

NUVEEN NEW JERSEY QUALITY MUNICIPAL INCOME FUND
Form N-CSRS
November 07, 2018

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 811-09455

Nuveen New Jersey Quality Municipal 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)

Gifford R. Zimmerman
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 end: February 28

Date of reporting period: August 31, 2018

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

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

ITEM 1. REPORTS TO STOCKHOLDERS.

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Chairman's Letter
to Shareholders

Dear Shareholders,

I am honored to serve as the new independent chairman of the Nuveen Fund Board, effective July 1, 2018. I'd like to gratefully acknowledge the stewardship of my predecessor William J. Schneider and, on behalf of my fellow Board members, reinforce our commitment to the legacy of strong, independent oversight of your Funds.

After growing in sync with the rest of the world in 2017, the U.S. economy has emerged as the leader in 2018. U.S. stock markets have largely shrugged off trade war risks and escalating tariffs, while China's manufacturing activity has weakened, European export sales have slowed and business outlooks around the world have dimmed. Within emerging markets, a stronger U.S. dollar and rising interest rates have negatively impacted financial markets for those countries most vulnerable to tightening global conditions. Additionally, global markets have remained watchful of geopolitical concerns, including the ongoing Brexit negotiations, North Korea relations and rising populism around the world, which pose a range of outcomes that are difficult to predict.

Despite these risks, global growth remains intact, although at a slower pace, providing support to corporate earnings. Fiscal stimulus, an easing regulatory environment and robust consumer spending has helped boost the U.S. economy's momentum. Economic growth in Europe, the U.K. and Japan stabilized after a sluggish start to 2018 and China's policy makers remain committed to supporting their domestic economy. Subdued inflation pressures have kept central bank policy in line with expectations, even as Europe moves closer to winding down its monetary stimulus and the Federal Reserve remains on a moderate tightening course.

Headlines and political turbulence will continue to obscure underlying fundamentals at times and cause temporary bouts of volatility. We encourage you to work with your financial advisor to evaluate your goals, timeline and risk tolerance. 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.

Sincerely,

Terence J. Toth
Chairman of the Board
October 22, 2018

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Portfolio Manager's Comments

Nuveen New Jersey Quality Municipal Income Fund (NXJ)

Nuveen New Jersey Municipal Value Fund (NJV)

Nuveen Pennsylvania Quality Municipal Income Fund (NQP)

Nuveen Pennsylvania Municipal Value Fund (NPN)

These Funds feature portfolio management by Nuveen Asset Management, LLC (NAM), an affiliate of Nuveen, LLC. Portfolio manager Paul L. Brennan, CFA, reviews key investment strategies and the six-month performance of the Nuveen New Jersey and Pennsylvania Funds. Paul assumed portfolio management responsibility for these four Funds in 2011.

What key strategies were used to manage these Funds during the six-month reporting period ended August 31, 2018? Municipal bond performance, as measured by the S&P Municipal Bond Index, was positive during the six-month reporting period, bolstered by a benign credit backdrop and favorable supply-demand dynamics. Issuance has been shrinking after the Jobs and Tax Cut Act of 2017 revoked tax-exempt advance refunding, while demand has remained persistently strong. The mismatch has boosted the value of municipal bonds. Longer-term municipal yields fell (because yields move in the opposite direction of prices) amid strong demand, but shorter-term yields rose along with the Federal Reserve's (Fed) policy rate hikes. Credit spreads continued to narrow, as economic data pointed to an upswing in growth while inflation remained relatively low. New Jersey's municipal bond market outperformed the national market while Pennsylvania's market performed in line with the national market in this reporting period. We also note that New Jersey is among the states with the highest personal income and property taxes, which will be more meaningfully affected by the new limits on state and local tax (known as SALT) deductions. While individual taxpayers in New Jersey could see an increased tax burden, we also expect municipal bond demand to remain robust. In-state issues, which offer both state and federal tax advantages, are likely to be especially attractive to taxpayers in high income states. For state and local governments, the ability to raise taxes in the future may be more politically challenging. Bonds backed by tax revenues could face headwinds going forward, and state and local credit profiles could suffer if delays in tax increases hurt pension funding, capital investment or other government spending priorities.

This material is not intended to be a recommendation or investment advice, does not constitute a solicitation to buy or sell securities, and is not provided in a fiduciary capacity. The information provided does not take into account the specific objectives or circumstances of any particular investor, or suggest any specific course of action. Investment decisions should be made based on an investor's objectives and circumstances and in consultation with his or her advisors.

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 manager 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.

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group (S&P), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch). This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings, while BB, B, CCC, CC, C and D are below investment grade ratings. Holdings designated N/R are not rated by these national rating agencies. Bond insurance guarantees only the payment of principal and interest on the bond when due, and not the value of the bonds themselves, which will fluctuate with the bond market and the financial success of the issuer and the insurer. Insurance relates specifically to the bonds in the portfolio and not to the share prices of a Fund. No representation is made as to the insurers' ability to meet their commitments.

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

Portfolio Manager's Comments (continued)

Our trading activity continued to focus on pursuing the Funds' investment objectives. We continued to seek bonds in areas of the market that we expected to perform well as the economy continued to improve. In this reporting period, we opportunistically sought to buy bonds offering better relative value and long-term total return potential. The Funds' positioning emphasized intermediate and longer maturities, lower rated credits and sectors offering higher yields. Additionally, with both Pennsylvania and New Jersey facing ongoing fiscal challenges, we continued to limit exposure to state-supported obligations in all four Funds. The New Jersey Funds added bonds issued for the health care, student loan, single-family housing, and county/local general obligation (GO) sectors. Elevated call activity in the tobacco sector affected NXJ and NJV, as the state of New Jersey refunded its tobacco settlement revenue bonds in this reporting period. We reinvested some of the proceeds from the called tobacco bonds, which were rated below investment grade, back into the new issues, which were issued with investment grade ratings. In Pennsylvania, we bought housing, life care, hospitals, higher education and county GO bonds.

To fund these purchases, we reinvested the proceeds primarily from called and maturing bonds. We also selectively sold positions with short maturities such as pre-refunded bonds, bonds nearing their call dates and some higher quality positions that had appreciated due to strong demand, which could be swapped for more attractive relative long-term opportunities. Additionally, we sought to diversify some of the call risk in NPN and NJV, which hold meaningful exposure to bonds with 2019 call dates. In fact, NJV had an elevated level of advance refundings in its portfolio in this reporting period. NPN and NJV were launched in 2009 when interest rates were higher, and advance refundings or simple current refundings, of bonds callable in 2019 is likely to remain elevated in the current environment of still low interest rates. However, we should note these trades have had a negative impact on the two Funds' earnings in the short term. To keep the Funds fully invested, the older bonds, which were issued when prevailing interest rates were higher, are being replaced with the lower yielding bonds available in the current market.

As of August 31, 2018, all of these Funds continued to use inverse floating rate securities. We employ inverse floaters for a variety of reasons, including duration management, income enhancement and total return enhancement. As part of our duration management strategies, NXJ and NQP also invested in forward interest rates swaps and NQP invested in U.S. Treasury futures to help reduce price volatility risk to movements in U.S. interest rates relative to the Funds' benchmark. The impact on performance from the Funds' use of futures and swaps was negligible.

How did the Funds perform during the six-month reporting period ended August 31, 2018?

The tables in each Fund's Performance Overview and Holding Summaries section of this report provide the Funds' total returns for the six-month, one-year, five-year, ten-year and since inception periods ended August 31, 2018. Each Fund's total returns at common share net asset value (NAV) are compared with the performance of corresponding market indexes.

For the six-month reporting period ended August 31, 2018, the total returns at common share NAV for these four Funds outperformed the national S&P Municipal Bond Index, NXJ, NQP and NPN beat their respective state's S&P Municipal Bond Index, while NJV trailed the S&P Municipal Bond New Jersey Index.

The main positive contributor to the Funds' relative performance was their longer yield curve and duration positioning. In this reporting period, longer duration bonds outperformed those with shorter durations and all four Funds held overweight exposures to longer duration credits and underweight exposures to shorter duration credits.

The Funds' credit ratings allocations were also advantageous to relative performance. The Funds have continued to emphasize lower rated bonds over high grade bonds, which was favorable to performance as lower credit quality bonds (A rated and lower) performed better than higher quality (AAA and AA rated) bonds in this reporting period.

Performance was also driven by our selection in individual credits. The four Funds' holdings in local GOs and pre-refunded bonds underperformed due to these sectors' higher credit ratings and lower yields. However, for the New Jersey Funds, some of the newly refunded bonds appreciated strongly, including tobacco bonds. The two Pennsylvania Funds' exposure to FirstEnergy Solutions benefited performance in this reporting period. The energy supplier had performed poorly earlier in 2017 amid credit concerns relating to its parent company's plan to exit the power generation business (as detailed in "An Update on FirstEnergy Solutions Corp." at the end of this commentary). Recent progress on negotiations with bondholders helped the bonds appreciate during this reporting period, which was positive for NQP and NPN's performance.

In addition, the use of regulatory leverage was a factor affecting the performance of NXJ and NQP. NJV and NPN do not use regulatory leverage. Leverage is discussed in more detail later in the Fund Leverage section of this report.

An Update on FirstEnergy Solutions Corp.

FirstEnergy Solutions Corp. and all of its subsidiaries filed for protection under Chapter 11 of the U.S. Bankruptcy Code on March 18, 2018. FirstEnergy Solutions and its subsidiaries specialize in coal and nuclear energy production. It is one of the main energy producers in the state of Ohio and a major energy provider in Pennsylvania. Because of the challenging market environment for nuclear and coal power in the face of inexpensive natural gas, FirstEnergy announced in late 2016 that it would begin a strategic review of its generation assets. FirstEnergy Solutions is a unique corporate issuer in that the majority of its debt was issued in the municipal market to finance pollution control and waste disposal for its coal and nuclear plants. A substantial amount of bondholders, of which Nuveen Funds are included, entered into an "Agreement in Principle" with FirstEnergy Solutions' parent, FirstEnergy Corp., to resolve potential claims that bondholders may have against FirstEnergy Corp. The agreement is subject to the approval of the FirstEnergy Corp. board of directors, FirstEnergy Solutions and the bankruptcy court.

In terms of FirstEnergy holdings, shareholders should note that NQP had 1.57% and NPN had 1.49% exposure, which was a mix of unsecured and secured holdings. NXJ and NJV had no exposure to FirstEnergy.

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Fund Leverage

IMPACT OF THE FUNDS' LEVERAGE STRATEGIES ON PERFORMANCE

One important factor impacting the returns of the Funds' common shares relative to their comparative benchmarks was the Funds' use of leverage through their issuance of preferred shares and/or investments in inverse floating rate securities, which represent leveraged investments in underlying bonds. NJV and NPN do not use regulatory leverage. The Funds use leverage because our research has shown that, over time, leveraging provides opportunities for additional income, particularly in the recent market environment where short-term market rates are at or near historical lows, meaning that the short-term rates the Fund has been paying on its leveraging instruments in recent years have been much lower than the interest the Fund has been earning on its portfolio of long-term bonds that it has bought with the proceeds of that leverage.

However, use of leverage can expose Fund common shares to additional price volatility. When a Fund uses leverage, the Fund common shares will experience a greater increase in their net asset value if the municipal bonds acquired through the use of leverage increase in value, but will also experience a correspondingly larger decline in their net asset value if the bonds acquired through leverage decline in value, which will make the shares' net asset value more volatile, and total return performance more variable, over time.

In addition, common share income in levered funds will typically decrease in comparison to unlevered funds when short-term interest rates increase and increase when short-term interest rates decrease. Over the last few quarters, short-term interest rates have indeed increased from their extended lows after the 2007-09 financial crisis. This increase has reduced common share net income, and also reduced potential for long-term total returns. Nevertheless, the ability to effectively borrow at current short-term rates is still resulting in enhanced common share income, and management believes that the advantages of continuation of leverage outweigh the associated increase in risk and volatility described above.

Leverage from issuance of preferred shares had a positive impact on the performance of NXJ and NQP over the reporting period. The use of leverage through inverse floating rate securities had a negligible impact on the performance of the Funds over the reporting period.

As of August 31, 2018, the Funds' percentages of leverage are as shown in the accompanying table.

| | NXJ | NJV | NQP | NPN |
|----------------------|--------|-------|--------|-------|
| Effective Leverage* | 39.26% | 9.45% | 40.39% | 4.18% |
| Regulatory Leverage* | 32.59% | 0.00% | 35.32% | 0.00% |

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. Currently, the leverage effects of Tender Option Bond (TOB) inverse floater holdings are included in effective leverage values, in addition to any regulatory leverage. Regulatory leverage consists of preferred shares issued or borrowings of a Fund. Both of these are part of a Fund's capital structure. A Fund, however, may from time to time borrow on a typically transient basis in connection with its day-to-day operations, primarily in connection with the need to settle portfolio trades. Such incidental borrowings are excluded from the calculation of a Fund's effective leverage ratio. Regulatory leverage is subject to asset coverage limits set forth in the Investment Company Act of 1940.

THE FUNDS' REGULATORY LEVERAGE

As of August 31, 2018, the following Funds have issued and outstanding preferred shares as shown in the accompanying table. As mentioned previously, NJV and NPN do not use regulatory leverage.

| | Variable | | |
|---------------|---------------|-------|---------------|
| Variable Rate | Rate | | |
| | Remarketed | | |
| Preferred* | Preferred** | | |
| Shares Issued | Shares | | |
| at | Issued at | | |
| Liquidation | Liquidation | | |
| Preference | Preference | Total | |
| NXJ | \$313,900,000 | \$ — | \$313,900,000 |
| NQP | \$304,500,000 | \$ — | \$304,500,000 |

Preferred shares of the Fund featuring a floating rate dividend based on a predetermined formula or spread to an index rate. Includes the following preferred shares AMTP, iMTP, VMTP, MFP- VRM and VRDP in Special Rate Mode, where applicable. See Notes to Financial Statements, Note 4 – Fund Shares, Preferred Shares for further details.

* Preferred shares of the Fund featuring floating rate dividends set by a remarketing agent via a regular remarketing. Includes the following preferred shares VRDP not in Special Rate Mode, MFP- VRRM and MFP-VRDM, where applicable. See Notes to Financial Statements, Note 4 – Fund Shares, Preferred Shares for further details.

** Refer to Notes to Financial Statements, Note – 4 Fund Shares, Preferred Shares for further details on preferred shares and each Fund's respective transactions.

Common Share Information

COMMON SHARE DISTRIBUTION INFORMATION

The following information regarding the Funds' distributions is current as of August 31, 2018. Each Fund's distribution levels may vary over time based on each Fund's investment activity and portfolio investment value changes. During the current reporting period, each Fund's distributions to common shareholders were as shown in the accompanying table.

| Monthly Distributions (Ex-Dividend Date) | Per Common Share Amounts | | | |
|--|--------------------------|----------|----------|----------|
| | NXJ | NJV | NQP | NPN |
| March 2018 | \$0.0580 | \$0.0475 | \$0.0535 | \$0.0430 |
| April | 0.0580 | 0.0475 | 0.0535 | 0.0430 |
| May | 0.0580 | 0.0475 | 0.0535 | 0.0430 |
| June | 0.0545 | 0.0450 | 0.0505 | 0.0430 |
| July | 0.0545 | 0.0450 | 0.0505 | 0.0430 |
| August 2018 | 0.0545 | 0.0450 | 0.0505 | 0.0430 |
| Total Distributions from Net Investment Income | \$0.3375 | \$0.2775 | \$0.3120 | \$0.2580 |

Yields

| | | | | | | | | |
|---------------------------|------|---|------|---|------|---|------|---|
| Market Yield* | 4.97 | % | 4.18 | % | 4.75 | % | 3.80 | % |
| Taxable-Equivalent Yield* | 7.14 | % | 6.01 | % | 6.52 | % | 5.21 | % |

Market Yield is based on the Fund's current annualized monthly dividend divided by the Fund's current market price as of the end of the reporting period. Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on a combined federal and state income tax rate of 30.4% and 27.1% for New Jersey and Pennsylvania, respectively. When comparing a Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

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 August 31, 2018, the Funds had positive UNII balances, based upon our best estimate, for tax purposes. NXJ and NJV had positive UNII balances while NQP and NPN had negative UNII balances for financial reporting purposes.

All monthly dividends paid by each Fund during the current reporting period were paid from net investment income. If a portion of the Fund's monthly distributions is sourced from or comprised of elements other than net investment income, including capital gains and/or a return of capital, shareholders will be notified of those sources. 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.

COMMON SHARE REPURCHASES

During August 2018, 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 August 31, 2018, and since the inception of the Funds' repurchase programs, the Funds have cumulatively repurchased and retired their outstanding common shares as shown in the accompanying table.

| | NXJ | NJV | NQP | NPN |
|--|-----------|---------|-----------|---------|
| Common shares cumulatively repurchased and retired | 1,198,100 | 18,900 | 536,200 | 0 |
| Common shares authorized for repurchase | 4,215,000 | 155,000 | 3,760,000 | 120,000 |

During the current reporting period, the following Funds repurchased and retired their common shares at a weighted average price per common share and a weighted average discount per common share as shown in the accompanying table.

| | NXJ | NJV | NQP |
|--|---------|---------|---------|
| Common shares repurchased and retired | 539,900 | 3,900 | 157,300 |
| Weighted average price per common share repurchased and retired | \$13.03 | \$12.98 | \$12.44 |
| Weighted average discount per common share repurchased and retired | 15.65 % | 14.38 % | 15.50 % |

OTHER COMMON SHARE INFORMATION

As of August 31, 2018, 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.

| | NXJ | NJV | NQP | NPN |
|---|----------|----------|----------|---------|
| Common share NAV | \$15.46 | \$15.15 | \$14.84 | \$14.81 |
| Common share Price | \$13.15 | \$12.92 | \$12.77 | \$13.58 |
| Premium/(Discount) to NAV | (14.94)% | (14.72)% | (13.95)% | (8.31)% |
| 6-month average premium/(discount) to NAV | (15.42)% | (13.48)% | (14.93)% | (4.93)% |

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.

Nuveen New Jersey Quality Municipal Income Fund (NXJ)

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. Debt or fixed income securities such as those held by the Fund, are subject to market risk, credit risk, interest rate risk, derivatives risk, liquidity risk, and income risk. As interest rates rise, bond prices fall. Leverage increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a fund's leverage strategy will be successful. State concentration makes the Fund more susceptible to local adverse economic, political, or regulatory changes affecting municipal bond issuers. These and other risk considerations such as inverse floater risk and tax risk are described in more detail on the Fund's web page at www.nuveen.com/NXJ.

Nuveen New Jersey Municipal Value Fund (NJV)

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. Debt or fixed income securities such as those held by the Fund, are subject to market risk, credit risk, interest rate risk, derivatives risk, liquidity risk, and income risk. As interest rates rise, bond prices fall. State concentration makes the Fund more susceptible to local adverse economic, political, or regulatory changes affecting municipal bond issuers. These and other risk considerations such as tax risk are described in more detail on the Fund's web page at www.nuveen.com/NJV.

Nuveen Pennsylvania Quality Municipal Income Fund (NQP)

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. Debt or fixed income securities such as those held by the Fund, are subject to market risk, credit risk, interest rate risk, derivatives risk, liquidity risk, and income risk. As interest rates rise, bond prices fall. Leverage increases return volatility and magnifies the Fund's potential return and its risks; there is no guarantee a fund's leverage strategy will be successful. State concentration makes the Fund more susceptible to local adverse economic, political, or regulatory changes affecting municipal bond issuers. These and other risk considerations such as inverse floater risk and tax risk are described in more detail on the Fund's web page at www.nuveen.com/NQP.

Nuveen Pennsylvania Municipal Value Fund (NPN)

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. Debt or fixed income securities such as those held by the Fund, are subject to market risk, credit risk, interest rate risk, derivatives risk, liquidity risk, and income risk. As interest rates rise, bond prices fall. State concentration makes the Fund more susceptible to local adverse economic, political, or regulatory changes affecting municipal bond issuers. These and other risk considerations such as tax risk are described in more detail on the Fund's web page at www.nuveen.com/NPN.

NXJ Nuveen New Jersey Quality Municipal Income Fund
 Performance Overview and Holding Summaries as of August 31, 2018

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 August 31, 2018

| | Cumulative 6-Month | Average Annual 1-Year | 5-Year | 10-Year |
|-------------------------------------|-----------------------|--------------------------|--------|---------|
| NXJ at Common Share NAV | 2.81% | 1.62% | 7.21% | 6.32% |
| NXJ at Common Share Price | 3.00% | (0.52)% | 7.03% | 6.27% |
| S&P Municipal Bond New Jersey Index | 2.30% | 2.00% | 4.80% | 4.76% |
| S&P Municipal Bond Index | 1.78% | 0.61% | 4.23% | 4.36% |

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.

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.

For financial reporting purposes, the ratings disclosed 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. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

| | |
|---|---------|
| Long-Term Municipal Bonds | 148.3% |
| Other Assets Less Liabilities | 1.2% |
| Net Assets Plus Floating Rate Obligations & VRDP Shares, net of deferred offering costs | 149.5% |
| Floating Rate Obligations | (1.4)% |
| VRDP Shares, net of deferred offering costs | (48.1)% |
| Net Assets | 100% |

Portfolio Composition

(% of total investments)

| | |
|-----------------------------------|-------|
| Tax Obligation/Limited | 22.7% |
| Transportation | 19.2% |
| Education and Civic Organizations | 14.8% |
| Health Care | 13.4% |
| U.S. Guaranteed | 7.2% |
| Tax Obligation/General | 4.5% |
| Water and Sewer | 3.4% |
| Other | 14.8% |
| Total | 100% |

Portfolio Credit Quality

(% of total investment exposure)

| | |
|-----------------|-------|
| U.S. Guaranteed | 6.6% |
| AAA | 13.4% |
| AA | 29.4% |
| A | 29.3% |
| BBB | 15.4% |
| BB or Lower | 5.1% |
| N/R (not rated) | 0.8% |
| Total | 100% |

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NJV Nuveen New Jersey Municipal Value Fund
Performance Overview and Holding Summaries as of August 31, 2018

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 August 31, 2018

| | Cumulative 6-Month | Average Annual 1-Year | 5-Year | Since Inception |
|-------------------------------------|-----------------------|--------------------------|--------|-----------------|
| NJV at Common Share NAV | 1.84% | 0.99% | 5.14% | 5.79% |
| NJV at Common Share Price | (2.61)% | (7.71)% | 4.22% | 3.85% |
| S&P Municipal Bond New Jersey Index | 2.30% | 2.00% | 4.80% | 4.99% |
| S&P Municipal Bond Index | 1.78% | 0.61% | 4.23% | 4.61% |

Since inception returns are from 4/28/09. 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.

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.

For financial reporting purposes, the ratings disclosed 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. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

| | |
|---|--------|
| Long-Term Municipal Bonds | 105.7% |
| Other Assets Less Liabilities | 0.7% |
| Net Assets Plus Floating Rate Obligations | 106.4% |
| Floating Rate Obligations | (6.4)% |
| Net Assets | 100% |

Portfolio Composition

(% of total investments)

| | |
|-----------------------------------|-------|
| Health Care | 20.2% |
| Education and Civic Organizations | 17.8% |
| U.S. Guaranteed | 15.2% |
| Transportation | 11.5% |
| Tax Obligation/Limited | 10.0% |
| Tax Obligation/General | 8.5% |
| Housing/Multifamily | 7.0% |
| Other | 9.8% |
| Total | 100% |

Portfolio Credit Quality

(% of total investment exposure)

| | |
|-----------------|-------|
| U.S. Guaranteed | 14.0% |
|-----------------|-------|

| | |
|-----------------|-------|
| AAA | 10.7% |
| AA | 33.2% |
| A | 21.7% |
| BBB | 14.3% |
| BB or Lower | 5.0% |
| N/R (not rated) | 1.1% |
| Total | 100% |

NQP Nuveen Pennsylvania Quality Municipal Income Fund
Performance Overview and Holding Summaries as of August 31, 2018

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 August 31, 2018

| | Cumulative 6-Month | Average Annual | | |
|---------------------------------------|-----------------------|----------------|--------|---------|
| | | 1-Year | 5-Year | 10-Year |
| NQP at Common Share NAV | 3.03% | 1.12% | 6.72% | 6.13% |
| NQP at Common Share Price | 4.55% | (1.96)% | 6.59% | 6.62% |
| S&P Municipal Bond Pennsylvania Index | 1.78% | 0.80% | 4.46% | 4.52% |
| S&P Municipal Bond Index | 1.78% | 0.61% | 4.23% | 4.36% |

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.

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. For financial reporting purposes, the ratings disclosed 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. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

| | |
|--|---------|
| Long-Term Municipal Bonds | 161.0% |
| Other Assets Less Liabilities | 2.1% |
| Net Assets Plus Floating Rate Obligations, VMTP Shares, net of deferred offering costs & VRDP Shares, net of deferred offering costs | 163.1% |
| Floating Rate Obligations | (8.6)% |
| VMTP Shares, net of deferred offering costs | (15.6)% |
| VRDP Shares, net of deferred offering costs | (38.9)% |
| Net Assets | 100% |

Portfolio Composition

(% of total investments)

| | |
|-----------------------------------|-------|
| Health Care | 21.0% |
| Tax Obligation/General | 15.2% |
| Education and Civic Organizations | 12.2% |
| U.S. Guaranteed | 11.8% |
| Housing/Single Family | 10.4% |
| Transportation | 6.5% |
| Tax Obligation/Limited | 6.4% |

| | |
|-----------------|------|
| Water and Sewer | 5.6% |
| Utilities | 5.2% |
| Other | 5.7% |
| Total | 100% |

Portfolio Credit Quality
(% of total investment exposure)

| | |
|-----------------|-------|
| U.S. Guaranteed | 13.4% |
| AAA | 0.1% |
| AA | 40.4% |
| A | 29.1% |
| BBB | 8.2% |
| BB or Lower | 4.1% |
| N/R (not rated) | 4.7% |
| Total | 100% |

NPN Nuveen Pennsylvania Municipal Value Fund
Performance Overview and Holding Summaries as of August 31, 2018

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 August 31, 2018

| | Cumulative 6-Month | Average Annual 1-Year | 5-Year | Since Inception |
|---------------------------------------|-----------------------|--------------------------|--------|-----------------|
| NPN at Common Share NAV | 1.96% | 0.86% | 4.78% | 5.42% |
| NPN at Common Share Price | (8.69)% | (6.98)% | 5.28% | 4.10% |
| S&P Municipal Bond Pennsylvania Index | 1.78% | 0.80% | 4.46% | 4.68% |
| S&P Municipal Bond Index | 1.78% | 0.61% | 4.23% | 4.61% |

Since inception returns are from 4/28/09. 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.

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. For financial reporting purposes, the ratings disclosed 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. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

| | |
|---|--------|
| Long-Term Municipal Bonds | 101.2% |
| Other Assets Less Liabilities | 0.5% |
| Net Assets Plus Floating Rate Obligations | 101.7% |
| Floating Rate Obligations | (1.7)% |
| Net Assets | 100% |

Portfolio Composition

(% of total investments)

| | |
|-----------------------------------|-------|
| Health Care | 19.4% |
| U.S. Guaranteed | 18.6% |
| Housing/Single Family | 11.3% |
| Transportation | 8.7% |
| Tax Obligation/General | 8.0% |
| Housing/Multifamily | 7.0% |
| Education and Civic Organizations | 6.2% |
| Tax Obligation/Limited | 5.2% |
| Utilities | 4.7% |
| Other | 10.9% |

Total 100%

Portfolio Credit Quality

(% of total investment exposure)

| | |
|-----------------|-------|
| U.S. Guaranteed | 20.0% |
| AA | 35.3% |
| A | 23.6% |
| BBB | 11.3% |
| BB or Lower | 4.0% |
| N/R (not rated) | 5.8% |
| Total | 100% |

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NXJ Nuveen New Jersey Quality Municipal Income Fund
Portfolio of Investments August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|---------------------------------------|----------------|-------------|
| | LONG-TERM INVESTMENTS – 148.3% (100.0% of Total Investments) | | | |
| | MUNICIPAL BONDS – 148.3% (100.0% of Total Investments) | | | |
| | Consumer Discretionary – 0.5% (0.3% of Total Investments) | | | |
| | Middlesex County Improvement Authority, New Jersey, Senior Revenue Bonds, Heldrich Center Hotel/Conference Center Project, Series 2005A: | | | |
| \$2,460 | 5.000%, 1/01/32 | 11/18 at 100.00 | Caa2 | \$1,906,549 |
| 1,485 | 5.125%, 1/01/37 | 11/18 at 100.00 | Caa2 | 1,084,763 |
| 3,945 | Total Consumer Discretionary | | | 2,991,312 |
| | Consumer Staples – 4.5% (3.1% of Total Investments) | | | |
| | Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2018A: | | | |
| 8,005 | 4.000%, 6/01/37 | 6/28 at 100.00 | A– | 8,140,445 |
| 12,645 | 5.000%, 6/01/46 | 6/28 at 100.00 | BBB+ | 13,815,927 |
| 6,930 | Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2018B, 5.000%, 6/01/46 | 6/28 at 100.00 | BBB | 7,484,053 |
| 27,580 | Total Consumer Staples | | | 29,440,425 |
| | Education and Civic Organizations – 21.9% (14.8% of Total Investments) | | | |
| | Camden County Improvement Authority, New Jersey, Lease Revenue Bonds, Rowan University School of Osteopathic Medicine Project, Refunding Series 2013A, 5.000%, 12/01/32 | 12/23 at 100.00 | A | 1,951,910 |
| 1,760 | New Jersey Economic Development Authority, Charter School Revenue Bonds, Foundation Academy Charter School, Series 2018A, 5.000%, 7/01/50 | 1/28 at 100.00 | BBB– | 1,065,100 |
| 175 | New Jersey Economic Development Authority, Charter School Revenue Bonds, Teaneck Community Charter School, Series 2017A, 5.125%, 9/01/52, 144A | 9/27 at 100.00 | BB | 168,597 |
| 2,025 | New Jersey Economic Development Authority, Revenue Bonds, The Seeing Eye Inc., Refunding Series 2015, 5.000%, 3/01/25 | No Opt. Call | A | 2,325,186 |
| | New Jersey Economic Development Authority, Revenue Bonds, The Seeing Eye Inc., Refunding Series 2017: | | | |
| 500 | 5.000%, 6/01/32 | 12/27 at 100.00 | A | 577,530 |
| 820 | 3.000%, 6/01/32 | | A | 780,738 |

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| | | | | |
|-------|---|--------------------|-----|-----------|
| | | 12/27 at 100.00 | | |
| 2,455 | New Jersey Economic Development Authority, Rutgers University General Obligation Lease Revenue Bonds, Tender Option Bond Trust 2016-XF2357, 13.553%, 6/15/46, 144A (IF) (4) New Jersey Education Facilities Authority Revenue Bonds, The College of New Jersey Issue, Series 2013A: | 6/23 at 100.00 | Aa3 | 3,516,419 |
| 2,475 | 5.000%, 7/01/38 | 7/23 at 100.00 | AA- | 2,713,070 |
| 3,250 | 5.000%, 7/01/43 | 7/23 at 100.00 | AA- | 3,551,892 |
| 1,100 | New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Refunding Series 2015H, 4.000%, 7/01/39 – AGM Insured | 7/25 at 100.00 | AA | 1,145,969 |
| 5,000 | New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2014A, 5.000%, 7/01/44 New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2015D: | 7/24 at 100.00 | AA- | 5,541,650 |
| 2,395 | 5.000%, 7/01/31 | 7/25 at 100.00 | AA- | 2,731,234 |
| 1,600 | 5.000%, 7/01/33 | 7/25 at 100.00 | AA- | 1,813,968 |
| 1,000 | 5.000%, 7/01/34 | 7/25 at 100.00 | AA- | 1,130,420 |
| 5,955 | New Jersey Educational Facilities Authority, Revenue Bonds, New Jersey City University, Series 2015A, 5.000%, 7/01/45 New Jersey Educational Facilities Authority, Revenue Bonds, Passaic County Community College, Series 2010C: | 7/25 at 100.00 | AA | 6,526,739 |
| 1,500 | 5.250%, 7/01/32 | 7/20 at 100.00 | A3 | 1,583,160 |
| 1,000 | 5.375%, 7/01/41 | 7/20 at 100.00 | A3 | 1,056,190 |

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NXJ Nuveen New Jersey Quality Municipal Income Fund
 Portfolio of Investments (continued)
 August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|---------------------------------------|----------------|-------------|
| | Education and Civic Organizations (continued) | | | |
| \$4,335 | New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Tender Option Bond Trust 2015-XF0099, 10.400%, 7/01/39, 144A (IF) | 7/21 at 100.00 | AAA | \$5,351,297 |
| 4,000 | New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Tender Option Bond Trust 2015-XF0149, 10.687%, 7/01/44, 144A (IF) (4) | 7/24 at 100.00 | AAA | 5,518,680 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Ramapo College, Refunding Series 2012B: | | | |
| 550 | 5.000%, 7/01/37 | 7/22 at 100.00 | A | 596,046 |
| 1,050 | 5.000%, 7/01/42 | 7/22 at 100.00 | A | 1,135,522 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Rider University, Series 2012A: | | | |
| 1,150 | 5.000%, 7/01/32 | 7/21 at 100.00 | Baa2 | 1,201,267 |
| 740 | 5.000%, 7/01/37 | 7/21 at 100.00 | Baa2 | 763,917 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Rider University, Series 2017F: | | | |
| 330 | 3.750%, 7/01/37 | 7/27 at 100.00 | Baa2 | 312,031 |
| 3,830 | 4.000%, 7/01/42 | 7/27 at 100.00 | Baa2 | 3,687,256 |
| 4,205 | 5.000%, 7/01/47 | 7/27 at 100.00 | Baa2 | 4,514,782 |
| 1,200 | New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Refunding Series 2015C, 5.000%, 7/01/35 | 7/25 at 100.00 | A- | 1,329,840 |
| 795 | New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Refunding Series 2017D, 3.500%, 7/01/44 | 7/27 at 100.00 | A- | 768,670 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Series 2013D: | | | |
| 730 | 5.000%, 7/01/38 | 7/23 at 100.00 | A- | 804,022 |
| 1,935 | 5.000%, 7/01/43 | 7/23 at 100.00 | A- | 2,120,218 |
| 1,970 | New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Series 2016C, 3.000%, 7/01/46 | 7/26 at 100.00 | A- | 1,694,495 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Stevens Institute of Technology, Series 2017A: | | | |

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| | | | | |
|-------|--|--------------------|-----|-----------|
| 1,060 | 5.000%, 7/01/37 | 7/27 at 100.00 | A- | 1,194,313 |
| 2,500 | 5.000%, 7/01/42 | 7/27 at 100.00 | A- | 2,800,525 |
| 1,690 | 5.000%, 7/01/47 | 7/27 at 100.00 | A- | 1,883,623 |
| 1,050 | 4.000%, 7/01/47 | 7/27 at 100.00 | A- | 1,066,359 |
| 2,000 | New Jersey Educational Facilities Authority, Revenue Bonds, Stockton University Issue, Refunding Series 2016A, 5.000%, 7/01/41 | 7/26 at 100.00 | A- | 2,159,580 |
| 975 | New Jersey Educational Facilities Authority, Revenue Bonds, The College of Saint Elizabeth, Series 2016D, 5.000%, 7/01/46 | 7/26 at 100.00 | BB | 983,092 |
| 4,560 | New Jersey Educational Facilities Authority, Revenue Bonds, William Paterson University, Series 2015C, 5.000%, 7/01/40 New Jersey Educational Facilities Authority, Revenue Bonds, William Paterson University, Series 2017B: | 7/25 at 100.00 | A2 | 5,018,189 |
| 2,000 | 5.000%, 7/01/42 – AGM Insured | 7/27 at 100.00 | AA | 2,242,040 |
| 2,420 | 5.000%, 7/01/47 – AGM Insured | 7/27 at 100.00 | AA | 2,703,092 |
| 1,000 | New Jersey Educational Facilities Authority, Revenue Refunding Bonds, College of New Jersey, Series 2012A, 5.000%, 7/01/19 New Jersey Higher Education Assistance Authority, Senior Student Loan Revenue Bonds, Refunding Series 2018A: | No Opt. Call | AA- | 1,026,890 |
| 2,500 | 3.750%, 12/01/30 (Alternative Minimum Tax) | 6/28 at 100.00 | Aaa | 2,490,175 |
| 2,560 | 4.000%, 12/01/32 (Alternative Minimum Tax) | 6/28 at 100.00 | Aaa | 2,609,587 |
| 2,000 | 4.000%, 12/01/33 (Alternative Minimum Tax) | 6/28 at 100.00 | Aaa | 2,037,120 |
| 1,685 | 4.000%, 12/01/35 (Alternative Minimum Tax) New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Senior Lien Series 2016-1A: | 6/28 at 100.00 | Aaa | 1,712,145 |
| 6,180 | 3.500%, 12/01/32 (Alternative Minimum Tax) | 12/25 at 100.00 | Aaa | 6,003,870 |
| 1,430 | 4.000%, 12/01/39 (Alternative Minimum Tax) | 12/25 at 100.00 | Aaa | 1,427,898 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-----------|
| | Education and Civic Organizations (continued) | | | |
| \$785 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-1A, 5.000%, 12/01/25 | 12/19 at 100.00 | Aaa | \$809,052 |
| 960 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-2, 5.000%, 12/01/30 | 12/20 at 100.00 | Aaa | 1,009,546 |
| 875 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2011-1, 5.750%, 12/01/27 (Alternative Minimum Tax) | 12/21 at 100.00 | Aaa | 928,944 |
| | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2012-1A: | | | |
| 2,855 | 4.250%, 12/01/25 (Alternative Minimum Tax) | 12/22 at 100.00 | Aaa | 2,955,639 |
| 940 | 4.375%, 12/01/26 (Alternative Minimum Tax) | 12/22 at 100.00 | Aaa | 975,852 |
| 500 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2012-1B, 5.750%, 12/01/39 (Alternative Minimum Tax) | 12/22 at 100.00 | Aaa | 542,290 |
| 1,030 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2013-1A, 3.750%, 12/01/26 (Alternative Minimum Tax) | 12/22 at 100.00 | Aaa | 1,046,521 |
| | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2015-1A: | | | |
| 5,000 | 4.000%, 12/01/28 (Alternative Minimum Tax) | 12/24 at 100.00 | Aaa | 5,184,250 |
| 2,575 | 4.000%, 12/01/30 (Alternative Minimum Tax) | 12/24 at 100.00 | Aaa | 2,633,427 |
| 6,855 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Subordinate Series 2017-C, 4.250%, 12/01/47 (Alternative Minimum Tax) | 12/26 at 100.00 | Aaa | 6,969,136 |
| | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust 2015-XF0151: | | | |
| 966 | 7.298%, 12/01/23, 144A (Alternative Minimum Tax) (IF) (4) | 12/22 at 100.00 | Aaa | 1,044,951 |
| 865 | 7.265%, 12/01/24, 144A (Alternative Minimum Tax) (IF) (4) | 12/22 at 100.00 | Aaa | 938,707 |
| 590 | 7.801%, 12/01/25, 144A (Alternative Minimum Tax) (IF) (4) | 12/22 at 100.00 | Aaa | 622,615 |
| 175 | 8.219%, 12/01/26, 144A (Alternative Minimum Tax) (IF) (4) | 12/22 at 100.00 | Aaa | 186,149 |
| 2,185 | 9.252%, 12/01/27, 144A (Alternative Minimum Tax) (IF) | 12/23 at 100.00 | Aaa | 2,485,284 |
| 2,000 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust 2016-XG0001, 15.608%, 6/01/30, 144A (IF) (4) | 6/19 at 100.00 | AA | 2,211,980 |

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| | | | | |
|---------|---|----------------|------|-------------|
| 400 | New Jersey Institute of Technology, New Jersey, General Obligation Bonds, Series 2012A, 5.000%, 7/01/42 | 7/22 at 100.00 | A1 | 431,976 |
| 2,300 | New Jersey Institute of Technology, New Jersey, General Obligation Bonds, Series 2015A, 5.000%, 7/01/45 | 7/25 at 100.00 | A1 | 2,560,774 |
| 2,170 | Rutgers State University, New Jersey, Revenue Bonds, Tender Option Bond Trust 2016-XF2356, 13.466%, 5/01/43, 144A (IF) (4) | 5/23 at 100.00 | Aa3 | 3,090,688 |
| 130,466 | Total Education and Civic Organizations Financials – 1.3% (0.9% of Total Investments) New Jersey Economic Development Authority, Revenue Refunding Bonds, Kapkowski Road Landfill Project, Series 2002: | | | 141,964,094 |
| 6,155 | 5.750%, 10/01/21 | No Opt. Call | Ba2 | 6,482,938 |
| 1,500 | 6.500%, 4/01/28 | No Opt. Call | Ba2 | 1,747,050 |
| 7,655 | Total Financials Health Care – 19.9% (13.4% of Total Investments) Camden County Improvement Authority, New Jersey, Health Care Redevelopment Revenue Bonds, Cooper Health System Obligated Group Issue, Refunding Series 2014A: | | | 8,229,988 |
| 175 | 5.000%, 2/15/25 | 2/24 at 100.00 | BBB+ | 193,940 |
| 220 | 5.000%, 2/15/26 | 2/24 at 100.00 | BBB+ | 242,062 |
| 1,320 | 5.000%, 2/15/27 | 2/24 at 100.00 | BBB+ | 1,444,740 |
| 1,385 | 5.000%, 2/15/28 | 2/24 at 100.00 | BBB+ | 1,510,079 |
| 1,385 | 5.000%, 2/15/29 | 2/24 at 100.00 | BBB+ | 1,504,304 |
| 2,500 | 5.000%, 2/15/32 | 2/24 at 100.00 | BBB+ | 2,686,950 |
| 3,040 | 5.000%, 2/15/33 | 2/24 at 100.00 | BBB+ | 3,259,518 |
| 1,000 | 5.000%, 2/15/34 | 2/24 at 100.00 | BBB+ | 1,070,170 |
| 1,950 | 5.000%, 2/15/35 | 2/24 at 100.00 | BBB+ | 2,082,853 |
| 6,100 | Camden County Improvement Authority, New Jersey, Health Care Redevelopment Revenue Bonds, Cooper Health System Obligated Group Issue, Series 2013A, 5.750%, 2/15/42 | 2/23 at 100.00 | BBB+ | 6,628,870 |

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NXJ Nuveen New Jersey Quality Municipal Income Fund
 Portfolio of Investments (continued)
 August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|------------|
| | Health Care (continued) | | | |
| \$225 | New Jersey Health Care Facilities Finance Authority, Revenue Bonds, AHS Hospital Corporation, Series 2008A, 5.000%, 7/01/27 | 11/18 at 100.00 | AA- | \$225,592 |
| 2,500 | New Jersey Health Care Facilities Financing Authority, Hospital Revenue Bonds, Virtua Health, Tender Option Bond Trust 2016-XG0047, 15.440%, 7/01/38, 144A – AGC Insured (IF) (4) | 7/19 at 100.00 | AA | 2,806,200 |
| | New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Refunding Series 2011: | | | |
| 2,000 | 6.000%, 7/01/26 | 7/21 at 100.00 | BB+ | 2,124,280 |
| 2,750 | 6.250%, 7/01/35 | 7/21 at 100.00 | BB+ | 2,933,067 |
| 3,550 | New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Series 2007, 5.750%, 7/01/37 | 11/18 at 100.00 | BB+ | 3,557,916 |
| 1,145 | New Jersey Health Care Facilities Financing Authority, Revenue and Refunding Bonds, Barnabas Health, Series 2012A, 5.000%, 7/01/24 | 7/22 at 100.00 | A+ | 1,260,107 |
| 2,525 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, AHS Hospital Corporation, Refunding Series 2016, 4.000%, 7/01/41 | 1/27 at 100.00 | AA- | 2,584,186 |
| 10,000 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Barnabas Health, Refunding Series 2014A, 5.000%, 7/01/44 | 7/24 at 100.00 | A+ | 10,893,400 |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hackensack Meridian Health Obligated Group, Refunding Series 2017A: | | | |
| 1,200 | 5.000%, 7/01/28 | 7/27 at 100.00 | AA- | 1,416,372 |
| 4,140 | 5.000%, 7/01/57 | 7/27 at 100.00 | AA- | 4,584,470 |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hunterdon Medical Center, Refunding Series 2014A: | | | |
| 2,055 | 5.000%, 7/01/45 | 7/24 at 100.00 | A+ | 2,213,749 |
| 1,310 | 4.000%, 7/01/45 | 7/24 at 100.00 | A+ | 1,317,388 |
| 12,010 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Inspira Health Obligated Group Issue, Series 2017A, 5.000%, 7/01/42 (UB) (4) | 7/27 at 100.00 | A2 | 13,444,114 |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health System Obligated Group, Refunding Series | | | |

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2011:

| | | | | |
|-------|---|-------------------|------|-----------|
| 3,000 | 5.000%, 7/01/25 | 7/22 at 100.00 | AA- | 3,313,200 |
| 3,000 | 5.000%, 7/01/26 | 7/22 at 100.00 | AA- | 3,307,380 |
| 2,500 | 5.000%, 7/01/27 | 7/22 at 100.00 | AA- | 2,751,325 |
| 1,450 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health System Obligated Group, Refunding Series 2013A, 5.000%, 7/01/32 | 7/23 at 100.00 | AA- | 1,606,716 |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Princeton HealthCare System, Series 2016A: | | | |
| 830 | 5.000%, 7/01/32 | 7/26 at 100.00 | AA | 957,446 |
| 1,055 | 5.000%, 7/01/33 | 7/26 at 100.00 | AA | 1,212,997 |
| 1,370 | 5.000%, 7/01/34 | 7/26 at 100.00 | AA | 1,571,034 |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Robert Wood Johnson University Hospital Issue, Series 2014A: | | | |
| 4,235 | 5.000%, 7/01/39 | 7/24 at 100.00 | A+ | 4,677,092 |
| 5,955 | 5.000%, 7/01/43 | 7/24 at 100.00 | A+ | 6,523,345 |
| 3,945 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Robert Wood Johnson University Hospital, Series 2013A, 5.500%, 7/01/43 | 7/23 at 100.00 | A+ | 4,416,506 |
| 780 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, RWJ Barnabas Health Obligated Group, Refunding Series 2016A, 5.000%, 7/01/43 | 7/26 at 100.00 | A+ | 871,299 |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Refunding Series 2016: | | | |
| 1,600 | 3.000%, 7/01/32 | 7/26 at 100.00 | BBB- | 1,414,080 |
| 1,135 | 4.000%, 7/01/34 | 7/26 at 100.00 | BBB- | 1,141,015 |
| 1,600 | 5.000%, 7/01/35 | 7/26 at 100.00 | BBB- | 1,729,920 |
| 2,700 | 5.000%, 7/01/36 | 7/26 at 100.00 | BBB- | 2,902,203 |
| 3,095 | 5.000%, 7/01/41 | 7/26 at 100.00 | BBB- | 3,305,243 |
| 5,740 | 4.000%, 7/01/48 | 7/26 at 100.00 | BBB- | 5,574,057 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Health Care (continued) | | | |
| \$ 2,345 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Luke's Warren Hospital Obligated Group, Series 2013, 4.000%, 8/15/37 | 8/23 at 100.00 | A- | \$2,372,249 |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, University Hospital Issue, Refunding Series 2015A: | | | |
| 5,055 | 4.125%, 7/01/38 – AGM Insured | 7/25 at 100.00 | AA | 5,201,696 |
| 3,910 | 5.000%, 7/01/46 – AGM Insured | 7/25 at 100.00 | AA | 4,285,399 |
| 119,785 | Total Health Care | | | 129,118,529 |
| | Housing/Multifamily – 3.4% (2.3% of Total Investments) | | | |
| 1,845 | New Jersey Economic Development Authority, Revenue Bonds, Provident Group – Kean Properties LLC – Kean University Student Housing Project, Series 2017A, 5.000%, 7/01/47 | 1/27 at 100.00 | BBB- | 1,985,238 |
| 1,900 | New Jersey Economic Development Authority, Revenue Bonds, Provident Group – Rowan Properties LLC – Rowan University Student Housing Project, Series 2015A, 5.000%, 1/01/48 | 1/25 at 100.00 | BBB- | 2,007,274 |
| 6,075 | New Jersey Economic Development Authority, Revenue Bonds, West Campus Housing LLC – New Jersey City University Student Housing Project, Series 2015, 5.000%, 7/01/47 | 7/25 at 100.00 | BBB- | 6,272,984 |
| | New Jersey Housing and Mortgage Finance Agency, Multifamily Housing Revenue Bonds, Series 2013-2: | | | |
| 2,165 | 4.350%, 11/01/33 (Alternative Minimum Tax) | 11/22 at 100.00 | AA | 2,230,448 |
| 1,235 | 4.600%, 11/01/38 (Alternative Minimum Tax) | 11/22 at 100.00 | AA | 1,273,075 |
| 1,235 | 4.750%, 11/01/46 (Alternative Minimum Tax) | 11/22 at 100.00 | AA | 1,273,421 |
| 4,320 | New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2015A, 4.000%, 11/01/45 | 11/24 at 100.00 | AA- | 4,378,709 |
| | New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2017D: | | | |
| 1,125 | 3.900%, 11/01/32 (Alternative Minimum Tax) | 5/26 at 100.00 | AA- | 1,121,321 |
| 1,750 | 4.250%, 11/01/37 (Alternative Minimum Tax) | 5/26 at 100.00 | AA- | 1,760,150 |
| 21,650 | Total Housing/Multifamily | | | 22,302,620 |
| | Housing/Single Family – 5.0% (3.4% of Total Investments) | | | |
| | New Jersey Housing & Mortgage Finance Agency, Single Family Home Mortgage Revenue Bonds, Series 2011A: | | | |
| 8,795 | 4.450%, 10/01/25 | 4/21 at 100.00 | Aa2 | 9,174,856 |
| 8,805 | 4.650%, 10/01/29 | | Aa2 | 9,124,269 |

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| | | 4/21 at 100.00 | | |
| | New Jersey Housing and Mortgage Finance Agency, Single Family Housing Revenue Bonds, Series 2018A: | | | |
| 6,915 | 3.600%, 4/01/33 | 10/27 at 100.00 | AA | 6,907,048 |
| 3,700 | 3.750%, 10/01/35 | 10/27 at 100.00 | AA | 3,711,248 |
| 3,695 | New Jersey Housing and Mortgage Finance Agency, Single Family Housing Revenue Bonds, Series 2018B, 3.800%, 10/01/32 (Alternative Minimum Tax) | 10/27 at 100.00 | AA | 3,686,945 |
| 31,910 | Total Housing/Single Family Long-Term Care – 2.3% (1.6% of Total Investments) | | | 32,604,366 |
| 7,835 | Burlington County Bridge Commission, New Jersey, Economic Development Revenue Bonds, The Evergreens Project, Series 2007, 5.625%, 1/01/38 | 11/18 at 100.00 | N/R | 7,667,331 |
| 510 | New Jersey Economic Development Authority, Fixed Rate Revenue Bonds, Lions Gate Project, Series 2014, 5.250%, 1/01/44 | 1/24 at 100.00 | N/R | 529,360 |
| 5,000 | New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of New Jersey Obligated Group Issue, Refunding Series 2013, 5.000%, 7/01/34 | 7/23 at 100.00 | BBB– | 5,234,900 |
| 1,410 | New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of New Jersey Obligated Group Issue, Refunding Series 2014A, 5.000%, 7/01/29 | 7/24 at 100.00 | BBB– | 1,509,729 |
| 14,755 | Total Long-Term Care Tax Obligation/General – 6.7% (4.5% of Total Investments) | | | 14,941,320 |
| 2,225 | Cumberland County Improvement Authority, New Jersey, County General Obligation Revenue Bonds, Technical High School Project, Series 2014, 5.000%, 9/01/39 – AGM Insured | 9/24 at 100.00 | AA | 2,465,990 |

NXJ Nuveen New Jersey Quality Municipal Income Fund
Portfolio of Investments (continued)
August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|--|---------------------------------------|----------------|-----------|
| | Tax Obligation/General (continued) | | | |
| | Gloucester County, New Jersey, General Obligation Bonds, Series 2017B: | | | |
| \$550 | 4.000%, 10/15/24 | No Opt. Call | AA | \$600,385 |
| 575 | 4.000%, 10/15/27 | No Opt. Call | AA | 635,496 |
| 795 | Hamilton Township, Mercer County Board of Education, New Jersey, General Obligation Bonds, Series 2017, 3.250%, 12/15/38 | 12/27 at 100.00 | AA | 773,050 |
| | Hudson County Improvement Authority, New Jersey, County Guaranteed Governmental Loan Revenue Bonds, Guttenberg General Obligation Bond Project, Series 2018: | | | |
| 375 | 3.250%, 8/01/34 | 8/25 at 100.00 | AA | 365,869 |
| 1,040 | 5.000%, 8/01/42 | 8/25 at 100.00 | AA | 1,156,490 |
| | Hudson County, New Jersey, General Obligation Bonds, County College, Refunding Series 2017: | | | |
| 500 | 4.000%, 2/15/22 | No Opt. Call | AA | 534,845 |
| 300 | 4.000%, 2/15/23 | No Opt. Call | AA | 325,524 |
| 500 | 4.000%, 2/15/25 | No Opt. Call | AA | 552,845 |
| 325 | 4.000%, 2/15/27 | No Opt. Call | AA | 360,334 |
| | Jersey City, New Jersey, General Obligation Bonds, Refunding General Improvement Series 2017A: | | | |
| 1,000 | 5.000%, 11/01/29 | 11/27 at 100.00 | AA- | 1,170,390 |
| 550 | 5.000%, 11/01/30 | 11/27 at 100.00 | AA- | 640,827 |
| 515 | 5.000%, 11/01/31 | 11/27 at 100.00 | AA- | 597,802 |
| 440 | 5.000%, 11/01/33 | 11/27 at 100.00 | AA- | 509,595 |
| 1,100 | Linden, New Jersey, General Obligation Bonds, Refunding Series 2011, 4.000%, 5/01/23 | 5/21 at 100.00 | AA- | 1,155,429 |
| 1,235 | Middlesex County, New Jersey, General Obligation Bonds, Refunding General Improvement Series 2017, 4.000%, 1/15/24 | No Opt. Call | AAA | 1,356,648 |
| 975 | | | AAA | 1,058,587 |

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| | Middlesex County, New Jersey, General Obligation Bonds, Refunding No Opt. Redevelopment Series 2017, 4.000%, 1/15/23 | Call | | |
| 1,975 | Middletown Township Board of Education, Monmouth County, New Jersey, Refunding Series 2010, 5.000%, 8/01/27 | 8/20 at 100.00 | AA- | 2,092,453 |
| 2,280 | Monroe Township Board of Education, Middlesex County, New Jersey, General Obligation Bonds, Refunding Series 2015, 5.000%, 3/01/38 | 3/25 at 100.00 | AA- | 2,535,679 |
| 760 | Montclair Township, Essex County, New Jersey, General Obligation Bonds, Refunding Parking Utility Series 2014A, 5.000%, 1/01/37 | 1/24 at 100.00 | AAA | 852,097 |
| | Mount Laurel Township, Burlington County, New Jersey, General Obligation Bonds, Refunding Series 2017: | | | |
| 250 | 3.000%, 4/15/22 | No Opt. Call | AA | 258,048 |
| 750 | 4.000%, 4/15/29 | 4/27 at 100.00 | AA | 808,890 |
| | New Brunswick Parking Authority, Middlesex County, New Jersey, Guaranteed Parking Revenue Bonds, Refunding Series 2012: | | | |
| 465 | 5.000%, 9/01/28 | 9/22 at 100.00 | A+ | 508,687 |
| 610 | 5.000%, 9/01/29 | 9/22 at 100.00 | A+ | 667,066 |
| 300 | 5.000%, 9/01/31 | 9/22 at 100.00 | A+ | 327,471 |
| 250 | 3.625%, 9/01/34 | 9/22 at 100.00 | A+ | 251,710 |
| 2,190 | New Brunswick, New Jersey, General Obligation Bonds, Cultural Center Project, Series 2017, 4.000%, 9/15/44 – AGM Insured | 9/27 at 100.00 | AA | 2,279,286 |
| | Sparta Township Board of Education, Sussex County, New Jersey, General Obligation Bonds, Refunding Series 2015: | | | |
| 1,000 | 5.000%, 2/15/34 | 2/25 at 100.00 | AA- | 1,118,250 |
| 1,395 | 5.000%, 2/15/35 | 2/25 at 100.00 | AA- | 1,557,364 |
| 5,165 | Union County Utilities Authority, New Jersey, Resource Recovery Facility Lease Revenue Bonds, Covantan Union Inc. Lessee, Refunding Series 2011B, 5.250%, 12/01/31 (Alternative Minimum Tax) | 12/21 at 100.00 | AA+ | 5,639,457 |
| 2,515 | Union County Utilities Authority, New Jersey, Solid Waste System County Deficiency Revenue Bonds, Series 2011A, 5.000%, 6/15/41 | 6/21 at 100.00 | Aaa | 2,705,084 |
| | Union County, New Jersey, General Obligation Bonds, Refunding Series 2017: | | | |
| 2,000 | 4.000%, 3/01/24 | No Opt. Call | Aaa | 2,186,260 |
| 2,170 | 3.000%, 3/01/27 | 9/25 at 100.00 | Aaa | 2,212,597 |
| 1,515 | Washington Township Board of Education, Mercer County, New Jersey, General Obligation Bonds, Series 2005, 5.250%, 1/01/27 – AGM Insured | No Opt. Call | Aa3 | 1,827,499 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|--------------|
| | Tax Obligation/General (continued) | | | |
| \$ 1,435 | West Deptford Township, Gloucester County, New Jersey, General Obligation Bonds, Refunding Series 2014, 4.000%, 9/01/28 – BAM Insured | 9/24 at 100.00 | AA | \$ 1,515,547 |
| 100 | Woodbridge Township, Middlesex County, New Jersey, General Obligation Bonds, Refunding Series 2010, 5.000%, 7/15/19 | No Opt. Call | AA+ | 102,868 |
| 40,125 | Total Tax Obligation/General | | | 43,706,419 |
| | Tax Obligation/Limited – 33.7% (22.7% of Total Investments) | | | |
| 3,775 | Bergen County Improvement Authority, New Jersey, Guaranteed Lease Revenue Bonds, County Administration Complex Project, Series 2005, 5.000%, 11/15/26 | No Opt. Call | Aaa | 4,482,548 |
| 1,000 | Burlington County Bridge Commission, New Jersey, County Guaranteed Bridge System Revenue Bonds, Series 2017, 5.000%, 10/01/19 | No Opt. Call | Aa1 | 1,035,770 |
| 4,150 | Essex County Improvement Authority, New Jersey, Project Consolidation Revenue Bonds, Refunding Series 2007, 5.250%, 12/15/22 – AMBAC Insured | No Opt. Call | Aaa | 4,702,033 |
| 3,000 | Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2003B, 0.000%, 11/01/25 – AGM Insured | No Opt. Call | AA | 2,444,880 |
| 3,015 | Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2005A, 5.750%, 11/01/28 – AGM Insured | No Opt. Call | AA | 3,557,730 |
| 5,120 | Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2005C, 5.125%, 11/01/18 – AGM Insured | No Opt. Call | AA | 5,148,416 |
| | Government of Guam, Business Privilege Tax Bonds, Series 2011A: | | | |
| 5,005 | 5.250%, 1/01/36 | 1/22 at 100.00 | A | 5,298,143 |
| 3,020 | 5.125%, 1/01/42 | 1/22 at 100.00 | A | 3,170,577 |
| 500 | Government of Guam, Business Privilege Tax Bonds, Series 2012B-1, 5.000%, 1/01/29 | 1/22 at 100.00 | A | 528,775 |
| 1,110 | Hudson County Improvement Authority, New Jersey, County Secured Lease Revenue Bonds, Hudson County Plaza Project, Refunding Series 2013, 3.250%, 4/01/35 | 4/22 at 100.00 | Aa3 | 1,091,785 |
| | Hudson County Improvement Authority, New Jersey, County Secured Lease Revenue Bonds, Hudson County Vocational Technical Schools Project, Series 2016: | | | |
| 10,310 | 5.000%, 5/01/46 | 5/26 at 100.00 | AA | 11,545,963 |
| 3,745 | 5.250%, 5/01/51 | 5/26 at 100.00 | AA | 4,229,903 |

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| New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012: | | | | |
|---|--|-----------------|------|------------|
| 310 | 5.000%, 6/15/21 | No Opt. Call | BBB+ | 330,832 |
| 6,400 | 5.000%, 6/15/25 | 6/22 at 100.00 | BBB+ | 6,865,472 |
| 3,480 | 5.000%, 6/15/26 | 6/22 at 100.00 | BBB+ | 3,716,396 |
| 7,945 | 5.000%, 6/15/28 | 6/22 at 100.00 | BBB+ | 8,441,006 |
| 415 | 5.000%, 6/15/29 | 6/22 at 100.00 | BBB+ | 439,693 |
| 5,750 | New Jersey Economic Development Authority, Revenue Bonds, Motor Vehicle Surcharge, Refunding Series 2017A, 3.375%, 7/01/30 | 7/27 at 100.00 | BBB+ | 5,686,175 |
| New Jersey Economic Development Authority, Revenue Bonds, Newark Downtown District Management Corporation Project, Series 2007: | | | | |
| 405 | 5.125%, 6/15/27 | 11/18 at 100.00 | Baa3 | 405,227 |
| 740 | 5.125%, 6/15/37 | 11/18 at 100.00 | Baa3 | 740,340 |
| 6,385 | New Jersey Economic Development Authority, School Facilities Construction Bonds, Series 2014UU, 5.000%, 6/15/27 | 6/24 at 100.00 | A- | 6,951,413 |
| 12,000 | New Jersey Economic Development Authority, School Facilities Construction Bonds, Series 2015WW, 5.250%, 6/15/40 | 6/25 at 100.00 | A- | 12,978,240 |
| 5,000 | New Jersey Economic Development Authority, School Facilities Construction Financing Program Bonds, Refunding Series 2014PP, 5.000%, 6/15/26 | 6/24 at 100.00 | A- | 5,465,550 |
| 6,000 | New Jersey Economic Development Authority, Sublease Revenue Bonds, New Jersey Transit Corporation Projects, Refunding Series 2017B, 5.000%, 11/01/25 | No Opt. Call | A- | 6,701,820 |
| New Jersey Transportation Trust Fund Authority, Federal Highway Reimbursement Revenue Notes, Series 2016A-1: | | | | |
| 1,130 | 5.000%, 6/15/29 | 6/26 at 100.00 | A+ | 1,261,600 |
| 655 | 5.000%, 6/15/30 | 6/26 at 100.00 | A+ | 728,432 |

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NXJ Nuveen New Jersey Quality Municipal Income Fund
 Portfolio of Investments (continued)
 August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|---------------------------------------|----------------|--------------|
| | Tax Obligation/Limited (continued) | | | |
| \$32,965 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/30 | No Opt. Call | A- | \$19,717,685 |
| 8,100 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Refunding Series 2006A, 5.500%, 12/15/22 | No Opt. Call | A- | 8,999,748 |
| | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Refunding Series 2006C: | | | |
| 37,565 | 0.000%, 12/15/32 – AGM Insured | No Opt. Call | AA | 21,310,625 |
| 39,090 | 0.000%, 12/15/33 – AGM Insured | No Opt. Call | AA | 21,090,228 |
| 5,160 | 0.000%, 12/15/34 – AGM Insured | No Opt. Call | AA | 2,652,498 |
| 7,500 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2007A, 5.000%, 12/15/26 – AMBAC Insured | 10/18 at 100.00 | A- | 7,514,325 |
| 7,000 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/24 | No Opt. Call | A- | 7,778,400 |
| 3,860 | Passaic County Improvement Authority, New Jersey, Lease Revenue Bonds, Preakness Healthcare Center Expansion Project, Refunding Series 2015, 3.750%, 5/01/36 | 5/25 at 100.00 | AA | 3,930,522 |
| | Passaic County Improvement Authority, New Jersey, Lease Revenue Bonds, Preakness Healthcare Center Expansion Project, Series 2012: | | | |
| 865 | 5.000%, 5/01/21 | No Opt. Call | Aa2 | 933,396 |
| 4,105 | 3.500%, 5/01/35 | 5/22 at 100.00 | Aa2 | 4,109,064 |
| | Union County Improvement Authority, New Jersey, General Obligation Lease Bonds, Juvenile Detention Center Facility Project, Tender Option Bond Trust 2015-XF1019: | | | |
| 285 | 18.592%, 5/01/28, 144A (IF) (4) | No Opt. Call | Aaa | 612,759 |
| 285 | 18.650%, 5/01/29, 144A (IF) (4) | No Opt. Call | Aaa | 625,427 |
| 200 | 18.650%, 5/01/30, 144A (IF) (4) | No Opt. Call | Aaa | 449,920 |
| 370 | 18.472%, 5/01/31, 144A (IF) (4) | No Opt. Call | Aaa | 846,534 |
| 385 | 18.565%, 5/01/32, 144A (IF) (4) | No Opt. Call | Aaa | 910,667 |

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|---------|---|--------------------|------|-------------|
| 400 | 18.568%, 5/01/33, 144A (IF) (4) | No Opt. Call | Aaa | 964,460 |
| 415 | 18.650%, 5/01/34, 144A (IF) (4) | No Opt. Call | Aaa | 1,022,892 |
| 3,975 | Union County Improvement Authority, New Jersey, Lease Revenue Bonds, Plainfield – Park Madison Redevelopment Project, Tender Option Bond Trust 2016-XG0057, 13.362%, 3/01/34, 144A (IF) (4) | No Opt. Call | AA+ | 7,193,558 |
| 252,890 | Total Tax Obligation/Limited Transportation – 28.5% (19.2% of Total Investments) | | | 218,611,427 |
| 5,550 | Casino Reinvestment Development Authority, New Jersey, Parking Revenue Bonds, Series 2005A, 5.250%, 6/01/20 – NPMFG Insured | 11/18 at 100.00 | Baa2 | 5,565,596 |
| 2,400 | Delaware River and Bay Authority, Delaware and New Jersey, Revenue Bonds, Series 2012A, 5.000%, 1/01/42 | 1/23 at 100.00 | A1 | 2,603,256 |
| 1,285 | Delaware River and Bay Authority, Delaware and New Jersey, Revenue Bonds, Series 2014A: 5.000%, 1/01/34 | 1/24 at 100.00 | A1 | 1,429,216 |
| 5,890 | 4.125%, 1/01/39 | 1/24 at 100.00 | A1 | 6,046,910 |
| 7,800 | 5.000%, 1/01/44 | 1/24 at 100.00 | A1 | 8,598,096 |
| 1,000 | Delaware River Joint Toll Bridge Commission, New Jersey and Pennsylvania, Bridge System Revenue Bonds, Refunding Series 2015: 4.000%, 7/01/34 – BAM Insured | 7/25 at 100.00 | AA | 1,049,270 |
| 2,820 | 4.000%, 7/01/35 – BAM Insured | 7/25 at 100.00 | AA | 2,951,891 |
| 2,820 | Delaware River Joint Toll Bridge Commission, New Jersey and Pennsylvania, Bridge System Revenue Bonds, Series 2017: 5.000%, 7/01/42 | 7/27 at 100.00 | A1 | 3,219,002 |
| 10,210 | 5.000%, 7/01/47 | 7/27 at 100.00 | A1 | 11,612,446 |
| 2,150 | Delaware River Joint Toll Bridge Commission, Pennsylvania, Bridge System Revenue Bonds, Refunding Series 2012A: 5.000%, 7/01/24 | 7/22 at 100.00 | A1 | 2,366,140 |
| 1,105 | 5.000%, 7/01/25 | 7/22 at 100.00 | A1 | 1,214,815 |
| 650 | 4.000%, 7/01/26 | 7/22 at 100.00 | A1 | 682,890 |
| 625 | 4.000%, 7/01/27 | 7/22 at 100.00 | A1 | 654,531 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Transportation (continued) | | | |
| | Delaware River Port Authority, New Jersey and Pennsylvania, Revenue Bonds, Series 2010E: | | | |
| \$1,000 | 5.000%, 1/01/40 – AGM Insured | 1/20 at 100.00 | AA | \$1,039,330 |
| 5,005 | 5.000%, 1/01/40 | 1/20 at 100.00 | A | 5,191,837 |
| 7,035 | Delaware River Port Authority, New Jersey and Pennsylvania, Revenue Bonds, Series 2013, 5.000%, 1/01/40 | 1/24 at 100.00 | A | 7,769,454 |
| | Delaware River Port Authority, Pennsylvania and New Jersey, Revenue Refunding Bonds, Port District Project, Series 2012: | | | |
| 1,800 | 5.000%, 1/01/24 | 1/23 at 100.00 | A– | 1,983,222 |
| 1,635 | 5.000%, 1/01/25 | 1/23 at 100.00 | A– | 1,792,287 |
| 1,875 | 5.000%, 1/01/26 | 1/23 at 100.00 | A– | 2,044,950 |
| 3,595 | 5.000%, 1/01/27 | 1/23 at 100.00 | A– | 3,905,572 |
| 5,555 | New Jersey Economic Development Authority, Private Activity Bonds, The Goethals Bridge Replacement Project, Series 2013, 5.625%, 1/01/52 (Alternative Minimum Tax) | 1/24 at 100.00 | BBB | 6,123,388 |
| | New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999: | | | |
| 1,000 | 5.125%, 9/15/23 (Alternative Minimum Tax) | 9/18 at 100.00 | BB | 1,080,610 |
| 1,800 | 5.250%, 9/15/29 (Alternative Minimum Tax) | 8/22 at 101.00 | BB | 1,956,222 |
| 2,250 | New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000A & 2000B, 5.625%, 11/15/30 (Alternative Minimum Tax) | 3/24 at 101.00 | BB | 2,544,503 |
| | New Jersey Economic Development Authority, Special Facility Revenue Bonds, Port Newark Container Terminal LLC Project, Refunding Series 2017: | | | |
| 5,660 | 5.000%, 10/01/37 (Alternative Minimum Tax) | 10/27 at 100.00 | Ba1 | 6,113,762 |
| 7,440 | 5.000%, 10/01/47 (Alternative Minimum Tax) | 10/27 at 100.00 | Ba1 | 7,983,641 |
| | New Jersey Transit Corporation, Grant Anticipation Notes, Federal Transit Administration Section 5307 Urbanized Area Formula Funds, Series 2014A: | | | |
| 6,000 | 5.000%, 9/15/20 | No Opt. Call | A | 6,339,960 |
| 5,750 | 5.000%, 9/15/21 | | A | 6,184,068 |

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| | | | | |
|---------|---|--------------------------------------|------|-------------|
| 6,570 | New Jersey Turnpike Authority, Revenue Bonds, Refunding Series 2015E, 5.000%, 1/01/45 | No Opt. Call 1/25 at 100.00 | A+ | 7,269,508 |
| 3,065 | New Jersey Turnpike Authority, Revenue Bonds, Series 2005A, 5.250%, 1/01/29 – AGM Insured | No Opt. Call | AA | 3,755,575 |
| 7,620 | New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/28 | 1/23 at 100.00 | A+ | 8,441,741 |
| 1,365 | New Jersey Turnpike Authority, Revenue Bonds, Tender Option Bond Trust 2016-XF1057, 12.498%, 1/01/43, 144A (IF) (4) | 7/22 at 100.00 | A+ | 1,922,057 |
| 2,750 | Passaic County Improvement Authority, New Jersey, Revenue Bonds, Paterson Parking Deck Facility, Series 2005, 5.000%, 4/15/35 – AGM Insured | 11/18 at 100.00 | A2 | 2,756,490 |
| 7,235 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Seventy Ninth Series 2013, 5.000%, 12/01/43 | 12/23 at 100.00 | AA– | 8,042,571 |
| 5,700 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Seventy Seventh Series 2013, 4.000%, 1/15/43 (Alternative Minimum Tax) | 1/23 at 100.00 | AA– | 5,795,646 |
| 3,500 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, Two Hundred Ninth Series 2018, 5.000%, 7/15/32 | 7/28 at 100.00 | AA– | 4,152,750 |
| 19,655 | Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC, Sixth Series 1997: 5.750%, 12/01/22 – NCFG Insured (Alternative Minimum Tax) | 12/18 at 100.00 | Baa1 | 20,423,117 |
| 12,130 | 5.750%, 12/01/25 – NCFG Insured (Alternative Minimum Tax) | 12/18 at 100.00 | Baa1 | 12,604,526 |
| 171,295 | Total Transportation U.S. Guaranteed – 10.7% (7.2% of Total Investments) (5) | | | 185,210,846 |
| 25 | Essex County Improvement Authority, New Jersey, Project Consolidation Revenue Bonds, Refunding Series 2007, 5.250%, 12/15/22 – AMBAC Insured (ETM) | No Opt. Call | Aaa | 28,359 |
| 335 | New Jersey Economic Development Authority, Revenue Bonds, Yeshiva Ktana of Passaic, Series 1993, 8.000%, 9/15/18 (ETM) | No Opt. Call | N/R | 335,603 |
| 3,870 | New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group- Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A: 5.750%, 6/01/31 (Pre-refunded 6/01/20) | 6/20 at 100.00 | Aaa | 4,138,694 |
| 2,100 | 5.875%, 6/01/42 (Pre-refunded 6/01/20) | 6/20 at 100.00 | Aaa | 2,250,276 |

NXJ Nuveen New Jersey Quality Municipal Income Fund
Portfolio of Investments (continued)
August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|--|---------------------------------------|----------------|-----------|
| | U.S. Guaranteed (5) (continued) New Jersey Educational Facilities Authority, Revenue Bonds, University of Medicine and Dentistry of New Jersey, Refunding Series 2009B: | | | |
| \$ 25 | 6.500%, 12/01/19 (Pre-refunded 6/01/19) | 6/19 at 100.00 | N/R | \$25,901 |
| 100 | 6.500%, 12/01/20 (Pre-refunded 6/01/19) | 6/19 at 100.00 | N/R | 103,604 |
| 5 | 7.125%, 12/01/23 (Pre-refunded 6/01/19) | 6/19 at 100.00 | N/R | 5,203 |
| 30 | New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Series 2012A, 3.250%, 9/01/31 (Pre-refunded 9/01/21) | 9/21 at 100.00 | N/R | 31,100 |
| | New Jersey Health Care Facilities Financing Authority, Revenue and Refunding Bonds, Palisades Medical Center Obligated Group Issue, Series 2013: | | | |
| 555 | 5.250%, 7/01/31 (Pre-refunded 7/01/23) | 7/23 at 100.00 | N/R | 632,300 |
| 2,570 | 5.250%, 7/01/31 (Pre-refunded 7/01/23) | 7/23 at 100.00 | N/R | 2,934,272 |
| 275 | 5.500%, 7/01/43 (Pre-refunded 7/01/23) | 7/23 at 100.00 | N/R | 316,431 |
| 1,285 | 5.500%, 7/01/43 (Pre-refunded 7/01/23) | 7/23 at 100.00 | N/R | 1,481,785 |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Kennedy Health System Obligated Group Issue, Refunding Series 2012: | | | |
| 4,165 | 3.750%, 7/01/27 (ETM) | 7/22 at 100.00 | N/R | 4,567,589 |
| 3,375 | 5.000%, 7/01/31 (Pre-refunded 7/01/22) | 7/22 at 100.00 | N/R | 3,741,761 |
| 1,500 | 5.000%, 7/01/37 (Pre-refunded 7/01/22) | 7/22 at 100.00 | N/R | 1,663,005 |
| 7,670 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Barnabas Health Care System, Refunding Series 2011A, 5.625%, 7/01/37 (Pre-refunded 7/01/21) | 7/21 at 100.00 | N/R | 8,460,163 |
| 3,805 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, St. Clare's Hospital, Series 2004A, 5.250%, 7/01/20 – RAAI Insured (ETM) | No Opt. Call | AA | 4,042,736 |
| | New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset Transformation Program, Series | | | |

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2008A:

| | | | | |
|--------|--|--------------------|------|------------|
| 410 | 5.250%, 10/01/38 (Pre-refunded 10/01/18) | 10/18 at 100.00 | N/R | 411,111 |
| 1,400 | 5.250%, 10/01/38 (Pre-refunded 10/01/18) | 10/18 at 100.00 | BBB+ | 1,403,794 |
| 175 | New Jersey Institute of Technology, New Jersey, General Obligation Bonds, Series 2012A, 5.000%, 7/01/42 (Pre-refunded 7/01/22) | 7/22 at 100.00 | N/R | 194,700 |
| 1,555 | New Jersey Sports and Exposition Authority, Convention Center Luxury Tax Bonds, Series 2004, 5.500%, 3/01/22 – NPFPG Insured (ETM) | No Opt. Call | Baa2 | 1,737,526 |
| 2,260 | New Jersey Turnpike Authority, Revenue Bonds, Tender Option Bond Trust 2016-XF1057, 12.498%, 1/01/43, 144A (Pre-refunded 7/01/22) (IF) (4) | 7/22 at 100.00 | N/R | 3,182,306 |
| 7,500 | New Jersey Turnpike Authority, Revenue Bonds, Series 2009I, 5.000%, 1/01/35 (Pre-refunded 1/01/20) | 1/20 at 100.00 | A+ | 7,827,075 |
| 1,650 | Newark Housing Authority, New Jersey, City-Secured Police Facility Revenue Bonds, South Ward Police Facility, Series 2009A, 6.750%, 12/01/38 (Pre-refunded 12/01/19) – AGC Insured | 12/19 at 100.00 | A3 | 1,752,713 |
| | North Hudson Sewerage Authority, New Jersey, Gross Revenue Lease Certificates, Senior Lien Series 2012A: | | | |
| 1,455 | 5.000%, 6/01/27 (Pre-refunded 6/01/22) | 6/22 at 100.00 | N/R | 1,610,903 |
| 225 | 5.000%, 6/01/42 (Pre-refunded 6/01/22) | 6/22 at 100.00 | N/R | 249,109 |
| 15,840 | North Hudson Sewerage Authority, New Jersey, Sewerage Revenue Refunding Bonds, Series 2001A, 0.000%, 8/01/23 – NPFPG Insured (ETM) | No Opt. Call | Baa2 | 14,117,875 |
| 2,100 | Passaic County Improvement Authority, New Jersey, County Guaranteed Parking Revenue Bonds, 200 Hospital Plaza Project, Series 2010, 5.000%, 5/01/42 (Pre-refunded 5/01/20) | 5/20 at 100.00 | Aa2 | 2,213,673 |
| 66,260 | Total U.S. Guaranteed Utilities – 4.8% (3.2% of Total Investments) | | | 69,459,567 |
| 13,500 | Essex County Improvement Authority, New Jersey, Solid Waste Disposal Revenue Bonds, Covanta Project, Series 2015, 5.250%, 7/01/45, 144A (Alternative Minimum Tax) | 7/20 at 100.00 | BB– | 13,634,325 |
| 1,510 | Industrial Pollution Control Financing Authority of Cape May County (New Jersey), Pollution Control Revenue Refunding Bonds, 1991 Series A (Atlantic City Electric Company Project), 6.800%, 3/01/21 – NPFPG Insured | No Opt. Call | A | 1,657,285 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Utilities (continued) | | | |
| | New Jersey Economic Development Authority, Energy Facilities Revenue Bonds, UMM Energy Partners, LLC Project, Series 2012A: | | | |
| \$1,000 | 4.750%, 6/15/32 (Alternative Minimum Tax) | 6/22 at 100.00 | Baa3 | \$1,032,370 |
| 1,225 | 5.125%, 6/15/43 (Alternative Minimum Tax) | 6/22 at 100.00 | Baa3 | 1,268,451 |
| 5,100 | New Jersey Economic Development Authority, Water Facilities Revenue Bonds, New Jersey-American Water Company Inc. Project, Refunding Series 2010B, 5.600%, 11/01/34 (Alternative Minimum Tax) | 5/20 at 100.00 | A+ | 5,352,093 |
| 2,040 | New Jersey Economic Development Authority, Water Facilities Revenue Bonds, New Jersey-American Water Company Inc. Project, Refunding Series 2010D, 4.875%, 11/01/29 (Alternative Minimum Tax) | 11/20 at 100.00 | A+ | 2,126,578 |
| 2,700 | Passaic County Utilities Authority, New Jersey, Solid Waste Disposal Revenue Bonds, Refunding Series 2018, 5.000%, 3/01/37 | No Opt. Call | AA | 3,281,013 |
| 2,530 | Salem County Pollution Control Financing Authority, New Jersey, Pollution Control Revenue Bonds, Chambers Project, Refunding Series 2014A, 5.000%, 12/01/23 (Alternative Minimum Tax) | No Opt. Call | BBB- | 2,713,830 |
| 29,605 | Total Utilities Water and Sewer – 5.1% (3.4% of Total Investments) | | | 31,065,945 |
| | New Jersey Economic Development Authority, Water Facilities Revenue Bonds, Middlesex Water Company, Series 2012C: | | | |
| 1,460 | 5.000%, 10/01/23 | No Opt. Call | A+ | 1,646,194 |
| 15,670 | 4.250%, 10/01/47 (Alternative Minimum Tax) | 10/22 at 100.00 | A+ | 15,886,089 |
| 1,650 | New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Series 2012A, 3.250%, 9/01/31 | 9/21 at 100.00 | AAA | 1,665,939 |
| 6,270 | New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Tender Option Bond Trust 2016-XF0395, 5.775%, 9/01/21, 144A (IF) (4) | No Opt. Call | AAA | 7,065,726 |
| | North Hudson Sewerage Authority, New Jersey, Gross Revenue Lease Certificates, Senior Lien Series 2012A: | | | |
| 2,365 | 5.000%, 6/01/27 | 6/22 at 100.00 | A | 2,579,127 |
| 3,775 | 5.000%, 6/01/42 | 6/22 at 100.00 | A | 4,052,425 |
| 105 | Wanaque Valley Regional Sewer Authority, Passaic County, New Jersey, Sewer Revenue Refunding Bonds, Series 1993B, 5.750%, 9/01/18 – AMBAC Insured | No Opt. Call | N/R | 105,000 |

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| | | |
|-----------|---|---------------|
| 31,295 | Total Water and Sewer | 33,000,500 |
| \$949,216 | Total Long-Term Investments (cost \$918,060,110) | 962,647,358 |
| | Floating Rate Obligations – (1.4)% | (9,005,000) |
| | Variable Rate Demand Preferred Shares, net of deferred offering costs – (48.1)% (6) | (312,410,169) |
| | Other Assets Less Liabilities – 1.2% (7) | 8,036,352 |
| | Net Assets Applicable to Common Shares – 100% | \$649,268,541 |

Investments in Derivatives

Interest Rate Swaps - OTC Cleared

| Notional Amount | Fund | Pay/Receive | Floating Rate | Fixed Rate | Fixed Rate Payment | Effective Maturity | Premiums Paid | Unrealized Appreciation | Unrealized Depreciation | Value |
|-----------------|---------|---------------|---------------|---------------|--------------------|--------------------|---------------|-------------------------|-------------------------|------------|
| \$9,500,000 | Receive | 3-Month LIBOR | 3.050% | Semi-Annually | 6/04/19 | 6/04/29 | \$(61,262) | \$502 | \$(61,764) | \$(61,262) |

Nuveen New Jersey Quality Municipal Income Fund
NXJ Portfolio of Investments (continued)
August 31, 2018 (Unaudited)

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
- (5) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest.
- (6) Variable Rate Demand Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 32.5%.
- (7) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter ("OTC") derivatives as presented on the Statement of Assets and Liabilities, when applicable. The unrealized appreciation (depreciation) of OTC cleared and exchange-traded derivatives is recognized as part of cash collateral at brokers and/or the receivable or payable for variation margin as presented on the Statement of Assets and Liabilities, when applicable.
- (8) Effective date represents the date on which both the Fund and counterparty commence interest payment accruals on each contract.
- 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.
- ETM Escrowed to maturity.
- IF Inverse floating rate security issued by a tender option bond ("TOB") trust, the interest rate on which varies inversely with the Securities Industry Financial Markets Association (SIFMA) short-term rate, which resets weekly, or a similar short-term rate, and is reduced by the expenses related to the TOB trust.
- LIBOR London Inter-Bank Offered Rate
- UB Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Note 3 – Portfolio Securities and Investments in Derivatives, Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

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Nuveen New Jersey Municipal Value Fund
 NJV Portfolio of Investments
 August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-----------|
| | LONG-TERM INVESTMENTS – 105.7% (100.0% of Total Investments) | | | |
| | MUNICIPAL BONDS – 105.7% (100.0% of Total Investments) | | | |
| | Consumer Discretionary – 0.3% (0.3% of Total Investments) | | | |
| \$ 100 | Middlesex County Improvement Authority, New Jersey, Senior Revenue Bonds, Heldrich Center Hotel/Conference Center Project, Series 2005A, 5.000%, 1/01/32 | 11/18 at 100.00 | Caa2 | \$ 77,502 |
| | Consumer Staples – 2.8% (2.6% of Total Investments) | | | |
| | Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2018A: | | | |
| 190 | 4.000%, 6/01/37 | 6/28 at 100.00 | A– | 193,215 |
| 305 | 5.000%, 6/01/46 | 6/28 at 100.00 | BBB+ | 333,243 |
| 120 | Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2018B, 5.000%, 6/01/46 | 6/28 at 100.00 | BBB | 129,594 |
| 615 | Total Consumer Staples | | | 656,052 |
| | Education and Civic Organizations – 18.9% (17.8% of Total Investments) | | | |
| 110 | Camden County Improvement Authority, New Jersey, Lease Revenue Bonds, Rowan University School of Osteopathic Medicine Project, Refunding Series 2013A, 5.000%, 12/01/32 | 12/23 at 100.00 | A | 121,994 |
| 25 | New Jersey Economic Development Authority, Charter School Revenue Bonds, Foundation Academy Charter School, Series 2018A, 5.000%, 7/01/38 | 1/28 at 100.00 | BBB– | 26,868 |
| | New Jersey Economic Development Authority, Charter School Revenue Bonds, North Star Academy Charter School of Newark, Series 2017: | | | |
| 220 | 4.000%, 7/15/37 | 7/27 at 100.00 | BBB– | 214,579 |
| 25 | 5.000%, 7/15/47 | 7/27 at 100.00 | BBB– | 26,829 |
| 100 | New Jersey Economic Development Authority, Charter School Revenue Bonds, Teaneck Community Charter School, Series 2017A, 5.125%, 9/01/52, 144A | 9/27 at 100.00 | BB | 96,341 |
| 115 | New Jersey Economic Development Authority, Revenue Bonds, The Seeing Eye Inc., Refunding Series 2015, 5.000%, 3/01/25 | No Opt. Call | A | 132,048 |
| | New Jersey Economic Development Authority, Revenue Bonds, The Seeing Eye Inc., Refunding Series 2017: | | | |
| 15 | 5.000%, 6/01/32 | 12/27 at 100.00 | A | 17,326 |

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| | | | | |
|-----|---|--------------------|------|---------|
| 20 | 3.000%, 6/01/32 | 12/27 at 100.00 | A | 19,042 |
| 45 | New Jersey Economic Development Authority, Rutgers University General Obligation Lease Revenue Bonds, Tender Option Bond Trust 2016-XF2357, 13.553%, 6/15/46, 144A (IF) (4) | 6/23 at 100.00 | Aa3 | 64,456 |
| 185 | New Jersey Educational Facilities Authority, Revenue Bonds, College of New Jersey, Refunding Series 2016F, 3.000%, 7/01/40 | 7/26 at 100.00 | AA- | 162,397 |
| 100 | New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Refunding Series 2015H, 4.000%, 7/01/39 – AGM Insured | 7/25 at 100.00 | AA | 104,179 |
| 155 | New Jersey Educational Facilities Authority, Revenue Bonds, New Jersey City University, Series 2015A, 5.000%, 7/01/45 | 7/25 at 100.00 | AA | 169,882 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Rider University, Series 2012A: | | | |
| 100 | 5.000%, 7/01/32 | 7/21 at 100.00 | Baa2 | 104,458 |
| 30 | 5.000%, 7/01/37 | 7/21 at 100.00 | Baa2 | 30,970 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Rider University, Series 2017F: | | | |
| 5 | 3.750%, 7/01/37 | 7/27 at 100.00 | Baa2 | 4,728 |
| 100 | 4.000%, 7/01/42 | 7/27 at 100.00 | Baa2 | 96,273 |
| 100 | 5.000%, 7/01/47 | 7/27 at 100.00 | Baa2 | 107,367 |
| 80 | New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Series 2013D, 5.000%, 7/01/38 | 7/23 at 100.00 | A- | 88,112 |

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NJV Nuveen New Jersey Municipal Value Fund
 Portfolio of Investments (continued)
 August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|---------------------------------------|----------------|-----------|
| | Education and Civic Organizations (continued) | | | |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Series 2016C: | | | |
| \$435 | 3.000%, 7/01/41 | 7/26 at 100.00 | A- | \$382,774 |
| 50 | 3.000%, 7/01/46 | 7/26 at 100.00 | A- | 43,008 |
| 200 | New Jersey Educational Facilities Authority, Revenue Bonds, Stevens Institute of Technology, Series 2017A, 4.000%, 7/01/47 | 7/27 at 100.00 | A- | 203,116 |
| 100 | New Jersey Educational Facilities Authority, Revenue Bonds, Stockton University Issue, Refunding Series 2016A, 5.000%, 7/01/41 | 7/26 at 100.00 | A- | 107,979 |
| 25 | New Jersey Educational Facilities Authority, Revenue Bonds, The College of Saint Elizabeth, Series 2016D, 5.000%, 7/01/46 | 7/26 at 100.00 | BB | 25,208 |
| 215 | New Jersey Higher Education Assistance Authority, Senior Student Loan Revenue Bonds, Refunding Series 2018A, 4.000%, 12/01/35 (Alternative Minimum Tax) | 6/28 at 100.00 | Aaa | 218,464 |
| 200 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Senior Lien Series 2017-1A, 4.000%, 12/01/40 (Alternative Minimum Tax) | 12/26 at 100.00 | Aaa | 199,114 |
| 905 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2009A, 5.625%, 6/01/30 | 6/19 at 100.00 | AA | 928,982 |
| 30 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-2, 5.000%, 12/01/30 | 12/20 at 100.00 | Aaa | 31,548 |
| 100 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2012-1B, 5.750%, 12/01/39 (Alternative Minimum Tax) | 12/22 at 100.00 | Aaa | 108,458 |
| 195 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2015-1A, 4.000%, 12/01/30 (Alternative Minimum Tax) | 12/24 at 100.00 | Aaa | 199,425 |
| 74 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust 2015-XF0151, 7.298%, 12/01/23, 144A (Alternative Minimum Tax) (IF) (4) | 12/22 at 100.00 | Aaa | 80,048 |
| 200 | New Jersey Institute of Technology, New Jersey, General Obligation Bonds, Series 2015A, 5.000%, 7/01/45 | 7/25 at 100.00 | A1 | 222,676 |
| 60 | Rutgers State University, New Jersey, Revenue Bonds, Tender Option Bond Trust 2016-XF2356, 13.466%, 5/01/43, 144A (IF) (4) | 5/23 at 100.00 | Aa3 | 85,457 |
| 4,319 | Total Education and Civic Organizations | | | 4,424,106 |
| | Health Care – 21.3% (20.2% of Total Investments) | | | |
| | Camden County Improvement Authority, New Jersey, Health Care Redevelopment Revenue Bonds, Cooper Health System Obligated Group Issue, Refunding Series 2014A: | | | |

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| | | | | |
|-------|--|-------------------|------|-----------|
| 105 | 5.000%, 2/15/25 | 2/24 at 100.00 | BBB+ | 116,364 |
| 100 | 5.000%, 2/15/34 | 2/24 at 100.00 | BBB+ | 107,017 |
| 115 | Camden County Improvement Authority, New Jersey, Health Care Redevelopment Revenue Bonds, Cooper Health System Obligated Group Issue, Series 2013A, 5.750%, 2/15/42 | 2/23 at 100.00 | BBB+ | 124,971 |
| 360 | New Jersey Health Care Facilities Financing Authority, Hospital Revenue Bonds, Virtua Health, Series 2009A, 5.500%, 7/01/38 – AGC Insured | 7/19 at 100.00 | AA | 371,023 |
| 1,640 | New Jersey Health Care Facilities Financing Authority, Hospital Revenue Bonds, Virtua Health, Series 2009, 5.500%, 7/01/38 – AGC Insured (UB) (4) | 7/19 at 100.00 | AA | 1,690,217 |
| 175 | New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Refunding Series 2011, 6.250%, 7/01/35 | 7/21 at 100.00 | BB+ | 186,650 |
| 70 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, AHS Hospital Corporation, Refunding Series 2016, 4.000%, 7/01/41 | 1/27 at 100.00 | AA– | 71,641 |
| 215 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Barnabas Health, Refunding Series 2014A, 5.000%, 7/01/44 New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hackensack Meridian Health Obligated Group, Refunding Series 2017A: | 7/24 at 100.00 | A+ | 234,208 |
| 125 | 5.000%, 7/01/28 | 7/27 at 100.00 | AA– | 147,539 |
| 150 | 5.000%, 7/01/57 | 7/27 at 100.00 | AA– | 166,104 |
| 110 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hunterdon Medical Center, Refunding Series 2014A, 4.000%, 7/01/45 | 7/24 at 100.00 | A+ | 110,620 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|------------|
| | Health Care (continued) | | | |
| \$ 360 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Inspira Health Obligated Group Issue, Series 2017A, 5.000%, 7/01/42 (UB) (4) | 7/27 at 100.00 | A2 | \$ 402,988 |
| 20 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health System Obligated Group, Refunding Series 2011, 5.000%, 7/01/21 | No Opt. Call | AA- | 21,661 |
| 25 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Princeton HealthCare System, Series 2016A: 5.000%, 7/01/32 | 7/26 at 100.00 | AA | 28,839 |
| 40 | 5.000%, 7/01/33 | 7/26 at 100.00 | AA | 45,990 |
| 30 | 5.000%, 7/01/34 | 7/26 at 100.00 | AA | 34,402 |
| 130 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Robert Wood Johnson University Hospital Issue, Series 2014A, 5.000%, 7/01/39 | 7/24 at 100.00 | A+ | 143,571 |
| 110 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Robert Wood Johnson University Hospital, Series 2013A, 5.500%, 7/01/43 | 7/23 at 100.00 | A+ | 123,147 |
| 100 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, RWJ Barnabas Health Obligated Group, Refunding Series 2016A, 5.000%, 7/01/43 | 7/26 at 100.00 | A+ | 111,705 |
| 10 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Refunding Series 2016: 3.000%, 7/01/32 | 7/26 at 100.00 | BBB- | 8,838 |
| 405 | 4.000%, 7/01/48 | 7/26 at 100.00 | BBB- | 393,291 |
| 100 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Luke's Warren Hospital Obligated Group, Series 2013, 4.000%, 8/15/37 | 8/23 at 100.00 | A- | 101,162 |
| 130 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, University Hospital Issue, Refunding Series 2015A: 4.125%, 7/01/38 – AGM Insured | 7/25 at 100.00 | AA | 133,773 |
| 110 | 5.000%, 7/01/46 – AGM Insured | 7/25 at 100.00 | AA | 120,561 |
| 4,735 | Total Health Care | | | 4,996,282 |
| 55 | Housing/Multifamily – 7.4% (7.0% of Total Investments) New Jersey Economic Development Authority, Revenue Bonds, Provident Group – Kean Properties LLC – Kean University Student | 1/27 at 100.00 | BBB- | 59,181 |

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| | Housing Project, Series 2017A, 5.000%, 7/01/47 | | | |
| 100 | New Jersey Economic Development Authority, Revenue Bonds, Provident Group – Rowan Properties LLC – Rowan University Student Housing Project, Series 2015A, 5.000%, 1/01/48 | 1/25 at 100.00 | BBB– | 105,646 |
| 155 | New Jersey Economic Development Authority, Revenue Bonds, West Campus Housing LLC – New Jersey City University Student Housing Project, Series 2015, 5.000%, 7/01/47 | 7/25 at 100.00 | BBB– | 160,051 |
| 1,000 | New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2009A, 4.950%, 5/01/41 | 11/19 at 100.00 | AA– | 1,017,489 |
| 120 | New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2015A, 4.000%, 11/01/45 | 11/24 at 100.00 | AA– | 121,631 |
| 270 | New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2016B, 3.600%, 11/01/40 | 11/25 at 100.00 | AA– | 268,766 |
| 1,700 | Total Housing/Multifamily Housing/Single Family – 1.5% (1.4% of Total Investments) | | | 1,732,764 |
| | New Jersey Housing and Mortgage Finance Agency, Single Family Housing Revenue Bonds, Series 2018A: | | | |
| 165 | 3.600%, 4/01/33 | 10/27 at 100.00 | AA | 164,810 |
| 90 | 3.750%, 10/01/35 | 10/27 at 100.00 | AA | 90,274 |
| 90 | New Jersey Housing and Mortgage Finance Agency, Single Family Housing Revenue Bonds, Series 2018B, 3.800%, 10/01/32 (Alternative Minimum Tax) | 10/27 at 100.00 | AA | 89,804 |
| 345 | Total Housing/Single Family Long-Term Care – 2.1% (2.0% of Total Investments) | | | 344,888 |
| 285 | Burlington County Bridge Commission, New Jersey, Economic Development Revenue Bonds, The Evergreens Project, Series 2007, 5.625%, 1/01/38 | 11/18 at 100.00 | N/R | 278,901 |

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NJV Nuveen New Jersey Municipal Value Fund
 Portfolio of Investments (continued)
 August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|--|---------------------------------------|----------------|-----------|
| | Long-Term Care (continued) | | | |
| \$15 | New Jersey Economic Development Authority, Fixed Rate Revenue Bonds, Lions Gate Project, Series 2014, 5.250%, 1/01/44 | 1/24 at 100.00 | N/R | \$ 15,569 |
| 140 | New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of New Jersey Obligated Group Issue, Refunding Series 2013, 5.000%, 7/01/34 | 7/23 at 100.00 | BBB- | 146,577 |
| 40 | New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of New Jersey Obligated Group Issue, Refunding Series 2014A, 5.000%, 7/01/29 | 7/24 at 100.00 | BBB- | 42,829 |
| 480 | Total Long-Term Care | | | 483,876 |
| | Tax Obligation/General – 9.0% (8.5% of Total Investments) | | | |
| 100 | Gloucester County, New Jersey, General Obligation Bonds, Series 2017B, 4.000%, 10/15/27 | No Opt. Call | AA | 110,521 |
| 100 | Jersey City, New Jersey, General Obligation Bonds, Refunding General Improvement Series 2017A, 5.000%, 11/01/29 | 11/27 at 100.00 | AA- | 117,039 |
| 260 | Middlesex County, New Jersey, General Obligation Bonds, Refunding General Improvement Series 2017, 4.000%, 1/15/24 | No Opt. Call | AAA | 285,610 |
| 225 | Middlesex County, New Jersey, General Obligation Bonds, Refunding Redevelopment Series 2017, 5.000%, 1/15/27 | No Opt. Call | AAA | 268,508 |
| 110 | Monroe Township Board of Education, Middlesex County, New Jersey, General Obligation Bonds, Refunding Series 2015, 5.000%, 3/01/38 | 3/25 at 100.00 | AA- | 122,335 |
| 20 | Montclair Township, Essex County, New Jersey, General Obligation Bonds, Refunding Parking Utility Series 2014A, 5.000%, 1/01/37 | 1/24 at 100.00 | AAA | 22,424 |
| 100 | Montclair Township, Essex County, New Jersey, General Obligation Bonds, Refunding School Series 2017B, 4.000%, 3/01/25 | No Opt. Call | AAA | 110,765 |
| 50 | Mount Laurel Township, Burlington County, New Jersey, General Obligation Bonds, Refunding Series 2017, 4.000%, 4/15/25 | No Opt. Call | AA | 54,671 |
| | New Brunswick Parking Authority, Middlesex County, New Jersey, Guaranteed Parking Revenue Bonds, Refunding Series 2016A: | | | |
| 310 | 5.000%, 9/01/29 – BAM Insured | 9/26 at 100.00 | AA | 356,364 |
| 130 | 5.000%, 9/01/39 – BAM Insured | 9/26 at 100.00 | AA | 145,505 |
| 195 | New Brunswick Parking Authority, Middlesex County, New Jersey, Guaranteed Parking Revenue Bonds, Refunding Series 2016B, 3.000%, 9/01/39 – AGM Insured | 9/26 at 100.00 | AA | 174,455 |
| 150 | Union County Utilities Authority, New Jersey, Resource Recovery Facility Lease Revenue Bonds, Covantan Union Inc. Lessee, Refunding Series 2011B, 5.250%, 12/01/31 (Alternative Minimum Tax) | 12/21 at 100.00 | AA+ | 163,779 |

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| 170 | Union County Utilities Authority, New Jersey, Solid Waste System | 6/21 at | Aaa | 182,849 |
| | County Deficiency Revenue Bonds, Series 2011A, 5.000%, 6/15/41 | 100.00 | | |
| 1,920 | Total Tax Obligation/General | | | 2,114,825 |
| | Tax Obligation/Limited – 10.5% (10.0% of Total Investments) | | | |
| 270 | Garden State Preservation Trust, New Jersey, Open Space and | No Opt. | AA | 318,603 |
| | Farmland Preservation Bonds, Series 2005A, 5.750%, 11/01/28 – AGM | Call | | |
| | Insured | | | |
| 175 | Hudson County Improvement Authority, New Jersey, County Secured | 5/26 at | AA | 197,659 |
| | Lease Revenue Bonds, Hudson County Vocational Technical Schools | 100.00 | | |
| | Project, Series 2016, 5.250%, 5/01/51 | | | |
| | New Jersey Economic Development Authority, Cigarette Tax Revenue | | | |
| | Refunding Bonds, Series 2012: | | | |
| 250 | 5.000%, 6/15/25 | 6/22 at | BBB+ | 268,183 |
| | | 100.00 | | |
| 400 | 5.000%, 6/15/28 | 6/22 at | BBB+ | 424,972 |
| | | 100.00 | | |
| 115 | New Jersey Economic Development Authority, Revenue Bonds, | 7/27 at | BBB+ | 113,724 |
| | Motor Vehicle Surcharge, Refunding Series 2017A, 3.375%, 7/01/30 | 100.00 | | |
| 2,170 | New Jersey Transportation Trust Fund Authority, Transportation | No Opt. | A– | 804,201 |
| | System Bonds, Series 2009A, 0.000%, 12/15/39 | Call | | |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|------------|
| | Tax Obligation/Limited (continued) | | | |
| \$ 100 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2011B, 5.000%, 6/15/42 | 6/21 at 100.00 | A- | \$ 103,103 |
| 110 | Union County Improvement Authority, New Jersey, General Obligation Lease Bonds, Juvenile Detention Center Facility Project, Tender Option Bond Trust 2015-XF1019, 18.200%, 5/01/30, 144A (IF) (4) | No Opt. Call | Aaa | 243,708 |
| 3,590 | Total Tax Obligation/Limited Transportation – 12.1% (11.5% of Total Investments) | | | 2,474,153 |
| 250 | Casino Reinvestment Development Authority, New Jersey, Parking Revenue Bonds, Series 2005A, 5.250%, 6/01/20 – NCFG Insured Delaware River and Bay Authority, Delaware and New Jersey, Revenue Bonds, Series 2014A: | 11/18 at 100.00 | Baa2 | 250,703 |
| 150 | 4.125%, 1/01/39 | 1/24 at 100.00 | A1 | 153,996 |
| 200 | 5.000%, 1/01/44 | 1/24 at 100.00 | A1 | 220,464 |
| 540 | Delaware River Joint Toll Bridge Commission, New Jersey and Pennsylvania, Bridge System Revenue Bonds, Series 2017, 5.000%, 7/01/47 | 7/27 at 100.00 | A1 | 614,174 |
| 300 | Delaware River Port Authority, Pennsylvania and New Jersey, Revenue Refunding Bonds, Port District Project, Series 2012, 5.000%, 1/01/27 | 1/23 at 100.00 | A- | 325,917 |
| 190 | New Jersey Economic Development Authority, Private Activity Bonds, The Goethals Bridge Replacement Project, Series 2013, 5.625%, 1/01/52 (Alternative Minimum Tax) | 1/24 at 100.00 | BBB | 209,441 |
| 80 | New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000A & 2000B, 5.625%, 11/15/30 (Alternative Minimum Tax) | 3/24 at 101.00 | BB | 90,471 |
| 320 | New Jersey Economic Development Authority, Special Facility Revenue Bonds, Port Newark Container Terminal LLC Project, Refunding Series 2017, 5.000%, 10/01/47 (Alternative Minimum Tax) | 10/27 at 100.00 | Ba1 | 343,382 |
| 255 | New Jersey Turnpike Authority, Revenue Bonds, Refunding Series 2015E, 5.000%, 1/01/45 | 1/25 at 100.00 | A+ | 282,150 |
| 315 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Seventy Ninth Series 2013, 5.000%, 12/01/43 | 12/23 at 100.00 | AA- | 350,160 |
| 2,600 | Total Transportation | | | 2,840,858 |
| | U.S. Guaranteed – 16.1% (15.2% of Total Investments) (5) | | | |
| 630 | Guam Government, Limited Obligation Section 30 Revenue Bonds, Series 2009A, 5.750%, 12/01/34 (Pre-refunded 12/01/19) | 12/19 at 100.00 | BBB+ | 660,971 |
| | New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A: | | | |

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|-------|--|--------------------|------|-----------|
| 100 | 5.750%, 6/01/31 (Pre-refunded 6/01/20) | 6/20 at 100.00 | Aaa | 106,943 |
| 50 | 5.875%, 6/01/42 (Pre-refunded 6/01/20) | 6/20 at 100.00 | Aaa | 53,578 |
| 810 | New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Refunding Series 2009A, 5.500%, 9/01/36 (Pre-refunded 9/01/19) | 9/19 at 100.00 | A2 | 840,706 |
| | New Jersey Health Care Facilities Financing Authority, Revenue and Refunding Bonds, Palisades Medical Center Obligated Group Issue, Series 2013: | | | |
| 20 | 5.250%, 7/01/31 (Pre-refunded 7/01/23) | 7/23 at 100.00 | N/R | 22,786 |
| 85 | 5.250%, 7/01/31 (Pre-refunded 7/01/23) | 7/23 at 100.00 | N/R | 97,048 |
| 70 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Barnabas Health Care System, Refunding Series 2011A, 5.625%, 7/01/37 (Pre-refunded 7/01/21) | 7/21 at 100.00 | N/R | 77,211 |
| 270 | New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset Transformation Program, Series 2008A, 5.250%, 10/01/38 (Pre-refunded 10/01/18) | 10/18 at 100.00 | BBB+ | 270,732 |
| 1,575 | New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset Transformation Program, Series 2009A, 5.750%, 10/01/31 (Pre-refunded 10/01/19) | 10/19 at 100.00 | A- | 1,641,084 |
| 3,610 | Total U.S. Guaranteed | | | 3,771,059 |

NJV Nuveen New Jersey Municipal Value Fund
 Portfolio of Investments (continued)
 August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|---------------------------------------|----------------|---------------|
| | Utilities – 3.7% (3.5% of Total Investments) | | | |
| \$ 470 | Essex County Improvement Authority, New Jersey, Solid Waste Disposal Revenue Bonds, Covanta Project, Series 2015, 5.250%, 7/01/45, 144A (Alternative Minimum Tax) | 7/20 at 100.00 | BB– | \$ 474,677 |
| 300 | Industrial Pollution Control Financing Authority of Cape May County (New Jersey), Pollution Control Revenue Refunding Bonds, 1991 Series A (Atlantic City Electric Company Project), 6.800%, 3/01/21 – NPPG Insured | No Opt. Call | A | 329,262 |
| 65 | Salem County Pollution Control Financing Authority, New Jersey, Pollution Control Revenue Bonds, Chambers Project, Refunding Series 2014A, 5.000%, 12/01/23 (Alternative Minimum Tax) | No Opt. Call | BBB– | 69,723 |
| 835 | Total Utilities | | | 873,662 |
| \$ 24,849 | Total Long-Term Investments (cost \$24,010,758) | | | 24,790,027 |
| | Floating Rate Obligations – (6.4)% | | | (1,500,000) |
| | Other Assets Less Liabilities – 0.7% | | | 158,266 |
| | Net Assets Applicable to Common Shares – 100% | | | \$ 23,448,293 |

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor’s Group (“Standard & Poor’s”), Moody’s Investors Service, Inc. (“Moody’s”) or Fitch, Inc. (“Fitch”) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
- (5) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest.
- 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.
- IF Inverse floating rate security issued by a tender option bond (“TOB”) trust, the interest rate on which varies inversely with the Securities Industry Financial Markets Association (SIFMA) short-term rate, which resets weekly, or a similar short-term rate, and is reduced by the expenses related to the TOB trust.
- UB Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Note 3 – Portfolio Securities and Investments in Derivatives, Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

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Nuveen Pennsylvania Quality Municipal Income Fund
 NQP Portfolio of Investments
 August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | LONG-TERM INVESTMENTS – 161.0% (100.0% of Total Investments) | | | |
| | MUNICIPAL BONDS – 161.0% (100.0% of Total Investments) | | | |
| | Consumer Staples – 0.4% (0.3% of Total Investments) | | | |
| \$2,000 | Pennsylvania Economic Development Financing Authority, Solid Waste Disposal Revenue Bonds, Procter & Gamble Paper Project, Series 2001, 5.375%, 3/01/31 (Alternative Minimum Tax) | No Opt. Call | AA– | \$2,396,960 |
| | Education and Civic Organizations – 19.6% (12.2% of Total Investments) | | | |
| 1,255 | Allegheny County Higher Education Building Authority, Pennsylvania, College Revenue Refunding Bonds, Robert Morris College, Series 1998A, 6.000%, 5/01/28 | No Opt. Call | Baa3 | 1,420,484 |
| 5,035 | Allegheny County Higher Education Building Authority, Pennsylvania, Revenue Bonds, Carnegie Mellon University, Series 2013, 5.000%, 3/01/28 | 3/23 at 100.00 | AA | 5,627,620 |
| 940 | Allegheny County Higher Education Building Authority, Pennsylvania, Revenue Bonds, Duquesne University, Series 2013A, 3.500%, 3/01/34 | 3/23 at 100.00 | A | 916,895 |
| 735 | Allegheny County Higher Education Building Authority, Pennsylvania, Revenue Bonds, Robert Morris University, Series 2016: 3.000%, 10/15/30 | 10/26 at 100.00 | Baa3 | 659,714 |
| 1,000 | 5.000%, 10/15/38 | 10/26 at 100.00 | Baa3 | 1,080,150 |
| 1,625 | Allegheny County Higher Education Building Authority, Pennsylvania, Revenue Bonds, Robert Morris University, Series 2017, 5.000%, 10/15/47 | 10/27 at 100.00 | Baa3 | 1,755,715 |
| 3,215 | Bucks County Industrial Development Authority, Pennsylvania, Revenue Bonds, School Lane Charter School Project, Series 2016, 5.125%, 3/15/36 | 3/27 at 100.00 | BBB– | 3,454,903 |
| 835 | Chester County Industrial Development Authority, Pennsylvania, Avon Grove Charter School Revenue Bonds, Series 2017A, 5.000%, 12/15/47 | 12/27 at 100.00 | BBB– | 870,187 |
| 2,200 | Crawford County Industrial Development Authority, Pennsylvania, College Revenue Bonds, Allegheny College, Series 2016, 3.000%, 5/01/34 | 5/26 at 100.00 | A– | 1,957,626 |
| 1,000 | Cumberland County Municipal Authority, Pennsylvania, Revenue Bonds, Dickinson College, Project Second Series 2017A, 5.000%, 11/01/39 | 11/27 at 100.00 | A+ | 1,124,100 |
| 1,020 | Dallas Area Municipal Authority, Pennsylvania, Revenue Bonds, Misericordia University, Series 2014, 5.000%, 5/01/37 | 5/24 at 100.00 | Baa3 | 1,079,058 |

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| 750 | Delaware County Authority, Pennsylvania, General Revenue Bonds, Eastern University, Series 2006, 4.500%, 10/01/27 – RAAI Insured | 11/18 at 100.00 | AA | 750,608 |
| 4,595 | Erie Higher Education Building Authority, Pennsylvania, Revenue Bonds, Gannon University, Series 2016, 4.000%, 5/01/46 | 11/26 at 100.00 | BBB+ | 4,365,939 |
| 2,395 | General Authority of Southcentral Pennsylvania, Revenue Bonds, AICUP Financing Program-York College of Pennsylvania, Series 2017 PP4, 3.375%, 11/01/37 | 10/27 at 100.00 | A- | 2,266,676 |
| 590 | Huntingdon County General Authority, Pennsylvania, Revenue Bonds, Juniata College, Series 2016OO2: 3.250%, 5/01/36 | 5/26 at 100.00 | BBB+ | 540,658 |
| 1,555 | 3.500%, 5/01/41 | 5/26 at 100.00 | BBB+ | 1,439,806 |
| 815 | Indiana County Industrial Development Authority, Pennsylvania, Revenue Bonds, Student Cooperative Association Inc./Indiana University of Pennsylvania – Student Union Project, Series 1999B, 0.000%, 11/01/19 – AMBAC Insured Lackawanna County Industrial Development Authority, Pennsylvania, Revenue Bonds, University of Scranton, Series 2017: | No Opt. Call | N/R | 798,203 |
| 475 | 3.375%, 11/01/33 | 11/27 at 100.00 | A- | 454,000 |
| 2,910 | 4.000%, 11/01/40 | 11/27 at 100.00 | A- | 2,925,423 |
| 5,235 | Lycoming County Authority, Pennsylvania, Revenue Bonds, Pennsylvania College of Technology, Series 2012, 5.000%, 5/01/32 | 5/22 at 100.00 | A | 5,535,175 |
| 1,855 | Montgomery County Higher Education and Health Authority, Pennsylvania, Revenue Bonds, Thomas Jefferson University, Series 2018A, 5.000%, 9/01/48 | 9/28 at 100.00 | A+ | 2,059,755 |

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NQP Nuveen Pennsylvania Quality Municipal Income Fund
 Portfolio of Investments (continued)
 August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Education and Civic Organizations (continued) | | | |
| \$2,155 | Montgomery County Higher Education and Health Authority, Pennsylvania, Revenue Bonds, Arcadia University, Series 2010, 5.625%, 4/01/40 | 4/20 at 100.00 | BBB | \$2,228,744 |
| 1,400 | Northampton County General Purpose Authority, Pennsylvania, Revenue Bonds, Lafayette College, Refunding Series 2017, 5.000%, 11/01/34 | 11/27 at 100.00 | Aa3 | 1,619,016 |
| 1,465 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Holy Family University, Series 2013A, 6.500%, 9/01/38 | 9/23 at 100.00 | BBB- | 1,627,058 |
| 1,625 | Pennsylvania Higher Educational Facilities Authority, General Revenue Bonds, State System of Higher Education, Series 2008AH, 5.000%, 6/15/33 | 11/18 at 100.00 | Aa3 | 1,628,884 |
| 2,415 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, AICUP Financing Program-Mount Aloysius College Project, Series 2011R-1, 5.000%, 11/01/35 | 11/21 at 100.00 | A- | 2,579,582 |
| 2,545 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Bryn Mawr College, Refunding Series 2014: 5.000%, 12/01/38 | 12/24 at 100.00 | AA | 2,893,003 |
| 2,080 | 5.000%, 12/01/44 | 12/24 at 100.00 | AA | 2,356,744 |
| 85 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Drexel University, Series 2011A, 5.250%, 5/01/41 | 5/21 at 100.00 | A | 90,809 |
| 1,000 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Gwynedd Mercy College, Series 2012-KK1, 5.375%, 5/01/42 | 5/22 at 100.00 | BBB | 1,041,440 |
| 320 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, LaSalle University, Series 2012, 4.000%, 5/01/32 | 11/22 at 100.00 | BBB | 321,571 |
| 2,000 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Temple University, First Series of 2012, 5.000%, 4/01/42 | 4/22 at 100.00 | Aa3 | 2,148,540 |
| 7,125 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Thomas Jefferson University, Refunding Series 2015A, 5.250%, 9/01/50 | 3/25 at 100.00 | A+ | 7,895,498 |
| 760 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Thomas Jefferson University, Series 2012, 5.000%, 3/01/42 | 9/22 at 100.00 | A+ | 819,706 |
| 1,030 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of the Sciences in Philadelphia, Series 2012: 4.000%, 11/01/39 | 11/22 at 100.00 | A3 | 1,037,025 |
| 4,300 | 5.000%, 11/01/42 | 11/22 at 100.00 | A3 | 4,642,194 |
| 1,310 | | | A3 | 1,450,851 |

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| | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of the Sciences in Philadelphia, Series 2015A, 5.000%, 11/01/36 | 11/25 at 100.00 | | |
| 1,590 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Widener University, Series 2013A, 5.500%, 7/15/38 | 7/23 at 100.00 | A- | 1,708,137 |
| 3,005 | Pennsylvania State University, Revenue Bonds, Series 2010, 5.000%, 3/01/35 | 3/20 at 100.00 | Aa1 | 3,135,237 |
| 1,255 | Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, La Salle University, Series 2017, 3.625%, 5/01/35 | 11/27 at 100.00 | BBB- | 1,198,123 |
| 554 | Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, Leadership Learning Partners, Series 2005A, 5.375%, 7/01/36 (4) | 11/18 at 100.00 | N/R | 5,540 |
| 4,500 | Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, Philadelphia Performing Arts Charter School, Series 2013, 6.750%, 6/15/43, 144A | 6/20 at 100.00 | BB | 4,699,710 |
| 500 | Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, Richard Allen Preparatory Charter School, Series 2006, 6.250%, 5/01/33 | 11/18 at 100.00 | N/R | 434,915 |
| 2,420 | Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, University of the Arts, Series 2017, 5.000%, 3/15/45, 144A | 3/28 at 100.00 | N/R | 2,460,317 |
| 2,320 | Scranton-Lackawanna Health and Welfare Authority, Pennsylvania, Revenue Bonds, University of Scranton, Series 2016, 5.000%, 11/01/37 | 5/26 at 100.00 | A- | 2,519,358 |
| 5,250 | Scranton-Lackawanna Health and Welfare Authority, Pennsylvania, University Revenue Bonds, Marywood University, Series 2016, 5.000%, 6/01/46 | 6/26 at 100.00 | BB+ | 5,306,648 |
| 5,000 | State Public School Building Authority, Pennsylvania, College Revenue Bonds, Northampton County Area Community College, Series 2011, 5.500%, 3/01/31 | 3/21 at 100.00 | A1 | 5,391,200 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Education and Civic Organizations (continued) | | | |
| \$3,555 | Washington County Industrial Development Authority, Pennsylvania, College Revenue Bonds, AICUP Financing Program-Washington and Jefferson College Project, Series 2017-PP5, 3.375%, 11/01/36 | 11/27 at 100.00 | A- | \$3,349,094 |
| | Wilkes-Barre Finance Authority, Pennsylvania, Revenue Bonds, University of Scranton, Series 2015A: | | | |
| 1,890 | 5.000%, 11/01/32 | 11/25 at 100.00 | A- | 2,118,803 |
| 740 | 5.000%, 11/01/33 | 11/25 at 100.00 | A- | 827,564 |
| 740 | 4.000%, 11/01/35 | 11/25 at 100.00 | A- | 746,852 |
| 104,969 | Total Education and Civic Organizations | | | 109,364,858 |
| | Health Care – 33.8% (21.0% of Total Investments) | | | |
| 11,220 | Allegheny County Hospital Development Authority, Pennsylvania, Revenue Bonds, Allegheny Health Network Obligated Group Issue, Series 2018A, 4.000%, 4/01/44 | 4/28 at 100.00 | A | 11,095,570 |
| | Allegheny County Hospital Development Authority, Pennsylvania, Revenue Bonds, Ohio Valley General Hospital, Series 2005A: | | | |
| 1,860 | 5.000%, 4/01/25 | 11/18 at 100.00 | Caa1 | 1,837,401 |
| 4,160 | 5.125%, 4/01/35 | 11/18 at 100.00 | Caa1 | 3,830,112 |
| | Beaver County Hospital Authority, Pennsylvania, Revenue Bonds, Heritage Valley Health System, Inc., Series 2012: | | | |
| 4,010 | 5.000%, 5/15/26 | 5/21 at 100.00 | AA- | 4,292,264 |
| 1,910 | 5.000%, 5/15/27 | 5/21 at 100.00 | AA- | 2,040,300 |
| 2,000 | 5.000%, 5/15/28 | 5/21 at 100.00 | AA- | 2,133,740 |
| 10,385 | Berks County Industrial Development Authority, Pennsylvania, Health System Revenue Bonds, Tower Health Project, Series 2017, 5.000%, 11/01/50 | 11/27 at 100.00 | A | 11,348,936 |
| 3,300 | Berks County Municipal Authority, Pennsylvania, Revenue Bonds, Reading Hospital & Medical Center Project, Series 2012A, 4.500%, 11/01/41 | 5/22 at 100.00 | A | 3,408,735 |
| 4,000 | Central Bradford Progress Authority, Pennsylvania, Revenue Bonds, Guthrie Health, Refunding Series 2011, 5.375%, 12/01/41 | 12/21 at 100.00 | AA- | 4,365,920 |
| | Centre County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Mount Nittany Medical Center Project, Series 2016A: | | | |
| 805 | 5.000%, 11/15/41 | 11/25 at 100.00 | A | 883,318 |

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| | | | | |
|-------|--|--------------------|------|-----------|
| 2,985 | 5.000%, 11/15/46 | 11/25 at 100.00 | A | 3,263,471 |
| 420 | Chester County Health and Education Facilities Authority, Pennsylvania, Health System Revenue Bonds, Jefferson Health System, Series 2010A, 5.000%, 5/15/40 Chester County Health and Education Facilities Authority, Pennsylvania, Health System Revenue Bonds, Main Line Health System, Series 2017A: | 5/20 at 100.00 | AA | 439,370 |
| 3,200 | 4.000%, 10/01/36 | 10/27 at 100.00 | AA | 3,308,288 |
| 1,655 | 4.000%, 10/01/37 | 10/27 at 100.00 | AA | 1,707,116 |
| | Dauphin County General Authority, Pennsylvania, Health System Revenue Bonds, Pinnacle Health System Project, Refunding Series 2016A: | | | |
| 1,375 | 5.000%, 6/01/34 | 6/26 at 100.00 | A+ | 1,544,414 |
| 375 | 5.000%, 6/01/35 | 6/26 at 100.00 | A+ | 420,113 |
| 3,460 | Dauphin County General Authority, Pennsylvania, Health System Revenue Bonds, Pinnacle Health System Project, Series 2012A, 5.000%, 6/01/42 | 6/22 at 100.00 | A+ | 3,712,995 |
| 1,500 | Doylestown Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Series 2013A, 5.000%, 7/01/28 | 7/23 at 100.00 | BBB- | 1,603,095 |
| 2,275 | Doylestown Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Series 2016A, 5.000%, 7/01/41 | 7/26 at 100.00 | BBB- | 2,427,971 |
| 5,000 | Dubois Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Penn Highlands Healthcare, Series 2018, 5.000%, 7/15/48 | 1/28 at 100.00 | A- | 5,518,450 |
| 6,845 | Franklin County Industrial Development Authority, Pennsylvania, Revenue Bonds, Chambersburg Hospital Project, Series 2010, 5.375%, 7/01/42 | 7/20 at 100.00 | AA- | 7,218,258 |
| 4,555 | Geisinger Authority, Montour County, Pennsylvania, Health System Revenue Bonds, Geisinger Health System, Series 2014A, 5.000%, 6/01/41 | 6/24 at 100.00 | AA | 4,994,056 |

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NQP Nuveen Pennsylvania Quality Municipal Income Fund
 Portfolio of Investments (continued)
 August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|--|---------------------------------------|----------------|-------------|
| | Health Care (continued) | | | |
| \$1,370 | Indiana County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Indiana Regional Medical Center, Series 2014A, 6.000%, 6/01/39 | 6/23 at 100.00 | Ba1 | \$1,477,312 |
| 2,200 | Lancaster County Hospital Authority, Revenue Bonds, University of Pennsylvania Health System, Refunding Series 2016B, 5.000%, 8/15/46 | 8/26 at 100.00 | AA | 2,479,114 |
| 3,000 | Lancaster County Hospital Authority, Revenue Bonds, University of Pennsylvania Health System, Series 2016A, 5.000%, 8/15/42 | 8/26 at 100.00 | AA | 3,394,080 |
| 3,450 | Lehigh County General Purpose Authority, Pennsylvania, Hospital Revenue Bonds, Lehigh Valley Health Network, Refunding Series 2016A, 4.000%, 7/01/35 | 7/26 at 100.00 | A+ | 3,486,846 |
| 2,565 | Lehigh County General Purpose Authority, Pennsylvania, Hospital Revenue Bonds, Lehigh Valley Health Network, Series 2012B, 4.000%, 7/01/43 | 7/22 at 100.00 | A+ | 2,573,003 |
| 1,265 | Lehigh County General Purpose Authority, Pennsylvania, Revenue Bonds, Good Shepherd Group, Refunding Series 2016: 3.000%, 11/01/36 | 5/26 at 100.00 | A | 1,122,384 |
| 2,850 | 4.000%, 11/01/41 | 5/26 at 100.00 | A | 2,859,206 |
| 4,955 | 4.000%, 11/01/46 | 5/26 at 100.00 | A | 4,954,752 |
| 4,600 | Lehigh County General Purpose Authority, Pennsylvania, Revenue Bonds, Good Shepherd Group, Series 2012, 4.000%, 11/01/32 | 11/22 at 100.00 | A | 4,751,018 |
| 6,000 | Lycoming County Authority, Pennsylvania, Health System Revenue Bonds, Susquehanna Health System Project, Series 2009A: 5.500%, 7/01/28 | 7/19 at 100.00 | AA- | 6,185,700 |
| 2,840 | 5.750%, 7/01/39 | 7/19 at 100.00 | AA- | 2,935,339 |
| 1,020 | Monroe County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Pocono Medical Center, Series 2016: 3.375%, 7/01/32 | 7/26 at 100.00 | A+ | 978,996 |
| 2,650 | 5.000%, 7/01/41 | 7/26 at 100.00 | A+ | 2,914,099 |
| 925 | Montgomery County Industrial Development Authority, Pennsylvania, Health Facilities Revenue Bonds, Jefferson Health System, Series 2012A, 5.000%, 10/01/41 | 4/22 at 100.00 | AA | 991,424 |
| 7,500 | | | Baa3 | 7,991,250 |

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| | Montgomery County Industrial Development Authority, Pennsylvania, Health System Revenue Bonds, Albert Einstein Healthcare Network Issue, Series 2015A, 5.250%, 1/15/45 | 1/25 at 100.00 | | |
| 4,000 | Pennsylvania Economic Development Financing Authority, Revenue Bonds, University of Pittsburgh Medical Center, Series 2013A, 5.000%, 7/01/43 | 7/23 at 100.00 | AA- | 4,309,920 |
| 3,100 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of Pennsylvania Health System, Series 2012A, 5.000%, 8/15/42 | 8/22 at 100.00 | AA | 3,345,737 |
| 16,385 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of Pennsylvania Health System, Series 2016C, 4.000%, 8/15/41 (UB) (5) | | | |
| 2,935 | Philadelphia Authority for Industrial Development, Pennsylvania, Hospital Revenue Bonds, The Children's Hospital of Philadelphia, Series 2017, 5.000%, 7/01/33 | 7/27 at 100.00 | AA | 3,394,298 |
| 4,885 | Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Temple University Health System Obligated Group, Series 2012A, 5.625%, 7/01/42 | 7/22 at 100.00 | BBB- | 5,269,450 |
| 2,440 | Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Children's Hospital of Philadelphia, Tender Option Bond Trust 2015-XF0114, 10.393%, 7/01/41, 144A (IF) | 7/21 at 100.00 | AA | 2,932,734 |
| | Pocono Mountains Industrial Park Authority, Pennsylvania, Hospital Revenue Bonds, Saint Luke's Hospital -Monroe Project, Series 2015A: | 8/26 at 100.00 | AA | 16,879,827 |
| 3,000 | 5.000%, 8/15/40 | 2/25 at 100.00 | A- | 3,250,350 |
| 1,590 | 4.000%, 8/15/45 | 2/25 at 100.00 | A- | 1,590,859 |
| 3,000 | Pottsville Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Lehigh Valley Health Network, Series 2016B, 5.000%, 7/01/45 | 1/27 at 100.00 | A+ | 3,299,580 |
| 3,000 | Southcentral Pennsylvania General Authority, Revenue Bonds, Wellspan Health Obligated Group, Refunding Series 2014A, 5.000%, 6/01/44 | 6/24 at 100.00 | Aa3 | 3,259,590 |
| 1,800 | The Hospitals and Higher Education Facilities Authority of Philadelphia, Hospital Revenue Bonds, Pennsylvania, Temple University Health System Obligated Group, Series of 2017, 5.000%, 7/01/30 | 7/27 at 100.00 | BBB- | 1,987,506 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Health Care (continued) | | | |
| \$3,470 | Washington County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, The Washington Hospital Project, Series 2013A, 5.000%, 7/01/28 | 7/23 at 100.00 | A- | \$3,651,724 |
| | West Shore Area Authority, Cumberland County, Pennsylvania, Hospital Revenue Bonds, Holy Spirit Hospital of the Sisters of Christian Charity, Series 2011B: | | | |
| 1,835 | 5.625%, 1/01/32 | 1/22 at 100.00 | AA | 2,027,767 |
| 1,970 | 5.750%, 1/01/41 | 1/22 at 100.00 | AA | 2,183,450 |
| 575 | Westmoreland County Industrial Development Authority, Pennsylvania, Health System Revenue Bonds, Excelsa Health Project, Series 2010A, 5.125%, 7/01/30 | 7/20 at 100.00 | A3 | 599,294 |
| 178,470 | Total Health Care | | | 188,470,502 |
| | Housing/Multifamily – 1.1% (0.6% of Total Investments) | | | |
| 160 | Chester County Industrial Development Authority, Pennsylvania, Student Housing Revenue Bonds, University Student Housing, LLC Project at West Chester University Series 2013A, 5.000%, 8/01/45 | 8/23 at 100.00 | Baa3 | 167,856 |
| 1,235 | East Hempfield Township Industrial Development Authority, Pennsylvania, Student Services Inc. – Student Housing Project at Millersville University, Series 2014, 5.000%, 7/01/46 | 7/24 at 100.00 | BBB- | 1,307,062 |
| 1,900 | East Hempfield Township Industrial Development Authority, Pennsylvania, Student Services Inc. – Student Housing Project at Millersville University, Series 2015, 5.000%, 7/01/47 | 7/25 at 100.00 | BBB- | 2,018,180 |
| 420 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Shippensburg University Student Services, Inc. Student Housing Project at Shippensburg University of Pennsylvania, Series 2012, 5.000%, 10/01/44 | 10/22 at 100.00 | BBB- | 435,788 |
| 270 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University Properties Inc. Student Housing Project at East Stroudsburg University of Pennsylvania, Series 2016A, 5.000%, 7/01/31 | 7/26 at 100.00 | Baa3 | 292,302 |
| 1,658 | Philadelphia Authority for Industrial Development, Pennsylvania, Multifamily Housing Revenue Bonds, Presbyterian Homes Germantown – Morrisville Project, Series 2005A, 5.625%, 7/01/35 | 11/18 at 100.00 | Baa3 | 1,659,525 |
| 5,643 | Total Housing/Multifamily | | | 5,880,713 |
| | Housing/Single Family – 16.8% (10.4% of Total Investments) | | | |
| | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2012-114: | | | |
| 4,750 | 3.300%, 10/01/32 | 10/21 at 100.00 | AA+ | 4,718,175 |
| 2,275 | 3.650%, 10/01/37 | 10/21 at 100.00 | AA+ | 2,278,890 |

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|--------|---|--------------------|-----|------------|
| 2,005 | 3.700%, 10/01/42 | 10/21 at 100.00 | AA+ | 2,006,684 |
| | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2015-116B: | | | |
| 2,330 | 3.950%, 10/01/40 | 10/24 at 100.00 | AA+ | 2,358,845 |
| 3,145 | 4.000%, 4/01/45 | 10/24 at 100.00 | AA+ | 3,173,651 |
| | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2015-117B: | | | |
| 3,290 | 3.900%, 10/01/35 | 10/24 at 100.00 | AA+ | 3,354,122 |
| 2,465 | 4.050%, 10/01/40 | 10/24 at 100.00 | AA+ | 2,515,508 |
| 4,225 | 4.150%, 10/01/45 | 10/24 at 100.00 | AA+ | 4,322,851 |
| 7,175 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2015-118B, 4.100%, 10/01/45 | 4/25 at 100.00 | AA+ | 7,290,589 |
| 20,000 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2016, 3.200%, 10/01/41 (UB) | 10/25 at 100.00 | AA+ | 18,545,000 |
| 2,045 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2016-119, 3.500%, 10/01/36 | 4/25 at 100.00 | AA+ | 2,026,022 |
| 7,000 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2016-120, 3.200%, 4/01/40 | 10/25 at 100.00 | AA+ | 6,385,260 |
| 2,450 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2016-121, 3.200%, 10/01/41 | 10/25 at 100.00 | AA+ | 2,271,763 |
| | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2017: | | | |
| 2,000 | 3.650%, 10/01/32 (UB) (5) | 4/26 at 100.00 | AA+ | 2,043,840 |
| 6,725 | 3.900%, 10/01/36 (UB) (5) | 4/26 at 100.00 | AA+ | 6,866,494 |

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NQP Nuveen Pennsylvania Quality Municipal Income Fund
 Portfolio of Investments (continued)
 August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|---------------------------------------|----------------|-------------|
| | Housing/Single Family (continued) | | | |
| | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2017-123B: | | | |
| \$4,160 | 3.450%, 10/01/32 | 10/26 at 100.00 | AA+ | \$4,177,430 |
| 4,165 | 3.900%, 10/01/37 | 10/26 at 100.00 | AA+ | 4,242,969 |
| 3,960 | 4.000%, 10/01/42 | 10/26 at 100.00 | AA+ | 4,020,034 |
| 5,000 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2017-124B, 3.500%, 10/01/37 | 10/26 at 100.00 | AA+ | 4,924,550 |
| | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2018-126A: | | | |
| 2,400 | 3.700%, 10/01/33 | 4/27 at 100.00 | AA+ | 2,408,712 |
| 2,260 | 3.950%, 10/01/38 | 4/27 at 100.00 | AA+ | 2,266,486 |
| 615 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Tender Option Bond Trust 2015-XF0066, 11.164%, 10/01/33, 144A (Alternative Minimum Tax) (IF) | No Opt. Call | AA+ | 619,526 |
| 600 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Tender Option Bond Trust 2015-XF0109, 7.494%, 10/01/31, 144A (IF) (5) | 10/22 at 100.00 | AA+ | 625,644 |
| 95,040 | Total Housing/Single Family Industrials – 1.0% (0.6% of Total Investments) | | | 93,443,045 |
| | Pennsylvania Economic Development Financing Authority, Exempt Facilities Revenue Refunding Bonds, Amtrak Project, Series 2012A: | | | |
| 2,495 | 5.000%, 11/01/23 (Alternative Minimum Tax) | 11/22 at 100.00 | A1 | 2,715,982 |
| 545 | 5.000%, 11/01/27 (Alternative Minimum Tax) | 11/22 at 100.00 | A1 | 588,595 |
| 2,000 | 5.000%, 11/01/41 (Alternative Minimum Tax) | 11/22 at 100.00 | A1 | 2,125,340 |
| 5,040 | Total Industrials Long-Term Care – 5.4% (3.4% of Total Investments) | | | 5,429,917 |
| | Berks County Industrial Development Authority, Pennsylvania, Healthcare Facilities Revenue Bonds, The Highlands at Wyomissing, Series 2018: | | | |
| 1,000 | 5.000%, 5/15/43 | 5/25 at 102.00 | N/R | 1,084,590 |

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| 400 | 5.000%, 5/15/48 Berks County Industrial Development Authority, Pennsylvania, Healthcare Facilities Revenue Bonds, Highlands at Wyomissing, Series 2017A: | 5/25 at 102.00 | N/R | 432,600 |
| 565 | 5.000%, 5/15/37 | 5/27 at 100.00 | N/R | 614,771 |
| 1,160 | 5.000%, 5/15/47 Chester County Health and Education Facilities Authority, Pennsylvania, Revenue Bonds, Simpson Senior Services Project, Series 2015A, 5.000%, 12/01/35 | 5/27 at 100.00 | N/R | 1,252,371 |
| 230 | Cumberland County Municipal Authority, Pennsylvania, Revenue Bonds, Diakon Lutheran Social Ministries Project, Series 2016: | 12/25 at 100.00 | N/R | 235,594 |
| 985 | 5.000%, 1/01/28 | 1/26 at 100.00 | N/R | 1,104,658 |
| 1,815 | 5.000%, 1/01/29 | 1/26 at 100.00 | N/R | 2,026,683 |
| 735 | 5.000%, 1/01/30 | 1/26 at 100.00 | N/R | 817,680 |
| 300 | 3.250%, 1/01/36 | 1/26 at 100.00 | N/R | 275,955 |
| 2,015 | 3.250%, 1/01/39 Cumberland County Municipal Authority Revenue Bonds, Pennsylvania, Diakon Lutheran Social Ministries Project, Series 2009, 6.375%, 1/01/39 | 1/26 at 100.00 | N/R | 1,821,741 |
| 500 | Cumberland County Municipal Authority, Pennsylvania, Revenue Bonds, Diakon Lutheran Social Ministries Project, Series 2015: | 1/19 at 100.00 | BBB+ | 505,725 |
| 4,380 | 4.000%, 1/01/33 | 1/25 at 100.00 | BBB+ | 4,418,807 |
| 5,740 | 5.000%, 1/01/38 Lancaster County Hospital Authority, Pennsylvania, Health Center Revenue Bonds, Masonic Villages Project, Series 2015, 5.000%, 11/01/35 | 1/25 at 100.00 | BBB+ | 6,214,124 |
| 650 | Lancaster County Hospital Authority, Pennsylvania, Health Center Revenue Bonds, Saint Anne's Retirement Community, Inc., Series 2012, 5.000%, 4/01/33 | 5/25 at 100.00 | A | 709,430 |
| 530 | Lancaster County Hospital Authority, Pennsylvania, Revenue Bonds, Landis Homes Retirement Community Project, Refunding Series 2015A, 5.000%, 7/01/45 | 4/22 at 100.00 | BB+ | 542,497 |
| 1,250 | | 7/25 at 100.00 | N/R | 1,324,688 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Long-Term Care (continued) | | | |
| | Lancaster Industrial Development Authority, Pennsylvania, Revenue Bonds, Garden Spot Village Project, Series 2013: | | | |
| \$1,000 | 5.375%, 5/01/28 | 5/23 at 100.00 | BBB | \$1,093,790 |
| 1,665 | 5.750%, 5/01/35 | 5/23 at 100.00 | BBB | 1,832,832 |
| 1,500 | Langhorne Manor Boro Higher Education and Health Authority, Pennsylvania, Revenue Bonds, Woods Services Project, Series 2013, 4.000%, 11/15/38 | 11/18 at 100.00 | A- | 1,500,735 |
| 2,150 | Montgomery County Industrial Development Authority, Pennsylvania, Revenue Bonds, ACTS Retirement-Life Communities, Inc. Obligated Group, Refunding Series 2012, 5.000%, 11/15/26 | 5/22 at 100.00 | A- | 2,315,615 |
| 28,570 | Total Long-Term Care | | | 30,124,886 |
| | Materials – 1.2% (0.8% of Total Investments) | | | |
| 6,455 | Pennsylvania Economic Development Financing Authority, Exempt Facilities Revenue Bonds, National Gypsum Company, Refunding Series 2014, 5.500%, 11/01/44 (Alternative Minimum Tax) | 11/24 at 100.00 | N/R | 6,808,928 |
| | Tax Obligation/General – 24.5% (15.2% of Total Investments) | | | |
| 1,305 | Adams County, Pennsylvania, General Obligation Bonds, Series 2017B, 2.500%, 11/15/29 | 11/25 at 100.00 | Aa2 | 1,231,737 |
| 1,700 | Allegheny County, Pennsylvania, General Obligation Bonds, Series 2011C-65, 5.375%, 5/01/31 | 5/21 at 100.00 | AA- | 1,842,562 |
| | Allegheny County, Pennsylvania, General Obligation Bonds, Series 2013C-72: | | | |
| 2,780 | 5.250%, 12/01/32 | 12/23 at 100.00 | AA- | 3,132,726 |
| 2,000 | 5.250%, 12/01/33 | 12/23 at 100.00 | AA- | 2,252,720 |
| | Allegheny County, Pennsylvania, General Obligation Bonds, Series 2014C-74: | | | |
| 1,750 | 5.000%, 12/01/32 | 12/24 at 100.00 | AA- | 1,958,285 |
| 1,285 | 5.000%, 12/01/34 | 12/24 at 100.00 | AA- | 1,433,276 |
| 5,100 | Allegheny County, Pennsylvania, General Obligation Bonds, Series C69-C70 of 2012, 5.000%, 12/01/37 | 12/22 at 100.00 | AA- | 5,564,508 |
| | Bethel Park School District, Allegheny County, Pennsylvania, General Obligation Bonds, Refunding Series 2016: | | | |
| 1,500 | 4.000%, 8/01/31 | 8/26 at 100.00 | Aa2 | 1,583,205 |
| 1,500 | 4.000%, 8/01/32 | 8/26 at 100.00 | Aa2 | 1,578,915 |
| 1,255 | 4.000%, 8/01/33 | | Aa2 | 1,316,558 |

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| | | 8/26 at 100.00 | | |
| 1,950 | Boyertown Area School District, Berks and Montgomery Counties, Pennsylvania, General Obligation Bonds, Series 2015, 5.000%, 10/01/38 | 4/24 at 100.00 | AA- | 2,140,320 |
| 3,000 | Bristol Township School District, Bucks County, Pennsylvania, General Obligation Bonds, Series 2013, 5.250%, 6/01/43 | 6/23 at 100.00 | A2 | 3,297,360 |
| | Canon-McMillan School District, Washington County, Pennsylvania, General Obligation Bonds, Series 2014D: | | | |
| 3,000 | 5.000%, 12/15/37 | 12/24 at 100.00 | AA | 3,333,600 |
| 1,075 | 5.000%, 12/15/38 – BAM Insured | 12/24 at 100.00 | AA | 1,193,250 |
| 1,100 | 5.000%, 12/15/39 | 12/24 at 100.00 | AA | 1,219,669 |
| 2,400 | County of Allegheny, Pennsylvania, General Obligation Bonds, Series 2018C-77, 5.000%, 11/01/43 | 11/28 at 100.00 | AA- | 2,731,752 |
| 650 | Cranberry Township, Pennsylvania, General Obligation Bonds, Refunding Series 2015, 3.250%, 10/01/32 | 10/25 at 100.00 | Aaa | 656,143 |
| 7,465 | Erie City School District, Erie County, Pennsylvania, General Obligation Bonds, Series 2000, 0.000%, 9/01/30 – AMBAC Insured | No Opt. Call | N/R | 4,562,085 |
| 6,680 | Gateway School District, Allegheny County, Pennsylvania, General Obligation Bonds, Refunding Series 2012, 4.000%, 10/15/32 | 10/22 at 100.00 | Aa3 | 6,899,772 |
| 6,225 | Lehigh Area School District, Carbon County, Pennsylvania, General Obligation Bonds, Limited Tax Series 2015A, 5.000%, 11/15/43 – BAM Insured | 11/23 at 100.00 | AA | 6,816,313 |
| | North Allegheny School District, Allegheny County, Pennsylvania, General Obligation Bonds, Series 2015: | | | |
| 5,000 | 5.000%, 5/01/31 | 5/25 at 100.00 | AA | 5,689,550 |
| 4,000 | 5.000%, 5/01/32 | 5/25 at 100.00 | AA | 4,546,440 |
| 2,875 | 5.000%, 5/01/33 | 5/25 at 100.00 | AA | 3,260,279 |

NQP Nuveen Pennsylvania Quality Municipal Income Fund
Portfolio of Investments (continued)
August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|--|---------------------------------------|----------------|-------------|
| | Tax Obligation/General (continued) | | | |
| | Pennsbury School District, Bucks County, Pennsylvania, General Obligation Bonds, Series 2016A: | | | |
| \$3,115 | 5.000%, 10/01/32 | 4/25 at 100.00 | Aa2 | \$3,525,713 |
| 1,000 | 5.000%, 10/01/33 | 4/25 at 100.00 | Aa2 | 1,128,650 |
| 2,660 | 5.000%, 10/01/34 | 4/25 at 100.00 | Aa2 | 2,995,399 |
| 2,045 | 5.000%, 10/01/35 | 4/25 at 100.00 | Aa2 | 2,297,660 |
| 2,620 | Pennsylvania Economic Development Financing Authority, Parking System Revenue Bonds, Capitol Region Parking System, Junior Insured Series 2013C, 5.500%, 1/01/30 – AGM Insured | 1/24 at 100.00 | AA | 2,938,487 |
| 3,925 | Philadelphia School District, Pennsylvania, General Obligation Bonds, Series 2007A, 5.000%, 6/01/34 – FGIC Insured | No Opt. Call | A+ | 4,427,871 |
| 745 | Pittsburgh School District, Allegheny County, Pennsylvania, General Obligation Bonds, Series 2014A, 5.000%, 9/01/25 – BAM Insured | 9/22 at 100.00 | AA | 823,642 |
| | Pittsburgh, Pennsylvania, General Obligation Bonds, Series 2012B: | | | |
| 2,590 | 5.000%, 9/01/25 | 9/22 at 100.00 | AA– | 2,864,436 |
| 6,800 | 5.000%, 9/01/26 | 9/22 at 100.00 | AA– | 7,515,088 |
| 2,485 | Radnor Township School District, Delaware County, Pennsylvania, General Obligation Bonds, Series 2012, 3.000%, 2/15/34 | 11/18 at 100.00 | Aa1 | 2,410,003 |
| 1,000 | Radnor Township, Pennsylvania, General Obligation Bonds, Series 2012, 4.000%, 11/01/37 | 11/22 at 100.00 | Aa1 | 1,038,370 |
| 11,440 | Reading School District, Berks County, Pennsylvania, General Obligation Bonds, Series 2003B, 0.000%, 1/15/32 – FGIC Insured | No Opt. Call | Baa2 | 6,945,453 |
| | Scranton, Lackawanna County, Pennsylvania, General Obligation Notes, Series 2016: | | | |
| 280 | 5.000%, 11/15/26 | 5/24 at 100.00 | BB+ | 300,602 |
| 2,925 | 5.000%, 11/15/32 | 5/24 at 100.00 | BB+ | 3,096,902 |
| 1,000 | South Park School District, Allegheny County, Pennsylvania, General Obligation Bonds, Series 2014, 3.375%, 8/01/32 – BAM Insured | 2/20 at 100.00 | AA | 1,002,500 |
| 21,000 | | | AA | 24,858,540 |

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| | | | | |
|---------|---|-----------------|------|-------------|
| | State Public School Building Authority, Pennsylvania, School Revenue Bonds, Philadelphia School District Project, Series 2003, 5.500%, 6/01/28 – AGM Insured (UB) (5) | No Opt. Call | | |
| | The Redevelopment Authority of the City of Scranton, Lackawanna county, Pennsylvania, Guaranteed Lease Revenue Bonds, Series 2016A: | | | |
| 285 | 5.000%, 11/15/21 | No Opt. Call | BB+ | 293,450 |
| 170 | 5.000%, 11/15/28 | 5/24 at 100.00 | BB+ | 172,256 |
| 131,680 | Total Tax Obligation/General Tax Obligation/Limited – 10.3% (6.4% of Total Investments) | | | 136,876,047 |
| 1,290 | Allegheny County Redevelopment Authority, Pennsylvania, TIF Revenue Bonds, Pittsburg Mills Project, Series 2004, 5.600%, 7/01/23 | 10/18 at 100.00 | N/R | 1,273,462 |
| 1,475 | Allentown Neighborhood Improvement Zone Development Authority, Pennsylvania, Tax Revenue Bonds, Series 2012A, 5.000%, 5/01/35 | 5/22 at 100.00 | Baa3 | 1,533,779 |
| 155 | Allentown Neighborhood Improvement Zone Development Authority, Pennsylvania, Tax Revenue Bonds, City Center Project, Series 2018, 5.000%, 5/01/33, 144A | 5/28 at 100.00 | Ba1 | 170,963 |
| 1,115 | Allentown Neighborhood Improvement Zone Development Authority, Pennsylvania, Tax Revenue Bonds, City Center Refunding Project, Series 2017, 5.000%, 5/01/42, 144A | 5/27 at 100.00 | Ba1 | 1,201,758 |
| 1,135 | Commonwealth Financing Authority, Pennsylvania, State Appropriation Lease Bonds, Master Settlement, Series 2018: 5.000%, 6/01/33 | 6/28 at 100.00 | A1 | 1,284,434 |
| 5,000 | 4.000%, 6/01/39 – AGM Insured | 6/28 at 100.00 | AA | 5,117,400 |
| | Government of Guam, Business Privilege Tax Bonds, Series 2011A: | | | |
| 1,670 | 5.250%, 1/01/36 | 1/22 at 100.00 | A | 1,767,812 |
| 655 | 5.125%, 1/01/42 | 1/22 at 100.00 | A | 687,658 |
| 1,662 | Monroe County Industrial Development Authority, Pennsylvania, Special Obligation Revenue Bonds, Tobyhanna Township Project, Series 2014, 6.875%, 7/01/33, 144A | 7/24 at 100.00 | N/R | 1,687,595 |
| 3,500 | Norristown Area School District, Pennsylvania, Installment Purchase Certificates of Participation, Series 2012, 5.000%, 4/01/32 | 4/22 at 100.00 | Baa1 | 3,655,610 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Tax Obligation/Limited (continued) | | | |
| \$1,935 | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Turnpike Special Revenue Bonds, Subordinate Series 2011B, 5.000%, 12/01/41 | 12/21 at 100.00 | A2 | \$2,074,552 |
| 7,000 | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Turnpike Subordinate Special Revenue Bonds, Series 2013B-1, 5.250%, 12/01/43 | 12/23 at 100.00 | AA- | 7,801,080 |
| 2,650 | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Turnpike Subordinate Special Revenue Bonds, Series 2014A: 0.000%, 12/01/37 (6) | No Opt. Call | AA- | 2,465,136 |
| 4,000 | 0.000%, 12/01/44 (6) | No Opt. Call | AA- | 3,716,720 |
| 2,500 | Pennsylvania Turnpike Commission, Oil Franchise Tax Revenue Bonds, Subordinate Series 2018B, 5.000%, 12/01/48 | 12/28 at 100.00 | A+ | 2,786,050 |
| 5,530 | Philadelphia Authority For Industrial Development, Pennsylvania, Revenue Bonds, Cultural and Commercial Corridors Program, Refunding Series 2016A, 5.000%, 12/01/30 | 12/25 at 100.00 | A | 6,187,351 |
| 3,820 | Pittsburgh and Allegheny County Sports and Exhibition Authority, Pennsylvania, Hotel Room Excise Tax Revenue Bonds, Refunding Series 2012, 5.000%, 2/01/26 – AGC Insured | 8/22 at 100.00 | AA | 4,182,098 |
| 4,225 | Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.500%, 7/01/29 – AMBAC Insured | No Opt. Call | C | 4,763,814 |
| 2,500 | Southeastern Pennsylvania Transportation Authority, Capital Grant Receipts Bonds, Federal Transit Administration Section 5309 Fixed Guideway Modernization Formula Funds, Series 2011, 5.000%, 6/01/23 | No Opt. Call | AA- | 2,812,100 |
| 1,180 | Southeastern Pennsylvania Transportation Authority, Capital Grant Receipts Bonds, Federal Transit Administration Section 5337 State of Good Repair Formula Program Funds, Refunding Series 2017, 5.000%, 6/01/24 | No Opt. Call | AA- | 1,348,964 |
| 825 | Washington County Redevelopment Authority, Pennsylvania, Tanger Outlet Victory Center Tax Increment Bonds, Series 2018, 5.000%, 7/01/35 | 1/28 at 100.00 | BB | 845,336 |
| 53,822 | Total Tax Obligation/Limited Transportation – 10.5% (6.5% of Total Investments) | | | 57,363,672 |
| 3,280 | Delaware River Port Authority, New Jersey and Pennsylvania, Revenue Bonds, Series 2010E, 5.000%, 1/01/40 | 1/20 at 100.00 | A | 3,402,442 |
| 1,270 | Delaware River Port Authority, Pennsylvania and New Jersey, Revenue Refunding Bonds, Port District Project, Series 2012: 5.000%, 1/01/22 | No Opt. Call | A- | 1,384,135 |
| 2,425 | 5.000%, 1/01/23 | No Opt. Call | A- | 2,684,427 |

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| | | | | |
|--------|---|--------------------|----|------------|
| 2,310 | 5.000%, 1/01/24 | 1/23 at 100.00 | A- | 2,545,135 |
| 610 | 5.000%, 1/01/25 | 1/23 at 100.00 | A- | 668,682 |
| 3,990 | Pennsylvania Economic Development Financing Authority, Parking System Revenue Bonds, Capitol Region Parking System, Series 2013A, 5.250%, 1/01/44 – AGM Insured | 1/24 at 100.00 | AA | 4,304,053 |
| 12,100 | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Capital Appreciation Series 2009E, 6.375%, 12/01/38 | 12/27 at 100.00 | A | 14,868,117 |
| 820 | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Refunding Subordinate Second Series 2016B-2, 5.000%, 6/01/39 | 6/26 at 100.00 | A3 | 896,900 |
| 3,000 | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Series 2014C, 5.000%, 12/01/44 | 12/24 at 100.00 | A+ | 3,297,720 |
| 10,000 | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Series 2015B, 5.000%, 12/01/45 | 12/25 at 100.00 | A1 | 11,059,100 |
| 2,000 | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Subordinate Series 2009C, 6.250%, 6/01/33 – AGM Insured | 6/26 at 100.00 | AA | 2,444,280 |
| | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Subordinate Series 2017B-1: | | | |
| 1,430 | 5.000%, 6/01/31 | 6/27 at 100.00 | A3 | 1,602,801 |
| 1,430 | 5.000%, 6/01/33 | 6/27 at 100.00 | A3 | 1,592,505 |
| 605 | Philadelphia, Pennsylvania, Airport Revenue Bonds, Refunding Series 2017A, 3.000%, 7/01/34 – AGM Insured | 7/27 at 100.00 | AA | 572,711 |
| 1,500 | Philadelphia, Pennsylvania, Airport Revenue Bonds, Refunding Series 2017B, 5.000%, 7/01/42 (Alternative Minimum Tax) | 7/27 at 100.00 | A | 1,669,440 |
| 1,865 | Philadelphia, Pennsylvania, Airport Revenue Bonds, Series 2010A, 5.250%, 6/15/28 | 6/20 at 100.00 | A | 1,979,399 |

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NQP Nuveen Pennsylvania Quality Municipal Income Fund
 Portfolio of Investments (continued)
 August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|--|---------------------------------------|----------------|-------------|
| | Transportation (continued) | | | |
| | Pittsburgh and Allegheny County Sports and Exhibition Authority, Pennsylvania, Parking Revenue Bonds, Series 2017: | | | |
| \$1,000 | 5.000%, 12/15/30 | 12/27 at 100.00 | A- | \$1,133,160 |
| 500 | 5.000%, 12/15/33 | 12/27 at 100.00 | A- | 561,060 |
| 550 | 5.000%, 12/15/34 | 12/27 at 100.00 | A- | 615,313 |
| 1,000 | 5.000%, 12/15/36 | 12/27 at 100.00 | A- | 1,112,040 |
| 250 | 5.000%, 12/15/37 | 12/27 at 100.00 | A- | 277,385 |
| 51,935 | Total Transportation | | | 58,670,805 |
| | U.S. Guaranteed – 19.0% (11.8% of Total Investments) (7) | | | |
| 2,325 | Allegheny County, Pennsylvania, General Obligation Bonds, Series 2011C-65, 5.375%, 5/01/31 (Pre-refunded 5/01/21) | 5/21 at 100.00 | N/R | 2,534,459 |
| 6,025 | Bethel Park School District, Allegheny County, Pennsylvania, General Obligation Bonds, Series 2009, 5.000%, 8/01/29 (Pre-refunded 8/01/19) | 8/19 at 100.00 | Aa2 | 6,207,256 |
| | Bucks County Water and Sewer Authority, Pennsylvania, Revenue Bonds, Tender Option Bond Trust 2015-XF0123: | | | |
| 825 | 10.338%, 12/01/29 (Pre-refunded 12/01/21) – AGM Insured, 144A (IF) (5) | 12/21 at 100.00 | AA | 1,069,753 |
| 1,665 | 10.346%, 12/01/33 (Pre-refunded 12/01/21) – AGM Insured, 144A (IF) (5) | 12/21 at 100.00 | AA | 2,159,438 |
| 4,100 | Centre County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Mount Nittany Medical Center Project, Series 2011, 7.000%, 11/15/46 (Pre-refunded 11/15/21) | 11/21 at 100.00 | AA- | 4,746,365 |
| | Centre County, Pennsylvania, General Obligation Bonds, Series 2012B: | | | |
| 310 | 4.000%, 7/01/24 (Pre-refunded 7/01/20) | 7/20 at 100.00 | AA | 322,450 |
| 1,430 | 4.000%, 7/01/25 (Pre-refunded 7/01/20) | 7/20 at 100.00 | AA | 1,487,429 |
| 915 | 4.000%, 7/01/26 (Pre-refunded 7/01/20) | 7/20 at 100.00 | AA | 951,746 |
| 1,175 | Chester County Health and Education Facilities Authority, Pennsylvania, Health System Revenue Bonds, Jefferson Health System, Series 2010A, 5.000%, 5/15/40 (Pre-refunded 5/15/20) | 5/20 at 100.00 | N/R | 1,240,072 |
| 4,500 | | | N/R | 4,568,490 |

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|-------|---|--------------------|-----|-----------|
| | Cumberland County Municipal Authority Revenue Bonds, Pennsylvania, Diakon Lutheran Social Ministries Project, Series 2009, 6.375%, 1/01/39 (Pre-refunded 1/01/19) | 1/19 at 100.00 | | |
| 3,000 | Erie County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Saint Vincent Health Center Project, Series 2010A, 7.000%, 7/01/27 (Pre-refunded 7/01/20) | 7/20 at 100.00 | N/R | 3,278,310 |
| 3,385 | Lancaster County Hospital Authority, Pennsylvania, Health System Revenue Bonds, Lancaster General Hospital Project, Tender Option Bond Trust 2015-XF0064, 10.400%, 7/01/42, 144A (Pre-refunded 1/01/22) (IF) | 1/22 at 100.00 | N/R | 4,365,601 |
| 365 | Monroe County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Pocono Medical Center, Series 2012A: 4.000%, 1/01/25 (Pre-refunded 1/01/22) | 1/22 at 100.00 | N/R | 388,586 |
| 3,000 | 5.000%, 1/01/41 (Pre-refunded 1/01/22) | 1/22 at 100.00 | N/R | 3,289,830 |
| 3,730 | Montgomery County Higher Education and Health Authority, Pennsylvania, Hospital Revenue Bonds, Abington Memorial Hospital Obligated Group, Series 2012A, 5.000%, 6/01/31 (Pre-refunded 6/01/22) | 6/22 at 100.00 | N/R | 4,129,670 |
| 1,130 | Montgomery County Industrial Development Authority, Pennsylvania, FHA Insured Mortgage Revenue Bonds, New Regional Medical Center Project, Series 2010, 5.375%, 8/01/38 (Pre-refunded 8/01/20) | 8/20 at 100.00 | N/R | 1,207,077 |
| 3,525 | Pennsylvania Economic Development Financing Authority, Health System Revenue Bonds, Albert Einstein Healthcare, Series 2009A, 6.250%, 10/15/23 (Pre-refunded 10/15/19) | 10/19 at 100.00 | N/R | 3,659,726 |
| 1,415 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Drexel University, Series 2011A, 5.250%, 5/01/41 (Pre-refunded 5/01/21) | 5/21 at 100.00 | N/R | 1,539,845 |
| 1,300 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Edinboro University Foundation Student Housing Project, Series 2010, 6.000%, 7/01/43 (Pre-refunded 7/01/20) | 7/20 at 100.00 | N/R | 1,396,187 |
| 1,000 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Foundation for Student Housing at Indiana University, Project Series 2012A: 5.000%, 7/01/27 (Pre-refunded 7/01/22) | 7/22 at 100.00 | N/R | 1,108,670 |
| 750 | 5.000%, 7/01/32 (Pre-refunded 7/01/22) | 7/22 at 100.00 | N/R | 831,503 |
| 1,195 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Philadelphia University, Refunding Series 2013, 5.000%, 6/01/32 (Pre-refunded 6/01/23) | 6/23 at 100.00 | N/R | 1,352,238 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | U.S. Guaranteed (7) (continued) | | | |
| \$2,015 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Thomas Jefferson University, Series 2010, 5.000%, 3/01/40 (Pre-refunded 3/01/20) | 3/20 at 100.00 | A+ | \$2,109,302 |
| | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Turnpike Special Revenue Bonds, Subordinate Series 2010A1&2: | | | |
| 315 | 5.500%, 12/01/34 (Pre-refunded 12/01/20) | 12/20 at 100.00 | N/R | 340,524 |
| 1,440 | 5.500%, 12/01/34 (Pre-refunded 12/01/20) | 12/20 at 100.00 | AA- | 1,556,683 |
| 3,915 | 5.000%, 12/01/38 (Pre-refunded 12/01/19) | 12/19 at 100.00 | AA- | 4,075,084 |
| 2,065 | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Turnpike Special Revenue Bonds, Subordinate Series 2011B, 5.000%, 12/01/41 (Pre-refunded 12/01/21) | 12/21 at 100.00 | N/R | 2,265,780 |
| 3,180 | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Turnpike Special Revenue Bonds, Subordinate Series 2012A, 5.000%, 12/01/31 (Pre-refunded 12/01/21) | 12/21 at 100.00 | AA- | 3,494,470 |
| 5,125 | Pennsylvania Turnpike Commission, Oil Franchise Tax Revenue Bonds, Senior Lien Series 2003A, 5.000%, 12/01/32 (Pre-refunded 12/01/18) – NPFPG Insured | 12/18 at 100.00 | AA | 5,167,589 |
| 2,485 | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Subordinate Lien, Refunding Series 2010B-1, 5.000%, 12/01/37 (Pre-refunded 12/01/19) | 12/19 at 100.00 | A | 2,586,612 |
| 205 | Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Twelfth Series 1990B, 7.000%, 5/15/20 – NPFPG Insured (ETM) | No Opt. Call | N/R | 216,890 |
| 7,165 | Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Health System Revenue Bonds, Jefferson Health System, Series 2010B, 5.000%, 5/15/40 (Pre-refunded 5/15/20) | 5/20 at 100.00 | N/R | 7,549,474 |
| 1,135 | Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Presbyterian Medical Center of Philadelphia, Series 1993, 6.650%, 12/01/19 (ETM) | No Opt. Call | AA+ | 1,177,755 |
| 3,345 | Philadelphia, Pennsylvania, General Obligation Bonds, Refunding Series 2011, 6.500%, 8/01/41 (Pre-refunded 8/01/20) | 8/20 at 100.00 | A | 3,643,407 |
| 1,470 | Puerto Rico, Highway Revenue Bonds, Highway and Transportation Authority, Series 2003AA, 5.500%, 7/01/19 – NPFPG Insured (ETM) | No Opt. Call | Baa2 | 1,515,746 |
| | Saint Mary Hospital Authority, Pennsylvania, Health System Revenue Bonds, Catholic Health East, Series 2010A: | | | |
| 55 | 5.000%, 11/15/40 (Pre-refunded 11/15/20) | 11/20 at 100.00 | N/R | 58,744 |
| 605 | 5.000%, 11/15/40 (Pre-refunded 11/15/20) | 11/20 at 100.00 | AA- | 646,188 |
| 1,613 | South Fork Municipal Authority, Pennsylvania, Hospital Revenue Bonds, Conemaugh Valley Memorial Hospital, Series 2010, | 7/20 at 100.00 | N/R | 1,717,974 |

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|--------|--|-----------------|-----|-------------|
| | 5.500%, 7/01/29 (Pre-refunded 7/01/20) Union County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Evangelical Community Hospital Project, Refunding & Improvement Series 2011: | | | |
| 3,130 | 6.875%, 8/01/31 (Pre-refunded 8/01/21) | 8/21 at 100.00 | A- | 3,569,984 |
| 2,500 | 7.000%, 8/01/41 (Pre-refunded 8/01/21) West Shore Area Authority, Cumberland County, Pennsylvania, Hospital Revenue Bonds, Holy Spirit Hospital of the Sisters of Christian Charity Project, Series 2011: | 8/21 at 100.00 | A- | 2,860,225 |
| 325 | 6.250%, 1/01/31 (Pre-refunded 1/01/21) | 1/21 at 100.00 | AA | 357,815 |
| 4,555 | 6.500%, 1/01/36 (Pre-refunded 1/01/21) Westmoreland County Municipal Authority, Pennsylvania, Municipal Service Revenue Bonds, Tender Option Bond Trust 2016-XF1058, 12.574%, 8/15/37, 144A (Pre-refunded 8/15/23) (IF) (5) | 1/21 at 100.00 | AA | 5,040,700 |
| 1,930 | Wilkes-Barre Finance Authority, Pennsylvania, Revenue Bonds, University of Scranton, Series 2010, 5.000%, 11/01/40 (Pre-refunded 11/01/20) | 8/23 at 100.00 | A+ | 2,973,416 |
| 1,110 | Total U.S. Guaranteed Utilities – 8.3% (5.2% of Total Investments) | 11/20 at 100.00 | A- | 1,186,690 |
| 96,748 | Beaver County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Bonds, FirstEnergy Nuclear Generation Project, Refunding Series 2005A, 4.000%, 1/01/35 (Mandatory put 7/01/21) (4) | | | 105,945,753 |
| 2,540 | Beaver County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generation Project, Series 2006A, 4.375%, 1/01/35 (Mandatory put 7/01/22) (4) | No Opt. Call | N/R | 1,524,000 |
| 3,000 | Beaver County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generation Project, Series 2006B, 3.500%, 12/01/35 (Mandatory put 6/01/20) (4) | No Opt. Call | N/R | 2,895,000 |
| 6,210 | | | | 3,726,000 |

NQP Nuveen Pennsylvania Quality Municipal Income Fund
 Portfolio of Investments (continued)
 August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|--|---------------------------------------|----------------|-------------|
| | Utilities (continued) | | | |
| \$9,855 | Beaver County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generation Project, Series 2008A, 2.700%, 4/01/35 (4) | No Opt. Call | N/R | \$5,913,000 |
| 7,250 | Delaware County Industrial Development Authority, Pennsylvania, Revenue Bonds, Covanta Project, Refunding Series 2015A, 5.000%, 7/01/43 | 7/20 at 100.00 | BB- | 7,329,968 |
| 4,015 | Luzerne County Industrial Development Authority, Pennsylvania, Water Facility Revenue Refunding Bonds, Pennsylvania-American Water Company, Series 2009, 5.500%, 12/01/39 | 12/19 at 100.00 | A+ | 4,190,536 |
| 2,220 | Pennsylvania Economic Development Financing Authority, Exempt Facilities Revenue Refunding Bonds, PPL Energy Supply, LLC Project, Series 2009A, 6.400%, 12/01/38 | 9/25 at 100.00 | B+ | 2,264,999 |
| 4,575 | Pennsylvania Economic Development Financing Authority, Water Facilities Revenue Bonds, Aqua Pennsylvania, Inc. Project, Series 2009A, 5.000%, 10/01/39 | 10/19 at 100.00 | AA- | 4,716,825 |
| 5,000 | Pennsylvania Economic Development Financing Authority, Water Facilities Revenue Bonds, Aqua Pennsylvania, Inc. Project, Series 2009B, 5.000%, 11/15/40 | 11/19 at 100.00 | AA- | 5,171,800 |
| 3,500 | Philadelphia Gas Works, Pennsylvania, Revenue Bonds, General Ordinance, Fifteenth Series 2017: 5.000%, 8/01/42 | 8/27 at 100.00 | A | 3,918,495 |
| 1,500 | 5.000%, 8/01/47 | 8/27 at 100.00 | A | 1,673,265 |
| 2,735 | Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Refunding Thirteenth Series 2015, 5.000%, 8/01/29 | 8/25 at 100.00 | A | 3,099,329 |
| 52,400 | Total Utilities Water and Sewer – 9.1% (5.6% of Total Investments) | | | 46,423,217 |
| 3,325 | Allegheny County Sanitary Authority, Pennsylvania, Sewer Revenue Bonds, Refunding Series 2015: 5.000%, 12/01/40 | 12/25 at 100.00 | A+ | 3,679,412 |
| 3,320 | 5.000%, 12/01/45 | 12/25 at 100.00 | A+ | 3,660,400 |
| 1,110 | Delaware County Regional Water Quality Control Authority, Pennsylvania, Sewer Revenue Bonds, Series 2015: 5.000%, 5/01/40 | 5/25 at 100.00 | Aa3 | 1,236,618 |
| 2,220 | 4.000%, 5/01/45 | 5/25 at 100.00 | Aa3 | 2,266,775 |

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|------------|--|-----------------|------|----------------------|
| 665 | Findlay Township Municipal Authority, Allegheny County, Pennsylvania, Revenue Bonds, Series 2015, 3.375%, 12/15/35 – BAM Insured | 12/20 at 100.00 | AA | 658,523 |
| 7,295 | Lehigh County Authority, Pennsylvania, Water and Sewer Revenue Bonds, Allentown Concession, Capital Appreciation Series 2013B: 0.000%, 12/01/34 | No Opt. Call | A | 3,828,416 |
| 4,420 | 0.000%, 12/01/35 | No Opt. Call | A | 2,210,575 |
| 12,500 | Lehigh County Authority, Pennsylvania, Water and Sewer Revenue Bonds, Allentown Concession, Series 2013A, 5.125%, 12/01/47 | 12/23 at 100.00 | A | 13,740,125 |
| 1,100 | Pennsylvania Economic Development Financing Authority, Sewage Sludge Disposal Revenue Bonds, Philadelphia Biosolids Facility Project, Series 2009, 6.250%, 1/01/32 | 1/20 at 100.00 | BBB+ | 1,146,530 |
| 6,560 | Philadelphia, Pennsylvania, Water and Wastewater Revenue Bonds, Series 2011A, 5.000%, 1/01/41 | 1/21 at 100.00 | A+ | 6,935,166 |
| 2,500 | Philadelphia, Pennsylvania, Water and Wastewater Revenue Bonds, Series 2013A, 5.125%, 1/01/43 | 1/22 at 100.00 | A+ | 2,684,725 |
| 5,000 | Pittsburgh Water and Sewer Authority, Pennsylvania, Water and Sewer System Revenue Bonds, First Lien Series 2013B, 5.250%, 9/01/40 | 9/23 at 100.00 | A | 5,561,750 |
| 2,840 | Robinson Township Municipal Authority, Allegheny County, Pennsylvania, Water and Sewer Revenue Bonds, Series 2014, 4.000%, 5/15/40 – BAM Insured | 11/19 at 100.00 | AA | 2,791,294 |
| 170 | Robinson Township Municipal Authority, Allegheny County, Pennsylvania, Water and Sewer Revenue Bonds, Series 2017, 3.375%, 5/15/32 – AGM Insured | 5/26 at 100.00 | AA | 172,242 |
| 53,025 | Total Water and Sewer | | | 50,572,551 |
| \$ 865,797 | Total Long-Term Investments (cost \$872,405,952) | | | 897,771,854 |
| | Floating Rate Obligations – (8.6)% | | | (47,825,000) |
| | Variable Rate MuniFund Term Preferred Shares, net of deferred offering costs – (15.6)% (8) | | | (86,992,645) |
| | Variable Rate Demand Preferred Shares, net of deferred offering costs – (38.9)% (9) | | | (216,665,196) |
| | Other Assets Less Liabilities – 2.1% (10) | | | 11,327,125 |
| | Net Assets Applicable to Common Shares – 100% | | | \$557,616,138 |

Investments in Derivatives

Futures Contracts

| Description | Contract Position | Number of Contracts | Expiration Date | Notional Amount | Value | Unrealized Appreciation (Depreciation) | Variation Margin Receivable/ (Payable) |
|-------------------------|-------------------|---------------------|-----------------|-----------------|--------------|--|--|
| U.S. Treasury Long Bond | Short | (122) | 12/18 | \$(17,526,225) | \$17,594,688 | \$(68,462) | \$(68,148) |

Interest Rate Swaps – OTC Uncleared

| Counterparty | Notional Amount | Fund Pay/Receive Floating Rate | Floating Rate Index | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Effective Date | Optional Termination Date (11) | Maturity Date | Unrealized Appreciation (Depreciation) Value |
|---------------------------|-----------------|--------------------------------|---------------------|-------------------------|------------------------------|----------------|--------------------------------|---------------|--|
| JPMorgan Chase Bank, N.A. | \$20,300,000 | Receive | 3-Month SIFMA | 2.038% | Quarterly | 12/14/18 | 1/11/19 | 12/14/28 | \$311,928 \$311,928 |

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor’s Group (“Standard & Poor’s”), Moody’s Investors Service, Inc. (“Moody’s”) or Fitch, Inc. (“Fitch”) rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. 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) As of, 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 ceased accruing additional income on the Fund’s records.
- (5) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
- (6) Step-up coupon bond, a bond with a coupon that increases (“steps up”), usually at regular intervals, while the bond is outstanding. The rate shown is the coupon as of the end of the reporting period.
- (7) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest.
- (8) Variable Rate MuniFund Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 9.7%.
- (9) Variable Rate Demand Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 24.1%.
- (10) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter (“OTC”) derivatives as presented on the Statement of Assets and Liabilities, when applicable. The unrealized appreciation (depreciation) of OTC cleared and exchange-traded derivatives is recognized as part of cash collateral at brokers and/or the receivable or payable for variation margin as presented on the Statement of

Assets and Liabilities, when applicable.

(11) Effective date represents the date on which both the Fund and counterparty commence interest payment accruals on each contract.

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.

ETM Escrowed to maturity.

IF Inverse floating rate security issued by a tender option bond (“TOB”) trust, the interest rate on which varies inversely with the Securities Industry Financial Markets Association (SIFMA) short-term rate, which resets weekly, or a similar short-term rate, and is reduced by the expenses related to the TOB trust.

SIFMA Securities Industry and Financial Market Association

UB Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Note 3 – Portfolio Securities and Investments in Derivatives, Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

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Nuveen Pennsylvania Municipal Value Fund
NPN Portfolio of Investments
August 31, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) Ratings (3) Value |
|------------------------------|---|---|
| | LONG-TERM INVESTMENTS – 101.2% (100.0% of Total Investments) | |