Shareholder Meeting Report	24
Portfolios of Investments	25
Statement of Assets and Liabilities	75
Statement of Operations	76
Statement of Changes in Net Assets	77
Statement of Cash Flows	80
Financial Highlights	82
Notes to Financial Statements	89
Additional Fund Information	106
Glossary of Terms Used in this Report	108
Reinvest Automatically, Easily and Conveniently	109
Nuveen Investments	
3	

Chairman's Letter

to Shareholders

Dear Shareholders,

A pattern of divergence has emerged in the past year. Steady and moderate growth in the U.S. economy helped sustain the stock market's bull run another year. U.S. bonds also performed well, amid subdued inflation, interest rates that remained unexpectedly low and concerns about the economic well-being of the rest of the world. The stronger domestic economy enabled the U.S. Federal Reserve (Fed) to gradually reduce its large scale bond purchases, known as quantitative easing (QE), without disruption to the markets, as well as begin to set expectations for a transition into tightening mode.

The story outside the U.S., however, was different. European growth was stagnating and Japan fell into a recession, contributing to the bouts of volatility in their markets. China's economy decelerated and, despite running well above the rate of other major global economies, investors feared it looked slow by China's standards. Compounding these concerns were a surprisingly steep decline in oil prices, the U.S. dollar's rally and an increase in geopolitical tensions, including the Russia-Ukraine crisis and terrorist attacks across the Middle East and Africa, as well as more recently in Europe.

While a backdrop of healthy economic growth in the U.S. and the continuation of accommodative monetary policy (with the central banks of Japan and potentially Europe stepping in where the Fed has left off) bodes well for the markets, the global outlook has become more uncertain. Indeed, volatility is likely to feature more prominently in the investment landscape going forward. Such conditions underscore the importance of professional investment management. Experienced investment teams have weathered the market's ups and downs in the past and emerged with a better understanding of the sensitivities of their asset class and investment style, particularly in times of turbulence. We recognize the importance of maximizing gains, while striving to minimize volatility.

And, the same is true for investors like you. Maintaining an appropriate time horizon, diversification and relying on practiced investment teams are among your best strategies for achieving your long-term investment objectives. Additionally, I encourage you to communicate with your financial consultant if you have 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 March 26, 2015

Nuveen Investments

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 the team discusses their management strategies and the performance of the Funds for the six-month reporting period ended January 31, 2015.

What strategies were used to manage the Funds during the six-month reporting period ended January 31, 2015?

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.

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, in general, had high levels of tangible assets, predictable revenue streams, significant market share within their respective industries and positive free cash flow.

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.

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

Nuveen Investments

5

Portfolio Managers' Comments (continued)

During the six-month reporting period, assets across the high yield and bank loan markets posted negative returns as heightened volatility plagued credit markets on weakened investor sentiment and rising risk aversion. The volatility experienced by most market participants was driven in most part by a dramatic drop in commodity prices, primarily oil. In addition, a contrast materialized between the pace of economic growth domestically in the U.S. and that of both developed and developing countries around the globe. While the U.S. appears to be experiencing improving economic conditions, the rest of the world appears to be struggling with how to spur similar growth. The dramatic drop in oil, along with interest rate expectations globally, has also broadly dampened inflationary concerns.

Across credit markets, volatility remained elevated during the reporting period. At the top of the capital structure, loan markets held in nicely for the reporting period relative to high yield. Throughout the reporting period, the loan market was defined by continued retail mutual fund outflows being largely offset by supportive institutional demand; predominantly collateralized loan obligations (CLO) issuance. The loan market experienced increased volatility, driven largely by fourth quarter weakness, and finished with a vast majority of the loan market priced below par. In addition, while energy is only a fractional representation of the loan market, weakness in the sector seemingly re-priced risk across all credit assets as well as increased default concerns in the energy sector. Default activity on a dollar amount basis increased during the reporting period primarily due to the default within the public gaming industry for Caesars Entertainment Operating Company, Inc. on \$5.5 billion in loans. We did not own any of these holdings. In total for the reporting period, seven loans defaulted on a total of \$8.7 billion. The default rate increased to 1.70%, excluding TXU bankruptcy that occurred in April 2014, which was generally anticipated by the market. Including TXU bankruptcy, the rate was 4.5% which did increase that rate above the 15-year historical average of 3.5%.

The high yield corporate bond market was impacted as global growth concerns started gaining traction, oil prices began what became a tumultuous slide and credit markets began to discern the creditworthiness of many issuers, mainly energy related names. The energy sector, dominated by offshore drilling and exploration/production companies, started the year representing nearly one-fifth of the high yield market. As oil prices slid heavily throughout the second half of the reporting period, much of the positive gains the high yield market experienced up until that point in the year had been erased.

Lastly, within the convertible bond markets returns were rather solid for the reporting period. The convertible market gave back much of the gains achieved in the first six months of the year as equities retreated, credit markets sold off and convertible valuations cheapened. Interestingly, late in the fourth quarter convertibles rebounded and recovered much of the losses in the first part of the quarter and finished the reporting period ahead of both the high yield and the bank loan markets.

How did the Funds perform during this six-month reporting period ended January 31, 2015?

The tables in the Performance Overview and Holding Summaries section of this report provide total return performance for each Fund for the six-month, one-year, five-year, ten-year and/or since inception periods ended January 31, 2015. For the six-month reporting period ended January 31, 2015, NSL, JFR, JRO and JSD total return on common share net asset value (NAV) underperformed the Barclays U.S. Aggregate Bond Index, while JQC outperformed the CSFB Leveraged Loan Index.

For NSL, JFR, JRO and JSD loans in the information technology, health care and food and drug sectors contributed to performance. However, these could not offset our loans in the energy sector, which contributed to the Funds underperformance versus its benchmark. Also contributing to the Funds

underperformance was a holding in the media & telecom sector. For JSD, a short bond position positively contributed to performance.

The loans within technology hardware and services company Dell International helped boost returns for the reporting period. The loan is a BBB-rated issue of a corporation that performed well and continues to generate strong free cash flow. We also believe the borrower has a strong credit profile with an attractive coupon relative to other BBB-rated names

Nuveen Investments

in the sector and has outperformed during volatile market environments. We continue to maintain this position as a core holding as it provides a more defensive exposure to the asset class.

In the food and staples retailing sector, the loans of food retailer Albertsons also benefited performance. In our opinion, this sector has historically been more defensive during periods of volatility. We believe this loan offers an attractive coupon relative to the rest of the sector and broad market. Both the sector and the company have performed well during the reporting period. We anticipate the loan will continue to be a core position in our portfolios in the near term.

In addition, Drumm Investors LLC, (Golden Living), which specializes in health care for seniors, benefited performance as the firm completed amendments to their loans and continue to offer healthy yields.

Energy holdings, while only a modest representation, which was approximately 4%, of the overall markets, were the key detractors for the reporting period. While we began reducing our exposure to the sector ahead of the steep decline in oil prices, we continued to maintain modest exposures, of approximately 2%, that detracted from overall performance. Specifically, the loan of Fieldwood Energy, LLC, Drill Rigs Holdings, Inc., Energy & Exploration Partners and Seadrill Partners, LLC. weighed on performance during the reporting period.

Also detracting from performance were the bonds of Clear Channel Communications, Inc., a diversified media and entertainment company. The bonds were impacted as riskier assets experienced a sell-off during the second half of the reporting period.

For JSD, we also 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 positive effect on performance.

For JQC, overall the Fund continued to benefit from the strong performance of risk assets during the reporting period. From an asset class standpoint, senior loans and equity holdings modestly contributed to portfolio returns. Our high yield bond holdings detracted from performance. In the food and staples retailing sector, the loans of food retailer Albertsons, Inc. benefited performance. In our opinion, this sector has historically been more defensive during periods of volatility. We believe this loan offers an attractive coupon relative to the rest of the sector and broad market. Both the sector and the company have performed well during the reporting period. We anticipate the loan will continue to be a core position in our portfolios in the near term. In addition, Drumm Investors LLC, (Golden Living), which specializes in health care for seniors, benefited performance as the firm completed amendments to their loans and continue to offer healthy yields. Energy holdings, while only a modest representation of the overall markets and the Fund's portfolio, were the key detractors for the reporting period. While we began reducing our exposure to the sector ahead of the steep decline in oil prices, we continued to maintain modest exposures that detracted from overall performance. Specifically, the term loans of Fieldwood Energy, LLC, and Offshore Group Investment Limited weighed on performance during the reporting period. Lastly, Cengage Learning Acquisitions, Inc. reorg equity detracted from performance. The equity continued to trade down after reporting disappointing third quarter results. Cengage went into chapter 11 and as part of its reorganization plan reached with creditors, we received a portion of the reorganized equity of the firm. We believe the company, which has significant market share in this consolidated industry, will improve its balance sheet and there will be value distributed to the lenders.

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 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

Nuveen Investments

7

Portfolio Managers' Comments (continued)

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

8

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 and for NSL, JFR and JRO, Variable Rate Term Preferred (VRTP) 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 slightly negative impact on performance during this reporting period.

The Funds also used interest rate swap contracts to partially fix the interest cost of leverage, which as mentioned previously, is through bank borrowings and or VRTP Shares. During the reporting period, NSL, JFR, JRO and JQC unwound their respective swap contracts. JSD began the reporting period with three swap contracts, one of which matured and another was unwound prior to the end of the reporting period. The swap contracts held by NSL, JFR, JRO and JQC had an overall negligible impact on Fund performance, while JSD's swap contracts detracted modestly from overall Fund performance.

As of January 31, 2015, the Funds' percentages of leverage are shown in the accompanying table.

	NSL	JFR	JRO	JSD	JQC
Effective Leverage*	37.88%	37.97%	37.95%	31.11%	30.88%
Regulatory					
Leverage*	37.88%	37.97%	37.95%	31.11%	30.88%

^{*} 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 January 31, 2015, the Funds outstanding bank borrowings are as shown in the accompanying table.

NSL	JFR	JRO	JSD	JQC		
Bank						
Borrowing\$112,500,0	000 \$270,300,000	\$188,800,000	\$85,200,000	\$608,400,000		
Refer to Notes to Financial Statements, Note 9 Borrowing Arrangements for further details.						

Variable Rate Term Preferred Shares

In addition to bank borrowings, NSL, JFR and JRO also issued VRTP Shares. As of January 31, 2015, 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.

Nuveen Investments

Common Share

Information

DISTRIBUTION INFORMATION

The following information regarding the Funds' distributions is current as of January 31, 2015. 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 JFR JRO **JSD** JQC **Date NSL** August 2014 \$0.0350 \$0.0600 \$0.0970 \$0.0435 \$0.0630 September 0.0350 0.0600 0.0630 0.0970 0.0435 October 0.0630 0.0350 0.0600 0.0970 0.0435 November 0.0350 0.0600 0.0630 0.0970 0.0435 December 0.0630 0.0435 0.0350 0.0600 0.0970 January 2015 0.0630 0.0435 0.0350 0.0600 0.0970 Long-Term Capital Gain* \$ \$ \$ \$0.0376 Current Distribution Rate** 6.51% 6.64% 6.82% 5.96% 6.95%

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

As of January 31, 2015, all the Funds in this report had positive UNII balances, based upon our best estimate, for tax purposes. All of the Funds in this report had negative UNII balances for financial reporting purposes.

All monthly dividends paid by each Fund during the six months ended January 31, 2015, were paid from net investment income. If a portion of the Fund's monthly distributions was sourced from or comprised of

^{*} Distribution paid in December 2014.

^{**} 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.

elements other than net investment income, including capital gains and/or a return of capital, shareholders would have received a notice to that effect. For financial reporting purposes, the composition and per share amounts of each Fund's dividends for the reporting period are presented in this report's Statement of Changes in Net Assets and Financial Highlights, respectively. For income tax purposes, distribution information for each Fund as of its most recent tax year end is presented in Note 6 Income Tax Information within the Notes to Financial Statements of this report.

Nuveen Investments

COMMON SHARE REPURCHASES

During August 2014, the Funds' Board of Trustees reauthorized an open-market share repurchase program, allowing each Fund to repurchase an aggregate of up to approximately 10% of its outstanding shares.

As of January 31, 2015, 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	0	147,593	19,400	0	4,500,400
Common Shares					
Authorized for					
Repurchase	3,865,000	5,515,000	3,850,000	1,010,000	13,620,000
During the current repo	rting period, the	Funds repurcha	used and retired c	ommon shares at	t a weighted
average price per share	e and a weighted	d average discou	unt per common s	hare as shown ir	the
accompanying table.					

	NS	SL	JF	R	JR	O	JS	D		JQC
Common Shares Repurchased										
and Retired		0		0		0		0	14	4,208
Weighted Average Price Per Common Share Repurchased and Retired	\$	0	\$	0	\$	0	\$	0	\$	8.57
Weighted Average Discount Per Common Share Repurchased and Retired		0%		0%		0%		0%		13.77%

COMMON SHARE EQUITY SHELF PROGRAMS

During the reporting period, the following 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:

	JSD	JQC	
Additional Common Shares Authorized	1.000.000	13.600.000	

During the current reporting period, the Funds did not sell any common shares through their equity shelf programs.

As of November 30, 2014, the Funds' shelf offering registration statement are 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 January 31, 2015, 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	\$ 7.24	\$ 12.12	\$12.19	\$ 18.69	\$ 10.01
Common Share Price	\$ 6.45	\$ 10.84	\$11.09	\$ 16.76	\$ 8.76
Premium/(Discount) to					
NAV	(10.91)%	(10.56)%	(9.02)%	(10.33)%	(12.49)%
6-Month Average Premium/(Discount) to					
NAV	(7.71)%	(9.02)% Nuveen Investments 11	(7.80)%	(9.81)%	(12.70)%

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.

Nuveen Investments 12

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.

Nuveen Investments

NSL

Nuveen Senior Income Fund

Performance Overview and Holding Summaries as of January 31, 2015

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 January 31, 2015

	Cumulative 6-Month	1-Year	Average Annual 5-Year	10-Year
NSL at Common Share	(0.90)9/	1.37%	0 660/	6 0E9/
NAV NSL at Common Share	(0.80)%	1.37%	8.66%	6.05%
Price	(4.64)%	(4.20)%	5.04%	3.76%
Barclays U.S. Aggregate Bond Index	4.36%	6.61%	4.57%	4.86%
CSFB Leveraged Loan	1.5075	0.0170	1.07 /0	1.0070
Index	(0.40)%	1.60%	5.50%	4.68%

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

14

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	131.1%
Common Stocks	1.9%
\$25 Par (or similar) Retail Preferred	0.0%
Convertible Bonds	0.3%
Corporate Bonds	19.2%
Long-Term Investments	152.5%
Short-Term Investments	7.5%
Other Assets Less Liabilities	0.9%
Net Assets Plus Borrowings and	
VRTP Shares, at Liquidation Value	160.9%
Borrowings	(40.2)%
VRTP Shares, at Liquidation Value	(20.7)%
Net Assets	100%
Top Five Issuers	

(% of total long-term investments)

Tribune Company	3.7%
Albertsons LLC	3.6%
Clear Channel Communications, Inc.	3.4%
Dell, Inc.	2.1%
US Foods, Inc.	1.9%
Portfolio Composition	

(% of total investments)

Media	14.6%
Software	6.7%
Pharmaceuticals	5.6%
Food Products	5.3%
Hotels, Restaurants & Leisure	5.0%
Food & Staples Retailing	4.8%
Diversified Telecommunication	
Services	4.6%
Health Care Providers & Services	4.5%

Diversified Consumer Services	4.1%
Health Care Equipment & Supplies	4.0%
Semiconductors & Semiconductor	
Equipment	3.2%
Airlines	2.4%
Wireless Telecommunication Services	2.2%
Commercial Services & Supplies	2.1%
Computers & Peripherals	2.0%
Chemicals	1.8%
Automobiles	1.7%
Insurance	1.6%
Other	19.1%
Short-Term Investments	4.7%
Total	100%
One dis Occalise	

Credit Quality

(% of total long-term fixed income investments)

BBB	4.7%
BB or Lower	93.9%
N/R (not rated)	1.4%
Total	100%
	Nuveen Investments
	15

JFR

Nuveen Floating Rate Income Fund

Performance Overview and Holding Summaries as of January 31, 2015

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 January 31, 2015

	Cumulative		Average Annual	
	6-Month	1-Year	5-Year	10-Year
JFR at Common Share				
NAV	(0.88)%	1.06%	8.34%	5.72%
JFR at Common Share				
Price	(4.48)%	(4.28)%	7.28%	4.81%
Barclays U.S. Aggregate				
Bond Index	4.36%	6.61%	4.57%	4.86%
CSFB Leveraged Loan				
Index	(0.40)%	1.60%	5.50%	4.68%

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

16

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	125.2%
Common Stocks	2.1%
\$25 Par (or similar) Retail Preferred	0.2%
Convertible Bonds	0.3%
Corporate Bonds	18.5%
Asset-Backed Securities	5.7%
Investment Companies	1.6%
Long-Term Investments	153.6%
Short-Term Investments	6.5%
Other Assets Less Liabilities	1.1%
Net Assets Plus Borrowings and	
VRTP Shares, at Liquidation Value	161.2%
Borrowings	(40.4)%
VRTP Shares, at Liquidation Value	(20.8)%
Net Assets	100%
Top Five Issuers	

(% of total long-term investments)

Tribune Company	3.4%
Albertsons LLC	3.2%
Clear Channel Communications, Inc.	3.1%
Dell, Inc.	1.7%
Univision Communications, Inc.	1.7%
Portfolio Composition	

(% of total investments)

Media	15.3%
Software	6.4%
Diversified Telecommunication	
Services	5.4%
Health Care Providers & Services	4.9%
Pharmaceuticals	4.4%
Food & Staples Retailing	4.4%

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

Food Products	4.2%
Diversified Consumer Services	3.9%
Hotels, Restaurants & Leisure	3.9%
Health Care Equipment & Supplies	3.1%
Wireless Telecommunication Services	3.1%
Semiconductors & Semiconductor	
Equipment	2.9%
Airlines	2.1%
Commercial Services & Supplies	1.9%
Automobiles	1.8%
Chemicals	1.7%
Computers & Peripherals	1.7%
Oil, Gas & Consumable Fuels	1.5%
Asset-Backed Securities	3.5%
Investment Companies	1.0%
Other	18.8%
Short-Term Investments	4.1%
Total	100%
Credit Ovelity	

Credit Quality

(% of total long-term fixed income investments)

	Nuveen Investments
Total	100%
N/R (not rated)	2.0%
BB or Lower	93.5%
BBB	4.5%

JRO

Nuveen Floating Rate Income Opportunity Fund

Performance Overview and Holding Summaries as of January 31, 2015

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 January 31, 2015

	Cumulative		Average Annual	
	6-Month	1-Year	5-Year	10-Year
JRO at Common Share				
NAV	(0.89)%	1.49%	9.24%	6.47%
JRO at Common Share				
Price	(7.55)%	(2.26)%	7.42%	5.43%
Barclays U.S. Aggregate				
Bond Index	4.36%	6.61%	4.57%	4.86%
CSFB Leveraged Loan				
Index	(0.40)%	1.60%	5.50%	4.68%

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

18

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	126.0%
Common Stocks	2.6%
\$25 Par (or similar) Retail Preferred	0.1%
Convertible Bonds	0.3%
Corporate Bonds	21.1%
Asset-Backed Securities	5.4%
Long-Term Investments	155.5%
Short-Term Investments	3.7%
Other Assets Less Liabilities	2.0%
Net Assets Plus Borrowings and	
VRTP Shares, at Liquidation Value	161.2%
Borrowings	(40.3)%
VRTP Shares, at Liquidation Value	(20.9)%
Net Assets	100%
Top Five Issuers	

(% of total long-term investments)

Tribune Company	3.9%
Clear Channel Communications, Inc.	3.7%
Albertsons LLC	3.0%
US Foods, Inc.	1.9%
Dell, Inc.	1.8%
Portfolio Composition	

(% of total investments)

Media	16.9%
Software	7.3%
Diversified Telecommunication	
Services	5.0%
Food Products	4.6%
Pharmaceuticals	4.6%
Diversified Consumer Services	4.5%
Health Care Providers & Services	4.4%

Food & Staples Retailing	4.2%
Hotels, Restaurants & Leisure	3.8%
Wireless Telecommunication Services	3.2%
Health Care Equipment & Supplies	3.1%
Semiconductors & Semiconductor	
Equipment	2.9%
Automobiles	2.2%
Airlines	2.2%
Commercial Services & Supplies	1.9%
Real Estate Investment Trust	1.7%
Computers & Peripherals	1.7%
Communications Equipment	1.6%
Asset-Backed Securities	3.4%
Other	18.5%
Short-Term Investments	2.3%
Total	100%
Credit Quality	

Credit Quality

(% of total long-term fixed income investments)

BBB	4.3%
BB or Lower	94.8%
N/R (not rated)	2.0%
Total	100%
Nuveen Investments	
	19

JSD

Nuveen Short Duration Credit Opportunities Fund

Performance Overview and Holding Summaries as of January 31, 2015

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 January 31, 2015

	Cumulative	Average Annual	
		_	Since
	6-Month	1-Year	Inception ¹
JSD at Common Share NAV	(0.89)%	1.14%	7.32%
JSD at Common Share Price	(4.52)%	(3.61)%	3.21%
Barclays U.S. Aggregate Bond			
Index	4.36%	6.61%	4.12%
CSFB Leveraged Loan Index	(0.40)%	1.60%	4.39%

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 20

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	120.7%
Common Stocks	0.5%
Corporate Bonds	19.1%
Long-Term Investments	140.3%
Short-Term Investments	2.8%
Other Assets Less Liabilities	2.1%
Net Assets Plus Borrowings	145.2%
Borrowings	(45.2)%
Net Assets	100%
Top Five Issuers	

(% of total long-term investments)²

Albertsons LLC	4.3%
Clear Channel Communications, Inc.	3.3%
Valeant Pharmaceuticals	
International, Inc.	2.6%
Delta Air Lines, Inc.	2.3%
Dell, Inc.	1.9%

Portfolio Composition

(% of total investments)2

Media	10.2%
Software	8.5%
Pharmaceuticals	6.8%
Health Care Providers & Services	6.1%
Food & Staples Retailing	5.6%
Diversified Telecommunication	
Services	5.2%
Hotels, Restaurants & Leisure	4.7%
Health Care Equipment & Supplies	4.5%
Diversified Consumer Services	4.3%
Airlines	3.6%
Food Products	3.4%

Wireless Telecommunication Services	2.9%
Commercial Services & Supplies	2.4%
Internet Software & Services	2.3%
Oil, Gas & Consumable Fuels	2.1%
Leisure Equipment & Products	1.9%
IT Services	1.9%
Computers & Peripherals	1.8%
Other	19.8%
Short-Term Investments	2.0%
Total	100%

Credit Quality

(% of total long-term fixed income investments)

BBB	4.7%
BB or Lower	94.8%
N/R (not rated)	0.5%
Total	100%

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

2 Excluding investments in derivatives.

Nuveen Investments

JQC

Nuveen Credit Strategies Income Fund

Performance Overview and Holding Summaries as of January 31, 2015

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 January 31, 2015

	Cumulative		Average Annual	
	6-Month	1-Year	5-Year	10-Year
JQC at Common Share				
NAV	0.21%	3.15%	10.02%	4.06%
JQC at Common Share				
Price	(0.31)%	(1.97)%	11.53%	4.45%
CSFB Leveraged Loan				
Index	(0.40)%	1.60%	5.50%	4.68%

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	104.6%
Common Stocks	4.2%
Corporate Bonds	30.7%
Structured Notes	1.0%
Long-Term Investments	140.5%
Short-Term Investments	3.0%
Other Assets Less Liabilities	1.2%
Net Assets Plus Borrowings	144.7%
Borrowings	(44.7)%
Net Assets	100%
Top Five Issuers	

(% of total long-term investments)

Clear Channel Communications, Inc.	2.4%
Sprint Corporation	2.2%
US Foods, Inc.	2.2%
Albertsons LLC	2.2%
BMC Software, Inc.	2.2%
Portfolio Composition	

(% of total investments)

11.1%
10.5%
6.2%
6.2%
6.0%
4.7%
4.0%
3.7%
3.7%
3.6%

Health Care Providers & Services	3.5%
Food & Staples Retailing	3.4%
Chemicals	3.2%
Real Estate Investment Trust	2.5%
Commercial Services & Supplies	2.5%
Internet Software & Services	2.5%
Other	19.9%
Structured Notes	0.7%
Short-Term Investments	2.1%
Total	100%
Credit Quality	

(% of total long-term fixed income investments)

BBB	4	.5%
BB or Lower	95	5.5%
Total	10	00%
	Nuvgan Investments	

Nuveen Investments

Shareholder

Meeting Report

A special meeting of shareholders was held in the offices of Nuveen Investments on August 5, 2014 for NSL, JFR, JRO, JSD and JQC; at this meeting the shareholders were asked to vote to approve a new investment management agreement, to approve a new sub-advisory agreement and to elect Board Members.

	NSL	JFR	JRO	JSD	JQC	
	Common	Common	Common	Common	Common	
	Shares	Shares	Shares	Shares	Shares	
To approve	a new investme	nt management agi				
For	21,739,685	27,183,242	16,799,844	4,161,139	63,551,964	
Against	494,811	652,118	514,856	89,073	2,314,415	
Abstain	561,637	545,086	514,132	98,430	1,768,632	
Broker						
Non-Votes	5,345,388	9,066,259	6,080,764	1,397,300	16,010,718	
Total	28,141,521	37,446,705	23,909,596	5,745,942	83,645,729	
To approve	a new sub-advis	sory agreement				
For	21,656,145	27,103,208	16,725,876	4,139,050	63,261,187	
Against	575,621	691,056	556,123	101,520	2,468,239	
Abstain	564,367	586,182	546,833	108,072	1,905,585	
Broker						
Non-Votes	5,345,388	9,066,259	6,080,764	1,397,300	16,010,718	
Total	28,141,521	37,446,705	23,909,596	5,745,942	83,645,729	
Approval of	f the Board Mem	bers was reached a	as follows:			
William Ada	ms IV					
For	27,410,521	36,230,552	22,529,695	5,581,789		
Withhold	731,000	1,216,153	1,379,901	164,153		
Total	28,141,521	37,446,705	23,909,596	5,745,942		
John K. Nels	son					
For	27,395,214	36,211,336	22,531,034	5,581,789		
Withhold	746,307	1,235,369	1,378,562	164,153		
Total	28,141,521	37,446,705	23,909,596	5,745,942		
Thomas S. Schreier, Jr.						
For	27,387,368	36,191,548	22,502,476	5,574,905	79,683,221	
Withhold	754,153	1,255,157	1,407,120	171,037	3,962,508	
Total	28,141,521	37,446,705	23,909,596	5,745,942	83,645,729	
		Nuve	een Investments			
			24			

NSL
Nuveen Senior Income Fund

Portfolio of Investments January 31, 2015 (Unaudited)

	rincipal			Maturity	Ratings	
Amo	ount (000)	• • • • •	Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTME				
		VARIABLE RATE SENIO	OR LOAN INTERES	STS 131.1°	% (81.9% of ⊺	Total Investments)
		(4) Aerospace & Defense	1.2% (0.8% of Tot	al Investme	nte\	
		B/E Aerospace, Inc.,	1.2 /6 (0.0 /6 01 10)	iai iiivesiiiie	1113)	
\$	1,950	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 1,955,021
Ť	.,000	Sequa Corporation,		,,		Ψ .,σσσ,σ=.
	1,470	Term Loan B	5.250%	6/19/17	В	1,416,712
		Total Aerospace &				
	3,420	Defense				3,371,733
		Airlines 3.8% (2.4% of	Total Investment	s)		
		American Airlines, Inc.,	4.05004			
	2,000	Term Loan B, First Lien	4.250%	10/08/21	BB	2,007,084
	1 470	American Airlines, Inc., Term Loan	2.7500/	6/07/10	BB	1 460 554
	1,470	Delta Air Lines, Inc.,	3.750%	6/27/19	DD	1,462,554
	3,915	Term Loan B1	3.250%	10/18/18	BBB	3,880,208
	0,010	Delta Air Lines, Inc.,	0.20070	10/10/10		0,000,200
	980	Term Loan B2	2.417%	4/18/16	BBB	975,958
		US Airways, Inc., Term				,
	2,475	Loan B1	3.500%	5/23/19	BB	2,450,559
	10,840	Total Airlines				10,776,363
		•	7% of Total Invest	ments)		
		Chrysler Group LLC,				
	3,474	Tranche B, Term Loan	3.250%	12/31/18	BB+	3,458,552
	0.041	Formula One Group,	4.7500/	7/20/21	D	2 241 517
	3,341	Term Loan, First Lien Formula One Group,	4.750%	7/30/21	В	3,241,517
	1,000	Term Loan, Second Lien	7.750%	7/29/22	CCC+	973,750
	7,815	Total Automobiles	7.75070	1/25/22	000+	7,673,819
	.,	Building Products 1.1	% (0.7% of Total I	nvestments)	.,
		Gates Global LLC, Term	,			
	1,596	Loan	4.250%	7/03/21	B+	1,563,225
		Quikrete Holdings, Inc.,				
	1,418	Term Loan, First Lien	4.000%	9/28/20	B+	1,402,775
	3,014	Total Building Products	(0.00) . (T			2,966,000
		Capital Markets 0.5%	(U.3% of Total Inve	estments)		
	1 /01	Guggenheim Partners	4.250%	7/22/20	N/R	1 470 200
	1,481	LLC, Initial Term Loan Chemicals 2.8% (1.8%)	4.250% of Total Investme		IN/ IN	1,479,398
	1,867	Onemicais 2.0 /0 (1.0 /0	3.750%	5/04/18	BB	1,821,022
	1,007		5.75076	3/3/1/10		1,021,022

Ineos US Finance LLC, Cash Dollar, Term Loan Mineral Technologies, Inc., Term Loan B, First BB 3,759 Lien 4.000% 5/07/21 3,736,487 PQ Corporation, Term 980 Loan B B+ 966,280 4.000% 8/07/17 Univar, Inc., Term Loan 1,421 5.000% 6/30/17 B+ 1,375,552 **Total Chemicals** 8,027 7,899,341 Commercial Services & Supplies 3.1% (1.9% of Total Investments) **Education Management** LLC, Tranche A, Term Loan 130 5.500% 7/02/20 N/R 122,988 **Education Management** LLC, Tranche B, Term 217 Loan 8.500% 7/02/20 N/R 179,629 HMH Holdings, Inc., 486 Term Loan, First Lien 4.250% B1 484,427 5/22/18 iQor US, Inc., Term Loan, First Lien В 2,409 6.000% 4/01/21 2,258,871 iQor US, Inc., Term 750 Loan, Second Lien CCC+ 691,875 9.750% 4/01/22 Millennium Laboratories, Inc., Tranche B, Term Loan 4,975 5.250% 4/16/21 B+ 4,964,637 **Total Commercial** 8,967 Services & Supplies 8,702,427 **Communications Equipment** 1.3% (0.8% of Total Investments) Avaya, Inc., Term Loan 3,207 **B**3 4.668% 10/26/17 B1 3,072,920 Avaya, Inc., Term Loan 494 B1 483,972 6.500% 3/31/18 **Total Communications** 3,701 Equipment 3,556,892 **Computers & Peripherals** 3.2% (2.0% of Total Investments) 4.500% 8,904,857 8,888 Dell, Inc., Term Loan B 4/29/20 BBB Nuveen Investments 25

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Principal Amount (000)		Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
		Containers & Packaging	0.5% (0.3% of	Total Investi	ments)	
		BWAY Holding				
Φ.	4 00 4	Company, Term Loan B,	F F000/	0/4.4/00	D.O.	Φ 4 004 000
\$	1,294	First Lien	5.500%	8/14/20	B2	\$ 1,294,039
		Diversified Consumer Ser Cengage Learning	vices 6.2% (3.	.9% OI TOTAL	Investments)	
		Acquisitions, Inc., Exit				
	3,348	Term Loan	7.000%	3/31/20	B+	3,332,353
	0,0.0	Harland Clarke Holdings	11000,0	0,01,=0		0,00=,000
		Corporation, Term Loan				
	2,940	В3	7.000%	5/22/18	B+	2,963,169
		Hilton Hotels				
		Corporation, Term Loan				
	6,344	B2	3.500%	10/25/20	BB+	6,279,588
	1 000	Laureate Education,	E 0000/	C/1E/10	В	1 050 077
	1,336	Inc., Term Loan B New Albertson's, Inc.,	5.000%	6/15/18	В	1,259,277
	1,765	Term Loan	4.750%	6/24/21	Ba3	1,745,836
	1,700	ServiceMaster	4.73076	0/24/21	Dao	1,7 40,000
	1,674	Company, Term Loan	4.250%	7/01/21	B+	1,651,520
	,	Total Diversified				, ,
	17,407	Consumer Services				17,231,743
		Diversified Financial Serv	ices 1.7% (1.1	% of Total li	nvestments)	
		Home Loan Servicing				
	4 070	Solutions, Ltd., Term	4.5000/	0/00/00	5	4 0 40 000
	1,970	Loan B	4.500%	6/26/20	B+	1,849,928
		Ocwen Financial				
	141	Corporation, Term Loan B	5.000%	2/15/18	B+	132,692
	1,956	RCS Capital, Term Loan	6.500%	4/29/19	В	1,882,814
	1,000	TransFirst, Inc., Term	0.00070	1,20,10		1,002,011
	1,000	Loan, First Lien	5.500%	11/12/21	В	1,000,313
		Total Diversified				
	5,067	Financial Services				4,865,747
		Diversified Telecommunic	ation Services	5.8% (3.6%	6 of Total Inve	estments)
		Greeneden U.S.				
	000	Holdings II LLC, Term	4.0000/	0/00/00	Б	0.40.000
	863	Loan B	4.000%	2/08/20	В	846,993
	2,000	Level 3 Financing, Inc., Term Loan B, First Lien	4.500%	1/31/22	BB	2,005,416
	۷,000	Level 3 Financing, Inc.,	4 .J00 /6	1/01/22	טט	۷,000,410
	1,667	Term Loan, Tranche B3	4.000%	8/01/19	BB	1,657,292
	.,	Presidio, Inc., Term		2, 2 1, 10		.,,
	584	Loan B	5.000%	3/31/17	B+	579,421
	995		3.250%	3/24/21	BB	979,868

	SBA Communication, Incremental Term Loan,				
	Tranche B1				
995	TelX Group, Inc., Initial Term Loan, First Lien	4.500%	4/09/20	B1	981,941
500	TelX Group, Inc., Initial Term Loan, Second Lien Wide Chap West Finance	7.500%	4/09/21	CCC	489,688
3,906	WideOpenWest Finance LLC, Term Loan B Ziggo N.V., Term Loan	4.750%	4/01/19	Ba3	3,887,585
1,849	B1	3.500%	1/15/22	BB	1,804,859
1,191	Ziggo N.V., Term Loan B2	3.500%	1/15/22	ВВ	1,163,085
1,960	Ziggo N.V., Term Loan B3, Delayed Draw Total Diversified Telecommunication	3.500%	1/15/22	BB	1,912,860
16,510	Services				16,309,008
·	Electronic Equipment, Ins	truments & Co	mponents	0.6% (0.4%	of Total Investments)
1,583	SMART Modular Technologies, Inc., Term Loan B	8.250%	8/26/17	В	1,567,128
1,000	Energy Equipment & Serv				
	Drill Rigs Holdings, Inc.,	,,,,(61			,
2,532	Tranche B1, Term Loan	6.000%	3/31/21	B+	1,973,568
356	Dynamic Energy Services International LLC, Term Loan	9.500%	3/06/18	N/R	340,332
	Offshore Group Investment Limited,	0.00070	3,33,13		0.0,002
1,014	Term Loan B	5.000%	10/25/17	В	742,466
	Pacific Drilling S.A.,				
1,089	Term Loan B	4.500%	6/03/18	B+	844,781
4,991	Total Energy Equipment & Services				3,901,147
4,331	Food & Staples Retailing	7.7% (4.8% of	f Total Inve	stments)	3,301,147
	Albertsons LLC, Term	111 /6 (110 /6 0)	i i otal lili o	J. 1101110,	
2,480	Loan B2	4.750%	3/21/19	BB	2,477,976
	Albertsons LLC, Term				
12,000	Loan B4	5.500%	8/25/21	BB	11,996,664
1,000	Albertsons LLC, Term Loan B4, First Lien	5.500%	8/25/21	BB	999,722
1,000	BJ's Wholesale Club,	3.300 /6	0/23/21	ББ	333,122
2,367	Inc., Replacement Loan, First Lien	4.500%	9/26/19	В	2,338,787
	BJ's Wholesale Club,				
2,000	Inc., Replacement Loan, Second Lien	8.500%	3/26/20	CCC	1,970,416
750	Rite Aid Corporation, Tranche 2, Term Loan, Second Lien	4.875%	6/21/21	B+	751,875

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

981	Supervalu, Inc., New Term Loan	4.500%	3/21/19	BB	974,517
21,578	Total Food & Staples Retailing				21,509,957
_ 1,010	Food Products 8.5% (5.3	% of Total Inv	estments)		,,.
	H.J Heinz Company,	70 01 10001 1111	ooumonio,		
5,276	Term Loan B2	3.500%	6/05/20	BB+	5,274,998
-, -	Hearthside Group				-, ,
	Holdings, Term Loan,				
995	First Lien	4.500%	6/02/21	B1	992,512
	Jacobs Douwe Egberts,				,
4,000	Term Loan B	3.500%	7/23/21	BB	3,958,332
	Pinnacle Foods Finance				
2,175	LLC, Term Loan G	3.000%	4/29/20	BB+	2,126,846
	US Foods, Inc.,				
8,025	Incremental Term Loan	4.500%	3/31/19	B2	8,010,266
	Wilton Products, Inc.,				
3,500	Tranche B, Term Loan	7.500%	8/30/18	В	3,298,920
23,971	Total Food Products				23,661,874
		Nuveen Investm	ents		
		26			

Pr	rincipal			Maturity	Ratings	
Amo	ount (000)		Coupon (4)	(2)	(3)	Value
		Health Care Equipment &	Supplies 3.89	% (2.4% of To	otal Investme	nts)
		Ardent Medical				
\$	1,287	Services, Inc., Term Loan, First Lien	6.750%	7/02/18	B+	\$ 1,290,222
Ψ	1,207	Ardent Medical	0.73078	7702/10	Бт	Ψ 1,230,222
		Services, Inc., Term				
	714	Loan, Second Lien	11.000%	1/02/19	CCC+	715,625
		CareCore National LLC,				
	997	Term Loan	5.500%	3/05/21	В	996,241
	1.007	ConvaTec, Inc., Dollar	4.0000/	10/00/10	Den	1 007 070
	1,007	Term Loan Kinetic Concepts, Inc.,	4.000%	12/22/16	Ba3	1,007,370
	2,117	Term Loan D1	4.000%	5/04/18	BB	2,097,325
	_,	Onex Carestream	1100070	3, 3 1, 13		2,007,020
		Finance LP, Term Loan,				
	3,589	First Lien	5.000%	6/07/19	B+	3,588,862
		Onex Carestream				
	072	Finance LP, Term Loan,	0.5009/	10/07/10	В	067 170
	973	Second Lien Total Health Care	9.500%	12/07/19	Ь	967,172
	10,684	Equipment & Supplies				10,662,817
	. 0,00	Health Care Providers &	Services 5.1%	(3.2% of Tot	al Investmen	
		BioScrip, Inc., Delayed		Ì		•
	313	Draw, Term Loan	6.500%	7/31/20	B1	312,991
	E00	BioScrip, Inc., Initial	C F000/	7/01/00	D4	E01 CE0
	522	Term Loan B Community Health	6.500%	7/31/20	B1	521,652
		Systems, Inc., Term				
	1,500	Loan D	4.250%	1/27/21	BB	1,501,356
		Community Health				
	_	Systems, Inc., Term				
	6	Loan E	3.486%	1/25/17	BB	5,674
		DaVita HealthCare Partners, Inc., Tranche				
	2,314	B, Term Loan	3.500%	6/24/21	Ba1	2,306,381
	_,0	Drumm Investors LLC,	0.00070	0/ = 1/ = 1	24.	2,000,001
	3,679	Term Loan	6.750%	5/04/18	В	3,703,217
		Genesis Healthcare				
	578	LLC, Term Loan	10.000%	12/04/17	В	606,985
		Heartland Dental Care,				
	980	Inc., Term Loan, First Lien	5.500%	12/21/18	B1	970,227
	300	Heartland Dental Care,	0.000 /0	12/21/10		010,221
		Inc., Term Loan,				
	500	Second Lien	9.750%	6/21/19	CCC+	496,562
		LHP Operations Co.			_	
	868	LLC, Term Loan B	9.000%	7/03/18	B	838,029
	540		4.250%	1/31/21	B+	532,818

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

	National Mentor Holdings, Inc., Term Loan B				
	One Call Care				
	Management, Inc.,				
1,976	Term Loan B	5.000%	11/27/20	B1	1,957,115
	Skilled Healthcare				
490	Group, Inc., Term Loan	7.000%	4/09/16	В	490,298
	Total Health Care				
14,266	Providers & Services				14,243,305
	Health Care Technology	0.8% (0.5% of	Total Invest	ments)	
	Catalent Pharma				
0.000	Solutions, Inc., Term	4.0500/	F/00/01	DD	0.004.744
2,338	Loan Hotels, Restaurants & Lei	4.250%	5/20/21	BB nyootmonto	2,334,744
	Burger King	Suie 7.0 /6 (4.	1 /6 OI TOLAIT	iivesiiieiiis	
	Corporation, Term Loan				
5,278	B, First Lien	4.500%	12/12/21	B+	5,289,737
3,2.3	CCM Merger, Inc., Term				5,=55,151
3,584	Loan B	4.500%	8/08/21	B+	3,577,189
	CityCenter Holdings				
2,955	LLC, Term Loan	4.250%	10/16/20	BB	2,943,290
	Extended Stay America,			_	
550	Inc., Term Loan	5.000%	6/24/19	B+	552,750
	Intrawest Resorts				
1,672	Holdings, Inc., Initial Term Loan	5.500%	12/09/20	B+	1,671,558
1,072	MGM Resorts	5.500 /6	12/09/20	D+	1,071,000
	International, Term				
1,470	Loan B	3.500%	12/20/19	BB	1,449,420
, -	Scientific Games				, -, -
	Corporation, Term Loan				
1,000	B2	6.000%	10/01/21	BB	989,375
	Scientific Games				
1,980	Corporation, Term Loan	6.000%	10/18/20	BB	1,959,374
	Seaworld Parks and				
916	Entertainment, Inc., Term Loan B2	3.000%	5/14/20	BB	874,469
910	Station Casino LLC,	3.000 /6	5/14/20	ББ	074,409
1,903	Term Loan B	4.250%	3/02/20	B+	1,878,456
1,000	Total Hotels,	1.20070	0/02/20	Σ,	1,070,100
21,308	Restaurants & Leisure				21,185,618
	Household Durables 0.2	2% (0.1% of Total	al Investmen	its)	
	Serta Simmons				
	Holdings LLC, Term			_	
458	Loan	4.250%	10/01/19	B+	454,424
	Industrial Conglomerates	0.5% (0.3% o	T Total Inves	tments)	
	Brand Energy &				
1,382	Infrastructure Services, Inc., Initial Term Loan	4.750%	11/26/20	B1	1,307,009
1,302		f Total Investme		וט	1,507,008
	11134141106 2.0 /0 (1.0 /0 U	otal ilivestille	Jillo)		

101	Alliant Holdings I LLC, Delayed Draw, Term	TDD	TDD	D	100 770
191	Loan, WI/DD	TBD	TBD	B+	190,772
	Alliant Holdings I LLC, Incremental Term Loan,				
809	WI/DD	TBD	TBD	B+	807,978
009	Alliant Holdings I LLC,	טטו	וטטו	D+	807,978
	Initial Term Loan B, First				
735	Lien	4.250%	12/20/19	B+	724,359
700	Hub International	4.20070	12/20/13	D _T	724,000
	Holdings, Inc., Initial				
2,718	Term Loan	4.250%	10/02/20	B1	2,640,813
,	USI Holdings				, ,
	Corporation, Initial Term				
2,945	Loan	4.250%	12/27/19	B1	2,904,725
7,398	Total Insurance				7,268,647
	Internet & Catalog Retail	1.1% (0.7% of	Total Invest	ments)	
	Travelport LLC, Term				
3,000	Loan B, First Lien	6.000%	9/02/21	B2	3,008,250
		Nuveen Investme	ents		
		27			

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

	rincipal			Maturity	Ratings	
Amo	ount (000)		Coupon (4)	(2)	(3)	Value
		Internet Software & Services	1.6% (1.0	% of Total Inv	vestments)	
Φ	404	Sabre Inc., Term Loan	4 E000/	0/10/10	Dea	ተ 400 000
\$	494 116	B2 Sabre Inc., Term Loan C	4.500% 4.000%	2/19/19 2/19/18	Ba3 Ba3	\$ 489,923
	735	Sabre Inc., Term Loan Sabre Inc., Term Loan	4.000%	2/19/10	Ba3	114,289 725,353
	733	Tibco Software, Inc.,	4.000 /6	2/10/19	Dao	725,555
	3,333	Term Loan B	6.500%	11/25/20	B1	3,266,667
	0,000	Total Internet Software	01000,0	7 17 20. 20		0,200,001
	4,678	& Services				4,596,232
		IT Services 1.7% (1.0% of	Total Investr	nents)		
		EIG Investors Corp.,				
	3,291	Term Loan	5.000%	11/09/19	В	3,291,225
		VFH Parent LLC, New				
	285	Term Loan	5.750%	11/08/19	N/R	284,139
	4 400	Zayo Group LLC, Term	4.0000/	7/00/40	D4	1 001 151
	1,100	Loan B	4.000%	7/02/19	B1	1,091,154
	4,676	Total IT Services Leisure Equipment & Produc	ata 1 00/ /1	10/ of Total	lnvootmonto)	4,666,518
		24 Hour Fitness		1.1% of Total	investments)	}
		Worldwide, Inc., Term				
	1,514	Loan B	4.750%	5/28/21	Ba3	1,469,065
	1,011	Bombardier	00 /0	0/20/21	240	1,100,000
		Recreational Products,				
	2,017	Inc., Term Loan	4.000%	1/30/19	BB+	1,975,959
		Equinox Holdings, Inc.,				
		New Initial Term Loan,				
	1,179	First Lien	5.000%	1/31/20	B1	1,171,670
		Four Seasons Holdings,				
	F00	Inc., Term Loan, Second	0.0500/	10/07/00	Б	F00 C0F
	500	Lien Total Leisure Equipment	6.250%	12/27/20	В	500,625
	5,210	& Products				5,117,319
	5,210	Machinery 1.2% (0.8% of T	otal Investm	ents)		5,117,515
		Doosan Infracore				
		International, Inc., Term				
	2,907	Loan	4.500%	5/27/21	BB	2,907,244
		Rexnord LLC, Term				
	501	Loan B	4.000%	8/21/20	BB	492,681
	3,408	Total Machinery				3,399,925
		Media 17.9% (11.2% of Tot				
	713	Acosta, Inc., Term Loan	5.000%	9/26/21	B1	715,121
		Advantage Sales &				
	40	Marketing, Inc., Delayed	4 OFO0/	7/00/01	D4	44 440
	42 1,255	Draw, Term Loan	4.250% 4.250%	7/23/21 7/25/21	B1 B1	41,446 1,243,379
	1,200		4.230%	1/25/21	DI	1,243,378

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

	Advantage Sales & Marketing, Inc., Term Loan, First Lien				
950	Advantage Sales & Marketing, Inc., Term Loan, Second Lien	7.500%	7/25/22	CCC+	933,375
	Affinion Group Holdings, Inc., Initial Term Loan,				
814	Second Lien Affinion Group Holdings, Inc., Term Loan, First	8.500%	10/31/18	B3	705,286
579	Lien Catalina Marketing	6.750%	4/30/18	B1	542,913
1,493	Corporation, Term Loan, First Lien	4.500%	4/09/21	B+	1,426,270
1 000	Catalina Marketing Corporation, Term Loan,	7 7500/	4/11/22	000	006 667
1,000	Second Lien Clear Channel Communications, Inc.,	7.750%	4 /11/22	CCC+	906,667
763	Tranche D, Term Loan Clear Channel Communications,	6.921%	1/30/19	CCC+	713,225
2,111	Inc.,Term Loan E Cumulus Media, Inc.,	7.671%	7/30/19	CCC+	2,001,408
6,205	Term Loan B Emerald Expositions	4.250%	12/23/20	B+	6,077,240
1,310	Holdings, Inc., Term Loan, First Lien	4.750%	6/17/20	ВВ	1,296,986
445	Gray Television, Inc., Initial Term Loan IMG Worldwide, Inc.,	3.750%	6/13/21	ВВ	440,142
995	First Lien Interactive Data	5.250%	5/06/21	B1	974,790
2,239	Corporation, Term Loan B	4.750%	5/02/21	B+	2,235,253
1,682	McGraw-Hill Education Holdings LLC, Refinancing Term Loan	5.750%	3/22/19	B+	1,683,434
236	Media General, Inc., Delayed Draw, Term Loan	4.250%	7/31/20	BB+	235,283
978	Mediacom Broadband LLC, Tranche G, Term Loan	4.000%	1/20/20	ВВ	967,725
1,608	Numericable Group S.A., Term Loan B1	4.500%	5/21/20	Ba3	1,601,712
1,392	Numericable Group S.A., Term Loan B2	4.500%	5/21/20	Ba3	1,385,700
1,833	Radio One, Inc., Term Loan B, First Lien	7.500%	3/31/16	B+	1,844,382

	Springer Science & Business Media, Inc.,				
1,212	Term Loan B3	4.750%	8/14/20	В	1,202,038
	Tribune Company, Term				
14,578	Loan B	4.000%	12/27/20	BB+	14,404,733
	Univision Communications, Inc.,				
	Replacement Term				
3,841	Loan, First Lien	4.000%	3/01/20	B+	3,788,557
ŕ	Weather Channel				• •
	Corporation, Term Loan,			_	
1,013	Second Lien	7.000%	6/26/20	B3	948,177
	WMG Acquisition Corporation, Tranche B,				
1,311	Refinancing Term Loan	3.750%	7/01/20	B+	1,269,204
.,0	Yell Group PLC, Term	01.0070	.,0.,20		1,200,201
326	Loan A2	5.247%	3/01/19	CCC+	494,380
	Yell Group PLC, Term	. =			
26	Loan A2, (7)	1.500%	3/03/19	CCC+	
	Yell Group PLC, Term Loan B2, Payment in				
756	Kind, (7)	0.000%	3/03/24	CCC	
51,706	Total Media	0.000,0	0,00,00		50,078,826
	Multiline Retail 1.0% (0.6)	% of Total Inv	estments)		
	Hudson's Bay Company,				
542	Term Loan B, First Lien	4.750%	11/04/20	BB	544,558
	J.C. Penney Corporation, Inc., Term				
2,239	Loan	5.000%	6/20/19	В	2,178,118
2,781	Total Multiline Retail	0.00070	0/20/10	_	2,722,676
•		Nuveen Investm	ents		• •
		28			

ncipal unt (000)	Description (1) Co	upon (4)	Maturity (2)	Ratings (3)	Value
	Oil, Gas & Consumable Fuels	2.3% (1.59	% of Total Inv	restments)	
\$ 565	Western Refining, Inc., Term Loan B Citgo Petroleum	4.250%	11/12/20	ВВ	\$ 546,457
392	Corporation, Term Loan B	4.500%	7/29/21	B+	376,853
1,150	Crestwood Holdings LLC, Term Loan B Energy and Exploration	7.000%	6/19/19	B2	1,059,579
1,990	Partners, Term Loan Fieldwood Energy LLC,	7.750%	1/22/19	N/R	1,456,121
1,572	Term Loan, Second Lien Seadrill Partners LLC,	8.375%	9/30/20	B2	963,396
1,860	Initial Term Loan Southcross Energy	4.000%	2/21/21	BB	1,480,562
120	Partners L.P., Opco Term Loan	5.250%	8/04/21	B1	115,187
546	Southcross Holdings Borrower L.P., Holdco Term Loan	6.000%	8/04/21	B2	500,989
8,195	Total Oil, Gas & Consumable Fuels				6,499,144
	•	of Total Inv	restments)		
788	Generic Drug Holdings, Inc., Term Loan B	5.000%	8/16/20	B1	785,538
	Graceway Pharmaceuticals LLC, Second Lien Term Loan,				
2,000	(8)	0.000%	5/03/13	N/R	12,500
95	Graceway Pharmaceuticals LLC, Term Loan, (8)	0.000%	5/03/12	N/R	95,707
2,978	Grifols, Inc., Term Loan	3.171%	2/27/21	Ba1	2,947,049
1,785	Par Pharmaceutical Companies, Inc., Term Loan B2	4.000%	9/30/19	B1	1,754,395
995	Patheon, Inc., Term Loan B	4.250%	3/11/21	В	971,618
2,656	Pharmaceutical Product Development, Inc., Term Loan B, First Lien	4.000%	12/01/18	Ba2	2,647,902
	Pharmaceutical Research Associates,				
2,457	Inc., Term Loan	4.500%	9/23/20	B1	2,438,874
2,293	Quintiles Transnational Corp., Term Loan B3	3.750%	6/08/18	BB+	2,269,752
740	Salix Pharmaceuticals, LTD., Term Loan	4.250%	1/02/20	Ba1	738,100

	Therakos, Inc., Term				
1,449	Loan, First Lien	7.000%	12/27/17	В	1,443,143
	Valeant				
	Pharmaceuticals				
	International, Inc., Term		- / /		
1,318	Loan E	3.500%	8/05/20	Ba1	1,311,536
	Valeant				
	Pharmaceuticals				
	International, Inc.,				
2 107	Tranche B, Term Loan D2	2 5000/	2/13/19	Ba1	2 170 102
3,187 22,741	Total Pharmaceuticals	3.500%	2/13/19	Бат	3,170,103 20,586,217
22,741		3% (0.2% of T	otal Investme	ente)	20,300,217
	Ceridian Corporation,	0 70 (0.2 70 01 1	otal ilivestilic	Jillo)	
778	Term Loan B2	4.500%	9/15/20	Ba3	766,632
7.0	Real Estate Investment Tru		8% of Total In		•
	Realogy Corporation,				
2,456	Initial Term Loan B	3.750%	3/05/20	BB	2,423,890
	Starwood Property				
1,474	Trust, Inc., Term Loan B	3.500%	4/17/20	BB	1,445,503
	Walter Investment				
	Management				
	Corporation, Tranche B,				
2,443	Term Loan, First Lien	4.750%	12/18/20	B+	2,145,726
	Total Real Estate				0.015.110
6,373	Investment Trust	.	1 100/ /0.00	2/ - 4 T - 4 - 1 L	6,015,119
				7. AT LATALI	
	Real Estate Management &	k Developmen	1.3% (0.6	/6 OI TOLAITI	iivesiiiieiiis)
1 961	Capital Automotive LP,	•	•		,
1,861	Capital Automotive LP, Term Loan, Second Lien	6.000%	4/30/20	B1	1,863,773
	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP,	6.000%	4/30/20	B1	1,863,773
1,861 1,865	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1	•	•		,
	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate	6.000%	4/30/20	B1	1,863,773
	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1	6.000%	4/30/20	B1	1,863,773
1,865	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate Management &	6.000%	4/30/20 4/10/19	B1 Ba2	1,863,773 1,858,782 3,722,555
1,865 3,726	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate Management & Development Semiconductors & Semiconductors,	6.000% 4.000% onductor Equi	4/30/20 4/10/19 pment 3.9%	B1 Ba2 6 (2.4% of T	1,863,773 1,858,782 3,722,555
1,865	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate Management & Development Semiconductors & Semiconductors & Semiconductors Avago Technologies, Term Loan B	6.000%	4/30/20 4/10/19	B1 Ba2	1,863,773 1,858,782 3,722,555
1,865 3,726	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate Management & Development Semiconductors & Semiconductors & Semiconductors Avago Technologies, Term Loan B Freescale	6.000% 4.000% onductor Equi	4/30/20 4/10/19 pment 3.9%	B1 Ba2 6 (2.4% of T	1,863,773 1,858,782 3,722,555 Total Investments)
1,865 3,726 4,975	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate Management & Development Semiconductors & Semiconductors & Semiconductors Avago Technologies, Term Loan B Freescale Semiconductor, Inc.,	6.000% 4.000% onductor Equi 3.750%	4/30/20 4/10/19 pment 3.9% 5/06/21	B1 Ba2 6 (2.4% of T BBB	1,863,773 1,858,782 3,722,555 (otal Investments) 4,972,333
1,865 3,726	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate Management & Development Semiconductors & Semiconductors & Semiconductors Avago Technologies, Term Loan B Freescale Semiconductor, Inc., Term Loan, Tranche B4	6.000% 4.000% onductor Equi	4/30/20 4/10/19 pment 3.9%	B1 Ba2 6 (2.4% of T	1,863,773 1,858,782 3,722,555 Total Investments)
1,865 3,726 4,975	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate Management & Development Semiconductors & Semiconductors & Semiconductors Avago Technologies, Term Loan B Freescale Semiconductor, Inc., Term Loan, Tranche B4 Freescale	6.000% 4.000% onductor Equi 3.750%	4/30/20 4/10/19 pment 3.9% 5/06/21	B1 Ba2 6 (2.4% of T BBB	1,863,773 1,858,782 3,722,555 (otal Investments) 4,972,333
1,865 3,726 4,975 3,450	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate Management & Development Semiconductors & Semiconductors & Semiconductors Avago Technologies, Term Loan B Freescale Semiconductor, Inc., Term Loan, Tranche B4 Freescale Semiconductor, Inc.,	6.000% 4.000% onductor Equi 3.750% 4.250%	4/30/20 4/10/19 pment 3.9% 5/06/21	B1 Ba2 6 (2.4% of T BBB B1	1,863,773 1,858,782 3,722,555 otal Investments) 4,972,333 3,402,710
1,865 3,726 4,975	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate Management & Development Semiconductors & Semiconductors & Semiconductors Avago Technologies, Term Loan B Freescale Semiconductor, Inc., Term Loan, Tranche B4 Freescale Semiconductor, Inc., Term Loan, Tranche B5	6.000% 4.000% onductor Equi 3.750%	4/30/20 4/10/19 pment 3.9% 5/06/21	B1 Ba2 6 (2.4% of T BBB	1,863,773 1,858,782 3,722,555 (otal Investments) 4,972,333
1,865 3,726 4,975 3,450 1,481	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate Management & Development Semiconductors & Semiconductors & Semiconductors Avago Technologies, Term Loan B Freescale Semiconductor, Inc., Term Loan, Tranche B4 Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor	6.000% 4.000% onductor Equi 3.750% 4.250% 5.000%	4/30/20 4/10/19 pment 3.9% 5/06/21 2/28/20 1/15/21	B1 Ba2 6 (2.4% of T BBB B1	1,863,773 1,858,782 3,722,555 otal Investments) 4,972,333 3,402,710 1,486,033
1,865 3,726 4,975 3,450	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate Management & Development Semiconductors & Semiconductors & Semiconductors Avago Technologies, Term Loan B Freescale Semiconductor, Inc., Term Loan, Tranche B4 Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor LLC, Term Loan D	6.000% 4.000% onductor Equi 3.750% 4.250%	4/30/20 4/10/19 pment 3.9% 5/06/21	B1 Ba2 6 (2.4% of T BBB B1	1,863,773 1,858,782 3,722,555 (otal Investments) 4,972,333 3,402,710
1,865 3,726 4,975 3,450 1,481	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate Management & Development Semiconductors & Semiconductors & Semiconductors Avago Technologies, Term Loan B Freescale Semiconductor, Inc., Term Loan, Tranche B4 Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor	6.000% 4.000% onductor Equi 3.750% 4.250% 5.000%	4/30/20 4/10/19 pment 3.9% 5/06/21 2/28/20 1/15/21	B1 Ba2 6 (2.4% of T BBB B1	1,863,773 1,858,782 3,722,555 otal Investments) 4,972,333 3,402,710 1,486,033
1,865 3,726 4,975 3,450 1,481	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate Management & Development Semiconductors & Semiconductors & Semiconductors Avago Technologies, Term Loan B Freescale Semiconductor, Inc., Term Loan, Tranche B4 Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor LLC, Term Loan D Total Semiconductor Semiconductor	6.000% 4.000% onductor Equi 3.750% 4.250% 5.000%	4/30/20 4/10/19 pment 3.9% 5/06/21 2/28/20 1/15/21	B1 Ba2 6 (2.4% of T BBB B1	1,863,773 1,858,782 3,722,555 otal Investments) 4,972,333 3,402,710 1,486,033
1,865 3,726 4,975 3,450 1,481 974	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate Management & Development Semiconductors & Semiconductors & Semiconductors Avago Technologies, Term Loan B Freescale Semiconductor, Inc., Term Loan, Tranche B4 Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor LLC, Term Loan D Total Semiconductors &	6.000% 4.000% onductor Equi 3.750% 4.250% 5.000% 3.250%	4/30/20 4/10/19 pment 3.9% 5/06/21 2/28/20 1/15/21 1/11/20	B1 Ba2 6 (2.4% of T BBB B1	1,863,773 1,858,782 3,722,555 otal Investments) 4,972,333 3,402,710 1,486,033 963,856
1,865 3,726 4,975 3,450 1,481 974	Capital Automotive LP, Term Loan, Second Lien Capital Automotive LP, Term Loan, Tranche B1 Total Real Estate Management & Development Semiconductors & Semicon Avago Technologies, Term Loan B Freescale Semiconductor, Inc., Term Loan, Tranche B4 Freescale Semiconductor, Inc., Term Loan, Tranche B5 NXP Semiconductor LLC, Term Loan D Total Semiconductor Equipment	6.000% 4.000% onductor Equi 3.750% 4.250% 5.000% 3.250%	4/30/20 4/10/19 pment 3.9% 5/06/21 2/28/20 1/15/21 1/11/20	B1 Ba2 6 (2.4% of T BBB B1	1,863,773 1,858,782 3,722,555 otal Investments) 4,972,333 3,402,710 1,486,033 963,856

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

3,105	BMC Software, Inc., Initial Term Loan	5.000%	9/10/20	B1	3,013,277
	Compuware Corporation, Tranche B2, Term Loan, First				
3,000	Lien, DD1	6.250%	12/15/21	В	2,847,501
1,007	Datatel Parent Corp, Term Loan B1	4.000%	7/19/18	BB	998,287
1,050	Emdeon Business Services LLC, Term Loan B2	3.750%	11/02/18	Ba3	1,035,094
	Epicor Software Corporation,Term Loan,				, ,
621	B2	4.000%	5/16/18	Ba3	618,478
953	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	953,550
6,489	Infor Global Solutions Intermediate Holdings, Ltd., Term Loan B5	3.750%	6/03/20	Ba3	6,343,711
0,409	Micro Focus International PLC, Term	3.730 /6	0/03/20	Баз	0,343,711
900	Loan B	5.250%	11/19/21	BB	874,969
	Micro Focus International PLC, Term				
1,350	Loan C	4.500%	11/20/19	BB	1,303,425
3,421	Misys PLC, Term Loan B, First Lien	5.000% Nuveen Investme 29	12/12/18 ents	B+	3,430,283

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Software (continued)				
	SunGard Data				
	Systems, Inc., Term				
\$ 872	Loan E	4.000%	3/08/20	BB	\$ 866,565
	Vertafore, Inc., Term			_	
946	Loan, First Lien	4.250%	10/03/19	B+	941,205
	Zebra Technologies				
0.044	Corporation, Term Loan	4.7500/	10/07/01	DD	0.000.100
2,244	B, First Lien Total Software	4.750%	10/27/21	BB+	2,260,130
27,072	Specialty Retail 0.8% (0.5% of Total In	voetmonte)		26,596,782
	Jo-Ann Stores, Inc.,	0.5 % OF TOTAL III	ivestillerits)		
1,632	Term Loan, First Lien	4.000%	3/16/18	B+	1,587,376
1,002	Pilot Travel Centers	4.000 /0	0/10/10	DT	1,507,070
	LLC, Term Loan B,				
748	First Lien	4.250%	9/30/21	BB	750,930
2,380	Total Specialty Retail				2,338,306
	Textiles, Apparel & Luxu	ry Goods 0.7	% (0.4% of T	otal Investme	ents)
	Polymer Group, Inc.,				·
1,986	Initial Term Loan	5.250%	12/19/19	B2	1,973,497
	Trading Companies & Di	istributors 1.9)% (1.2% of ⁻	Total Investm	ents)
	HD Supply, Inc., Term				
4,431	Loan	4.000%	6/28/18	B+	4,394,943
	Neff Rental/Neff				
000	Finance Closing Date	7.0500/	0/00/01	Б	040.050
833	Loan, Second Lien	7.250%	6/09/21	В	813,259
	Total Trading Companies &				
5,264	Distributors				5,208,202
3,204	Transportation Infrastru	cture 0.2% (0	1% of Total	Investments)	3,200,202
	Ceva Group PLC,	Cluie 0.2 /6 (0.	170 01 10141	investinents,	
31	Canadian Term Loan	6.500%	3/19/21	B2	28,526
•	Ceva Group PLC,	0.00070	G/ 1 G/ = 1		_5,5_5
180	Dutch B.V., Term Loan	6.500%	3/19/21	B2	165,451
	Ceva Group PLC,				·
	Synthetic Letter of				
172	Credit Term Loan	6.345%	3/19/21	B2	158,079
	Ceva Group PLC, US				
248	Term Loan	6.500%	3/19/21	B2	228,209
:	Total Transportation				
631	Infrastructure		4 90/ / 4 - 4		580,265
	Wireless Telecommunic	ation Services	1./% (1.1%	of Total Inve	stments)
1.740	Asurion LLC, Term	F 0000/	E/04/40	Do?	1 740 000
1,748	Loan B1	5.000%	5/24/19	Ba3	1,740,093
2,989		7.500%	2/11/19	В	2,989,680

	Fairpoint	
	Communications, Inc.,	
	Term Loan B	
	Total Wireless	
	Telecommunication	
4,737	Services	4,729,773
	Total Variable Rate	
	Senior Loan Interests	
\$ 376,610	(cost \$374,033,361)	366,559,207
Shares	Description (1)	Value
	COMMON STOCKS 1.9% (1.2% of Total Investments)	
	Diversified Consumer Services 0.4% (0.2% of Total Investments)	
	Cengage Learning	
53,514	Holdings II LP, (5), (6)	\$ 1,177,308
	Hotels, Restaurants & Leisure 0.4% (0.3% of Total Investments)	
	BLB Worldwide	
40,968	Holdings Inc., (5), (6)	1,177,830
	Media 1.1% (0.7% of Total Investments)	
	Cumulus Media, Inc.,	
3,479	(5)	12,107
	Metro-Goldwyn-Mayer,	
24,438	(5), (6)	1,783,974
18,422	Tribune Company, (5)	1,084,872
14,825	Tribune Company, (7)	
	Tribune Publishing	
4,605	Company	96,705
	Total Media	2,977,658
	Professional Services 0.0% (0.0% of Total Investments)	
47,152	Vertrue, Inc., (5), (6)	84,874
	Software 0.0% (0.0% of Total Investments)	
291,294	Eagle Topco LP, (5), (7)	
	Total Common Stocks	
	(cost \$4,767,324)	5,417,670
	Nuveen Investments	
	30	

S	Shares	Description (1)	Coupon		Ratings (3)		Value
		\$25 PAR (OR SIMILAR) R		RED 0.0% (0.0% of Total	Invest	ments)
		Diversified Consumer Se					,
		Education	•		ŕ		
		Management					
	4,927	Corporation, (6)	7.500%		N/R	\$	48,449
		Education					
		Management					
	1,738	Corporation, (6)	7.500%		N/R		113,549
		Total Diversified Consume	r Services				161,998
		Total \$25 Par (or					
		similar) Retail Preferred					
		(cost \$16,177)					161,998
Pr	rincipal						
Α	mount				Ratings		
	(000)	Description (1)	Coupon	Maturity	(3)		Value
		CONVERTIBLE BONDS	0.3% (0.2% of	Total Investm	ents)		
		Communications Equipm	nent 0.3% (0.2	% of Total Inv	vestments)		
		Nortel Networks Corp.,					
\$	850	(8)	1.750%	4/15/12	N/R	\$	824,500
		Total Convertible					
\$	850	Bonds (cost \$710,500)					824,500
Pr	rincipal						
Α	mount				Ratings		
	(000)	Description (1)	Coupon	Maturity	(3)		Value
	(000)	CORPORATE BONDS 1	9.2% (12.0% of	Total Investm	nents)		Value
	(000)	CORPORATE BONDS 1 Commercial Services & S	9.2% (12.0% of	Total Investm	nents)	s)	Value
	· · ·	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings	9.2% (12.0% of Supplies 0.3%	Total Investm (0.2% of Total	nents) (•	
\$	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A	9.2% (12.0% of Supplies 0.3% 7.875%	Total Investm (0.2% of Total 5/01/18	nents) al Investments CCC+	s) \$	902,250
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5	Total Investm (0.2% of Total 5/01/18 % of Total Inv	CCC+ vestments)	\$	902,250
	· · ·	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A	9.2% (12.0% of Supplies 0.3% 7.875%	Total Investm (0.2% of Total 5/01/18	nents) al Investments CCC+	\$	
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21	CCC+ vestments CCC+	\$	902,250 1,228,125
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8)	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5	Total Investm (0.2% of Total 5/01/18 % of Total Inv	CCC+ vestments)	\$	902,250
	900 1,500 1,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21	CCC+ vestments CCC+	\$	902,250 1,228,125 1,045,000
	900	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500% 0.000%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	CCC+ vestments) CCC+ Vestments) CCC+ N/R	\$	902,250 1,228,125
	900 1,500 1,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	CCC+ vestments) CCC+ Vestments) CCC+ N/R	\$	902,250 1,228,125 1,045,000
	900 1,500 1,000 2,500	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation,	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500% 0.000%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11	CCC+ vestments) CCC+ Vestments) CCC+ N/R	\$	902,250 1,228,125 1,045,000 2,273,125
	900 1,500 1,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500% 0.000% % (0.2% of Tota 7.375%	Total Investm (0.2% of Total 5/01/18 % of Total Inv 3/01/21 7/15/11 I Investments 6/15/19	CCC+ vestments) CCC+ N/R BB	\$	902,250 1,228,125 1,045,000
	900 1,500 1,000 2,500	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging	9.2% (12.0% of Supplies 0.3% 7.875% nent 0.8% (0.5 10.500% 0.000% 7.375% 1.0% (0.6% of the supplies of the sup	Total Investments	nents) al Investments CCC+ vestments) CCC+ N/R BB ments)	\$	902,250 1,228,125 1,045,000 2,273,125 1,048,750
	900 1,500 1,000 2,500	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 7.375% 1.0% (0.6% of 9.875%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+	\$	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500
	900 1,500 1,000 2,500 1,000 2,600	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 7.875% 0.000% 0.000%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9%	CCC+ vestments) CCC+ N/R BB ments) CCC+ 6 of Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts)
	900 1,500 1,000 2,500 1,000 2,600 2,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+ of Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500
	900 1,500 1,000 2,500 1,000 2,600	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 7.875% 0.000% 0.000%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9%	CCC+ vestments) CCC+ N/R BB ments) CCC+ 6 of Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts)
	900 1,500 1,000 2,500 1,000 2,600 2,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+ of Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500
	900 1,500 1,000 2,500 1,000 2,600 2,000 2,200	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750%	Total Investments 5/01/18 % of Total Invalidation 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+ of Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500 2,222,000
	900 1,500 1,000 2,500 1,000 2,600 2,000	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication Services	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750% 8.125%	Total Investments 5/01/18 % of Total Invasion 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21 6/01/23	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+ of Total Inve	\$ estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500
	900 1,500 1,000 2,500 1,000 2,600 2,000 2,200 4,200	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication Services Health Care Equipment &	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750% 8.125%	Total Investments 5/01/18 % of Total Invasion 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21 6/01/23	nents) al Investments CCC+ vestments) CCC+ N/R BB nents) CCC+ 6 of Total Investments B B	estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500 2,222,000 4,204,500
	900 1,500 1,000 2,500 1,000 2,600 2,000 2,200	CORPORATE BONDS 1 Commercial Services & S NES Rental Holdings Inc., 144A Communications Equipm Avaya Inc., 144A Nortel Networks Limited, (8) Total Communications Equipment Consumer Finance 0.49 First Data Corporation, 144A Containers & Packaging Reynolds Group Diversified Telecommuni IntelSat Limited IntelSat Limited Total Diversified Telecommunication Services	7.875% nent 0.8% (0.5 10.500% 0.000% 0.000% 0.006% 1.0% (0.6% of 9.875% cation Services 7.750% 8.125%	Total Investments 5/01/18 % of Total Invasion 3/01/21 7/15/11 I Investments 6/15/19 Total Investments 8/15/19 1.5% (0.9% 6/01/21 6/01/23	nents) al Investments CCC+ vestments) CCC+ N/R BB ments) CCC+ of Total Inve	estmen	902,250 1,228,125 1,045,000 2,273,125 1,048,750 2,762,500 ts) 1,982,500 2,222,000

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

	3,500	Tenet Healthcare Corporation	6.000%	10/01/20	Ba2	3,788,750
	3,500		0.000 /6	10/01/20	Daz	3,766,750
	0.505	Total Health Care				7 440 400
	6,525	Equipment & Supplies				7,116,188
		Health Care Providers & S	Services 2.0%	6 (1.3% of To	tal Investments	5)
		Community Health				
	1,500	Systems, Inc.	5.125%	8/01/21	Ba2	1,558,125
		Community Health				
	2,400	Systems, Inc.	6.875%	2/01/22	B+	2,549,100
		lasis Healthcare				
	600	Capital Corporation	8.375%	5/15/19	CCC+	628,500
		Truven Health				,
	1,000	Analtyics Inc.	10.625%	6/01/20	CCC+	975,000
	.,000	Total Health Care	10102070	0,01,20	0001	0.0,000
	5,500	Providers & Services				5,710,725
	3,300	Media 4.5% (2.8% of Total	tal Invactments	.1		5,710,725
		Clear Channel	iai iiivesiiiieiiis	•)		
	1 504		10.0000/	1/15/10	000	1 005 000
	1,524	Communications, Inc.	10.000%	1/15/18	CCC	1,325,880
		Clear Channel			000	
	2,872	Communications, Inc.	9.000%	12/15/19	CCC+	2,800,200
		Clear Channel				
	6,277	Communications, Inc.	14.000%	2/01/21	CCC	5,147,530
		Clear Channel				
	2,750	Communications, Inc.	9.000%	3/01/21	CCC+	2,667,500
		McGraw-Hill Global				
	500	Education Holdings	9.750%	4/01/21	BB	553,750
1	13,923	Total Media				12,494,860
	,		Nuveen Investm	ents		, - , ,
			31			

NSL Nuveen Senior Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal mount				Ratings	
(000)	Description (1)	Coupon	Maturity	natiliys (3)	Value
()		1.0% of Total I		ζ-,	
	Valeant				
	Pharmaceuticals				
\$ 750	International, 144A	6.750%	8/15/18	B1	\$ 797,813
	Valeant Pharmaceuticals				
2,000	International, 144A	7.000%	10/01/20	B1	2,107,500
2,000	Valeant	7.00070	10/01/20	D1	2,107,000
	Pharmaceuticals				
500	International, 144A	7.250%	7/15/22	B1	533,750
	VPII Escrow		_,,_,,		
1,000	Corporation, 144A	7.500%	7/15/21	B1	1,095,000
4,250	Total Pharmaceuticals	ruot 0.29/ /0.1	20/ of Total In	vootmonto)	4,534,063
750	Real Estate Investment T Istar Financial Inc.	4.000%	11/01/17	BB	733,125
750	Semiconductors & Semiconductors				tal Investments)
	Advanced Micro			(0.070 0.110	,,
1,000	Devices, Inc.	6.750%	3/01/19	В	950,000
	Advanced Micro				
1,075	Devices, Inc.	7.750%	8/01/20	В	1,023,938
1 500	Advanced Micro	7 5000/	0/15/00	D	1 415 005
1,500	Devices, Inc. Total Semiconductors	7.500%	8/15/22	В	1,415,625
	& Semiconductor				
3,575	Equipment				3,389,563
,	Software 1.2% (0.8% of	Total Investme	ents)		, ,
	BMC Software Finance				
1,330	Inc., 144A	8.125%	7/15/21	CCC+	1,162,088
	Boxer Parent Company				
700	Inc./BMC Software, 144A	9.000%	10/15/10	CCC+	570 5 00
850	Infor Us Inc.	11.500%	10/15/19 7/15/18	B	570,500 926,500
750	Infor Us Inc.	9.375%	4/01/19	В	806,250
3,630	Total Software	0.0.070	., 6 ., . 6	_	3,465,338
·	Wireless Telecommunica	tion Services	1.8% (1.1% (of Total Inves	
	FairPoint				
	Communications Inc.,			_	
500	144A	8.750%	8/15/19	В	511,250
500 2,000	Sprint Corporation Sprint Corporation	7.875% 7.125%	9/15/23 6/15/24	BB BB	506,875 1,945,000
1,750	T-Mobile USA Inc.	6.250%	4/01/21	BB	1,806,874
75	T-Mobile USA Inc.	6.731%	4/28/22	BB	77,718
75	T-Mobile USA Inc.	6.836%	4/28/23	BB	78,187
4,900					4,925,904

	Total Wireless Telecommunication Services	
\$ 54,253	Total Corporate Bonds (cost \$53,925,430) Total Long-Term Investments (cost \$433,452,792)	53,560,891 426,524,266
	Nuveen Investments 32	120,021,200

Principal			
Amount (000)	Description (1) Cou	pon Maturity	Value
	SHORT-TERM INVESTMENTS 7.	5% (4.7% of Total Investments)	
\$ 21,000	Repurchase Agreement with Fixed Income Clearing Corporation, dated 1/30/15, repurchase price \$20,999,720, collateralized by \$21,265,000 U.S. Treasury Notes, 1.250%, due 4/30/19, value \$21,424,488	2/02/15	\$ 20,999,720
	Total Short-Term Investments (co	st \$20.999.720)	20,999,720
	Total Investments (cost \$454,452,		447,523,986
	Borrowings (40.2)% (9), (10)	,	(112,500,000)
	Variable Rate Term Preferred Sha (20.7)% (11)	res, at Liquidation Value	(58,000,000)
	Other Assets Less Liabilities 0.9	• • •	2,601,724
	Net Assets Applicable to Common	n Shares 100%	\$ 279,625,710

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: 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) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.

- (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. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) 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.
- (9) Borrowings as a percentage of Total Investments is 25.1%.
- (10) 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.
- (11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.0%.
- 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.

See accompanying notes to financial statements.

Nuveen Investments

JFR
Nuveen Floating Rate Income Fund

Portfolio of Investments January 31, 2015 (Unaudited)

	Principal	Description (1)	Councy (4)	Maturity	Ratings	Value
Am	ount (000)		Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTM				
		VARIABLE RATE SENIO (4)	JR LOAN INTERE	515 125.2	% (78.2% OI I	iotai investments)
		Aerospace & Defense	1.0% (0.6% of To	ntal Investme	nte)	
		B/E Aerospace, Inc.,	1.0 /0 (0.0 /0 01 10	otal investine	1113)	
\$	4,550	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 4,561,716
	,	Sequa Corporation,				, ,
	2,450	Term Loan B	5.250%	6/19/17	В	2,361,188
		Total Aerospace &				
	7,000	Defense				6,922,904
		Airlines 3.4% (2.1% o	f Total Investmen	its)		
	0.000	American Airlines, Inc.,	4.0500/	10/00/01	D.D.	0.040.000
	3,000	Term Loan B, First Lien	4.250%	10/08/21	BB	3,010,626
	3,440	American Airlines, Inc., Term Loan	3.750%	6/27/19	BB	2 422 400
	3,440	Delta Air Lines, Inc.,	3.730%	0/2//19	DD	3,422,499
	9,795	Term Loan B1	3.250%	10/18/18	BBB	9,707,840
	0,700	Delta Air Lines, Inc.,	0.20070	10/10/10	555	0,707,010
	1,960	Term Loan B2	2.417%	4/18/16	BBB	1,951,915
	•	US Airways, Inc., Term				, ,
	4,455	Loan B1	3.500%	5/23/19	BB	4,411,007
	22,650	Total Airlines				22,503,887
			8% of Total Inves	tments)		
		Chrysler Group LLC,				
	9,925	Tranche B, Term Loan	3.250%	12/31/18	BB+	9,881,578
	7 705	Formula One Group,	4.7E00/	7/00/01	В	7 500 540
	7,795	Term Loan, First Lien Formula One Group,	4.750%	7/30/21	В	7,563,540
	2,000	Term Loan, Second Lien	7.750%	7/29/22	CCC+	1,947,500
	19,720	Total Automobiles	7.70070	1/20/22	0001	19,392,618
	, , = 0	Building Products 0.7	7% (0.5% of Total	Investments)	. 5,552,510
		Gates Global LLC, Term	(
	2,793	Loan	4.250%	7/03/21	B+	2,735,643
		Quikrete Holdings, Inc.,				
	2,115	Term Loan, First Lien	4.000%	9/28/20	B+	2,092,413
	4,908	Total Building Products				4,828,056
		Capital Markets 0.9%	(0.5% of Total Inv	vestments)		
	0.000	Citco III Limited, Term	4.0500/	0/00/40	NI/D	0.014.510
	2,823	Loan B	4.250%	6/29/18	N/R	2,814,516
	2,963	Guggenheim Partners LLC, Initial Term Loan	4.250%	7/22/20	N/R	2,958,797
	2,963 5,786	Total Capital Markets	4.200%	1122120	IN/ 🗅	5,773,313
	5,700	i olai Oapilai Maikels				J, 113,313

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

	•	ŭ			
	Chemicals 2.8% (1.7% of To	otal Investm	nents)		
	Ineos US Finance LLC,				
3,328	Cash Dollar, Term Loan	3.750%	5/04/18	BB	3,245,694
	Mineral Technologies,				
	Inc., Term Loan B, First				
7,518	Lien	4.000%	5/07/21	BB	7,472,975
,	PQ Corporation, Term				, ,
2,450	Loan B	4.000%	8/07/17	B+	2,415,700
4,279	Univar, Inc., Term Loan	5.000%	6/30/17	B+	4,142,954
1,210	W.R Grace & Co.,		0,00,11		1,112,001
	Delayed Draw, Term				
361	Loan	3.000%	2/03/21	BBB	360,121
	W.R Grace & Co., Exit	0.00070	_, 00,		333,
1,002	Term Loan	3.000%	2/03/21	BBB	1,000,776
18,938	Total Chemicals	0.00070	_, _,		18,638,220
. 5,555	Commercial Services & Supp	lies 2.9%	(1.8% of Tota	al Investments)	.0,000,==0
	ADS Waste Holdings,		(11070 01 100		
	Inc., Initial Term Loan,				
969	Tranche B2	3.750%	10/09/19	B+	944,389
000	Education Management	0.70070	10/00/10	<u> </u>	0 1 1,000
	LLC, Tranche A, Term				
824	Loan	5.500%	7/02/20	N/R	777,569
02 :	Education Management	0.00070	1702/20	14/11	777,000
	LLC, Tranche B, Term				
1,374	Loan	8.500%	7/02/20	N/R	1,135,673
, -	HMH Holdings, Inc.,				, , -
973	Term Loan, First Lien	4.250%	5/22/18	B1	968,853
	iQor US, Inc., Term				,
4,819	Loan, First Lien	6.000%	4/01/21	В	4,517,742
,	iQor US, Inc., Term				,- ,
1,500	Loan, Second Lien	9.750%	4/01/22	CCC+	1,383,750
	Millennium Laboratories,				,
	Inc., Tranche B, Term				
9,950	Loan	5.250%	4/16/21	B+	9,929,274
. , = = =	Total Commercial				, ,
20,409	Services & Supplies				19,657,250
	Communications Equipment	1.1% (0.7	% of Total Inv	vestments)	
	Avaya, Inc., Term Loan	·			
5,925	В3	4.668%	10/26/17	B1	5,676,809
,	Avaya, Inc., Term Loan				, ,
1,608	B6	6.500%	3/31/18	B1	1,574,679
,	Total Communications				. ,
7,533	Equipment				7,251,488
	• •	Nuveen Investme	ents		-
		34			

rincipal ount (000)		Coupon (4)	Maturity (2)	Ratings (3)	Value
	Computers & Peripherals	2.7% (1.7% o		•	
\$ 17,775	Dell, Inc., Term Loan B	4.500%	4/29/20	BBB	\$17,809,715
	Containers & Packaging	0.9% (0.6% of	Total Investi	ments)	
	BWAY Holding				
0.050	Company, Term Loan B,	E E000/	0/14/00	DO	0.054.000
3,350	First Lien	5.500%	8/14/20	B2	3,351,230
	Reynolds Group Holdings, Inc.,				
	Incremental US Term				
2,900	Loan, First Lien	4.000%	12/01/18	B+	2,873,169
2,000	Total Containers &	1.00070	12/01/10	D 1	2,070,100
6,250	Packaging				6,224,399
-,	Diversified Consumer Ser	vices 5.8% (3	3.6% of Total	Investments)	
	Cengage Learning	,		,	
	Acquisitions, Inc., Exit				
5,970	Term Loan	7.000%	3/31/20	B+	5,941,679
	Harland Clarke Holdings				
	Corporation, Extended			_	
484	Term Loan	5.505%	6/30/17	B+	484,835
	Harland Clarke Holdings				
0.047	Corporation, Term Loan	7.0000/	E /00 /4 0	Б	0.070.000
3,347	B3	7.000%	5/22/18	B+	3,373,690
	Harland Clarke Holdings				
1,463	Corporation, Term Loan B4	6.000%	8/04/19	B+	1,463,186
1,400	Hilton Hotels	0.000 /6	0/04/19	DŦ	1,400,100
	Corporation, Term Loan				
14,524	B2	3.500%	10/25/20	BB+	14,376,748
,•= .	Laureate Education,	0.00070	. 0, _0, _0		,67 6,7 .6
2,689	Inc., Term Loan B	5.000%	6/15/18	В	2,534,704
	New Albertson's, Inc.,				
3,530	Term Loan	4.750%	6/24/21	Ba3	3,491,672
	ServiceMaster				
7,178	Company, Term Loan	4.250%	7/01/21	B+	7,080,452
	Total Diversified				
39,185	Consumer Services		<i>-</i>		38,746,966
	Diversified Financial Serv	ices 1.4% (0.9	9% of Total I	nvestments)	
	Home Loan Servicing				
0.440	Solutions, Ltd., Term	4 5000/	6/06/00	р.	2 227 275
3,448	Loan B Ocwen Financial	4.500%	6/26/20	B+	3,237,375
	Corporation, Term Loan				
371	B	5.000%	2/15/18	B+	348,317
3,662	RCS Capital, Term Loan	6.500%	4/29/19	В	3,525,004
5,552	TransFirst, Inc., Term	3.00070	., _ 3, . 3	-	5,525,551
2,000	Loan, First Lien	5.500%	11/12/21	В	2,000,626
,	Total Diversified				, , ,
9,481	Financial Services				9,111,322

	Divorcified Telecommunic	ation Convises	6 60/ 1/1 4	0/ of Total I	Invoctments)
	Diversified Telecommunic Greeneden U.S.	ation Services	0.0% (4.7	% UI TOTALI	Investments)
1,725	Holdings II LLC, Term Loan B	4.000%	2/08/20	В	1,693,986
1,725	Intelsat Jackson	4.000 /6	2/00/20	Ь	1,093,900
	Holdings, S.A., Tranche				
1,811	B2, Term Loan	3.750%	6/30/19	BB	1,793,471
1,011	Level 3 Financing, Inc.,	0.75076	0/00/13	DD	1,700,771
5,000	Term Loan B, First Lien	4.500%	1/31/22	BB	5,013,540
0,000	Level 3 Financing, Inc.,	1.00070	1/01/22		0,010,010
3,667	Term Loan, Tranche B3	4.000%	8/01/19	BB	3,646,042
2,221	Presidio, Inc., Term				0,010,01
1,557	Loan B	5.000%	3/31/17	B+	1,545,123
,	SBA Communication,				, ,
	Incremental Term Loan,				
2,239	Tranche B1	3.250%	3/24/21	BB	2,204,703
	TelX Group, Inc., Initial				
1,990	Term Loan, First Lien	4.500%	4/09/20	B1	1,963,881
	TelX Group, Inc., Initial				
1,250	Term Loan, Second Lien	7.500%	4/09/21	CCC	1,224,219
	WideOpenWest Finance				
13,597	LLC, Term Loan B	4.750%	4/01/19	Ba3	13,532,344
	Ziggo N.V., Term Loan				
4,437	B1	3.500%	1/15/22	BB	4,331,663
0.000	Ziggo N.V., Term Loan	0.5000/	4 /4 5 /00	D D	0.704.405
2,860	B2	3.500%	1/15/22	BB	2,791,405
4.700	Ziggo N.V., Term Loan	0.5000/	1/1E/00	DD	4 500 004
4,703	B3, Delayed Draw Total Diversified	3.500%	1/15/22	BB	4,590,864
	Telecommunication				
44,836	Services				44,331,241
44,000	Electronic Equipment, Inst	truments & Cor	nnonents	0.6% (0.4%	6 of Total Investments)
	SMART Modular		пропопо	0.070 (0.47	o or rotal investments,
	Technologies, Inc., Term				
4,293	Loan B	8.250%	8/26/17	В	4,249,696
,	Energy Equipment & Servi	ices 1.1% (0.7		Investment	
	Drill Rigs Holdings, Inc.,	`			,
5,267	Tranche B1, Term Loan	6.000%	3/31/21	B+	4,105,713
	Dynamic Energy				
	Services International				
673	LLC, Term Loan	9.500%	3/06/18	N/R	642,849
	Offshore Group				
	Investment Limited,			_	
1,460	Term Loan B	5.000%	10/25/17	В	1,069,393
4.040	Pacific Drilling S.A.,	4.50057	0/00/40	Б.	4 400 ==0
1,813	Term Loan B	4.500%	6/03/18	B+	1,406,553
0.010	Total Energy Equipment				7.004.500
9,213	& Services	7 00/ /4 40/ -5	Total lave	otmosts\	7,224,508
	Food & Staples Retailing	7.0% (4.4% of	i otai inve	siments)	
4,960	Albertsons LLC, Term Loan B2	4.750%	3/21/19	BB	4,955,952
4,900	LUAII DZ	4./30%	3/21/19	סט	4,900,902

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

00.000	Albertsons LLC, Term	F F000/	0/05/04	DD.	05 000 770
26,000	Loan B4	5.500%	8/25/21	BB	25,992,772
	Albertsons LLC, Term				
2,000	Loan B4, First Lien	5.500%	8/25/21	BB	1,999,444
	BJ's Wholesale Club,				
	Inc., Replacement Loan,				
3,250	First Lien	4.500%	9/26/19	В	3,211,569
	BJ's Wholesale Club,				
	Inc., Replacement Loan,				
4,000	Second Lien	8.500%	3/26/20	CCC	3,940,832
	Del Monte Foods				
	Company, Term Loan,				
743	First Lien	4.250%	2/18/21	В	691,453
	Rite Aid Corporation,				,
	Tranche 1, Term Loan,				
1,500	Second Lien	5.750%	8/21/20	B+	1,508,126
.,000	Rite Aid Corporation,	0.1.0070	0, _ 1, _ 0		.,,.
	Tranche 2, Term Loan,				
1,675	Second Lien	4.875%	6/21/21	B+	1,679,188
1,070	Supervalu, Inc., New	4.07.070	0/21/21	D _T	1,073,100
3,142	Term Loan	4.500%	3/21/19	BB	3,122,315
5,142	Total Food & Staples	4.500 /6	3/21/19	סט	3,122,313
47,270	Retailing				47,101,651
41,210	ricialling	Nuveen Investm	ents		47,101,001
		35	CIICS		
		33			

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Food Products 6.7% (4.2)	2% of Total Inve	estments)		
	H.J Heinz Company,				
\$ 9,440	Term Loan B2	3.500%	6/05/20	BB+	\$ 9,438,189
	Hearthside Group				
1 000	Holdings, Term Loan,	4.5000/	0/00/01	D4	1 005 005
1,990	First Lien Jacobs Douwe Egberts,	4.500%	6/02/21	B1	1,985,025
7,000	Term Loan B	3.500%	7/23/21	BB	6,927,081
7,000	Pinnacle Foods Finance	3.300 /6	1/23/21	00	0,327,001
4,778	LLC, Term Loan G	3.000%	4/29/20	BB+	4,672,227
.,	US Foods, Inc.,				·,•· =,==:
16,921	Incremental Term Loan	4.500%	3/31/19	B2	16,889,261
	Wilton Products, Inc.,				
5,250	Tranche B, Term Loan	7.500%	8/30/18	В	4,948,379
45,379	Total Food Products				44,860,162
	Health Care Equipment &	Supplies 3.39	% (2.1% of T	otal Investme	nts)
	Ardent Medical				
4 007	Services, Inc., Term	0.7500/	7/00/40	Б	1 000 000
1,287	Loan, First Lien	6.750%	7/02/18	B+	1,290,222
1,859	Biomet, Inc., Term Loan B2	3.668%	7/25/17	BB	1,858,695
1,000	CareCore National LLC,	3.000 /6	1/25/11	ъъ	1,000,000
1,995	Term Loan	5.500%	3/05/21	В	1,992,481
.,000	ConvaTec, Inc., Dollar	0.00070	G, G G, <u>—</u> .	_	.,00=,.0.
2,518	Term Loan	4.000%	12/22/16	Ba3	2,518,424
	Kinetic Concepts, Inc.,				
6,806	Term Loan D1	4.000%	5/04/18	BB	6,743,054
	Onex Carestream				
5 000	Finance LP, Term Loan,	5 0000/	0/07/40	_	5 000 000
5,383	First Lien	5.000%	6/07/19	B+	5,383,292
	Onex Carestream				
2,553	Finance LP, Term Loan, Second Lien	9.500%	12/07/19	В	2,538,826
2,000	Total Health Care	9.500 /6	12/07/19		2,330,020
22,401	Equipment & Supplies				22,324,994
,	Health Care Providers & S	Services 5.9%	(3.7% of To	tal Investmen	
	BioScrip, Inc., Delayed		`		ĺ
679	Draw, Term Loan	6.500%	7/31/20	B1	678,148
	BioScrip, Inc., Initial				
1,131	Term Loan B	6.500%	7/31/20	B1	1,130,246
	Community Health				
4.050	Systems, Inc., Term	4.6=0=/	1 (07 (0)	-	4.050.000
4,950	Loan D	4.250%	1/27/21	BB	4,953,866
3,643	DaVita HealthCare Partners, Inc., Tranche	3.500%	6/24/21	Ba1	3,632,097

	B, Term Loan				
	Drumm Investors LLC,				
13,160	Term Loan	6.750%	5/04/18	В	13,247,566
	Genesis Healthcare				
1,444	LLC, Term Loan	10.000%	12/04/17	В	1,517,463
	HCA, Inc., Tranche B5,				
1,308	Term Loan	2.921%	3/31/17	BBB	1,308,526
	Heartland Dental Care,				
	Inc., Term Loan, First				
2,940	Lien	5.500%	12/21/18	B1	2,910,680
	Heartland Dental Care,				
	Inc., Term Loan,				
2,000	Second Lien	9.750%	6/21/19	CCC+	1,986,250
4 707	LHP Operations Co.	0.0000/	7/20/40	5	4 070 050
1,737	LLC, Term Loan B	9.000%	7/03/18	В	1,676,059
	National Mentor				
0.450	Holdings, Inc., Term	4.0500/	1/01/01	П	0.404.070
2,158	Loan B	4.250%	1/31/21	B+	2,131,272
	One Call Care				
3,461	Management, Inc., Term Loan B	5.000%	11/27/20	B1	2 427 720
3,401	Skilled Healthcare	5.000%	11/21/20	DI	3,427,730
716	Group Inc., Term Loan	7.000%	4/09/16	В	716,294
710	Total Health Care	7.000 /8	4/03/10	Ь	710,294
39,327	Providers & Services				39,316,197
00,027	Health Care Technology	0.9% (0.6% of	Total Invest	ments)	00,010,101
		0.070 (0.070 0.	. otal mirooti		
	Catalent Pharma				
	Catalent Pharma Solutions, Inc., Term				
6.169	Solutions, Inc., Term	4.250%	5/20/21	BB	6,159,749
6,169	Solutions, Inc., Term Loan				6,159,749
6,169	Solutions, Inc., Term				
6,169	Solutions, Inc., Term Loan Hotels, Restaurants & Le				
6,169	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King				
	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien	isure 6.0% (3.	8% of Total I	nvestments	
	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan	isure 6.0% (3.	8% of Total I	nvestments	
11,611 3,324	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings	isure 6.0% (3. 4.500%	8% of Total I 12/12/21 8/08/21	nvestments B+ B+	11,637,422
11,611	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan	isure 6.0% (3. 4.500%	8% of Total I	nvestments B+	11,637,422
11,611 3,324 5,228	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America,	4.500% 4.500% 4.250%	8% of Total I 12/12/21 8/08/21 10/16/20	B+ B+ BB	11,637,422 3,318,005 5,207,359
11,611 3,324	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan	4.500% 4.500%	8% of Total I 12/12/21 8/08/21	nvestments B+ B+	11,637,422 3,318,005
11,611 3,324 5,228	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts	4.500% 4.500% 4.250%	8% of Total I 12/12/21 8/08/21 10/16/20	B+ B+ BB	11,637,422 3,318,005 5,207,359
11,611 3,324 5,228 600	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial	4.500% 4.500% 4.250% 5.000%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19	B+ B+ BB	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan	4.500% 4.500% 4.250%	8% of Total I 12/12/21 8/08/21 10/16/20	B+ B+ BB	11,637,422 3,318,005 5,207,359
11,611 3,324 5,228 600	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts	4.500% 4.500% 4.250% 5.000%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19	B+ B+ BB	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228 600 2,786	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term	4.500% 4.500% 4.250% 5.000%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20	B+ BB B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B	4.500% 4.500% 4.250% 5.000%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19	B+ B+ BB	11,637,422 3,318,005 5,207,359 603,000
11,611 3,324 5,228 600 2,786	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games	4.500% 4.500% 4.250% 5.000%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20	B+ BB B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600 2,786 2,940	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan	4.500% 4.500% 4.250% 5.000% 3.500%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20 12/20/19	B+ BB B+ BH BH	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840
11,611 3,324 5,228 600 2,786	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan B2	4.500% 4.500% 4.250% 5.000%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20	B+ BB B+ B+	11,637,422 3,318,005 5,207,359 603,000 2,785,930
11,611 3,324 5,228 600 2,786 2,940 3,000	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan B2 Scientific Games	4.500% 4.500% 4.250% 5.000% 5.500% 6.000%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20 12/20/19 10/01/21	B+ BB B+ BB BB	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840 2,968,125
11,611 3,324 5,228 600 2,786 2,940	Solutions, Inc., Term Loan Hotels, Restaurants & Le Burger King Corporation, Term Loan B, First Lien CCM Merger, Inc., Term Loan B CityCenter Holdings LLC, Term Loan Extended Stay America, Inc., Term Loan Intrawest Resorts Holdings, Inc., Initial Term Loan MGM Resorts International, Term Loan B Scientific Games Corporation, Term Loan B2	4.500% 4.500% 4.250% 5.000% 3.500%	8% of Total I 12/12/21 8/08/21 10/16/20 6/24/19 12/09/20 12/20/19	B+ BB B+ BH BH	11,637,422 3,318,005 5,207,359 603,000 2,785,930 2,898,840

	Seaworld Parks and Entertainment, Inc., Term Loan B2				
	Station Casino LLC,				
3,80	•	4.250%	3/02/20	B+	3,756,912
	Total Hotels,				
40,55					40,243,002
	Household Durables 0.6	% (0.4% of Tot	al Investmer	its)	
	Serta Simmons Holdings LLC, Term				
2,51	9 Loan	4.250%	10/01/19	B+	2,499,331
	Tempur-Pedic International, Inc., New				
1,69		3.500%	3/18/20	BB+	1,673,172
4,21	Total Household 3 Durables				4,172,503
	Industrial Conglomerates	0.3% (0.2% c	of Total Inves	stments)	
2,30	Brand Energy & Infrastructure Services, Inc., Initial Term Loan	4.750% Nuveen Investme 36	11/26/20 ents	B1	2,178,348

	incipal	B 1 . 1 (4)	0	Maturity	Ratings	W.L.
Amo	ount (000)	Description (1)	Coupon (4)	(2)	(3)	Value
		Insurance 2.4% (1.5% o	t Total Investm	ents)		
		Alliant Holdings I LLC,				
Φ	000	Delayed Draw, Term	TDD	TDD	р.	Φ 001 Ε4Ε
\$	382	Loan, WI/DD	TBD	TBD	B+	\$ 381,545
		Alliant Holdings I LLC,				
	1,618	Incremental Term Loan, WI/DD	TBD	TBD	B+	1 615 055
	1,010	Alliant Holdings I LLC,	טסו	טסו	D+	1,615,955
		Initial Term Loan B, First				
	1,959	Lien	4.250%	12/20/19	B+	1,931,624
	1,333	Hub International	4.230 /6	12/20/19	DΤ	1,301,024
		Holdings, Inc., Initial				
	5,930	Term Loan	4.250%	10/02/20	B1	5,762,648
	0,000	USI Holdings	1.20070	10/02/20	D 1	0,702,010
		Corporation, Initial Term				
	6,143	Loan	4.250%	12/27/19	B1	6,058,413
	16,032	Total Insurance	1120070	12,27,10	2.	15,750,185
	. 0,002	Internet & Catalog Retail	1.0% (0.7% of	Total Invest	ments)	. 6,. 66, . 66
		Travelport LLC, Term	(011)		,	
	7,000	Loan B, First Lien	6.000%	9/02/21	B2	7,019,250
	,	Internet Software & Servi	ces 1.8% (1.1	% of Total In	vestments)	, ,
		Sabre Inc., Term Loan	,		,	
	741	B2	4.500%	2/19/19	Ba3	734,885
	290	Sabre Inc., Term Loan C	4.000%	2/19/18	Ba3	285,722
	3,430	Sabre Inc., Term Loan	4.000%	2/18/19	Ba3	3,384,981
		Tibco Software, Inc.,				
	7,917	Term Loan B	6.500%	11/25/20	B1	7,758,333
		Total Internet Software				
	12,378	& Services				12,163,921
			of Total Investr	nents)		
		EIG Investors Corp.,			_	
	5,998	Term Loan	5.000%	11/09/19	В	5,997,553
	570	VFH Parent LLC, New	5 750 0/	4.4.00.4.0	N/D	500.077
	570	Term Loan	5.750%	11/08/19	N/R	568,277
	0.407	Zayo Group LLC, Term	4.0000/	7/00/10	D4	0.440.570
	2,437	Loan B	4.000%	7/02/19	B1	2,416,576
	9,005	Total IT Services	duata 2.00/ /1	1 20/ of Total	Invoctments)	8,982,406
		Leisure Equipment & Pro 24 Hour Fitness	ducis 2.0% (1	1.2% OF TOTAL	investments)	
		Worldwide, Inc., Term				
	3,784	Loan B	4.750%	5/28/21	Ba3	3,672,662
	J, / U4	Bombardier	4 .730/0	J/ ZU/ Z I	Dao	0,012,002
		Recreational Products,				
	5,539	Inc., Term Loan	4.000%	1/30/19	BB+	5,425,490
	0,000	Equinox Holdings, Inc.,	7.000 /0	1/00/10		0,720,700
		New Initial Term Loan,				
	3,193	First Lien	5.000%	1/31/20	B1	3,173,272
	1,000	51 =1011	6.250%	12/27/20	В	1,001,250
	.,555		0.20070	, _ , _ 0	_	.,00.,200

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

	Four Coopers Haldings				
	Four Seasons Holdings,				
	Inc., Term Loan, Second Lien				
10 E1/	Total Leisure Equipment				10.070.074
13,510		Total Investo	conto\		13,272,674
	Machinery 1.0% (0.6% of Doosan Infracore	i Total investi	nents)		
4 500	International, Inc., Term	4 E009/	E/07/01	DD	4 500 205
4,590	Coan Rexnord LLC, Term	4.500%	5/27/21	BB	4,590,385
1,842	•	4.000%	8/21/20	BB	1 010 600
6,432		4.000%	0/21/20	DD	1,812,632 6,403,017
0,432	Media 17.9% (11.2% of T	otal Investme	nte\		0,400,017
2,138	•	5.000%	9/26/21	B1	2,145,362
2,130	Advantage Sales &	3.000 /6	3/20/21	וט	2,143,302
	Marketing, Inc., Delayed				
10 ⁻		4.250%	7/23/21	B1	100,427
10	Advantage Sales &	1.200 /0	,, _0, _ 1	51	100,721
	Marketing, Inc., Term				
3,04		4.250%	7/25/21	B1	3,012,803
3,5 1	Advantage Sales &	00,0	.,,		5,5:=,555
	Marketing, Inc., Term				
2,200	——————————————————————————————————————	7.500%	7/25/22	CCC+	2,161,500
	Affinion Group Holdings,				
	Inc., Initial Term Loan,				
2,22	1 Second Lien	8.500%	10/31/18	B3	1,924,338
	Affinion Group Holdings,				
	Inc., Term Loan, First				
1,330		6.750%	4/30/18	B1	1,246,689
	Catalina Marketing				
	Corporation, Term Loan,				
1,990		4.500%	4/09/21	B+	1,901,694
	Catalina Marketing				
0.00	Corporation, Term Loan,	7.7500/	4/44/00	000	4 0 4 0 0 0 4
2,000		7.750%	4/11/22	CCC+	1,813,334
	Clear Channel				
00	Communications, Inc.,	2 0010/	1/29/16	CCC	260 000
367	7 Tranche B, Term Loan Clear Channel	3.821%	1/29/10	CCC+	362,323
	Communications, Inc.,				
3,156		6.921%	1/30/19	CCC+	2,949,520
0,100	Clear Channel	0.32176	1/30/13	000+	2,545,520
	Communications,				
2,718		7.671%	7/30/19	CCC+	2,576,296
_,, 1	Cumulus Media, Inc.,		., 55, 15	2001	2,5. 5,255
12,78		4.250%	12/23/20	B+	12,522,797
,	Emerald Expositions				, , -
	Holdings, Inc., Term				
3,930	G 1	4.750%	6/17/20	BB	3,890,957
·	EMI Music Publishing				
670	6 LLC, Term Loan B	3.750%	6/29/18	BB	668,078

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

89	Gray Television, Inc., Initial Term Loan	3.750%	6/13/21	BB	880,284
2,98	IMG Worldwide, Inc., 5 First Lien	5.250%	5/06/21	B1	2,924,369
0.70	Interactive Data Corporation, Term Loan	4.7500/	E/00/01	D.	2.705.400
3,73	B1 B McGraw-Hill Education Holdings LLC,	4.750%	5/02/21	B+	3,725,422
3,36		5.750%	3/22/19	B+	3,366,868
	Media General, Inc., Delayed Draw, Term				
2,72	21 Loan	4.250%	7/31/20	BB+	2,709,877
1,95	Mediacom Broadband LLC, Tranche G, Term 55 Loan	4.000%	1/20/20	BB	1,935,450
,	Numericable Group				, ,
3,21	•	4.500%	5/21/20	Ba3	3,203,425
2,78	Numericable Group 3 S.A., Term Loan B2	4.500%	5/21/20	Ba3	2,771,399
3,89	Radio One, Inc., Term 11 Loan B, First Lien	7.500% Nuveen Investm	3/31/16 nents	B+	3,915,125

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

	rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
		Media (continued)				
		Springer Science &				
\$	0.400	Business Media, Inc., Term Loan B3	4.750%	8/14/20	В	\$ 2,404,076
Φ	2,423	Tribune Company,	4.730%	0/14/20	Ь	\$ 2,404,076
	31,970	Term Loan B	4.000%	12/27/20	BB+	31,590,810
		Univision				
		Communications, Inc.,				
	17,668	Replacement Term Loan, First Lien	4.000%	3/01/20	B+	17,427,364
	17,000	Virgin Media	4.000 /6	3/01/20	DŦ	17,427,504
		Investment Holdings,				
	1,000	Term Loan B	3.500%	6/07/20	BB	986,641
		Weather Channel				
	1,520	Corporation, Term Loan, Second Lien	7.000%	6/26/20	B3	1,422,265
	.,020	WMG Acquisition	7100070	0,20,20		.,,
		Corporation, Tranche				
	0.000	B, Refinancing Term	0.7500/	7/04/00	В	1 045 010
	2,009	Loan Yell Group PLC, Term	3.750%	7/01/20	B+	1,945,013
	829	Loan A2	5.247%	3/01/19	CCC+	1,258,695
		Yell Group PLC, Term				
	66	Loan A2, (7)	1.500%	3/03/19	CCC+	
		Yell Group PLC, Term Loan B2, Payment in				
	1,925	Kind, (7)	0.000%	3/03/24	CCC	
	123,601	Total Media				119,743,201
		•	0.5% of Total Inv	vestments)		
		Hudson's Bay Company, Term Loan				
	1,625	B, First Lien	4.750%	11/04/20	BB	1,631,469
	,	J.C. Penney				, ,
	4.404	Corporation, Inc., Term	5.000 0/	0/00/40	5	0.000.040
	4,104 5,729	Loan Total Multiline Retail	5.000%	6/20/19	В	3,993,216 5,624,685
	5,725	Oil, Gas & Consumable	Fuels 2.4% (1.	.5% of Total	Investments)	
		Western Refining, Inc.,	·		Ī	
	1,130	Term Loan B	4.250%	11/12/20	BB	1,092,915
		Citgo Petroleum Corporation, Term Loan				
	1,176	B	4.500%	7/29/21	B+	1,130,560
	.,	Crestwood Holdings		· , = -, = ·	<u> </u>	
	2,299	LLC, Term Loan B	7.000%	6/19/19	B2	2,119,158
	4,975		7.750%	1/22/19	N/R	3,640,302

	Energy and Exploration Partners, Term Loan				
	EP Energy LLC, Term				
867	Loan B3, Second Lien	3.500%	5/24/18	Ba3	810,333
	Fieldwood Energy LLC,				,
	Term Loan, Second				
4,485	Lien	8.375%	9/30/20	B2	2,749,152
0.070	Seadrill Partners LLC,	4.0000/	0/04/04	DD	0.004.000
3,872	Initial Term Loan	4.000%	2/21/21	BB	3,081,808
	Southcross Energy Partners L.P., Opco				
565	Term Loan	5.250%	8/04/21	B1	542,092
000	Southcross Holdings	0.20070	0/01/21		012,002
	Borrower L.P., Holdco				
1,274	Term Loan	6.000%	8/04/21	B2	1,168,973
	Total Oil, Gas &				
20,643	Consumable Fuels				16,335,293
	•	3.7% of Total	Investments)	
4 570	Generic Drug Holdings,	F 0000/	0/4.0/00	D.4	4 574 075
1,576	Inc., Term Loan B	5.000%	8/16/20	B1	1,571,075
	Graceway Pharmaceuticals LLC,				
	Second Lien Term				
5,625	Loan, (8)	0.000%	5/03/13	N/R	35,156
0,020	Graceway	0.00070	0/00/10	14/11	00,100
	Pharmaceuticals LLC,				
51	Term Loan, (8)	0.000%	5/03/12	N/R	51,125
5,946	Grifols, Inc., Term Loan	3.171%	2/27/21	Ba1	5,885,481
	Par Pharmaceutical				
	Companies, Inc., Term		- / / -		
3,570	Loan B2	4.000%	9/30/19	B1	3,508,791
3,980	Patheon, Inc., Term Loan B	4.250%	3/11/21	В	3,886,470
3,900	Pharmaceutical Product	4.250 /6	3/11/21	Ь	3,000,470
	Development, Inc.,				
5,312	Term Loan B, First Lien	4.000%	12/01/18	Ba2	5,295,804
,	Pharmaceutical				-,,
	Research Associates,				
4,710	Inc., Term Loan	4.500%	9/23/20	B1	4,674,508
	Quintiles Transnational				
3,868	Corp., Term Loan B3	3.750%	6/08/18	BB+	3,829,203
007	Salix Pharmaceuticals,	4.0500/	1/00/00	D-4	004.404
987	LTD., Term Loan	4.250%	1/02/20	Ba1	984,134
3,380	Therakos, Inc., Term Loan, First Lien	7.000%	12/27/17	В	3,367,333
3,300	Valeant	7.000/6	12/21/11	U	J,JU1,JJJ
	Pharmaceuticals				
	International, Inc., Term				
2,639	International, Inc., Term Loan E	3.500%	8/05/20	Ba1	2,624,578
2,639 4,211		3.500% 3.500%	8/05/20 2/13/19	Ba1 Ba1	2,624,578 4,188,735

International, Inc., Tranche B, Term Loan D2

	DZ				
45,855	Total Pharmaceuticals				39,902,393
	Professional Services	0.2% (0.1% of	Total Investr	nents)	
	Ceridian Corporation,				
1,137	Term Loan B2	4.500%	9/15/20	Ba3	1,120,015
	Real Estate Investment	Trust 2.3% (1.	.5% of Total	Investmen	nts)
	Realogy Corporation,				
4,913	Initial Term Loan B	3.750%	3/05/20	BB	4,847,779
	Starwood Property Trust, Inc., Term Loan				
5,905	В	3.500%	4/17/20	BB	5,791,696
	Walter Investment Management Corporation, Tranche B, Term Loan, First				
5,701	Lien	4.750%	12/18/20	B+	5,007,311
16,519	Total Real Estate Investment Trust				15,646,786
	Real Estate Managemer	nt & Developme	nt 1.8% (1.	.1% of Tot	al Investments)
	Capital Automotive LP, Term Loan, Second				
3,723	Lien	6.000%	4/30/20	B1	3,727,545
8,145	Capital Automotive LP, Term Loan, Tranche B1	4.000%	4/10/19	Ba2	8,117,454
11,868	Total Real Estate Management & Development	Nuveen Investm 38	nents		11,844,999

Р	rincipal			Maturity	Ratings	
Amo	ount (000)		Coupon (4)	(2)	(3)	Value
		Semiconductors & Semi	conductor Equi	pment 3.5%	% (2.2% of To	tal Investments)
Φ	0.050	Avago Technologies,	0.7500/	E/00/01	DDD	ф 0.044.00 7
\$	9,950	Term Loan B Freescale	3.750%	5/06/21	BBB	\$ 9,944,667
		Semiconductor, Inc.,				
	7,405	Term Loan, Tranche B4	4.250%	2/28/20	B1	7,303,477
	·	Freescale				
		Semiconductor, Inc.,				
	2,963	Term Loan, Tranche B5	5.000%	1/15/21	B1	2,972,066
	2,921	NXP Semiconductor LLC, Term Loan D	3.250%	1/11/20	BBB	2,891,567
	2,321	Total Semiconductors &	3.230 /6	1/11/20	БББ	2,091,307
		Semiconductor				
	23,239	Equipment				23,111,777
		Software 9.1% (5.7% of	Total Investme	ents)		
	0.000	Blackboard, Inc., Term	4.7500/	10/01/10	D	0.000.405
	2,920	Loan B3 BMC Software, Inc.,	4.750%	10/04/18	B+	2,909,405
	6,687	Initial Term Loan	5.000%	9/10/20	B1	6,490,134
	0,007	Compuware	0.00070	0/10/20	В.	0,100,101
		Corporation, Tranche				
		B2, Term Loan, First				
	6,000	Lien, DD1	6.250%	12/15/21	В	5,695,002
	3,024	Datatel Parent Corp, Term Loan B1	4.000%	7/19/18	BB	2,996,653
	3,024	Emdeon Business	4.000%	7/19/10	ББ	2,990,000
		Services LLC, Term				
	4,708	Loan B2	3.750%	11/02/18	Ba3	4,640,112
		Epicor Software				
	004	Corporation, Term Loan,	4.0000/	E/10/10	D 0	040.477
	621	B2 Explorer Holdings, Inc.	4.000%	5/16/18	Ba3	618,477
	1,906	Explorer Holdings, Inc., Term Loan	6.000%	5/02/18	B+	1,907,101
	1,000	Infor Global Solutions	0.00070	0,02,10	5 1	1,007,101
		Intermediate Holdings,				
	14,218	Ltd., Term Loan B5	3.750%	6/03/20	Ba3	13,899,794
		Micro Focus				
	3,200	International PLC, Term Loan B	5.250%	11/19/21	BB	3,111,002
	3,200	Micro Focus	5.250 %	11/19/21	ББ	3,111,002
		International PLC, Term				
	3,300	Loan C	4.500%	11/20/19	BB	3,186,150
		Misys PLC, Term Loan				
	6,354	B, First Lien	5.000%	12/12/18	B+	6,370,525
		SunGard Data				
	2,615	Systems, Inc., Term Loan E	4.000%	3/08/20	BB	2,599,696
	1,000	20011	9.000%	11/07/22	CCC+	988,750
	,			,		,

TransFirst, Inc., Term Loan, Second Lien Zebra Technologies Corporation, Term Loan B, First Lien BB+ 5.610 4.750% 5,650,326 10/27/21 62,163 **Total Software** 61,063,127 Specialty Retail 0.8% (0.5% of Total Investments) Jo-Ann Stores, Inc., Term Loan, First Lien 3,641,582 3,745 4.000% B+ 3/16/18 **Pilot Travel Centers** LLC, Term Loan B, First 1,496 Lien 4.250% 9/30/21 BB 1,501,861 5,241 Total Specialty Retail 5,143,443 Textiles, Apparel & Luxury Goods 0.7% (0.4% of Total Investments) Polymer Group, Inc., 4,440,133 4,468 Initial Term Loan 5.250% 12/19/19 B2 **Trading Companies & Distributors** 1.9% (1.2% of Total Investments) HD Supply, Inc., Term Loan 11,056 4.000% 6/28/18 B+ 10,966,627 Neff Rental/Neff Finance Closing Date Loan, Second Lien В 1,666 7.250% 6/09/21 1,626,517 **Total Trading** Companies & 12,722 **Distributors** 12,593,144 **Transportation Infrastructure** 0.2% (0.1% of Total Investments) Ceva Group PLC. 77 Canadian Term Loan B2 71,315 6.500% 3/19/21 Ceva Group PLC, 449 Dutch B.V., Term Loan B2 6.500% 413,629 3/19/21 Ceva Group PLC, Synthetic Letter of 429 Credit Term Loan 6.345% 3/19/21 B2 395,199 Ceva Group PLC, US 619 Term Loan 6.500% 3/19/21 B2 570,524 **Total Transportation** 1,574 Infrastructure 1,450,667 **Wireless Telecommunication Services** 2.5% (1.5% of Total Investments) Asurion LLC, Term Loan B1 9,613 5.000% 5/24/19 Ba3 9,570,517 Fairpoint Communications, Inc., 4,913 Term Loan B В 7.500% 2/11/19 4,914,037 **UPC** Broadband Holding BV, Term Loan 2,000 AΗ 3.250% 6/30/21 BB 1,960,415 **Total Wireless** Telecommunication 16,526 Services 16,444,969 \$ 861,240 Total Variable Rate 837,078,274 Senior Loan Interests

Shares	(cost \$857,051,384) Description (1) COMMON STOCKS 2.1% (1.3% of Total Investments)	Value
	Diversified Consumer Services 0.2% (0.2% of Total Investments)	
78,490	Cengage Learning Holdings II LP, (5), (6)	\$ 1,726,780
	Nuveen Investments 39	

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

S	Shares	Description (1)						Value
		Hotels, Restaurants & L	.eisure	0.2% (0	.1% of Total	Investments)		
		BLB Worldwide						
	42,041	Holdings Inc., (5), (6)					\$	1,208,679
		Buffets Term Loan, (5),						
	2,670	(6)						5,340
		Total Hotels, Restaurants						1,214,019
		Media 1.7% (1.0% of T	otal Inv	estment	s)			
		Cumulus Media, Inc.,						
	6,597	(5)						22,957
		Metro-Goldwyn-Mayer,						
٦	101,565	(5), (6)						7,414,245
	57,088	Tribune Company, (5)						3,361,912
	45,941	Tribune Company, (7)						
	14.070	Tribune Publishing						000 710
	14,272	Company Total Media					4	299,712
		Professional Services	0.00/ (0	00/ of T	otal Invaatm	onto)	ı	1,098,826
	47,152	Vertrue, Inc., (5), (6)	0.0% (0	1.0 % OI I	otal Investm	ents)		84,874
	47,132	Software 0.0% (0.0% c	of Total I	lnvoetma	ante)			04,074
		Eagle Topco LP, (5),) i Otai i	iiivestiiid	ziilə <i>)</i>			
-	743,286	(7)						1
	10,200	Total Common Stocks (co	nst \$12.4	171 161)			1	4,124,500
		rotal common ctoons (et	σοι φ . Ξ, .	.,,,,,,,		Dations	•	.,,000
						Ratings		
S	Shares	Description (1)	Cou	ıpon		Ratings (3)		Value
S	Shares	Description (1) \$25 PAR (OR SIMILAR)		ipon PREFE	RRED 0.2%	(3)	Inves	Value stments)
S	Shares	Description (1) \$25 PAR (OR SIMILAR) Diversified Consumer S	RETAIL	PREFE		(3) (0.1% of Total		
S	Shares	\$25 PAR (OR SIMILAR)	RETAIL	PREFE		(3) (0.1% of Total		
S	Shares	\$25 PAR (OR SIMILAR) Diversified Consumer S	RETAIL	PREFE		(3) (0.1% of Total		
S	Shares 31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6)	RETAIL Services	PREFE		(3) (0.1% of Total		
S		\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education	RETAIL Services	PREFEF 0.2% ((3) (0.1% of Total I Investments)		stments)
S	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management	RETAIL Services	PREFE 0.2% ((3) (0.1% of Total I Investments) N/R		306,376
S		\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6)	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments)	\$	306,376 717,948
S	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments) N/R	\$	306,376
S	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments) N/R	\$	306,376 717,948
S	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments) N/R	\$	306,376 717,948
S	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments) N/R	\$	306,376 717,948 1,024,324
	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail	RETAIL Services 7.	PREFER 0.2% ((3) (0.1% of Total I Investments) N/R N/R	\$	306,376 717,948
Pr	31,157 10,989 rincipal	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349)	RETAIL services 7. 7. er Servic	9REFEF 0.2% (.500% .500% ces	0.1% of Tota	(3) (0.1% of Total I Investments) N/R N/R Ratings	\$	306,376 717,948 1,024,324
Pr	31,157	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1)	RETAIL Services 7. 7. er Service Cou	9.2% (0.2% (0.500%) 0.500% 0.500% 0.500%	0.1% of Tota Maturity	(3) (0.1% of Total I Investments) N/R N/R Ratings (3)	\$	306,376 717,948 1,024,324
Pr	31,157 10,989 rincipal	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS	RETAIL services 7 7 er Service Cou	.500% .500% .es	0.1% of Tota Maturity Total Investr	(3) (0.1% of Total I Investments) N/R N/R Ratings (3) ments)	\$	306,376 717,948 1,024,324
Pr	31,157 10,989 rincipal	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equip	RETAIL services 7 7 er Service Cou	.500% .500% .es	0.1% of Tota Maturity	(3) (0.1% of Total I Investments) N/R N/R Ratings (3) ments)	\$	306,376 717,948 1,024,324
Pr	31,157 10,989 rincipal ount (000)	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equip Nortel Networks Corp.,	RETAIL Services 7 7 er Service Cou 0.3% (PREFER 0.2% (.500% .500% ces upon (0.2% of 0.3% (0.2	Maturity Total Investr	(3) (0.1% of Total I Investments) N/R N/R Ratings (3) ments) nvestments)	\$	306,376 717,948 1,024,324 1,024,324 Value
Pr	31,157 10,989 rincipal	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (8)	RETAIL Services 7 7 er Service Cou 0.3% (.500% .500% .es	0.1% of Tota Maturity Total Investr	(3) (0.1% of Total I Investments) N/R N/R Ratings (3) ments)	\$	306,376 717,948 1,024,324
Pr	31,157 10,989 rincipal ount (000)	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (8) Nortel Networks Corp.,	RETAIL services 7. 7. er Service 0.3% ment 1.	PREFER 0.2% (Maturity Total Investr 2% of Total Ir 4/15/12	(3) (0.1% of Total Investments) N/R Ratings (3) ments) nvestments)	\$	306,376 717,948 1,024,324 1,024,324 Value 824,500
Pr	31,157 10,989 rincipal ount (000)	\$25 PAR (OR SIMILAR) Diversified Consumer S Education Management Corporation, (6) Education Management Corporation, (6) Total Diversified Consum Total \$25 Par (or similar) Retail Preferred (cost \$102,349) Description (1) CONVERTIBLE BONDS Communications Equip Nortel Networks Corp., (8)	RETAIL services 7. 7. er Service 0.3% ment 1.	PREFER 0.2% (.500% .500% ces upon (0.2% of 0.3% (0.2	Maturity Total Investr	(3) (0.1% of Total I Investments) N/R N/R Ratings (3) ments) nvestments)	\$	306,376 717,948 1,024,324 1,024,324 Value

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

		Total Communications				
		Equipment				
		Total Convertible				
		Bonds (cost				
\$	1,850	\$1,563,750)				1,789,500
т .	incipal	ψ.,σσσ,, σσ,			Ratings	1,100,000
	•	Description (1)	Coupon	Maturity	•	Value
AIIIO	unt (000)	Description (1)	Coupon	Maturity	(3)	value
			18.5% (11.6% of		•	
		Commercial Services & S	Supplies 0.1%	6 (0.1% of Total	al Investment	s)
		NES Rental Holdings				
\$	700	Inc., 144A	7.875%	5/01/18	CCC+	\$ 701,750
		Communications Equipm	nent 0.9% (0.6	6% of Total In	vestments)	
	2,500	Avaya Inc., 144A	10.500%	3/01/21	CCC+	2,046,875
		Nortel Networks				
	4,000	Limited, (8)	0.000%	7/15/11	N/R	4,180,000
		Total Communications				
	6,500	Equipment				6,226,875
		Consumer Finance 0.5	% (0.3% of Tota	I Investments	s)	
		First Data Corporation,				
	3,000	144A	7.375%	6/15/19	BB	3,146,250
		Containers & Packaging	0.9% (0.6% o	f Total Investi	ments)	
	5,750	Reynolds Group	9.875%	8/15/19	CCĆ+	6,109,375
		•	Nuveen Investme	ents		
			40			

Pr	rincipal				Ratings	
Amo	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Diversified Telecommunio	cation Services	1.4% (0.9%	of Total Inve	estments)
		Consolidated				
		Communications			_	
\$	1,500	Finance Company	10.875%	6/01/20	В	\$ 1,691,250
	4,000	IntelSat Limited	7.750%	6/01/21	В	3,965,000
	3,800	IntelSat Limited	8.125%	6/01/23	В	3,838,000
		Total Diversified				
	0.000	Telecommunication				0.404.050
	9,300	Services	0	/ /d 00/ -f T	. 4 - 1 1 4	9,494,250
	0.050	Health Care Equipment &				
	3,250	Kinetic Concepts	10.500%	11/01/18	В	3,566,875
	2,000	Kinetic Concepts	12.500%	11/01/19	CCC+	2,210,000
	1 000	Tenet Healthcare	0.7500/	0/04/00	DO	1 055 000
	1,000	Corporation	6.750%	2/01/20	B3	1,055,000
	4 000	Tenet Healthcare	C 0000/	10/01/00	D ₀ O	4 000 000
	4,000	Corporation Total Health Care	6.000%	10/01/20	Ba2	4,330,000
	10,250	Total Health Care				11 161 075
	10,230	Equipment & Supplies Health Care Providers & S	Corvione 2.0%	/1 20/ of Tot	al Investment	11,161,875
		Community Health	beivices 2.0 %	(1.2 % 01 101	ai ilivestillell	(S)
	4,000	Systems, Inc.	5.125%	8/01/21	Ba2	4,155,000
	4,000	Community Health	J. 12J /6	0/01/21	Daz	4,133,000
	6,400	Systems, Inc.	6.875%	2/01/22	B+	6,797,600
	0,400	lasis Healthcare Capital	0.07378	2/01/22	D _T	0,737,000
	1,200	Corporation	8.375%	5/15/19	CCC+	1,257,000
	1,200	Truven Health Analtyics	0.07070	0/10/10	0001	1,207,000
	1,000	Inc.	10.625%	6/01/20	CCC+	975,000
	.,	Total Health Care	. 0.020 / 0	0,01,20		0.0,000
	12,600	Providers & Services				13,184,600
	,	Media 4.8% (3.0% of Tot	al Investments)			, ,
		CCO Holdings LLC	,			
	1,000	Finance Corporation	5.750%	9/01/23	BB	1,012,500
		Clear Channel				
	1,762	Communications, Inc.	10.000%	1/15/18	CCC	1,532,940
		Clear Channel				
	6,562	Communications, Inc.	9.000%	12/15/19	CCC+	6,397,950
		Clear Channel				
	10,628	Communications, Inc.	14.000%	2/01/21	CCC	8,714,869
		Clear Channel				
	9,500	Communications, Inc.	9.000%	3/01/21	CCC+	9,215,000
	2,000	Dish DBS Corporation	5.875%	7/15/22	BB	2,020,000
	1,500	Dish DBS Corporation	5.875%	11/15/24	BB	1,507,500
		McGraw-Hill Global				
	1,875	Education Holdings	9.750%	4/01/21	BB	2,076,563
	34,827	Total Media	. =			32,477,322
	0.000	•	0.7% of Total Inv		D4	0.407.700
	2,000	Valeant	6.750%	8/15/18	B1	2,127,500
		Pharmaceuticals				

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

	International, 144A				
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.000%	10/01/20	B1	1,053,750
	Valeant				
	Pharmaceuticals				
1,000	International, 144A	7.250%	7/15/22	B1	1,067,500
·	VPII Escrow				, ,
3,000	Corporation, 144A	7.500%	7/15/21	B1	3,285,000
7,000	Total Pharmaceuticals				7,533,750
·	Real Estate Investment Trust	0.2% (0.1	% of Total In	vestments)	
1,500	Istar Financial Inc.	4.000%	11/01/17	BB	1,466,250
,	Semiconductors & Semicond	uctor Equip	ment 1.3%	(0.8% of T	otal Investments)
	Advanced Micro			·	•
2,000	Devices, Inc.	6.750%	3/01/19	В	1,900,000
·	Advanced Micro				, ,
2,800	Devices, Inc.	7.750%	8/01/20	В	2,667,000
·	Advanced Micro				· ·
3,168	Devices, Inc.	7.500%	8/15/22	В	2,989,800
·	Advanced Micro				, ,
1,000	Devices, Inc.	7.000%	7/01/24	В	872,500
·	Total Semiconductors &				·
	Semiconductor				
8,968	Equipment				8,429,300
·	Software 1.1% (0.7% of Total	al Investme	nts)		, ,
	BMC Software Finance		•		
2,500	Inc., 144A	8.125%	7/15/21	CCC+	2,184,375
	Boxer Parent Company				
	Inc./BMC Software,				
1,500	144A	9.000%	10/15/19	CCC+	1,222,500
1,700	Infor Us Inc.	11.500%	7/15/18	В	1,853,000
1,875	Infor Us Inc.	9.375%	4/01/19	В	2,015,625
7,575	Total Software				7,275,500
-	Ν	Nuveen Investme	ents		
		41			

JFR Nuveen Floating Rate Income Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

	rincipal ount (000)		Coupon	Maturity	Ratings (3)		Value
		Wireless Telecommuni	cation Services	2.5% (1.6%	6 of Total Inve	estme	nts)
		FairPoint					
		Communications Inc.,					
\$	750	144A	8.750%	8/15/19	В	\$	766,875
	8,250	Sprint Corporation	7.875%	9/15/23	BB		8,363,438
	3,750	Sprint Corporation	7.125%	6/15/24	BB		3,646,875
	3,750	T-Mobile USA Inc.	6.250%	4/01/21	BB		3,871,874
		Total Wireless					
		Telecommunication					
	16,500	Services					16,649,062
		Total Corporate					
		Bonds (cost					
\$ 1	24,470	\$123,774,468)					123,856,159
	rincipal				Ratings		
Amo	ount (000)		Coupon	Maturity	(3)		Value
		ASSET-BACKED SECU	IRITIES 5.7% (3	3.5% of Tota	I Investments	5)	
		Bluemountain					
		Collateralized Loan					
		Obligation, Series					
\$	1,200	2012 2A E14	5.329%	11/20/24	BB	\$	1,117,411
		BlueMountain					
		Collateralized Loan					
		Obligations Limited	 0 (c)	= /00 /00			
	2,500	2012-1A, 144A	5.734%	7/20/23	BB		2,372,493
		Carlyle Global Market					
		Strategies					
		Collateralized Loan					
	F00	Obligations, Series	F 00.40/	4/40/05	DD		450,000
	500	2013-2A E	5.234%	4/18/25	BB		456,009
		Carlyle Global Market					
		Strategies, Collateralized Loan					
		Obligations, Series					
	1,750	2013-3A, 144A	4.834%	7/15/25	BB		1,557,836
	1,750	Finn Square	4.004 /6	1/13/23	טט		1,557,650
		Collateralized Loan					
		Obligations Limited,					
	1 000	•	5 281%	12/24/23	BB		921 304
	1,000		5.20176	1 L/ L-T/ LU			021,00 1
	1.500		4.634%	1/15/23	BB		1 345 008
	200	Management,	3.20170	., 10, 21			,
		Collateralized Loan					
	1,000 1,500 500	Series 2012-1A, 144A Flatiron Collateralized Loan Obligation Limited, Series 2011-1A ING Investment	5.281% 4.634% 5.234%	12/24/23 1/15/23 4/15/24	BB BB BB		921,304 1,345,008 447,513

Obligation, 2013-1A D, 144A LCM Limited Partnership, Collateralized Loan Obligation 2012A, 2,700 144A BB 5.984% 10/19/22 2,587,035 LCM Limited Partnership, Collateralized Loan 6,000 Obligation, 2015A 5.227% 2/25/17 BB 5,375,118 LCM Limited Partnership, Collateralized Loan Obligation, Series 3,000 10AR, 144A 5.734% 4/15/22 BB 2,887,323 LCM Limited Partnership, Collateralized Loan Obligation, Series 11A BB 1,500 5.384% 4/19/22 1,407,026 Madison Park Funding Limited. 1,500 Series 2012-10A 4/22/22 BB 5.582% 1,403,924 Madison Park Funding Limited, Collateralized Loan Obligations, Series 1,500 2012-8A, 144A BB 5.484% 1/20/25 1,469,195 North End CLO Limited, Loan Pool, 500 144A 4.833% 7/17/25 BB 434,658 Northwoods Capital Corporation, Collateralized Loan 750 Obilgations 2012-9A 5.334% 1/18/24 BB 675,464 Oak Hill Credit Partners IV Limited. Collateralized Loan **Obligation Series** 2012-6A BB 3,000 5.724% 5/15/23 2,845,206 Oak Hill Credit Partners Series 800 BB 2013-9A 5.234% 10/20/25 725,412 Oak Hill Credit Partners, Series 3,360 2012-7A BB 3,087,981 5.229% 11/20/23 Race Point Collateralized Loan **Obligation Series** 3,000 2012-7A, 144A 5.225% 11/08/24 BB 2,757,488 1,000 6.231% 12/15/22 BB 1,001,058

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

	0 0	ŭ			
	Race Point				
	Collateralized Loan				
	Obligation Limited				
	2011-5AR, 144A				
	Race Point				
	Collateralized Loan				
	Obligations, Series				
3,000	2012-6A, 144A	5.727%	5/24/23	BB	2,960,996
2,000	Total Asset-Backed		5 5		_,, , , , , , ,
	Securities (cost				
\$ 40,560	\$37,302,983)				37,835,458
Shares	Description (1), (9)				Value
Onarco	INVESTMENT COMPAN	IFS 16% (10	% of Total Inv	vestments)	T di de
	Eaton Vance	1.070 (1.0	70 OI TOTAL III	e continento,	
	Floating-Rate Income				
353,668	Trust Fund				4,894,765
000,000	Eaton Vance Senior				1,007,700
968,586	Income Trust				6,053,663
300,300	Total Investment Compar	nige (coet \$11 Q	R1 500)		10,948,428
	Total Long-Term Invest	, , , , , , , , , , , , , , , , , , , ,			1,026,656,643
Principal	Total Long-Term investi	ilielits (cost #1	,044,247,004)		1,020,030,043
Amount (000)) Description (1)	Coupon	Maturity		Value
Amount (000)	SHORT-TERM INVESTM		4.1% of Total	Investment	
\$ 43,760	Repurchase	0.000%	4.1 /6 OI 10tai	investment	\$ 43,759,690
φ 45,700	Agreement with Fixed	0.000 /6			φ 43,739,690
	Income Clearing				
	Corporation, dated				
	1/30/15,				
	repurchase price				
	\$43,759,690,				
	collateralized by				
	\$9,005,000 U.S.				
	Treasury Notes,				
	•				
	1.250%, due 4/30/19,				
	value \$9,072,538, \$35,605,000 U.S.		2/02/15		
			2/02/13		
	Treasury Notes,				
	0.750%, due 3/31/18,				
	value \$35,563,769	monto (acat fin	12 750 600\		40 7E0 600
	Total Short-Term Invest Total Investments (cost	•			43,759,690
		UAA UU/ 29/	4) 160.1%		1,070,416,333
	•				(970 900 000)
	Borrowings (40.4)% (1	0), (11)	at Liannidatia	Volus	(270,300,000)
	Borrowings (40.4)% (1 Variable Rate Term Pref	0), (11)	at Liquidation	Value	• • •
	Borrowings (40.4)% (1 Variable Rate Term Pref (20.8)% (12)	0), (11) erred Shares,	at Liquidation	Value	(139,000,000)
	Borrowings (40.4)% (1 Variable Rate Term Pref (20.8)% (12) Other Assets Less Liab	0), (11) erred Shares, a ilities 1.1%		Value	(139,000,000) 7,666,393
	Borrowings (40.4)% (1 Variable Rate Term Pref (20.8)% (12)	0), (11) erred Shares, ilities 1.1% o Common Sha	ares 100%	Value	(139,000,000)
	Borrowings (40.4)% (1 Variable Rate Term Pref (20.8)% (12) Other Assets Less Liab	0), (11) erred Shares, a ilities 1.1%	ares 100%	value	(139,000,000) 7,666,393

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: 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) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (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. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) 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.
- (9) A copy of the most recent financial statements for these investment companies can be obtained directly from the Securities and Exchange Commission on its website at http://www.sec.gov.
- (10) Borrowings as a percentage of Total Investments is 25.3%.
- (11) 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.
- (12) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.0%.

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.

See accompanying notes to financial statements.

Nuveen Investments

JRO
Nuveen Floating Rate Income Opportunity Fund
Portfolio of Investments January 31, 2015 (Unaudited)

	Principal			Maturity	Ratings	
Am	ount (000)		Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTME				
		VARIABLE RATE SENIO	OR LOAN INTERE	STS 126.0°	% (79.1% of 1	otal Investments)
		(4)	4 40/ (0 70/ 17			
		Aerospace & Defense	1.1% (U./% Of 10	itai investme	ents)	
\$	3,250	B/E Aerospace, Inc., Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 3,258,369
	1,960	Sequa Corporation, Term Loan B	5.250%	6/19/17	В	1,888,950
	5,210	Total Aerospace & Defense				5,147,319
		Airlines 3.4% (2.2% of	Total Investmen	ts)		
	2,000	American Airlines, Inc., Term Loan B, First Lien	4.250%	10/08/21	BB	2,007,084
	_,000	American Airlines, Inc.,	1120070	. 0, 00, 2 .		2,007,00
	2,455	Term Loan	3.750%	6/27/19	BB	2,442,526
	,	Delta Air Lines, Inc.,				, ,
	5,870	Term Loan B1	3.250%	10/18/18	BBB	5,817,871
		Delta Air Lines, Inc.,				
	2,940	Term Loan B2	2.417%	4/18/16	BBB	2,927,872
		US Airways, Inc., Term				
	2,970	Loan B1	3.500%	5/23/19	BB	2,940,671
	16,235	Total Airlines				16,136,024
			3% of Total Inves	tments)		
		Chrysler Group LLC,				
	9,925	Tranche B, Term Loan	3.250%	12/31/18	BB+	9,881,578
	5 500	Formula One Group,	4.7500/	7/00/04	5	5 400 500
	5,568	Term Loan, First Lien	4.750%	7/30/21	В	5,402,528
	1 500	Formula One Group,	7.7500/	7/00/00	000.	1 400 005
	1,500	Term Loan, Second Lien Total Automobiles	7.750%	7/29/22	CCC+	1,460,625
	16,993	Building Products 0.7	9/. (0.49/. of Total	Invoctmente	\	16,744,731
		Gates Global LLC, Term	/6 (0.4 /6 01 10tal	investinents)	
	1,995	Loan	4.250%	7/03/21	B+	1,954,031
	1,000	Quikrete Holdings, Inc.,	4.230 /8	7/00/21	D _T	1,004,001
	1,170	Term Loan, First Lien	4.000%	9/28/20	B+	1,157,230
	3,165	Total Building Products	1.00070	0/20/20	Δ,	3,111,261
	5, . 55	Capital Markets 1.0%	(0.6% of Total Inv	restments)		5, ,=5 .
		Citco III Limited, Term				
	2,823	Loan B	4.250%	6/29/18	N/R	2,814,516
		Guggenheim Partners				
	1,975	LLC, Initial Term Loan	4.250%	7/22/20	N/R	1,972,531
	4,798	Total Capital Markets				4,787,047

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

	Chemicals 2.1% (1.4% of To	tal Investr	nents)		
	Ineos US Finance LLC,	illivesti	nems)		
2,452	Cash Dollar, Term Loan	3.750%	5/04/18	BB	2,390,891
2, .02	Mineral Technologies,	017 00 70	0,01,10		=,000,00.
	Inc., Term Loan B, First				
5,639	Lien	4.000%	5/07/21	BB	5,604,731
-,	PQ Corporation, Term				-,, -
1,470	Loan B	4.000%	8/07/17	B+	1,449,420
	W.R Grace & Co.,				
	Delayed Draw, Term				
163	Loan	3.000%	2/03/21	BBB	163,030
	W.R Grace & Co., Exit				
454	Term Loan	3.000%	2/03/21	BBB	453,060
10,178	Total Chemicals				10,061,132
	Commercial Services & Supp	lies 2.9%	(1.8% of Tot	al Investmen	ts)
	ADS Waste Holdings,				
	Inc., Initial Term Loan,	,		_	
972	Tranche B2	3.750%	10/09/19	B+	946,768
	Education Management				
004	LLC, Tranche A, Term	F F000/	7/00/00	NI/D	045.070
261	Loan	5.500%	7/02/20	N/R	245,976
	Education Management				
435	LLC, Tranche B, Term Loan	8.500%	7/02/20	N/R	359,258
433	HMH Holdings, Inc.,	0.300%	1/02/20	IN/ I	339,230
973	Term Loan, First Lien	4.250%	5/22/18	B1	968,853
373	iQor US, Inc., Term	T.250 /0	3/22/10	D1	300,033
3,373	Loan, First Lien	6.000%	4/01/21	В	3,162,420
0,010	iQor US, Inc., Term		., • .,	_	5,:52,:25
1,000	Loan, Second Lien	9.750%	4/01/22	CCC+	922,500
,	Millennium Laboratories,				·
	Inc., Tranche B, Term				
6,965	Loan	5.250%	4/16/21	B+	6,950,492
	Total Commercial				
13,979	Services & Supplies				13,556,267
	Communications Equipment	1.2% (0.8	8% of Total In	vestments)	
	Avaya, Inc., Term Loan			_	
4,444	B3	4.668%	10/26/17	B1	4,257,607
	Avaya, Inc., Term Loan		- /- /		
1,608	B6	6.500%	3/31/18	B1	1,574,679
	Total Communications				F 000 000
6,052	Equipment	T T	4-		5,832,286
	ľ	Nuveen Investm 44	ents		

Principal Amount (000)) Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
•	Computers & Peripherals	2.7% (1.7% of			
\$ 12,838	Dell, Inc., Term Loan B	4.500%	4/29/20	BBB	\$12,862,572
	Containers & Packaging BWAY Holding Company, Term Loan B,	0.5% (0.4% of		·	
2,554	First Lien	5.500%	8/14/20	B2	2,554,898
	Diversified Consumer Ser	vices 6.7% (4	.2% of Total	Investments)	
4,810	Cengage Learning Acquisitions, Inc., Exit Term Loan	7.000%	3/31/20	B+	4,786,842
2,391	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	5/22/18	B+	2,409,779
2,001	Harland Clarke Holdings Corporation, Term Loan	7.00076	3/22/10	Бт	2,400,770
1,463	B4	6.000%	8/04/19	B+	1,463,186
11,202	Hilton Hotels Corporation, Term Loan B2	3.500%	10/25/20	BB+	11 087 017
11,202	Laureate Education,	3.300%	10/25/20	DD+	11,087,917
1,930	Inc., Term Loan B New Albertson's, Inc.,	5.000%	6/15/18	В	1,819,412
2,647	Term Loan ServiceMaster	4.750%	6/24/21	Ba3	2,618,754
7,339	Company, Term Loan	4.250%	7/01/21	B+	7,238,576
31,782	Total Diversified Consumer Services		., .		31,424,466
	Diversified Financial Servi	ices 1.5% (0.9	% of Total I	nvestments)	
2,463	Home Loan Servicing Solutions, Ltd., Term Loan B	4.500%	6/26/20	B+	2,312,411
	Ocwen Financial Corporation, Term Loan				
188	В	5.000%	2/15/18	B+	176,564
2,931	RCS Capital, Term Loan	6.500%	4/29/19	В	2,821,176
1,500	TransFirst, Inc., Term Loan, First Lien Total Diversified	5.500%	11/12/21	В	1,500,470
7,082	Financial Services				6,810,621
7,002	Diversified Telecommunic	eation Services	6.6% (4.2%	% of Total Inve	, ,
1,078	Greeneden U.S. Holdings II LLC, Term Loan B	4.000%	2/08/20	В	1,058,741
	Intelsat Jackson Holdings, S.A., Tranche				
959	B2, Term Loan	3.750%	6/30/19	BB	949,735
4,000	Level 3 Financing, Inc., Term Loan B, First Lien	4.500%	1/31/22	ВВ	4,010,832

2,66	Level 3 Financing, Inc., Term Loan, Tranche B3	4.000%	8/01/19	ВВ	2,651,667
77	Presidio, Inc., Term 73 Loan B	5.000%	3/31/17	B+	772,562
	SBA Communication, Incremental Term Loan,				ŕ
1,24	14 Tranche B1	3.250%	3/24/21	BB	1,224,835
1 40	TelX Group, Inc., Initial	4 E009/	4/00/00	D1	1 470 011
1,49	Term Loan, First Lien TelX Group, Inc., Initial	4.500%	4/09/20	B1	1,472,911
75	Term Loan, Second Lien	7.500%	4/09/21	CCC	734,531
	WideOpenWest Finance	. ==/	1/21/12		
9,46	65 LLC, Term Loan B Ziggo N.V., Term Loan	4.750%	4/01/19	Ba3	9,420,211
3,32		3.500%	1/15/22	ВВ	3,248,747
	Ziggo N.V., Term Loan				
2,14	45 B2 Ziggo N.V., Term Loan	3.500%	1/15/22	BB	2,093,554
3,52		3.500%	1/15/22	BB	3,443,148
	Total Diversified				-, -, -
04.44	Telecommunication				04 004 474
31,42	29 Services Electronic Equipment, In	etrumente & Ca	mnononto	0 50/ /0 30/	31,081,474
	SMART Modular	istruments & CC	niiponents	0.5 % (0.5 %	of Total Investments)
	Technologies, Inc., Term				
2,46		8.250%	8/26/17	В	2,442,946
_,	20 20011 2	0.20070	0/20/17	_	2,772,370
_,	Energy Equipment & Sei		.8% of Total		
	Energy Equipment & Sei Drill Rigs Holdings, Inc.,	rvices 1.3% (0	.8% of Total	Investment	s)
4,0	Energy Equipment & Sei Drill Rigs Holdings, Inc., Tranche B1, Term Loan				
	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy	rvices 1.3% (0	.8% of Total	Investment	s)
4,05	Energy Equipment & Sei Drill Rigs Holdings, Inc., Tranche B1, Term Loan	rvices 1.3% (0	.8% of Total	Investment	s)
4,05	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group	6.000%	.8% of Total 3/31/21	Investment B+	s) 3,159,155
4,05	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited,	6.000% 9.500%	.8% of Total 3/31/21 3/06/18	B+ N/R	3,159,155 642,849
4,05	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B	6.000%	.8% of Total 3/31/21	Investment B+	s) 3,159,155
4,05 67 1,38	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A.,	9.500% 5.000%	3/31/21 3/06/18 10/25/17	B+ N/R B	3,159,155 642,849 1,013,857
4,05	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A.,	6.000% 9.500%	.8% of Total 3/31/21 3/06/18	B+ N/R	3,159,155 642,849
4,05 67 1,38	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services	9.500% 5.000% 4.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857
4,05 67 1,38 1,45	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing	9.500% 5.000% 4.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857 1,124,959
4,05 67 1,38 1,45 7,56	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term	9.500% 5.000% 4.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857 1,124,959 5,940,820
4,05 67 1,38 1,45	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2	9.500% 5.000% 4.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857 1,124,959
4,05 67 1,38 1,45 7,56	Energy Equipment & Ser Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term	7. 4.750%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18	B+ N/R B B+	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664
4,05 67 1,38 1,45 7,56 3,47	Energy Equipment & Ser Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term	9.500% 5.000% 4.500%	3/31/21 3/06/18 10/25/17 6/03/18 f Total Investigation (19)	B+ N/R B B+ stments) BB BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830
4,05 67 1,38 1,45 7,56	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien	7. 4.750%	3/31/21 3/06/18 10/25/17 6/03/18 f Total Investigation (19)	B+ N/R B B+ stments) BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664
4,05 67 1,38 1,45 7,56 3,47	Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien BJ's Wholesale Club,	9.500% 5.000% 4.500% 4.750% 5.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18 of Total Invest 3/21/19 8/25/21	B+ N/R B B+ stments) BB BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830
4,05 67 1,38 1,45 7,56 3,47 15,00 3,50	Energy Equipment & Ser Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4, First Lien BJ's Wholesale Club, Inc., Replacement Loan,	7. 4.750% 5.500% 6.7% (4.2% o 4.750% 5.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18 of Total Invest 3/21/19 8/25/21 8/25/21	B+ N/R B B+ stments) BB BB BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830 3,499,027
4,05 67 1,38 1,45 7,56 3,47 15,00 3,50	Energy Equipment & Ser Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4 Albertsons LLC, Term D0 Loan B4, First Lien BJ's Wholesale Club, Inc., Replacement Loan, First Lien	7. 4.2% o 4.750% 4.500% 4.500% 4.500% 4.500% 4.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18 of Total Inves 3/21/19 8/25/21 8/25/21	B+ N/R B B+ stments) BB BB BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830 3,499,027 3,263,641
4,05 67 1,38 1,45 7,56 3,47 15,00 3,50	Energy Equipment & Ser Drill Rigs Holdings, Inc., Tranche B1, Term Loan Dynamic Energy Services International LLC, Term Loan Offshore Group Investment Limited, Term Loan B Pacific Drilling S.A., Term Loan B Total Energy Equipment & Services Food & Staples Retailing Albertsons LLC, Term Loan B2 Albertsons LLC, Term Loan B4 Albertsons LLC, Term Loan B4 First Lien BJ's Wholesale Club, Inc., Replacement Loan, First Lien	7. 4.750% 5.500% 6.7% (4.2% o 4.750% 5.500%	.8% of Total 3/31/21 3/06/18 10/25/17 6/03/18 of Total Invest 3/21/19 8/25/21 8/25/21	B+ N/R B B+ stments) BB BB BB	3,159,155 642,849 1,013,857 1,124,959 5,940,820 3,469,664 14,995,830 3,499,027

	0 11:				
	Second Lien				
	Rite Aid Corporation, Tranche 2, Term Loan,				
1,175	Second Lien	4.875%	6/21/21	B+	1,177,938
	Supervalu, Inc., New				
2,652	Term Loan	4.500%	3/21/19	BB	2,635,056
	Total Food & Staples				
31,603	Retailing				31,504,176
		Nuveen Investm	ents		
		45			

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

incipal unt (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
	Food Products 7.4% (4.6)	6% of Total Inve	estments)		
	H.J Heinz Company,				
\$ 6,884	Term Loan B2	3.500%	6/05/20	BB+	\$ 6,882,150
	Hearthside Group				
1 400	Holdings, Term Loan, First Lien	4 E009/	6/02/21	B1	1,488,769
1,493	Jacobs Douwe Egberts,	4.500%	0/02/21	БΙ	1,400,709
6,000	Term Loan B	3.500%	7/23/21	BB	5,937,498
0,000	Pinnacle Foods Finance	0.00070	1/20/21		3,307,400
1,925	LLC, Term Loan G	3.000%	4/29/20	BB+	1,882,338
,	US Foods, Inc.,				, ,
14,161	Incremental Term Loan	4.500%	3/31/19	B2	14,134,067
	Wilton Products, Inc.,				
4,375	Tranche B, Term Loan	7.500%	8/30/18	В	4,123,650
34,838	Total Food Products				34,448,472
	Health Care Equipment &	Supplies 3.19	% (1.9% of To	otal Investme	nts)
	Ardent Medical				
714	Services, Inc., Term Loan, Second Lien	11.000%	1/02/19	CCC+	715,625
/ 14	CareCore National LLC,	11.000%	1/02/19	000+	7 10,620
1,496	Term Loan	5.500%	3/05/21	В	1,494,361
1,100	ConvaTec, Inc., Dollar	0.00070	<i>5,55,</i> 2.		1,101,001
2,015	Term Loan	4.000%	12/22/16	Ba3	2,014,740
	Kinetic Concepts, Inc.,				
2,235	Term Loan D1	4.000%	5/04/18	BB	2,214,579
	Onex Carestream				
	Finance LP, Term Loan,		- / /	_	
4,486	First Lien	5.000%	6/07/19	B+	4,486,077
	Onex Carestream				
2,553	Finance LP, Term Loan, Second Lien	9.500%	12/07/19	В	2,538,826
2,333	United Surgical Partners	9.500 /6	12/07/19	Ь	2,330,020
	International, Inc.,				
978	Incremental Term Loan	4.750%	4/03/19	B1	977,180
	Total Health Care				,
14,477	Equipment & Supplies				14,441,388
	Health Care Providers & S	Services 4.8%	(3.0% of To	tal Investmen	ts)
	BioScrip, Inc., Delayed				
470	Draw, Term Loan	6.500%	7/31/20	B1	469,487
700	• • • • • • • • • • • • • • • • • • • •	0.5000/	7/04/00	D4	700 470
783		6.500%	//31/20	B1	/82,4/8
3 960		4 250%	1/27/21	BB	3 963 093
•	Louis D				
470 783 3,960 7,685	Draw, Term Loan BioScrip, Inc., Initial Term Loan B Community Health Systems, Inc., Term Loan D	6.500% 6.500% 4.250% 6.750%	7/31/20 7/31/20 1/27/21 5/04/18	B1 B1 BB B	469,487 782,478 3,963,093 7,735,779

Drumm Investors LLC, Term Loan Genesis Healthcare LLC, Term Loan В 910,477 867 10.000% 12/04/17 Heartland Dental Care, Inc., Term Loan, First 1,470 B1 Lien 5.500% 12/21/18 1,455,340 Heartland Dental Care, Inc., Term Loan, 1,500 Second Lien 9.750% 6/21/19 CCC+ 1,489,688 LHP Operations Co. 1,303 LLC, Term Loan B 9.000% 7/03/18 В 1,257,044 **National Mentor** Holdings, Inc., Term Loan B B+ 1,619 4.250% 1/31/21 1,598,454 One Call Care Management, Inc., 2,471 Term Loan B 5.000% B1 2,447,320 11/27/20 Skilled Healthcare Group Inc., Term Loan В 604 7.000% 4/09/16 604,635 Total Health Care 22,732 Providers & Services 22,713,795 **Health Care Technology** 0.7% (0.4% of Total Investments) Catalent Pharma Solutions, Inc., Term 4.250% 3,134 Loan 5/20/21 BB 3,129,550 Hotels, Restaurants & Leisure 5.8% (3.6% of Total Investments) Burger King Corporation, Term Loan 8,444 4.500% B, First Lien 12/12/21 B+ 8,463,580 CCM Merger, Inc., Term 2,492 8/08/21 B+ Loan B 4.500% 2,486,860 CityCenter Holdings LLC, Term Loan 3,864 10/16/20 BB 3,848,918 4.250% Extended Stay America, 400 Inc., Term Loan 5.000% 6/24/19 B+ 402,000 **Intrawest Resorts** Holdings, Inc., Initial 2,229 Term Loan 12/09/20 B+ 2,228,744 5.500% MGM Resorts International, Term 1,960 BB 1,932,560 Loan B 3.500% 12/20/19 Scientific Games Corporation, Term Loan 2,000 B2 10/01/21 BB 1,978,750 6.000% Scientific Games Corporation, Term Loan 2,939,062 2,970 6.000% 10/18/20 BB Station Casino LLC, Term Loan B 2,854 3/02/20 B+ 2,817,684 4.250% Total Hotels. 27,213 Restaurants & Leisure 27,098,158

Household Durables 0.3% (0.2% of Total Investments) Serta Simmons Holdings LLC, Term 908,848 916 Loan 4.250% 10/01/19 B+ Tempur-Pedic International, Inc., New Term Loan B BB+ 645,252 653 3.500% 3/18/20

0.2% (0.1% of Total Investments)

B1

4.750% 11/26/20 Nuveen Investments

Total Household

Brand Energy &

Industrial Conglomerates

Infrastructure Services,

Inc., Initial Term Loan

Durables

1,569

898

46

1,554,100

849,446

	rincipal ount (000)	Description (1)	upop (4)	Maturity	Ratings	Value
AIIIO	uni (000)	Description (1) Co Insurance 2.4% (1.5% of Tot	oupon (4)	(2)	(3)	value
		Alliant Holdings I LLC,	ai ilivestille	113)		
		Delayed Draw, Term				
\$	191	Loan, WI/DD	TBD	TBD	B+	\$ 190,772
Ψ		Alliant Holdings I LLC,	.22			Ψ,
		Incremental Term Loan,				
	809	WI/DD	TBD	TBD	B+	807,978
		Alliant Holdings I LLC,				
		Initial Term Loan B,				
	1,469	First Lien	4.250%	12/20/19	B+	1,448,718
		Hub International				
		Holdings, Inc., Initial	4.0500/	10/00/00	5 .	
	4,448	Term Loan	4.250%	10/02/20	B1	4,321,986
		USI Holdings				
	4,668	Corporation, Initial Term Loan	4.250%	12/27/19	B1	4,603,615
	11,585	Total Insurance	4.230%	12/27/19	ы	11,373,069
	11,505		% (0.7% of 1	Total Investm	ents)	11,373,009
		Travelport LLC, Term	70 (0.1 70 01	otal ilivestili	Citto	
	5,000	Loan B, First Lien	6.000%	9/02/21	B2	5,013,750
	0,000	Internet Software & Services		of Total Inve		2,010,100
		Sabre Inc., Term Loan	•		,	
	741	B2	4.500%	2/19/19	Ba3	734,885
		Sabre Inc., Term Loan				
	290	С	4.000%	2/19/18	Ba3	285,722
	3,430	Sabre Inc., Term Loan	4.000%	2/18/19	Ba3	3,384,981
	5 000	Tibco Software, Inc.,	0.5000/	4.4.105.100	D.	5 740 007
	5,833	Term Loan B	6.500%	11/25/20	B1	5,716,667
	10.004	Total Internet Software				10 100 055
	10,294	& Services IT Services 1.2% (0.7% of To	stal Invactm	anta)		10,122,255
		EIG Investors Corp.,	olai iiivesiiii	#11(5 <i>)</i>		
	5,139	Term Loan	5.000%	11/09/19	В	5,139,375
	0,100	VFH Parent LLC, New	0.00070	11/00/10		0,100,070
	247	Term Loan	5.750%	11/08/19	N/R	245,724
		Zayo Group LLC, Term				,
	129	Loan B	4.000%	7/02/19	B1	127,836
	5,515	Total IT Services				5,512,935
		Leisure Equipment & Product	s 2.0% (1.	3% of Total Ir	vestments)	
		24 Hour Fitness				
		Worldwide, Inc., Term	. ===			
	2,270	Loan B	4.750%	5/28/21	Ba3	2,203,597
		Bombardier Boarding Boardington				
	4.020	Recreational Products,	4.0009/	1/20/10	BB+	2 047 710
	4,030	Inc., Term Loan Equinox Holdings, Inc.,	4.000%	1/30/19	DD+	3,947,719
		New Initial Term Loan,				
	2,162	First Lien	5.000%	1/31/20	B1	2,148,061
	2,102	I HOL LIOH	3.000 /0	./01/20	5 1	<u>_</u> , 1 10,001

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

Four Seasons Holdings, Inc., Term Loan, 1,000 Second Lien 6.250% 12/27/20 B 1,001,250		Inc., Term Loan, Second Lien Total Leisure Equipment & Products Machinery 1.1% (0.7% of Doosan Infracore		12/27/20	В	1,001,250
1,000 Second Lien		Second Lien Total Leisure Equipment & Products Machinery 1.1% (0.7% of Doosan Infracore		12/27/20	В	1,001,250
Total Leisure		Total Leisure Equipment & Products Machinery 1.1% (0.7% of Tools and Infractions)		12/21/20	Ь	1,001,250
9,462 Equipment & Products Machinery 1.1% (0.7% of Total Investments)	9,462	Equipment & Products Machinery 1.1% (0.7% of Doosan Infracore	Total Investm			
Machinery 1.1% (0.7% of Total Investments)	,	Machinery 1.1% (0.7% of Doosan Infracore	Total Investm			9,300,627
International, Inc., Term				ents)		-,,-
3,978						
Rexnord LLC, Term		• •	. = /	- (0- (0)		
998	3,978		4.500%	5/27/21	BB	3,978,333
4,976	998		4 000%	8/21/20	RR	982 001
1,425			4.00070	0/21/20	DD	•
Advantage Sales & Marketing, Inc., Delayed Draw, Term 71 Loan 4.250% 7/23/21 B1 70,139 Advantage Sales & Marketing, Inc., Term 2,124 Loan, First Lien 4.250% 7/25/21 B1 2,104,180 Advantage Sales & Marketing, Inc., Term 1,450 Loan, Second Lien 7.500% 7/25/22 CCC+ 1,424,625 Affinion Group Holdings, Inc., Initial Term Loan, Second 2,221 Lien 8.500% 10/31/18 B3 1,924,338 Affinion Group Holdings, Inc., Term 1,330 Loan, First Lien 6.750% 4/30/18 B1 1,246,689 Catalina Marketing Corporation, Term 3,483 Loan, First Lien 4.500% 4/09/21 B+ 3,327,964 Catalina Marketing Corporation, Term 1,500 Loan, Second Lien 7.750% 4/11/22 CCC+ 1,360,000 Clear Channel Communications, Inc., 2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, Inc., 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term	1,010		tal Investmen	its)		1,000,000
Marketing, Inc., Delayed Draw, Term 71 Loan 4.250% 7/23/21 B1 70,139 Advantage Sales & Marketing, Inc., Term 2,124 Loan, First Lien 4.250% 7/25/21 B1 2,104,180 Advantage Sales & Marketing, Inc., Term 1,450 Loan, Second Lien 7.500% 7/25/22 CCC+ 1,424,625 Affinion Group Holdings, Inc., Initial Term Loan, Second 2,221 Lien 8.500% 10/31/18 B3 1,924,338 Affinion Group Holdings, Inc., Term 1,330 Loan, First Lien 6.750% 4/30/18 B1 1,246,689 Catalina Marketing Corporation, Term 3,483 Loan, First Lien 4.500% 4/09/21 B+ 3,327,964 Catalina Marketing Corporation, Term 1,500 Loan, Second Lien 7.750% 4/11/22 CCC+ 1,360,000 Clear Channel Communications, Inc., 2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, Inc., 1,646 Inc.,Term Loan E 7.671% 7/30/19 CCC+ 1,560,240 Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term	1,425		5.000%	9/26/21	B1	1,430,241
Delayed Draw, Term						
71 Loan 4.250% 7/23/21 B1 70,139 Advantage Sales & Marketing, Inc., Term 2,124 Loan, First Lien 4.250% 7/25/21 B1 2,104,180 Advantage Sales & Marketing, Inc., Term 1,450 Loan, Second Lien 7.500% 7/25/22 CCC+ 1,424,625 Affinion Group Holdings, Inc., Initial Term Loan, Second 8.500% 10/31/18 B3 1,924,338 Affinion Group Holdings, Inc., Term 4.300/18 B1 1,246,689 Catalina Marketing Corporation, Term 3,483 Loan, First Lien 4.500% 4/09/21 B+ 3,327,964 Catalina Marketing Corporation, Term 4.500% 4/11/22 CCC+ 1,360,000 Clear Channel Communications, Inc., Term 7.750% 4/11/22 CCC+ 1,360,000 Clear Channel Communications, Inc., 2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, Inc., 1 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term						
Advantage Sales & Marketing, Inc., Term 2,124 Loan, First Lien	71		4.2509/	7/22/21	D1	70 120
Marketing, Inc., Term 2,124 Loan, First Lien 4.250% 7/25/21 B1 2,104,180	7 1		4.250 /6	1/23/21	ы	70,139
2,124 Loan, First Lien Advantage Sales & Marketing, Inc., Term 1,450 Loan, Second Lien Affinion Group Holdings, Inc., Initial Term Loan, Second 2,221 Lien Affinion Group Holdings, Inc., Term 1,330 Loan, First Lien Catalina Marketing Corporation, Term 3,483 Loan, First Lien Catalina Marketing Corporation, Term 1,500 Loan, Second Lien Communications, Inc., 2,478 Tranche D, Term Loan Communications, 1,646 Inc., Term Loan E Cumulus Media, Inc., 9,966 Term Loan B Emerald Expositions Holdings, Inc., Term 4.250% 7/25/21 B1 2,104,180 7/25/22 CCC+ 1,424,625 1,424,625 4/30/18 B3 1,924,338 1,924		•				
Marketing, Inc., Term 1,450 Loan, Second Lien 7.500% 7/25/22 CCC+ 1,424,625 Affinion Group Holdings, Inc., Initial Term Loan, Second 2,221 Lien 8.500% 10/31/18 B3 1,924,338 Affinion Group Holdings, Inc., Term 1,330 Loan, First Lien 6.750% 4/30/18 B1 1,246,689 Catalina Marketing Corporation, Term 3,483 Loan, First Lien 4.500% 4/09/21 B+ 3,327,964 Catalina Marketing Corporation, Term 1,500 Loan, Second Lien 7.750% 4/11/22 CCC+ 1,360,000 Clear Channel Communications, Inc., 2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, 1nc., 1,646 Inc.,Term Loan E 7.671% 7/30/19 CCC+ 1,560,240 Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term	2,124	•	4.250%	7/25/21	B1	2,104,180
1,450 Loan, Second Lien 7.500% 7/25/22 CCC+ 1,424,625 Affinion Group Holdings, Inc., Initial Term Loan, Second 2,221 Lien 8.500% 10/31/18 B3 1,924,338 Affinion Group Holdings, Inc., Term 1,330 Loan, First Lien 6.750% 4/30/18 B1 1,246,689 Catalina Marketing Corporation, Term 3,483 Loan, First Lien 4.500% 4/09/21 B+ 3,327,964 Catalina Marketing Corporation, Term 1,500 Loan, Second Lien 7.750% 4/11/22 CCC+ 1,360,000 Clear Channel Communications, Inc., 2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, 1,646 Inc., Term Loan E Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term						
Affinion Group Holdings, Inc., Initial Term Loan, Second 2,221 Lien 8.500% 10/31/18 B3 1,924,338 Affinion Group Holdings, Inc., Term 1,330 Loan, First Lien 6.750% 4/30/18 B1 1,246,689 Catalina Marketing Corporation, Term 3,483 Loan, First Lien 4.500% 4/09/21 B+ 3,327,964 Catalina Marketing Corporation, Term 1,500 Loan, Second Lien 7.750% 4/11/22 CCC+ 1,360,000 Clear Channel Communications, Inc., 2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, 1,646 Inc., Term Loan E 7.671% 7/30/19 CCC+ 1,560,240 Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term	4.450		7 5000/	7/05/00	000	4 404 005
Holdings, Inc., Initial Term Loan, Second 2,221 Lien 8.500% 10/31/18 B3 1,924,338 Affinion Group Holdings, Inc., Term 1,330 Loan, First Lien 6.750% 4/30/18 B1 1,246,689 Catalina Marketing Corporation, Term 3,483 Loan, First Lien 4.500% 4/09/21 B+ 3,327,964 Catalina Marketing Corporation, Term 1,500 Loan, Second Lien 7.750% 4/11/22 CCC+ 1,360,000 Clear Channel Communications, Inc., 2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, 1,646 Inc., Term Loan E 7.671% 7/30/19 CCC+ 1,560,240 Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term	1,450		7.500%	7/25/22	CCC+	1,424,625
Term Loan, Second 2,221 Lien 8.500% 10/31/18 B3 1,924,338 Affinion Group Holdings, Inc., Term 1,330 Loan, First Lien 6.750% 4/30/18 B1 1,246,689 Catalina Marketing Corporation, Term 3,483 Loan, First Lien 4.500% 4/09/21 B+ 3,327,964 Catalina Marketing Corporation, Term 1,500 Loan, Second Lien 7.750% 4/11/22 CCC+ 1,360,000 Clear Channel Communications, Inc., 2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, 1,646 Inc.,Term Loan E 7.671% 7/30/19 CCC+ 1,560,240 Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term						
2,221 Lien 8.500% 10/31/18 B3 1,924,338 Affinion Group Holdings, Inc., Term 1,330 Loan, First Lien 6.750% 4/30/18 B1 1,246,689 Catalina Marketing Corporation, Term 3,483 Loan, First Lien 4.500% 4/09/21 B+ 3,327,964 Catalina Marketing Corporation, Term 1,500 Loan, Second Lien 7.750% 4/11/22 CCC+ 1,360,000 Clear Channel Communications, Inc., 2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, 1,646 Inc.,Term Loan E 7.671% 7/30/19 CCC+ 1,560,240 Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term						
Holdings, Inc., Term	2,221		8.500%	10/31/18	B3	1,924,338
1,330 Loan, First Lien 6.750% 4/30/18 B1 1,246,689 Catalina Marketing Corporation, Term 3,483 Loan, First Lien 4.500% 4/09/21 B+ 3,327,964 Catalina Marketing Corporation, Term 1,500 Loan, Second Lien 7.750% 4/11/22 CCC+ 1,360,000 Clear Channel Communications, Inc., 2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, 1,646 Inc.,Term Loan E 7.671% 7/30/19 CCC+ 1,560,240 Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term						
Catalina Marketing Corporation, Term 3,483 Loan, First Lien 4.500% 4/09/21 B+ 3,327,964 Catalina Marketing Corporation, Term 1,500 Loan, Second Lien 7.750% 4/11/22 CCC+ 1,360,000 Clear Channel Communications, Inc., 2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, 1,646 Inc.,Term Loan E 7.671% 7/30/19 CCC+ 1,560,240 Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term			. ====	1/20/10	. .	
Corporation, Term 3,483 Loan, First Lien	1,330		6.750%	4/30/18	В1	1,246,689
3,483 Loan, First Lien		•				
Catalina Marketing Corporation, Term 1,500 Loan, Second Lien 7.750% 4/11/22 CCC+ 1,360,000 Clear Channel Communications, Inc., 2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, 1,646 Inc.,Term Loan E 7.671% 7/30/19 CCC+ 1,560,240 Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term	3,483		4.500%	4/09/21	B+	3,327,964
1,500 Loan, Second Lien 7.750% 4/11/22 CCC+ 1,360,000 Clear Channel Communications, Inc., 2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, 1,646 Inc.,Term Loan E 7.671% 7/30/19 CCC+ 1,560,240 Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term	,					, ,
Clear Channel Communications, Inc., 2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, 1,646 Inc.,Term Loan E 7.671% 7/30/19 CCC+ 1,560,240 Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term						
Communications, Inc., 2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, 1,646 Inc.,Term Loan E 7.671% 7/30/19 CCC+ 1,560,240 Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term	1,500		7.750%	4/11/22	CCC+	1,360,000
2,478 Tranche D, Term Loan 6.921% 1/30/19 CCC+ 2,315,960 Clear Channel Communications, 1,646 Inc.,Term Loan E 7.671% 7/30/19 CCC+ 1,560,240 Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term						
Clear Channel Communications, 1,646 Inc.,Term Loan E 7.671% 7/30/19 CCC+ 1,560,240 Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term	2 478		6 921%	1/30/19	CCC+	2 315 960
Communications, 1,646 Inc.,Term Loan E 7.671% 7/30/19 CCC+ 1,560,240 Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term	2,170		0.02170	1700710	0001	2,010,000
Cumulus Media, Inc., 9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term						
9,966 Term Loan B 4.250% 12/23/20 B+ 9,760,415 Emerald Expositions Holdings, Inc., Term	1,646		7.671%	7/30/19	CCC+	1,560,240
Emerald Expositions Holdings, Inc., Term	0.000	· · · · · · · · · · · · · · · · · · ·	4.0500/	40/00/00	Б	0.700.445
Holdings, Inc., Term	9,966		4.250%	12/23/20	B+	9,760,415
	2,620		4.750%	6/17/20	BB	2.593.971
EMI Music Publishing	, - 					, , -
201 LLC, Term Loan B 3.750% 6/29/18 BB 198,939		LLC, Term Loan B				· · · · · · · · · · · · · · · · · · ·
	594		3.750%	6/13/21	BB	586,856

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

ay Television, Inc., ial Term Loan G Worldwide, Inc., st Lien eractive Data rporation, Term Loan Graw-Hill Education Idings LLC, financing Term Loan Graw-Hill Education Idings LLC, financing Term Loan Graw-Hill Education Idings LLC, Term an B	5.250% 4.750% 5.750%	5/06/21 5/02/21 3/22/19	B1 B+	1,949,579 3,228,699 2,525,151
G Worldwide, Inc., st Lien eractive Data rporation, Term Loan Graw-Hill Education Idings LLC, financing Term Loan Graw-Hill Education Idings LLC, Term	4.750% 5.750%	5/02/21	B+	3,228,699
eractive Data rporation, Term Loan Graw-Hill Education Idings LLC, financing Term Loan Graw-Hill Education Idings LLC, Graw-Hill Education Idings LLC, Term	4.750% 5.750%	5/02/21	B+	3,228,699
rporation, Term Loan Graw-Hill Education Idings LLC, financing Term Loan Graw-Hill Education Idings LLC, Term	5.750%			3,228,699
Graw-Hill Education Idings LLC, financing Term Loan Graw-Hill Education Idings LLC, Term	5.750%			
ldings LLC, financing Term Loan Graw-Hill Education Idings LLC, Term	5.750%			
ldings LLC, financing Term Loan Graw-Hill Education Idings LLC, Term		3/22/19	B+	2,525,151
financing Term Loan Graw-Hill Education Idings LLC, Term		3/22/19	B+	2,525,151
Graw-Hill Education Idings LLC, Term		3/22/19	B+	2,525,151
ldings LLC, Term	0.0500/			
	0.0500/			
	6.250%	12/18/19	BB	2,477,062
diacom Broadband	0.20070			_,,
C, Tranche G, Term				
an	4.000%	1/20/20	BB	1,935,450
•	4.500%	5/21/20	Ba3	3,737,329
•	4.5000/	E /0.4 /0.0	D 0	0.000.000
•	4.500%	5/21/20	ВаЗ	3,233,299
	7 500%	3/31/16	Rı	3,397,545
•	7.500 /6	3/31/10	DŦ	3,337,343
•				
rm Loan B3	4.750%	8/14/20	В	1,602,717
		nts		, ,
	C, Tranche G, Term an mericable Group A., Term Loan B1 mericable Group A., Term Loan B2 dio One, Inc., Term an B, First Lien ringer Science & siness Media, Inc., rm Loan B3	C, Tranche G, Term an 4.000% mericable Group A., Term Loan B1 4.500% mericable Group A., Term Loan B2 4.500% dio One, Inc., Term an B, First Lien 7.500% ringer Science & siness Media, Inc., rm Loan B3 4.750%	C, Tranche G, Term an 4.000% 1/20/20 mericable Group A., Term Loan B1 4.500% 5/21/20 mericable Group A., Term Loan B2 4.500% 5/21/20 dio One, Inc., Term an B, First Lien 7.500% 3/31/16 ringer Science & siness Media, Inc., rm Loan B3 4.750% 8/14/20 Nuveen Investments	C, Tranche G, Term an 4.000% 1/20/20 BB mericable Group A., Term Loan B1 4.500% 5/21/20 Ba3 mericable Group A., Term Loan B2 4.500% 5/21/20 Ba3 dio One, Inc., Term an B, First Lien 7.500% 3/31/16 B+ ringer Science & siness Media, Inc., rm Loan B3 4.750% 8/14/20 B Nuveen Investments

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Principal Amount (000)		• • • •	Coupon (4)	Maturity (2)	Ratings (3)	Value			
		Media (continued)							
\$	25,569	Tribune Company, Term Loan B	4.000%	12/27/20	BB+	\$25,265,576			
		Univision Communications, Inc., Replacement Term							
	8,450	Loan, First Lien Weather Channel	4.000%	3/01/20	B+	8,334,826			
	1,520	Corporation, Term Loan, Second Lien	7.000%	6/26/20	В3	1,422,265			
	1,481	WMG Acquisition Corporation, Tranche B, Refinancing Term Loan	3.750%	7/01/20	B+	1,434,035			
	554	Yell Group PLC, Term Loan A2	5.247%	3/01/19	CCC+	840,871			
	44	Yell Group PLC, Term Loan A2, (7)	1.500%	3/03/19	CCC+	0.10,07.1			
		Yell Group PLC, Term Loan B2, Payment in		3/03/24	CCC				
	1,286 94,180	Kind, (7) Total Media	0.000%		CCC	91,288,961			
		Multiline Retail 0.7% (0.4% of Total Investments)							
	384	Hudson's Bay Company, Term Loan B, First Lien	4.750%	11/04/20	BB	385,820			
	2,861 3,245	J.C. Penney Corporation, Inc., Term Loan Total Multiline Retail	5.000%	6/20/19	В	2,783,151 3,168,971			
	3,243	Oil, Gas & Consumable F	uele 2.5% (1.6	5% of Total Ir	voetmonte)	3,100,371			
		Western Refining, Inc.,	ueis 2.5 /6 (1.0	70 OI TOTALII	ivestilients				
	847	Term Loan B	4.250%	11/12/20	BB	819,686			
	588	Citgo Petroleum Corporation, Term Loan B	4.500%	7/29/21	B+	565,280			
	2,330	Crestwood Holdings LLC, Term Loan B	7.000%	6/19/19	B2	2,147,263			
	3,980	Energy and Exploration Partners, Term Loan EP Energy LLC, Term	7.750%	1/22/19	N/R	2,912,242			
	173	Loan B3, Second Lien Fieldwood Energy LLC,	3.500%	5/24/18	Ва3	162,067			
	3,185	Term Loan, Second Lien	8.375%	9/30/20	B2	1,952,326			
	2,941	Seadrill Partners LLC, Initial Term Loan	4.000%	2/21/21	BB B1	2,340,913			
	200		5.250%	8/04/21	B1	191,978			

	Southcross Energy Partners L.P., Opco				
	Term Loan				
	Southcross Holdings				
	Borrower L.P., Holdco				
910	Term Loan	6.000%	8/04/21	B2	834,981
	Total Oil, Gas &				
15,154	Consumable Fuels				11,926,736
		.7% of Total II	nvestments)		
1 100	Generic Drug Holdings,	5.000%	8/16/20	B1	1 170 206
1,182	Inc., Term Loan B Graceway	5.000%	0/10/20	DI	1,178,306
	Pharmaceuticals LLC,				
	Second Lien Term Loan,				
3,125	(8)	0.000%	5/03/13	N/R	19,531
-, -	Graceway				- ,
	Pharmaceuticals LLC,				
62	Term Loan, (8)	0.000%	5/03/12	N/R	62,632
5,459	Grifols, Inc., Term Loan	3.171%	2/27/21	Ba1	5,402,923
	Par Pharmaceutical				
	Companies, Inc., Term	4.0000/	0/00/10	5 .	
2,231	Loan B2	4.000%	9/30/19	B1	2,192,994
0.005	Patheon, Inc., Term	4.0500/	0/11/01	D	0.014.050
2,985	Loan B Pharmaceutical Product	4.250%	3/11/21	В	2,914,852
	Development, Inc., Term				
2,353	Loan B, First Lien	4.000%	12/01/18	Ba2	2,345,479
_,000	Pharmaceutical		. =, 0 ., . 0	- ~-	_,;,
	Research Associates,				
3,891	Inc., Term Loan	4.500%	9/23/20	B1	3,861,550
	Quintiles Transnational				
2,818	Corp., Term Loan B3	3.750%	6/08/18	BB+	2,789,601
007	Salix Pharmaceuticals,	4.0500/	4 /00/00	5 . 4	004.404
987	LTD., Term Loan	4.250%	1/02/20	Ba1	984,134
1,931	Therakos, Inc., Term Loan, First Lien	7.000%	12/27/17	В	1 024 100
1,931	Valeant	7.000 /6	12/21/11	Ь	1,924,190
	Pharmaceuticals				
	International, Inc., Term				
1,418	Loan E	3.500%	8/05/20	Ba1	1,410,871
·	Valeant				
	Pharmaceuticals				
	International, Inc.,				
0.000	Tranche B, Term Loan	0.5000	0/40/40	D 4	0.005.550
2,680	D2	3.500%	2/13/19	Ba1	2,665,559
31,122	Total Pharmaceuticals Professional Services 0.0	0% (0.0% of T	otal Investme	ante)	27,752,622
	Ceridian Corporation,	∪ /o (U.U-⁄o UI I	otai iiivestine	zii(5)	
156	Term Loan B2	4.500%	9/15/20	Ba3	154,094
100	Real Estate Investment Tru		5% of Total Ir		•
3,930		3.750%	3/05/20	BB	3,878,224

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

	Realogy Corporation,				
	Initial Term Loan B				
	Starwood Property				
4,431	Trust, Inc., Term Loan B	3.500%	4/17/20	BB	4,346,193
	Walter Investment				
	Management				
	Corporation, Tranche B,				
3,976	Term Loan, First Lien	4.750%	12/18/20	B+	3,492,186
	Total Real Estate				
12,337	Investment Trust				11,716,603
·	Real Estate Management &	Development	1.8% (1.1	% of Total	Investments)
	Capital Automotive LP,	•	•		,
2,482	Term Loan, Second Lien	6.000%	4/30/20	B1	2,485,030
,	Capital Automotive LP,				• •
5,906	Term Loan, Tranche B1	4.000%	4/10/19	Ba2	5,886,676
,	Total Real Estate				, ,
	Management &				
8,388	Development				8,371,706
-,	1-	Nuveen Investmen	nts		-,,
		48			

	rincipal ount (000)	Description (1)	Coupon (4)	Maturity (2)	Ratings (3)		Value
	ount (000)	Semiconductors & Semiconductors				tal Inv	
		Avago Technologies,	conductor Equi	pinent 0.47	0 (2.170 01 10	tui iiiv	coments)
\$	6,965	Term Loan B	3.750%	5/06/21	BBB	\$	6,961,267
•	-,	Freescale				· ·	-,, -
		Semiconductor, Inc.,					
	4,928	Term Loan, Tranche B4	4.250%	2/28/20	B1		4,859,969
		Freescale					
		Semiconductor, Inc.,					
	1,975	Term Loan, Tranche B5	5.000%	1/15/21	B1		1,981,377
	4.047	NXP Semiconductor	0.0500/	4 /4 4 /00	DDD		1 007 711
	1,947	LLC, Term Loan D	3.250%	1/11/20	BBB		1,927,711
		Total Semiconductors & Semiconductor					
	15,815	Equipment					15,730,324
	13,013	Software 10.4% (6.6% c	of Total Investm	ente)			13,730,324
		Ascend Learning LLC,					
		Term Loan, Second					
	2,000	Lien	9.500%	11/30/20	CCC+		1,980,000
		Blackboard, Inc., Term					
	4,236	Loan B3	4.750%	10/04/18	B+		4,220,818
		BMC Software, Inc.,					
	5,254	Initial Term Loan	5.000%	9/10/20	B1		5,099,391
		Compuware					
		Corporation, Tranche B2, Term Loan, First					
	5,000	Lien, DD1	6.250%	12/15/21	В		4,745,835
	3,000	Datatel Parent Corp,	0.230 /6	12/13/21	D		4,740,000
	1,632	Term Loan B1	4.000%	7/19/18	BB		1,617,303
	,	Deltek, Inc., Term					,
	1,000	Loan, Second Lien	10.000%	10/10/19	CCC+		1,009,375
		Emdeon Business					
		Services LLC, Term			_		
	2,921	Loan B2	3.750%	11/02/18	Ba3		2,879,392
	1 000	Explorer Holdings, Inc.,	0.0000/	E/00/10	р.		1 007 101
	1,906	Term Loan Infor Global Solutions	6.000%	5/02/18	B+		1,907,101
		Intermediate Holdings,					
	9,918	Ltd., Term Loan B5	3.750%	6/03/20	Ba3		9,695,496
	0,0.0	Micro Focus	0.1.0070	0,00,20	240		0,000,100
		International PLC,					
	1,400	Term Loan B	5.250%	11/19/21	BB		1,361,063
		Micro Focus					
		International PLC,					
	2,100	Term Loan C	4.500%	11/20/19	BB		2,027,550
	4.040	Misys PLC, Term Loan	F 0000/	10/10/10	D.		4 CEE 000
	4,643	B, First Lien	5.000%	12/12/18	B+		4,655,383
	2,179	SunGard Data Systems, Inc., Term	4.000%	3/08/20	BB		2,166,413

	Loan E				
	TransFirst, Inc., Term	l			
1,000	Loan, Second Lien	9.000%	11/07/22	CCC+	988,750
	Zebra Technologies				
	Corporation, Term				
4,488	Loan B, First Lien	4.750%	10/27/21	BB+	4,520,261
49,677	Total Software				48,874,131
		6% (0.4% of Total II	nvestments)		
	Jo-Ann Stores, Inc.,			_	
2,016	Term Loan, First Lien	4.000%	3/16/18	B+	1,960,892
	Pilot Travel Centers				
000	LLC, Term Loan B,	4.0500/	0/00/01	D.D.	1 001 041
998	First Lien	4.250%	9/30/21	BB	1,001,241
3,014	Total Specialty Retail		:0/ /0 2 0/ of T	'atal lawast	2,962,133
	Textiles, Apparel & Polymer Group, Inc.,	Luxury Goods 0.5	0% (U.3% OT I	otai investi	nents)
2,483	Initial Term Loan	5.250%	12/19/19	B2	2,467,263
2,400	Trading Companies				•
	HD Supply, Inc., Terr		5 /6 (0.0 /6 0 1 1	otal ilivest	inents)
4,659	Loan	4.000%	6/28/18	B+	4,621,411
1,000	Neff Rental/Neff	1100070	0/20/10	2,	1,021,111
	Finance Closing Date	;			
1,250	Loan, Second Lien	7.250%	6/09/21	В	1,219,888
·	Total Trading				,
	Companies &				
5,909	Distributors				5,841,299
	Transportation Infra	structure 0.2% (0	.1% of Total	Investment	s)
	Ceva Group PLC,				
46	Canadian Term Loan	6.500%	3/19/21	B2	42,789
	Ceva Group PLC,	0.5000/	0/10/01	5.0	0.40.4=0
269	Dutch B.V., Term Loa	an 6.500%	3/19/21	B2	248,178
	Ceva Group PLC,				
057	Synthetic Letter of	C 0.4E0/	0/10/01	DO.	007 100
257	Credit Term Loan Ceva Group PLC, US	6.345%	3/19/21	B2	237,120
372	Term Loan	6.500%	3/19/21	B2	342,315
312	Total Transportation	0.500 /6	U/ 1 U/ Z I	UL.	U 1 2,010
944	Infrastructure				870,402
J			4 00/ /4 00/	of Total Inc	vestments)
		unication Services	1.9% (1.2%	ot lotalin	
	Wireless Telecomm	unication Services	1.9% (1.2%	of Total in	Tootinonto,
4,369		unication Services 5.000%	1.9% (1.2% 5/24/19	Ba3	·
4,369	Wireless Telecomm Asurion LLC, Term		·		4,350,236
4,369	Wireless Telecomm Asurion LLC, Term Loan B1	5.000%	·		·
4,369 3,193	Wireless Telecomm Asurion LLC, Term Loan B1 Fairpoint Communications, Inc Term Loan B	5.000%	·		·
	Wireless Telecomm Asurion LLC, Term Loan B1 Fairpoint Communications, Inc Term Loan B UPC Broadband	5.000% -, 7.500%	5/24/19	Ba3	4,350,236
3,193	Wireless Telecomm Asurion LLC, Term Loan B1 Fairpoint Communications, Inc Term Loan B UPC Broadband Holding BV, Term Lo	5.000% , 7.500%	5/24/19	Ba3 B	4,350,236 3,194,124
	Wireless Telecomm Asurion LLC, Term Loan B1 Fairpoint Communications, Inc Term Loan B UPC Broadband Holding BV, Term Lo AH	5.000% -, 7.500%	5/24/19	Ba3	4,350,236
3,193	Wireless Telecomm Asurion LLC, Term Loan B1 Fairpoint Communications, Inc Term Loan B UPC Broadband Holding BV, Term Lo AH Total Wireless	5.000% , 7.500%	5/24/19	Ba3 B	4,350,236 3,194,124
3,193 1,500	Wireless Telecomm Asurion LLC, Term Loan B1 Fairpoint Communications, Inc Term Loan B UPC Broadband Holding BV, Term Lo AH Total Wireless Telecommunication	5.000% , 7.500%	5/24/19	Ba3 B	4,350,236 3,194,124 1,470,312
3,193	Wireless Telecomm Asurion LLC, Term Loan B1 Fairpoint Communications, Inc Term Loan B UPC Broadband Holding BV, Term Lo AH Total Wireless	5.000% , 7.500%	5/24/19	Ba3 B	4,350,236 3,194,124

	Total Variable Rate Senior Loan Interests (cost \$603,063,614)	
Shares	Description (1) COMMON STOCKS 2.6% (1.7% of Total Investments)	Value
	Diversified Consumer Services 0.3% (0.2% of Total Investments)	
71,949	Cengage Learning Holdings II LP, (5), (6)	\$ 1,582,878
	Hotels, Restaurants & Leisure 0.3% (0.2% of Total Investments)	
42,041	BLB Worldwide Holdings Inc., (5), (6) Nuveen Investments 49	1,208,679

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

S	hares	Description (1)				Value	
		Media 2.0% (1.3% of To	tal Investments	s)			
		Cumulus Media, Inc.,					
	5,752	(5)				\$ 20,017	7
		Metro-Goldwyn-Mayer,					
	91,108	(5), (6)				6,650,884	4
	44,843	Tribune Company, (5)				2,640,804	4
	36,087	Tribune Company, (7)					
		Tribune Publishing					
	11,210	Company				235,410	
		Total Media		_		9,547,115	5
		Software 0.0% (0.0% of	Total Investme	ents)			
		Eagle Topco LP, (5),					
4	96,552	(7)					1
		Total Common Stocks (co	st \$10,371,671)			12,338,673	3
	_				Ratings		
S	hares	Description (1)	Coupon		(3)	Value	
		\$25 PAR (OR SIMILAR) F				Investments)	
		Diversified Consumer Se	ervices 0.1% (0.0% of Total	Investments)		
		Education					
		Management	= = = = = = = =		N. (5)		_
	9,855	Corporation, (6)	7.500%		N/R	\$ 96,907	1
		Education					
	0.470	Management	7.5000/		N/D	007.00	_
	3,476	Corporation, (6)	7.500%		N/R	227,099	
		Total Diversified Consume	r Services			324,006	Ď
		Total \$25 Par (or					
		similar) Retail Preferred (cost					
		•				324,006	6
Dri	incipal	\$32,358)			Ratings	324,000)
	unt (000)	Description (1)	Coupon	Maturity	(3)	Value	
AIIIO	uni (000)	CONVERTIBLE BONDS	•			value	
		Communications Equipm			•		
		Nortel Networks Corp.,	nent 0.5 /6 (0.2	76 OI TOLAI III	vestilients)		
\$	550	(8)	1.750%	4/15/12	N/R	\$ 533,500	a
Ψ	000	Nortel Networks Corp.,	1.70070	1/10/12	14/11	φ 000,000	,
	1,000	(8)	2.125%	4/15/14	N/R	965,000	0
	1,000	Total Communications	2.12070	1, 10, 11	14/11	000,000	
	1,550	Equipment				1,498,500	o .
	.,000	Total Convertible				., 100,000	
		Bonds (cost					
\$	1,550	\$1,307,500)				1,498,500	0
•	incipal	+ ,,,			Ratings	.,,	-
	unt (000)	Description (1)	Coupon	Maturity	(3)	Value	
	(===)	•	21.1% (13.3% of				
		Commercial Services &	•		<u> </u>	3)	
	Семине се						

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

		NEC Deptel Heldings				
ф	000	NES Rental Holdings	7.0750/	E/04/40	000	Φ 000.050
\$	900	Inc., 144A	7.875%	5/01/18	CCC+	\$ 902,250
	0.000	Communications Equ				4 007 500
	2,000	Avaya Inc., 144A	10.500%	3/01/21	CCC+	1,637,500
		Nortel Networks				
	3,000	Limited, (8)	0.000%	7/15/11	N/R	3,135,000
		Total Communications				. === ===
	5,000	Equipment		_	_	4,772,500
			0.4% (0.3% of Total	Investme	nts)	
		First Data Corporation,				
	2,000	144A	7.375%	6/15/19	BB	2,097,500
		Containers & Packagi				
	3,950	Reynolds Group	9.875%		CCC+	4,196,875
		Diversified Telecomm	unication Services	1.4% (0.	9% of Total Inv	vestments)
	2,900	IntelSat Limited	7.750%	6/01/21	В	2,874,625
	3,500	IntelSat Limited	8.125%	6/01/23	В	3,535,000
		Total Diversified				
		Telecommunication				
	6,400	Services				6,409,625
		Health Care Equipme	nt & Supplies 1.9%	6 (1.2% of	Total Investment	ents)
	3,000	Kinetic Concepts	10.500%	11/01/18	В	3,292,500
	2,000	Kinetic Concepts	12.500%	11/01/19	CCC+	2,210,000
		Tenet Healthcare				
	3,000	Corporation	6.000%	10/01/20	Ba2	3,247,500
		Total Health Care				
	8,000	Equipment & Supplies				8,750,000
	,	1 1 12 22	Nuveen Investmen	ts		, , -
			50			

Pı	rincipal				Ratings	
	ount (000)	Description (1)	Coupon	Maturity	(3)	Value
		Health Care Providers & S	Services 2.2%	(1.4% of Tot	al Investmen	its)
		Community Health				
\$	3,000	Systems, Inc.	5.125%	8/01/21	Ba2	\$ 3,116,250
		Community Health				
	4,800	Systems, Inc.	6.875%	2/01/22	B+	5,098,200
		lasis Healthcare Capital				
	900	Corporation	8.375%	5/15/19	CCC+	942,750
		Truven Health Analtyics				
	1,000	Inc.	10.625%	6/01/20	CCC+	975,000
		Total Health Care				
	9,700	Providers & Services		- \		10,132,200
	4 000	Machinery 0.2% (0.1% o		•	D	4 070 050
	1,030	Xerium Technologies	8.875%	6/15/18	В	1,076,350
		Media 5.5% (3.4% of Tot	ai investments)		
	1 711	Clear Channel	10.0000/	1/15/10	000	1 401 100
	1,714	Communications, Inc. Clear Channel	10.000%	1/15/18	CCC	1,491,180
	6,412	Communications, Inc.	9.000%	12/15/19	CCC+	6,251,700
	0,412	Clear Channel	9.000 /6	12/13/19	000+	0,231,700
	10,612	Communications, Inc.	14.000%	2/01/21	CCC	8,701,834
	10,012	Clear Channel	14.00070	2/01/21	000	0,701,004
	7,000	Communications, Inc.	9.000%	3/01/21	CCC+	6,790,000
	7,000	Expo Event Transco	0.00070	0/01/21	0001	0,700,000
	1,200	Inc., 144A	9.000%	6/15/21	В	1,236,000
	,,	McGraw-Hill Global	0.000,0	5 5 , <u>-</u> .		,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,,
	1,000	Education Holdings	9.750%	4/01/21	BB	1,107,500
	27,938	Total Media				25,578,214
		Pharmaceuticals 1.4% (0.9% of Total In	vestments)		
		Valeant				
		Pharmaceuticals				
	1,250	International, 144A	6.750%	8/15/18	B1	1,329,688
		Valeant				
		Pharmaceuticals				
	2,000	International, 144A	7.000%	10/01/20	B1	2,107,500
		Valeant				
	4 000	Pharmaceuticals	7.0500/	7/45/00	D.4	4 007 500
	1,000	International, 144A	7.250%	7/15/22	B1	1,067,500
	0.000	VPII Escrow	7 5000/	7/15/01	D4	0.400.000
	2,000	Corporation, 144A	7.500%	7/15/21	B1	2,190,000
	6,250	Total Pharmaceuticals Real Estate Investment Tr	tuet 0.20/ /0.2	% of Total In	voetmente\	6,694,688
	1,250	Istar Financial Inc.	4.000%	% of Total In 11/01/17	BB	1,221,875
	1,230	Semiconductors & Semic				
		Advanced Micro	oriductor Equip		(0.0 % 01 101	ai iiivesiiiieiils)
	2,000	Devices, Inc.	6.750%	3/01/19	В	1,900,000
	2,000	Advanced Micro	3.7 30 /6	5,51,15		1,000,000
	2,050	Devices, Inc.	7.750%	8/01/20	В	1,952,625
	2,500		7.500%	8/15/22	В	2,359,375
	_, - • •		1 1 2 2 2 7 7 2	· 	_	=,==,=.

Advanced Micro Devices, Inc. Total Semiconductors & Semiconductor 6,550 Equipment 6,212,000 **Software** 1.1% (0.7% of Total Investments) **BMC Software Finance** 1,750 Inc., 144A 8.125% 7/15/21 CCC+ 1,529,063 **Boxer Parent Company** Inc./BMC Software, 1,100 144A 9.000% 10/15/19 CCC+ 896,500 850 Infor Us Inc. 11.500% 7/15/18 В 926,500 1,875 В 2,015,625 Infor Us Inc. 9.375% 4/01/19 5,575 **Total Software** 5,367,688 Specialty Retail 0.1% (0.1% of Total Investments) 500 99 Cents Only Stores 11.000% 12/15/19 CCC+ 526,250 **Wireless Telecommunication Services** 3.2% (2.0% of Total Investments) **FairPoint** Communications Inc., В 750 144A 8.750% 8/15/19 766,875 7,250 **Sprint Corporation** 7.875% 9/15/23 BB 7,349,688 3,750 **Sprint Corporation** BB 3,646,875 7.125% 6/15/24 2,750 T-Mobile USA Inc. BB 6.250% 4/01/21 2,839,375 175 T-Mobile USA Inc. BB 6.731% 4/28/22 181,343 T-Mobile USA Inc. 175 6.836% 4/28/23 BB 182,437 **Total Wireless** Telecommunication 14,850 Services 14,966,593 **Total Corporate Bonds** 99,893 (cost \$99,043,733) 98,904,608 Nuveen Investments 51

JRO Nuveen Floating Rate Income Opportunity Fund Portfolio of Investments (continued) January 31, 2015 (Unaudited)

Principal Amount				Ratings	
(000)	Description (1)	Coupon	Maturity	(3)	Value
	ASSET-BACKED SECU Bluemountain Collateralized Loan Obligation, Series	KITIES 5.4% (3	5.4% OF TOTAL	investments)	
\$ 800	2012 2A E14	5.329%	11/20/24	BB	\$ 744,941
2,500	BlueMountain Collateralized Loan Obligations Limited 2012-1A, 144A	5.734%	7/20/23	ВВ	2,372,493
1,250	Carlyle Global Market Strategies, Collateralized Loan Obligations, Series 2013-3A, 144A	4.834%	7/15/25	BB	1,112,740
	Flatiron Collateralized Loan Obligation Limited, Series				
1,500	2011-1A ING Investment	4.634%	1/15/23	BB	1,345,008
050	Management, Collateralized Loan Obligation, 2013-1A D,	5.00.40/	4/45/04	DD.	000 750
250	144A LCM Limited Partnership, Collateralized Loan Obligation 2012A,	5.234%	4/15/24	BB	223,756
1,800	144Å	5.984%	10/19/22	BB	1,724,690
4 000	LCM Limited Partnership, Collateralized Loan	E 0079/	2/25/17	DD	2.502.412
4,000	Obligation, 2015A LCM Limited Partnership, Collateralized Loan Obligation, Series	5.227%	2/23/17	BB	3,583,412
2,000	10AR, 144A	5.734%	4/15/22	BB	1,924,882
	LCM Limited Partnership, Collateralized Loan			-	
1,500	Obligation, Series 11A Madison Park Funding	5.384% 5.582%	4/19/22 4/22/22	BB BB	1,407,026
1,500	Limited, Collateralized Loan Obligations,	J.J 0 2%	4122122	DD	1,469,195

	Series 2012-8A, 144A					
	North End CLO					
	Limited, Loan Pool,					
500	144A	4.833%	7/17/25	BB	434,658	
	Oak Hill Credit					
	Partners IV Limited, Collateralized Loan					
	Obligation Series					
2,000	2012-6A	5.724%	5/15/23	BB	1,896,804	
2,000	Oak Hill Credit	J.7 Z + 70	3/13/20		1,000,004	
	Partners Series					
450	2013-9A	5.229%	11/20/23	BB	408,044	
	Oak Hill Credit					
	Partners, Series					
2,240	2012-7A	5.234%	10/20/25	BB	2,058,654	
	Race Point					
	Collateralized Loan					
2,000	Obligation Series 2012-7A, 144A	5.225%	11/08/24	BB	1 020 206	
2,000	Race Point	5.225/6	11/00/24	DD	1,838,326	
	Collateralized Loan					
	Obligation Limited					
1,000	2011-5AR, 144A	6.231%	12/15/22	BB	1,001,058	
	Race Point					
	Collateralized Loan					
0.000	Obligations, Series	F 7070/	E/04/00	DD	1 070 007	
2,000	2012-6A, 144A Total Asset-Backed	5.727%	5/24/23	BB	1,973,997	
	Securities (cost					
\$ 27,290	\$25,037,054)				25,519,684	
¥ =1,=3	Total Long-Term					
	Investments (cost					
	\$738,855,930)				729,241,307	
Principal						
Amount		_				
(000)	Description (1)	Coupon	Maturity		Value	
ф. 47.F00	SHORT-TERM INVESTM	•	2.3% of Total	Investments)	Ф 17 500 500	
\$ 17,523	Repurchase Agreement with Fixed	0.000%			\$ 17,522,509	
	Income Clearing					
	Corporation, dated					
	1/30/15,					
	repurchase price					
	\$17,522,509,					
	collateralized by					
	\$15,730,000 U.S.		0/00//=			
	Treasury Bonds,		2/02/15			
	9.250%, due 2/15/16,					
	value \$17,873,213 Total Short-Term Invest	mente (coet ¢1:	7 522 509)		17,522,509	
	Total Investments (cost		159.2%		746,763,816	
	10tal investments (60st \$100,010,703) 103.2/0					

Borrowings (40.3)% (9), (10)	(188,800,000)
Variable Rate Term Preferred Shares, at Liquidat	on Value
(20.9)% (11)	(98,000,000)
Other Assets Less Liabilities 2.0%	8,996,776
Net Assets Applicable to Common Shares Nuveen Investments 52	\$ 468,960,592

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: 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) For fair value measurement disclosure purposes, investment classified as Level 2. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (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. See Notes to Financial Statements, Note 2 Investment Valuation and Fair Value Measurements for more information.
- (8) 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.
- (9) Borrowings as a percentage of Total Investments is 25.3%.
- (10) 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.
- (11) Variable Rate Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 13.1%.
- 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.

See accompanying notes to financial statements.

Nuveen Investments

53

JSD

Nuveen Short Duration Credit Opportunities Fund

Portfolio of Investments	January 31,	, 2015 (Unaudited)
--------------------------	-------------	---------------------------

	rincipal	5		Maturity	Ratings	
	(000)	Description (1)	Coupon (4)	(2)	(3)	Value
		LONG-TERM INVESTMEN				tal Invastments\ (4)
		VARIABLE RATE SENIOR Aerospace & Defense 1				iai ilivesilliellis) (4)
		B/E Aerospace, Inc.,	.7% (1.2% 01 100	ai ilivesilliei	115)	
\$	1,950	Term Loan B, First Lien	4.000%	12/16/21	BB+	\$ 1,955,021
Ψ	1,550	Segua Corporation, Term	4.000 /8	12/10/21	DDT	Ψ 1,000,021
	1,225	Loan B	5.250%	6/19/17	В	1,180,594
	.,	Total Aerospace &	0.20070	<i>5,</i> 1 <i>6,</i> 11	_	.,,
	3,175	Defense				3,135,615
	,	Airlines 5.2% (3.6% of 7	Total Investments	s)		, ,
		American Airlines, Inc.,		•		
	1,750	Term Loan B, First Lien	4.250%	10/08/21	BB	1,756,198
		American Airlines, Inc.,				
	985	Term Loan	3.750%	6/27/19	BB	979,973
		Delta Air Lines, Inc.,				
	3,136	Term Loan B1	3.250%	10/18/18	BBB	3,108,071
		Delta Air Lines, Inc.,				
	980	Term Loan B2	2.417%	4/18/16	BBB	975,958
	4 000	Delta Air Lines, Inc.,	0.0500/	4/00/47	DDD	1 000 005
	1,930	Term Loan B	3.250%	4/20/17	BBB	1,926,225
	990	US Airways, Inc., Term Loan B1	3.500%	5/23/19	BB	980,224
	9,771	Total Airlines	3.500 /6	5/23/19	DD	9,726,649
	5,771	Automobiles 2.4% (1.6%	% of Total Investr	mente)		3,720,043
		Chrysler Group LLC,	o or rotal investi	nems)		
	993	Tranche B, Term Loan	3.250%	12/31/18	BB+	988,158
		Formula One Group,	0			000,100
	2,784	Term Loan, First Lien	4.750%	7/30/21	В	2,701,264
		Formula One Group,				
	750	Term Loan, Second Lien	7.750%	7/29/22	CCC+	730,312
	4,527	Total Automobiles				4,419,734
		Building Products 0.6%	6 (0.4% of Total Ir	vestments)		
		Gates Global LLC, Term			_	
	1,197	Loan	4.250%	7/03/21	B+	1,172,418
		Chemicals 1.1% (0.8% o	of Total Investme	nts)		
	1 100	Ineos US Finance LLC,	0.7500/	E/04/40	DD	1 100 700
	1,169	Cash Dollar, Term Loan	3.750%	5/04/18	BB	1,139,738
		Mineral Technologies,				
	940	Inc., Term Loan B, First Lien	4.000%	5/07/21	BB	934,122
	340	LICII	4.000%	3/01/21	DD	304,122

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

HMH Holdings, Inc.,	2,109	Total Chemicals Commercial Services & Supp	olies 2.5%	(1.8% of Tota	ıl Investments)	2,073,860
iQor US, Inc., Term 1,928 Loan, First Lien 6.000% 4/01/21 B 1,807,097 iQor US, Inc., Term 500 Loan, Second Lien 9.750% 4/01/22 CCC+ 461,250 Millennium Laboratories, Inc., Tranche B, Term 1,990 Loan 5.250% 4/16/21 B+ 1,985,855 Total Commercial 4,904 Services & Supplies Communications Equipment Avaya, Inc., Term Loan 1,478 B3 4.668% 10/26/17 B1 1,416,175 Avaya, Inc., Term Loan 494 B6 6.500% 3/31/18 B1 483,972 Telesat Canada Inc., 1,146 Term Loan B 3.500% 3/28/19 BB 1,137,018 Total Communications 3,118 Equipment Computers & Peripherals 4,938 Dell, Inc., Term Loan B 4.500% 4/29/20 BBB 4,947,143 Containers & Packaging 1.2% (0.8% of Total Investments) BWAY Holding Company, Term Loan B, 1,095 First Lien 5.500% 8/14/20 B2 1,094,956 Reynolds Group Holdings, Inc., Incremental US Term 1,123 Loan, First Lien 4.000% 12/01/18 B+ 1,112,893		G		•	,	
1,928	486	•	4.250%	5/22/18	B1	484,427
iQor US, Inc., Term Loan, Second Lien Jordal Commercial Loan Loan Services & Supplies Communications Equipment Avaya, Inc., Term Loan Loan Loan Loan Loan Loan Loan Loan	1 000	· · · · · · · · · · · · · · · · · · ·	C 0000/	4/01/01	D	1 007 007
Soo	1,920		6.000%	4/01/21	Б	1,007,097
Millennium Laboratories, Inc., Tranche B, Term 1,990 Loan 5.250% 4/16/21 B+ 1,985,855 Total Commercial 4,904 Services & Supplies 4,738,629 Communications Equipment 1.6% (1.1% of Total Investments) Avaya, Inc., Term Loan 494 B3 4.668% 10/26/17 B1 1,416,175 Avaya, Inc., Term Loan 494 B6 6.500% 3/31/18 B1 483,972 Telesat Canada Inc., 1,146 Term Loan B 3.500% 3/28/19 BB 1,137,018 Total Communications 3,118 Equipment 3,037,165 Computers & Peripherals 2.6% (1.8% of Total Investments) 4,938 Dell, Inc., Term Loan B 4.500% 4/29/20 BBB 4,947,143 Containers & Packaging 1.2% (0.8% of Total Investments) BWAY Holding Containers & Packaging 5.500% 8/14/20 B2 1,094,956 Reynolds Group Holdings, Inc., Incremental US Term <td< td=""><td>500</td><td></td><td>9.750%</td><td>4/01/22</td><td>CCC+</td><td>461.250</td></td<>	500		9.750%	4/01/22	CCC+	461.250
1,990 Loan 5.250% 4/16/21 B+ 1,985,855 Total Commercial 4,904 Services & Supplies 4,738,629 Communications Equipment Avaya, Inc., Term Loan 1,478 B3 4.668% 10/26/17 B1 1,416,175 Avaya, Inc., Term Loan 494 B6 6.500% 3/31/18 B1 483,972 Telesat Canada Inc., 1,146 Term Loan B 3.500% 3/28/19 BB 1,137,018 Total Communications 3,118 Equipment 3,037,165 Computers & Peripherals 2.6% (1.8% of Total Investments) 4,938 Dell, Inc., Term Loan B 4.500% 4/29/20 BBB 4,947,143 Containers & Packaging 1.2% (0.8% of Total Investments) BWAY Holding Company, Term Loan B, 1,095 First Lien 5.500% 8/14/20 B2 1,094,956 Reynolds Group Holdings, Inc., Incremental US Term 1,123 Loan, First Lien 4.000% 12/01/18 B+ 1,112,893		•				,
Total Commercial Services & Supplies 4,738,629 Communications Equipment 1.6% (1.1% of Total Investments) Avaya, Inc., Term Loan 1,478 B3 4.668% 10/26/17 B1 1,416,175 Avaya, Inc., Term Loan 494 B6 6.500% 3/31/18 B1 483,972 Telesat Canada Inc.,		Inc., Tranche B, Term				
A,904 Services & Supplies Communications Equipment 1.6% (1.1% of Total Investments)	1,990		5.250%	4/16/21	B+	1,985,855
Communications Equipment 1.6% (1.1% of Total Investments) Avaya, Inc., Term Loan 4.668% 10/26/17 B1 1,416,175 Avaya, Inc., Term Loan 494 B6 6.500% 3/31/18 B1 483,972 Telesat Canada Inc., 1,146 Term Loan B 3.500% 3/28/19 BB 1,137,018 Total Communications 3,118 Equipment 3,037,165 Computers & Peripherals 2.6% (1.8% of Total Investments) 4,938 Dell, Inc., Term Loan B 4.500% 4/29/20 BBB 4,947,143 Containers & Packaging 1.2% (0.8% of Total Investments) BWAY Holding Company, Term Loan B, 1.5500% 8/14/20 B2 1,094,956 Reynolds Group Holdings, Inc., Incremental US Term 1,112,893 1,112,893	4.004					4 700 000
Avaya, Inc., Term Loan 1,478 B3	4,904		1 6% /1 19	% of Total Inv	veetmente)	4,738,629
1,478 B3 4.668% 10/26/17 B1 1,416,175 Avaya, Inc., Term Loan 494 B6 6.500% 3/31/18 B1 483,972 Telesat Canada Inc., 1,146 Term Loan B 3.500% 3/28/19 BB 1,137,018 Total Communications 3,118 Equipment 3,037,165 Computers & Peripherals 2.6% (1.8% of Total Investments) 4,938 Dell, Inc., Term Loan B 4.500% 4/29/20 BBB 4,947,143 Containers & Packaging 1.2% (0.8% of Total Investments) BWAY Holding Company, Term Loan B, 5.500% 8/14/20 B2 1,094,956 Reynolds Group Holdings, Inc., Incremental US Term 1,123 Loan, First Lien 4.000% 12/01/18 B+ 1,112,893			1.0 /6 (1.1	76 Of TOtal IIIV	estillerits)	
494 B6 6.500% 3/31/18 B1 483,972 Telesat Canada Inc., 1,146 Term Loan B 3.500% 3/28/19 BB 1,137,018 Total Communications 3,118 Equipment 3,037,165 Computers & Peripherals 2.6% (1.8% of Total Investments) 4,938 Dell, Inc., Term Loan B 4.500% 4/29/20 BBB 4,947,143 Containers & Packaging 1.2% (0.8% of Total Investments) BWAY Holding Company, Term Loan B, 5.500% 8/14/20 B2 1,094,956 Reynolds Group Holdings, Inc., Incremental US Term 1,123 Loan, First Lien 4.000% 12/01/18 B+ 1,112,893	1,478		4.668%	10/26/17	B1	1,416,175
Telesat Canada Inc., 1,146 Term Loan B 3.500% 3/28/19 BB 1,137,018 Total Communications 3,118 Equipment 3,037,165 Computers & Peripherals 2.6% (1.8% of Total Investments) 4,938 Dell, Inc., Term Loan B 4.500% 4/29/20 BBB 4,947,143 Containers & Packaging 1.2% (0.8% of Total Investments) BWAY Holding Company, Term Loan B, 1,095 First Lien 5.500% 8/14/20 B2 1,094,956 Reynolds Group Holdings, Inc., Incremental US Term 1,123 Loan, First Lien 4.000% 12/01/18 B+ 1,112,893						
1,146 Term Loan B 3.500% 3/28/19 BB 1,137,018 Total Communications 3,118 Equipment 3,037,165 Computers & Peripherals 2.6% (1.8% of Total Investments) 4,938 Dell, Inc., Term Loan B 4.500% 4/29/20 BBB 4,947,143 Containers & Packaging 1.2% (0.8% of Total Investments) BWAY Holding Company, Term Loan B, 5.500% 8/14/20 B2 1,094,956 Reynolds Group Holdings, Inc., Incremental US Term 1,123 Loan, First Lien 4.000% 12/01/18 B+ 1,112,893	494	_	6.500%	3/31/18	B1	483,972
Total Communications 3,118 Equipment 3,037,165 Computers & Peripherals 2.6% (1.8% of Total Investments) 4,938 Dell, Inc., Term Loan B 4.500% 4/29/20 BBB 4,947,143 Containers & Packaging 1.2% (0.8% of Total Investments) BWAY Holding Company, Term Loan B, 1,095 First Lien 5.500% 8/14/20 B2 1,094,956 Reynolds Group Holdings, Inc., Incremental US Term 1,123 Loan, First Lien 4.000% 12/01/18 B+ 1,112,893	1 1 1 0	· · · · · · · · · · · · · · · · · · ·	0.5000/	0/00/10	DD	1 107 010
3,118 Equipment 3,037,165 Computers & Peripherals 2.6% (1.8% of Total Investments) 4,938 Dell, Inc., Term Loan B 4.500% 4/29/20 BBB 4,947,143 Containers & Packaging 1.2% (0.8% of Total Investments) BWAY Holding Company, Term Loan B, 1,095 First Lien 5.500% 8/14/20 B2 1,094,956 Reynolds Group Holdings, Inc., Incremental US Term 1,123 Loan, First Lien 4.000% 12/01/18 B+ 1,112,893	1,146		3.500%	3/28/19	ВВ	1,137,018
Computers & Peripherals 2.6% (1.8% of Total Investments) 4,938 Dell, Inc., Term Loan B 4.500% 4/29/20 BBB 4,947,143 Containers & Packaging 1.2% (0.8% of Total Investments) BWAY Holding Company, Term Loan B, 1,095 First Lien 5.500% 8/14/20 B2 1,094,956 Reynolds Group Holdings, Inc., Incremental US Term 1,123 Loan, First Lien 4.000% 12/01/18 B+ 1,112,893	3.118					3.037.165
Containers & Packaging BWAY Holding Company, Term Loan B, 1,095 First Lien 5.500% 8/14/20 B2 1,094,956 Reynolds Group Holdings, Inc., Incremental US Term 1,123 Loan, First Lien 4.000% 12/01/18 B+ 1,112,893	3,110		.6% (1.8% o	f Total Invest	ments)	2,021,100
BWAY Holding	4,938					4,947,143
Company, Term Loan B, 1,095 First Lien 5.500% 8/14/20 B2 1,094,956 Reynolds Group Holdings, Inc., Incremental US Term 1,123 Loan, First Lien 4.000% 12/01/18 B+ 1,112,893			2% (0.8% of	Total Investn	nents)	
1,095 First Lien 5.500% 8/14/20 B2 1,094,956 Reynolds Group Holdings, Inc., Incremental US Term 1,123 Loan, First Lien 4.000% 12/01/18 B+ 1,112,893		<u> </u>				
Reynolds Group Holdings, Inc., Incremental US Term 1,123 Loan, First Lien 4.000% 12/01/18 B+ 1,112,893	1 005		5 500%	8/14/20	R2	1 004 056
Holdings, Inc., Incremental US Term 1,123 Loan, First Lien 4.000% 12/01/18 B+ 1,112,893	1,095		3.300 /6	0/14/20	DE	1,094,930
Incremental US Term 1,123 Loan, First Lien 4.000% 12/01/18 B+ 1,112,893		•				
Total Containers &	1,123		4.000%	12/01/18	B+	1,112,893
0.040 D. I. '	0.046					0.007.040
2,218 Packaging 2,207,849 Nuveen Investments	2,218	5 5	Niiveen Investm	ents		2,207,849
54						

Principal Amount (000)		Description (1)	Coupon (4)	Maturity (2)	Ratings (3)	Value
ſ	anount (ood	Diversified Consumer Se				value
		Cengage Learning Acquisitions, Inc., Exit	111003 0.170 (4		mvestments)	
	\$ 2,005	Term Loan	7.000%	3/31/20	B+	\$ 1,995,704
	0.555	Harland Clarke Holdings Corporation, Term Loan B3	7.000%	E/00/10	D.	0.574.014
	2,555	Hilton Hotels	7.000%	5/22/18	B+	2,574,914
	2,632	Corporation, Term Loan B2	3.500%	10/25/20	BB+	2,604,853
	2,002	Laureate Education,	0.00070	. 0, 20, 20		2,001,000
	1,157	Inc., Term Loan B	5.000%	6/15/18	В	1,090,357
	, -	New Albertson's, Inc.,				, ,
	882	Term Loan	4.750%	6/24/21	Ba3	872,918
		ServiceMaster				
	1,674	Company, Term Loan	4.250%	7/01/21	B+	1,651,520
		Total Diversified				
	10,905	Consumer Services				10,790,266
		Diversified Financial Serv	/ices 1.1% (0.8	8% of Total I	nvestments)	
		Ocwen Financial Corporation, Term Loan				
	112	В	5.000%	2/15/18	B+	105,408
	975	RCS Capital, Term Loan	6.500%	4/29/19	В	938,361
	1,000	TransFirst, Inc., Term Loan, First Lien	5.500%	11/12/21	В	1,000,313
	2,087	Total Diversified Financial Services				2,044,082
		Diversified Telecommunic	cation Services	6.3% (4.4%	% of Total Inve	stments)
	863	Greeneden U.S. Holdings II LLC, Term Loan B				