

NUVEEN NEW YORK DIVIDEND ADVANTAGE MUNICIPAL INCOME FUND
Form N-CSRS
June 07, 2012

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 811-09473

Nuveen New York Dividend Advantage 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)

Kevin J. McCarthy
Nuveen Investments
333 West Wacker Drive
Chicago, IL 60606
(Name and address of agent for service)

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

Date of fiscal year end: September 30

Date of reporting period: March 31, 2012

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,

In recent months the positive atmosphere in financial markets has reflected efforts by central banks in the U.S. and Europe to provide liquidity to the financial system and keep interest rates low. At the same time, future economic growth in these countries still faces serious headwinds in the form of high energy prices, uncertainties about potential political leadership changes and increasing pressure to reduce government spending regardless of its impact on the economy. Together with the continuing political tensions in the Middle East, investors have many reasons to remain cautious.

Though progress has been painfully slow, officials in Europe have taken important steps to address critical issues. The European Central Bank has provided vital liquidity to the banking system. Similarly, officials in the Euro area finally agreed to an enhanced "firewall" of funding to deal with financial crises in member countries. These steps, in addition to the completion of another round of financing for Greece, have eased credit conditions across the continent. Several very significant challenges remain with the potential to derail the recent progress but European leaders have demonstrated political will and persistence in dealing with their problems.

In the U.S., strong corporate earnings and continued progress on job creation have contributed to a rebound in the equity market and many of the major stock market indexes are approaching their levels before the financial crisis. The Fed's commitment to an extended period of low interest rates is promoting economic growth, which remains moderate but steady and raises concerns about the future course of long term rates once the program ends. Pre-election maneuvering has added to the highly partisan atmosphere in the Congress. The end of the Bush-era tax cuts and implementation of the spending restrictions of the Budget Control Act of 2011, both scheduled to take place at year-end, loom closer with little progress being made to deal with them.

During the last year, investors have experienced a sharp decline and a strong recovery in the equity markets. Experienced investment teams keep their eye on a longer time horizon and use their practiced investment disciplines to negotiate through market peaks and valleys to achieve long term goals for investors. Monitoring this process is an important consideration for the Fund Board as it oversees your Nuveen funds on your behalf.

As always, I encourage you to contact your financial consultant if you have any questions about your investment in a Nuveen Fund. On behalf of the other members of your Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

Robert P. Bremner
Chairman of the Board
May 18, 2012

Portfolio Manager's Comments

Nuveen New York Investment Quality Municipal Fund, Inc. (NQN)
Nuveen New York Select Quality Municipal Fund, Inc. (NVN)
Nuveen New York Quality Income Municipal Fund, Inc. (NUN)
Nuveen New York Premium Income Municipal Fund, Inc. (NNF)
Nuveen New York Dividend Advantage Municipal Income Fund (NKO)
Nuveen New York AMT-Free Municipal Income Fund (NRK)

Portfolio manager Scott Romans discusses key investment strategies and the six-month performance of these Nuveen New York Funds. Scott, who joined Nuveen in 2000, assumed portfolio management responsibility for the New York Funds in January 2011.

What key strategies were used to manage these New York Funds during the six-month reporting period ended March 31, 2012?

During this reporting period, municipal bond prices generally rallied, amid strong demand and yields that continued to be relatively low. Due to their insured mandate and the continued decline in insured issuance, finding appropriate insured municipal bonds, especially new insured issues, remained a challenge for these New York Funds during the first three months of this period. Over the past few years, most municipal bond insurers had their credit ratings downgraded and only one insurer currently insures new municipal bonds. As a result, the supply of insured municipal securities decreased dramatically. In 2011, issuance of new insured paper accounted for just over 5% of total municipal issuance (compared with an historical level of 50%), down 43.5% from 2010. The combination of comparatively tight municipal supply, little insured issuance, and relatively lower yields meant fewer attractive opportunities for these Funds during the first half of this period.

In view of this situation, in October 2011, the Funds' Board of Directors/Trustees approved changes to the Funds' investment policy regarding insured municipal securities. Effective January 2, 2012, the Funds eliminated the policy requiring them to invest at least 80% of their managed assets in municipal securities covered by insurance. This change was designed to provide more flexibility regarding the types of securities available for investment. This does not represent a change in investment objectives; each Fund will continue to invest substantially all of its assets in a portfolio of investment-grade quality municipal securities.

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.

Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by a national rating agency.

Following the change to these Funds' investment policy, we were very active in adding a variety of bonds to the Funds' portfolios, including health care and lower-rated tobacco credits. During the period when there were fewer purchase opportunities due to the insured mandate, the Funds' durations had drifted lower as bonds matured or were called from their portfolios. One of our goals during the second half of this period was to bring the Funds' durations back into their targeted range. We were able to make progress toward this goal by purchasing zero coupon bonds, primarily Puerto Rico sales tax issues, which offered longer durations, quality in the AA range and substantial spreads. We found this to be an attractive way of increasing the Funds' durations using uninsured bonds that were still high quality. Overall, we continued to take a bottom-up approach to discovering sectors that appeared undervalued as well as individual credits that had the potential to perform well over the long term.

Cash for new purchases during this period was generated primarily by the proceeds from called and maturing bonds. A number of bond calls and refundings provided a meaningful source of liquidity, which we worked to redeploy to keep the Funds fully invested and enhance their durations and credit and sector diversification. The Funds also sold a few selected holdings, but for the most part, selling was minimal during this period, as the bonds in our portfolios generally offered higher yields than those available in the current marketplace.

As of March 31, 2012, all six 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.

How did the Funds perform during the six-month period ended March 31, 2012?

Individual results for the Nuveen New York Funds, as well as relevant index and peer group information, are presented in the accompanying table.

Average Annual Total Returns on Common Share Net Asset Value*

For periods ended 3/31/12

| Fund | 6-Month | 1-Year | 5-Year | 10-Year |
|---|---------|--------|--------|---------|
| NQN | 4.63% | 16.12% | 6.02% | 6.58% |
| NVN | 5.10% | 17.29% | 6.04% | 6.70% |
| NUN | 4.83% | 16.17% | 5.88% | 6.47% |
| NNF | 4.27% | 15.91% | 5.86% | 6.28% |
| NKO | 4.36% | 14.66% | 5.69% | 6.64% |
| NRK | 3.50% | 13.10% | 5.45% | N/A |
| Standard & Poor's (S&P) New York Municipal Bond Index** | 3.47% | 11.22% | 5.17% | 5.44% |
| Standard & Poor's (S&P) National Municipal Bond Index** | 4.14% | 12.56% | 5.11% | 5.49% |
| Lipper New York Municipal Debt Funds Classification Average** | 6.21% | 18.78% | 4.94% | 6.34% |

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.

For additional information, see the Performance Overview for your Fund in this report.

* Six-month returns are cumulative; all other are annualized.

** Refer to Glossary of Terms Used in this Report for definitions.

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Average Annual Total Returns on Common Share Net Asset Value* (continued)

| | 6-Month | 1-Year | 5-Year | 10-Year |
|---|---------|--------|--------|---------|
| Standard & Poor's (S&P) Insured National Municipal Bond Index** | 4.33% | 13.71% | 5.20% | 5.60% |
| Lipper Single-State Insured Municipal Debt Classification Funds Average** | 6.26% | 22.52% | 5.91% | 6.42% |

For the six months ended March 31, 2012, the cumulative returns on common share net asset value (NAV) for all six of these New York Funds exceeded the return for the Standard & Poor's (S&P) New York Municipal Bond Index. NQN, NVN, NUN, NNF and NKO also outperformed the Standard & Poor's (S&P) National Municipal Bond Index, while NRK lagged this index. For the same period, the Funds underperformed the average return for the Lipper New York Municipal Debt Funds Classification. NQN, NVN, NUN, and NKO outperformed the Standard & Poor's (S&P) Insured National Municipal Bond Index, NNF performed in line with the S&P insured national return, while NRK lagged this index. For the same period, the Funds underperformed the average return for the Lipper Single-State Insured Municipal Debt Funds Classification.

Key management factors that influenced the Funds' returns during this period included duration and yield curve positioning, credit exposure and sector allocation. The use of regulatory leverage also was an important positive factor affecting the Funds' performance. Leverage is discussed in more detail later in this report.

During this period, municipal bonds with longer maturities generally outperformed those with shorter maturities. Overall, credits at the longest end of the municipal yield curve posted the strongest returns, while bonds at the shortest end produced the weakest results. As previously mentioned, the durations of these Funds had shortened over the last several years as bonds matured or were called from their portfolios, and the lack of insured issuance hampered our replacing them with bonds with longer maturities. During the second half of this period, we worked to give these Funds better access to the longer segment of the yield curve. Overall, duration and yield curve positioning was the dominant factor in the Funds' performance during these six months. Among these six Funds, NVN, NUN and NQN were the most advantageously positioned in terms of duration and yield curve exposure, with durations that were longer than the market average. With the shortest effective duration, NRK was the least advantageously positioned, which had a negative impact on its performance.

Credit exposure was also an important factor in performance during these six months, as lower-quality bonds generally outperformed higher-quality credits. This outperformance was due in part to the greater demand for lower-rated bonds as investors looked for investment vehicles offering higher yields. As with duration and yield curve positioning, bonds that matured or were called from the Funds over the past few years and not replaced due to the insured mandate caused the Funds' credit weightings to shift toward the upper end of the quality spectrum. While we worked to add to their lower-rated allocations following the change in investment policy, the Funds' underweightings

in non-rated and sub-investment grade credits, which generally outperformed the market, detracted from their performance during this period.

Holdings and sectors that generally made positive contributions to the Funds' returns during this period included zero coupon bonds, health care, industrial development revenue (IDR), transportation and special tax credits. Leasing and housing bonds also outpaced the general municipal market for the period. Tobacco bonds backed by the 1998 master settlement agreement also were one of the top performing sectors, as these bonds benefited from several developments in the market, including increased demand for higher-yielding investments by investors who became less risk-averse. In addition, based on recent data showing that cigarette sales have fallen less steeply than anticipated, the 46 states participating in the agreement, including New York, stand to receive increased payments from the tobacco companies.

In contrast, pre-refunded bonds, which are often backed by U.S. Treasury securities, were the poorest performing market segment during this period. The underperformance of these bonds can be attributed primarily to their shorter effective maturities and higher credit quality. All six of these Funds were overweighted in pre-refunded bonds, with NRK having the heaviest weighting as of March 31, 2012. General obligation and other tax-supported bonds as well as credits issued by the electric utilities and water and sewer sectors also lagged the performance of the general municipal market for this period.

FUND POLICY CHANGES

On October 28, 2011, the Funds' Board of Directors/Trustees approved changes to each Fund's investment policy regarding its investment in insured municipal securities. These changes were designed to provide the Adviser with more flexibility regarding the types of securities available for investment by each Fund.

Effective January 2, 2012, each Fund eliminated the investment policy requiring it, under normal circumstances, to invest at least 80% of its managed assets in municipal securities that are covered by insurance guaranteeing the timely payment of principal and interest. Over the past few years, most municipal bond insurers have had their credit ratings downgraded and only one insurer is currently insuring new municipal bonds. As a result, the supply of insured municipal securities has decreased dramatically and the long-term viability of the municipal bond insurance market is uncertain. The Funds have not changed their investment objective and will continue to invest substantially all of

their assets in a portfolio of investment grade quality municipal securities. Concurrent with the investment policy changes, certain Funds changed their names as follows:

- Nuveen Insured New York Premium Income Municipal Fund, Inc. (NNF) changed to Nuveen New York Premium Income Municipal Fund, Inc. (NNF),
- Nuveen Insured New York Dividend Advantage Municipal Fund (NKO) changed to Nuveen New York Dividend Advantage Municipal Income Fund (NKO) and
- Nuveen Insured New York Tax Free Advantage Municipal Fund (NRK) changed to Nuveen New York AMT-Free Municipal Income Fund (NRK).

In addition, each Fund changed its non-fundamental investment policy requiring each Fund to invest in municipal securities rated at least investment grade at the time of investment. Each Fund adopted a new policy to, under normal circumstances, invest at least 80% of its managed assets in investment grade securities that, at the time of investment, are rated within the four highest grades (Baa or BBB or better) by at least one nationally recognized statistical ratings organization (“NRSRO”) or are unrated but judged to be of comparable quality by the Fund’s investment adviser. Under the new policy, each Fund may invest up to 20% of its managed assets in municipal securities that at the time of investment are rated below investment grade or are unrated but judged to be of comparable quality by the Fund’s investment adviser. No more than 10% of each Fund’s managed assets may be invested in municipal securities rated below B3/B- or that are unrated but judged to be of comparable quality by the Fund’s investment adviser.

Fund Leverage and
Other Information

IMPACT OF THE FUNDS' LEVERAGE STRATEGIES ON PERFORMANCE

One important factor impacting the returns of all these Funds relative to the comparative indexes was the Funds' use of leverage. The Funds use leverage because their managers believe that, over time, leveraging provides opportunities for additional income and total return for common shareholders. However, use of leverage also can expose common shareholders to additional volatility. For example, as the prices of securities held by a Fund decline, the negative impact of these valuation changes on common share net asset value and common shareholder total return is magnified by the use of leverage. Conversely, leverage may enhance common share returns during periods when the prices of securities held by a Fund generally are rising. Leverage made a positive contribution to the performance of these Funds over this reporting period.

THE FUNDS' REGULATORY LEVERAGE

As of March 31, 2012, the Funds have issued and outstanding MuniFund Term Preferred (MTP) Shares, Variable Rate MuniFund Term Preferred (VMTP) Shares and Variable Rate Demand Preferred (VRDP) Shares as shown in the accompanying tables.

MTP Shares

| Fund | Series | MTP Shares Issued at Liquidation Value | Annual Interest Rate | NYSE Ticker |
|------|--------|---|-------------------------|----------------|
| NRK | 2015 | \$27,680,000 | 2.55% | NRK PrC |

VMTP Shares

| Fund | Series | VMTP Shares Issued at Liquidation Value |
|------|--------|--|
| NNF | 2014 | \$50,700,000 |

VRDP Shares

| Fund | VRDP Shares Issued at Liquidation Value |
|------|--|
| NQN | \$112,300,000 |
| NVN | \$164,800,000 |
| NUN | \$161,700,000 |
| NKO | \$ 50,000,000 |

(Refer to Notes to Financial Statements, Footnote 1 – General Information and Significant Accounting Policies and Footnote 4 – Fund Shares for further details on MTP Shares, VMTP Shares and VRDP Shares.)

UPDATE ON LITIGATION REGARDING THE FUNDS' REDEMPTION OF AUCTION RATE PREFERRED SHARES

During 2011, certain funds (including NUN) were named in a consolidated complaint as nominal defendants in a putative shareholder derivative action captioned *Martin Safier, et al. v. Nuveen Asset Management, et al.* that was filed in the Circuit Court of Cook County, Illinois, Chancery Division (the "Cook County Chancery Court") on February 18, 2011 (the "Complaint"). The Complaint, filed on behalf of purported holders of each fund's common shares, also named Nuveen Fund Advisors, Inc. as a defendant, together with current and former Officers and interested Directors/Trustees of each of the funds (together with the nominal defendants, collectively, the "Defendants"). The Complaint contained allegations regarding breaches of fiduciary duties in connection with the redemption of auction rate preferred shares issued by the funds. The Defendants filed a motion to dismiss the suit and on December 16, 2011, the court granted that motion dismissing the Complaint. The plaintiffs failed to file an appeal of the court's decision within the required time period, resulting in the final disposition of the suit.

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. Past performance is no guarantee of future results. Fund common shares are subject to a variety of risks, including:

Investment and Market Risk. An investment in common shares is subject to investment risk, including the possible loss of the entire principal amount that you invest. Your investment in common shares represents an indirect investment in the municipal securities owned by the Fund, which generally trade in the over-the-counter markets. Your common shares at any point in time may be worth less than your original investment, even after taking into account the reinvestment of Fund dividends and distributions.

Price Risk. Shares of closed-end investment companies like these Funds frequently trade at a discount to their NAV. Your common shares at any point in time may be worth less than your original investment, even after taking into account the reinvestment of Fund dividends and distributions.

Leverage Risk. Each Fund's use of leverage creates the possibility of higher volatility for the Fund's per share NAV, market price, distributions and returns. There is no assurance that a Fund's leveraging strategy will be successful.

Tax Risk. The tax treatment of Fund distributions may be affected by new IRS interpretations of the Internal Revenue Code and future changes in tax laws and regulations.

Issuer Credit Risk. This is the risk that a security in a Fund's portfolio will fail to make dividend or interest payments when due.

Interest Rate Risk. Fixed-income securities such as bonds, preferred, convertible and other debt securities will decline in value if market interest rates rise.

Reinvestment Risk. If market interest rates decline, income earned from a Fund's portfolio may be reinvested at rates below that of the original bond that generated the income.

Call Risk or Prepayment Risk. Issuers may exercise their option to prepay principal earlier than scheduled, forcing a Fund to reinvest in lower-yielding securities.

Inverse Floater Risk. The Funds may invest in inverse floaters. Due to their leveraged nature, these investments can greatly increase a Fund's exposure to interest rate risk and credit risk. In addition, investments in inverse floaters involve the risk that the Fund could lose more than its original principal investment.

Common Share Dividend
and Price Information

DIVIDEND INFORMATION

The dividends of NQN, NVN, NUN, NNF, NKO and NRK remained stable throughout the six-month reporting period ended March 31, 2012.

Due to normal portfolio activity, common shareholders of the Funds received capital gains and/or net ordinary income distributions in December 2011 as follows:

| Fund | Long-Term Capital Gains (per share) | Short-Term Capital Gains and/or Ordinary Income (per share) |
|------|--|--|
| NQN | \$0.0496 | \$0.0082 |
| NVN | \$0.0283 | — |
| NUN | \$0.0222 | — |
| NNF | \$0.0058 | — |
| NKO | \$0.0052 | — |
| NRK | \$0.0103 | — |

All of the Funds in this report seek to pay stable dividends at rates that reflect each Fund's past results and projected future performance. During certain periods, each Fund may pay dividends at a rate that may be more or less than the amount of net investment income actually earned by the Fund during the period. If a Fund has cumulatively earned more than it has paid in dividends, it holds the excess in reserve as undistributed net investment income (UNII) as part of the Fund's NAV. Conversely, if a Fund has cumulatively paid dividends in excess of its earnings, the excess constitutes negative UNII that is likewise reflected in the Fund's NAV. Each Fund will, over time, pay all of its net investment income as dividends to shareholders. As of March 31, 2012, all of the Funds in this report had positive UNII balances, based upon our best estimate, for tax purposes and positive UNII balances for financial reporting purposes.

COMMON SHARE REPURCHASES AND PRICE INFORMATION

As of March 31, 2012, and since the inception of the Funds' repurchase programs, the Funds have cumulatively repurchased and retired their common shares as shown in the accompanying table.

| Fund | Common Shares Repurchased and Retired | % of Outstanding Common Shares |
|------|---|-----------------------------------|
| NQN | 105,600 | 0.6% |
| NVN | 118,000 | 0.5% |
| NUN | 159,800 | 0.7% |
| NNF | 85,700 | 1.0% |
| NKO | 27,000 | 0.3% |
| NRK | 6,800 | 0.2% |

During the six-month reporting period, the Funds did not repurchase any of their outstanding common shares.

As of March 31, 2012, and during the six-month reporting period, the Funds' share prices were trading at (-) discounts to their NAVs as shown in the accompanying table.

| Fund | 3/31/12 (-)Discount | Six-Month Average (-)Discount |
|------|------------------------|-------------------------------------|
| NQN | (-)4.05% | (-)1.92% |
| NVN | (-)4.67% | (-)1.85% |
| NUN | (-)4.76% | (-)1.10% |
| NNF | (-)4.52% | (-)2.05% |
| NKO | (-)5.31% | (-)4.39% |
| NRK | (-)5.19% | (-)5.30% |

Nuveen Investments

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NQN Nuveen New York
 Performance Investment Quality
 OVERVIEW Municipal Fund, Inc.

as of March 31, 2012

Fund Snapshot

| | | |
|--|----|---------|
| Common Share Price | \$ | 14.94 |
| Common Share Net Asset Value (NAV) | \$ | 15.57 |
| Premium/(Discount) to NAV | | -4.05% |
| Market Yield | | 5.54% |
| Taxable-Equivalent Yield ² | | 8.24% |
| Net Assets Applicable to Common Shares (\$000) | \$ | 273,112 |

Leverage

| | |
|---------------------|--------|
| Regulatory Leverage | 29.14% |
| Effective Leverage | 36.92% |

Average Annual Total Returns
(Inception 11/20/90)

| | On Share Price | On NAV |
|----------------------|----------------|--------|
| 6-Month (Cumulative) | 7.22% | 4.63% |
| 1-Year | 20.22% | 16.12% |
| 5-Year | 6.75% | 6.02% |
| 10-Year | 7.10% | 6.58% |

Portfolio Composition³

(as a % of total investments)

| | |
|-----------------------------------|-------|
| Tax Obligation/Limited | 36.6% |
| Education and Civic Organizations | 16.8% |
| Health Care | 8.2% |
| Tax Obligation/General | 7.6% |
| Water and Sewer | 7.5% |
| Transportation | 7.2% |
| Utilities | 6.2% |
| U.S. Guaranteed | 6.2% |
| Other | 3.7% |

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 1 Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by a national rating agency.
- 2 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 32.8%. When comparing this Fund to investments that generate qualified

dividend income, the Taxable-Equivalent Yield is lower.

- 3 Holdings are subject to change.
- 4 The Fund paid shareholders a net ordinary income distribution and a capital gains distribution in December 2011 of \$0.0082 and \$0.0496 per share.

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NVN Nuveen New York
 Performance Select Quality
 OVERVIEW Municipal Fund, Inc.

as of March 31, 2012

Fund Snapshot

| | | |
|--|----|---------|
| Common Share Price | \$ | 15.11 |
| Common Share Net Asset Value (NAV) | \$ | 15.85 |
| Premium/(Discount) to NAV | | -4.67% |
| Market Yield | | 5.76% |
| Taxable-Equivalent Yield ² | | 8.57% |
| Net Assets Applicable to Common Shares (\$000) | \$ | 368,089 |

Leverage

| | |
|---------------------|--------|
| Regulatory Leverage | 30.93% |
| Effective Leverage | 37.19% |

Average Annual Total Returns
(Inception 5/22/91)

| | On Share Price | On NAV |
|----------------------|----------------|--------|
| 6-Month (Cumulative) | 5.47% | 5.10% |
| 1-Year | 18.43% | 17.29% |
| 5-Year | 6.13% | 6.04% |
| 10-Year | 7.17% | 6.70% |

Portfolio Composition³

(as a % of total investments)

| | |
|-----------------------------------|-------|
| Tax Obligation/Limited | 35.7% |
| Education and Civic Organizations | 16.6% |
| U.S. Guaranteed | 8.4% |
| Utilities | 8.4% |
| Health Care | 7.5% |
| Transportation | 7.3% |
| Water and Sewer | 6.5% |
| Tax Obligation/General | 5.5% |
| Other | 4.1% |

Refer to the Glossary of Terms Used in this Report for further definition of the terms used within this Fund's Performance Overview page.

- 1 Ratings shown are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities. Holdings designated N/R are not rated by a national rating agency.
- 2 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 32.8%. When comparing this Fund to investments that generate qualified

dividend income, the Taxable-Equivalent Yield is lower.

3 Holdings are subject to change.

4 The Fund paid shareholders a capital gains distribution in December 2011 of \$0.0283 per share.

Nuveen Investments

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NUN Nuveen New York
 Performance Quality Income
 OVERVIEW Municipal Fund, Inc.

as of March 31, 2012

Fund Snapshot

| | | |
|--|----|---------|
| Common Share Price | \$ | 14.81 |
| Common Share Net Asset Value (NAV) | \$ | 15.55 |
| Premium/(Discount) to NAV | | -4.76% |
| Market Yield | | 5.91% |
| Taxable-Equivalent Yield ² | | 8.79% |
| Net Assets Applicable to Common Shares (\$000) | \$ | 369,814 |

Leverage

| | |
|---------------------|--------|
| Regulatory Leverage | 30.42% |
| Effective Leverage | 36.92% |

Average Annual Total Returns
(Inception 11/20/91)

| | On Share Price | On NAV |
|----------------------|----------------|--------|
| 6-Month (Cumulative) | 3.13% | 4.83% |
| 1-Year | 17.13% | 16.17% |
| 5-Year | 6.31% | 5.88% |
| 10-Year | 6.73% | 6.47% |

Portfolio Composition³

(as a % of total investments)

| | |
|-----------------------------------|-------|
| Tax Obligation/Limited | 40.1% |
| Education and Civic Organizations | 12.5% |
| U.S. Guaranteed | 9.3% |
| Transportation | 9.2% |
| Health Care | 7.9% |
| Utilities | 7.8% |
| Water and Sewer | 7.2% |
| Other | 6.0% |

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- 2 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 32.8%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.

3 Holdings are subject to change.

4 The Fund paid shareholders a capital gains distribution in December 2011 of \$0.0222 per share.

16 Nuveen Investments

NNF Nuveen New York
 Performance Premium Income
 OVERVIEW Municipal Fund, Inc.

as of March 31, 2012

Fund Snapshot

| | | |
|--|----|---------|
| Common Share Price | \$ | 15.21 |
| Common Share Net Asset Value (NAV) | \$ | 15.93 |
| Premium/(Discount) to NAV | | -4.52% |
| Market Yield | | 5.48% |
| Taxable-Equivalent Yield ² | | 8.15% |
| Net Assets Applicable to Common Shares (\$000) | \$ | 131,448 |

Leverage

| | |
|---------------------|--------|
| Regulatory Leverage | 27.83% |
| Effective Leverage | 35.69% |

Average Annual Total Returns
(Inception 12/17/92)

| | On Share Price | On NAV |
|----------------------|----------------|--------|
| 6-Month (Cumulative) | 5.80% | 4.27% |
| 1-Year | 15.76% | 15.91% |
| 5-Year | 6.19% | 5.86% |
| 10-Year | 6.48% | 6.28% |

Portfolio Composition³

(as a % of total investments)

| | |
|-----------------------------------|-------|
| Tax Obligation/Limited | 41.9% |
| Education and Civic Organizations | 12.6% |
| Transportation | 10.1% |
| Health Care | 9.8% |
| Water and Sewer | 7.1% |
| U.S. Guaranteed | 6.7% |
| Other | 11.8% |

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- 2 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 32.8%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- 3 Holdings are subject to change.

4 The Fund paid shareholders a capital gains distribution in December 2011 of \$0.0058 per share.

Nuveen Investments

17

NKO Nuveen New York
 Performance Dividend Advantage
 OVERVIEW Municipal Income Fund

as of March 31, 2012

Fund Snapshot

| | | |
|--|----|---------|
| Common Share Price | \$ | 14.76 |
| Common Share Net Asset Value (NAV) | \$ | 15.59 |
| Premium/(Discount) to NAV | | -5.32% |
| Market Yield | | 5.53% |
| Taxable-Equivalent Yield ² | | 8.23% |
| Net Assets Applicable to Common Shares (\$000) | \$ | 123,748 |

Leverage

| | |
|---------------------|--------|
| Regulatory Leverage | 28.78% |
| Effective Leverage | 34.20% |

Average Annual Total Returns
(Inception 3/25/02)

| | On Share Price | On NAV |
|----------------------|----------------|--------|
| 6-Month (Cumulative) | 7.17% | 4.36% |
| 1-Year | 15.27% | 14.66% |
| 5-Year | 4.69% | 5.69% |
| 10-Year | 5.87% | 6.64% |

Portfolio Composition³

(as a % of total investments)

| | |
|-----------------------------------|-------|
| Tax Obligation/Limited | 41.1% |
| Education and Civic Organizations | 17.6% |
| Transportation | 8.9% |
| Utilities | 8.5% |
| Health Care | 8.4% |
| U.S. Guaranteed | 6.1% |
| Other | 9.4% |

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- 2 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 32.8%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- 3 Holdings are subject to change.

4 The Fund paid shareholders a capital gains distribution in December 2011 of \$0.0052 per share.

18 Nuveen Investments

NRK Nuveen New York
Performance AMT-Free Municipal
OVERVIEW Income Fund

as of March 31, 2012

Fund Snapshot

| | | |
|--|----|--------|
| Common Share Price | \$ | 14.40 |
| Common Share Net Asset Value (NAV) | \$ | 15.19 |
| Premium/(Discount) to NAV | | -5.20% |
| Market Yield | | 4.88% |
| Taxable-Equivalent Yield ² | | 7.26% |
| Net Assets Applicable to Common Shares (\$000) | \$ | 53,277 |

Leverage

| | |
|---------------------|--------|
| Regulatory Leverage | 34.19% |
| Effective Leverage | 37.19% |

Average Annual Total Returns
(Inception 11/21/02)

| | On Share Price | On NAV |
|----------------------|----------------|--------|
| 6-Month (Cumulative) | 6.53% | 3.50% |
| 1-Year | 15.60% | 13.10% |
| 5-Year | 4.64% | 5.45% |
| Since Inception | 5.04% | 5.81% |

Portfolio Composition³

(as a % of total investments)

| | |
|-----------------------------------|-------|
| Tax Obligation/Limited | 32.1% |
| Education and Civic Organizations | 19.8% |
| Health Care | 13.9% |
| U.S. Guaranteed | 12.9% |
| Transportation | 9.5% |
| Other | 11.8% |

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- 2 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 32.8%. When comparing this Fund to investments that generate qualified dividend income, the Taxable-Equivalent Yield is lower.
- 3 Holdings are subject to change.

4 The Fund paid shareholders a capital gains distribution in December 2011 of \$0.0103 per share.

Nuveen Investments

19

NQN Shareholder Meeting Report
 NVN The annual meeting of shareholders was held in the offices of Nuveen Investments on March 30,
 NUN 2012; at this meeting the shareholders were asked to vote on the election of Board Members,
 the elimination of Fundamental Investment Policies and the approval of new Fundamental Investment Policies. The meeting was subsequently adjourned to May 8, 2012.

| | NQN | | NVN | | NUN | |
|--|--|------------------|--|------------------|--|------------------|
| | Common and Preferred shares voting together as a class | Preferred shares | Common and Preferred shares voting together as a class | Preferred shares | Common and Preferred shares voting together as a class | Preferred shares |
| To approve the elimination of the fundamental policies relating to the Fund's ability to make loans. | | | | | | |
| For | 6,381,162 | 923 | 6,365,762 | 1,338 | 8,481,411 | 1,307 |
| Against | 505,079 | — | 550,236 | — | 1,043,511 | — |
| Abstain | 318,302 | — | 287,718 | — | 493,535 | — |
| Broker Non-Votes | 3,300,050 | — | 4,528,074 | — | 4,720,223 | — |
| Total | 10,504,593 | 923 | 11,731,790 | 1,338 | 14,738,680 | 1,307 |
| To approve the new fundamental policy relating to the Fund's ability to make loans. | | | | | | |
| For | 6,363,564 | 923 | 6,347,076 | 1,338 | 8,446,031 | 1,307 |
| Against | 502,257 | — | 551,359 | — | 1,064,390 | — |
| Abstain | 338,722 | — | 305,281 | — | 508,036 | — |
| Broker Non-Votes | 3,300,050 | — | 4,528,074 | — | 4,720,223 | — |
| Total | 10,504,593 | 923 | 11,731,790 | 1,338 | 14,738,680 | 1,307 |
| Approval of the Board Members was reached as follows: | | | | | | |
| John P. Amboian | | | | | | |
| For | 10,170,934 | — | 11,241,400 | — | 13,842,024 | — |
| Withhold | 333,659 | — | 490,390 | — | 896,656 | — |
| Total | 10,504,593 | — | 11,731,790 | — | 14,738,680 | — |
| Robert P. Bremner | | | | | | |
| For | 10,145,490 | — | 11,239,381 | — | 13,831,958 | — |
| Withhold | 359,103 | — | 492,409 | — | 906,722 | — |
| Total | 10,504,593 | — | 11,731,790 | — | 14,738,680 | — |
| Jack B. Evans | | | | | | |
| For | 10,150,581 | — | 11,210,751 | — | 13,830,148 | — |

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| | | | | | | |
|----------------------|------------|-----|------------|-------|------------|-------|
| Withhold | 354,012 | — | 521,039 | — | 908,532 | — |
| Total | 10,504,593 | — | 11,731,790 | — | 14,738,680 | — |
| William C. Hunter | | | | | | |
| For | — | 923 | — | 1,338 | — | 1,307 |
| Withhold | — | — | — | — | — | — |
| Total | — | 923 | — | 1,338 | — | 1,307 |
| David J. Kundert | | | | | | |
| For | 10,140,398 | — | 11,184,605 | — | 13,821,674 | — |
| Withhold | 364,195 | — | 547,185 | — | 917,006 | — |
| Total | 10,504,593 | — | 11,731,790 | — | 14,738,680 | — |
| William J. Schneider | | | | | | |
| For | — | 923 | — | 1,338 | — | 1,307 |
| Withhold | — | — | — | — | — | — |
| Total | — | 923 | — | 1,338 | — | 1,307 |
| Judith M. Stockdale | | | | | | |
| For | 10,149,762 | — | 11,177,367 | — | 13,791,320 | — |
| Withhold | 354,831 | — | 554,423 | — | 947,360 | — |
| Total | 10,504,593 | — | 11,731,790 | — | 14,738,680 | — |
| Carole E. Stone | | | | | | |
| For | 10,158,194 | — | 11,208,928 | — | 13,800,790 | — |
| Withhold | 346,399 | — | 522,862 | — | 937,890 | — |
| Total | 10,504,593 | — | 11,731,790 | — | 14,738,680 | — |
| Virginia L. Stringer | | | | | | |
| For | 10,148,936 | — | 11,203,808 | — | 13,800,231 | — |
| Withhold | 355,657 | — | 527,982 | — | 938,449 | — |
| Total | 10,504,593 | — | 11,731,790 | — | 14,738,680 | — |
| Terence J. Toth | | | | | | |
| For | 10,143,784 | — | 11,195,686 | — | 13,829,058 | — |
| Withhold | 360,809 | — | 536,104 | — | 909,622 | — |
| Total | 10,504,593 | — | 11,731,790 | — | 14,738,680 | — |

NNF
NKO
NRK

| | NNF | | NKO | | NRK | |
|--|--|------------------|--|------------------|--|------------------|
| | Common and Preferred shares voting together as a class | Preferred shares | Common and Preferred shares voting together as a class | Preferred shares | Common and Preferred shares voting together as a class | Preferred shares |
| To approve the elimination of the fundamental policies relating to the Fund's ability to make loans. | | | | | | |
| For | 2,276,365 | 507 | 2,632,460 | 500 | 2,002,661 | 1,212,413 |
| Against | 205,433 | — | 324,412 | — | 172,686 | 77,412 |
| Abstain | 128,022 | — | 118,305 | — | 34,760 | — |
| Broker Non-Votes | 2,138,035 | — | 1,897,660 | — | 1,150,018 | 325,285 |
| Total | 4,747,855 | 507 | 4,972,837 | 500 | 3,360,125 | 1,615,110 |
| To approve the new fundamental policy relating to the Fund's ability to make loans. | | | | | | |
| For | 2,269,094 | 507 | 2,613,235 | 500 | 2,001,961 | 1,212,413 |
| Against | 217,493 | — | 334,845 | — | 174,186 | 77,412 |
| Abstain | 123,233 | — | 127,097 | — | 33,960 | — |
| Broker Non-Votes | 2,138,035 | — | 1,897,660 | — | 1,150,018 | 325,285 |
| Total | 4,747,855 | 507 | 4,972,837 | 500 | 3,360,125 | 1,615,110 |
| Approval of the Board Members was reached as follows: | | | | | | |
| John P. Amboian | | | | | | |
| For | 4,597,723 | — | — | — | — | — |
| Withhold | 150,132 | — | — | — | — | — |
| Total | 4,747,855 | — | — | — | — | — |
| Robert P. Bremner | | | | | | |
| For | 4,598,509 | — | 4,716,306 | — | 3,218,079 | — |
| Withhold | 149,346 | — | 256,531 | — | 142,046 | — |
| Total | 4,747,855 | — | 4,972,837 | — | 3,360,125 | — |
| Jack B. Evans | | | | | | |
| For | 4,604,881 | — | 4,718,634 | — | 3,204,764 | — |
| Withhold | 142,974 | — | 254,203 | — | 155,361 | — |
| Total | 4,747,855 | — | 4,972,837 | — | 3,360,125 | — |
| William C. Hunter | | | | | | |
| For | — | 507 | — | 500 | — | 1,555,010 |
| Withhold | — | — | — | — | — | 60,100 |

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| | | | | | | |
|----------------------|-----------|-----|---|-----|---|-----------|
| Total | — | 507 | — | 500 | — | 1,615,110 |
| David J. Kundert | | | | | | |
| For | 4,590,083 | — | — | — | — | — |
| Withhold | 157,772 | — | — | — | — | — |
| Total | 4,747,855 | — | — | — | — | — |
| William J. Schneider | | | | | | |
| For | — | 507 | — | 500 | — | 1,555,010 |
| Withhold | — | — | — | — | — | 60,100 |
| Total | — | 507 | — | 500 | — | 1,615,110 |
| Judith M. Stockdale | | | | | | |
| For | 4,596,979 | — | — | — | — | — |
| Withhold | 150,876 | — | — | — | — | — |
| Total | 4,747,855 | — | — | — | — | — |
| Carole E. Stone | | | | | | |
| For | 4,599,123 | — | — | — | — | — |
| Withhold | 148,732 | — | — | — | — | — |
| Total | 4,747,855 | — | — | — | — | — |
| Virginia L. Stringer | | | | | | |
| For | 4,606,024 | — | — | — | — | — |
| Withhold | 141,831 | — | — | — | — | — |
| Total | 4,747,855 | — | — | — | — | — |
| Terence J. Toth | | | | | | |
| For | 4,599,335 | — | — | — | — | — |
| Withhold | 148,520 | — | — | — | — | — |
| Total | 4,747,855 | — | — | — | — | — |

Nuveen Investments

21

NQN Nuveen New York Investment Quality Municipal Fund, Inc.
Portfolio of Investments

March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Consumer Staples – 2.1% (1.4% of Total Investments) | | | |
| \$ 7,720 | TSASC Inc., New York, Tobacco Asset-Backed Bonds, Series 2006, 5.125%, 6/01/42 | 6/16 at 100.00 | BB | \$ 5,610,819 |
| | Education and Civic Organizations – 25.1% (16.8% of Total Investments) | | | |
| 1,685 | Dormitory Authority of the State of New York, 853 Schools Program Insured Revenue Bonds, St. Anne Institute, Issue 2, Series 1998E, 5.000%, 7/01/18 – AMBAC Insured | 7/12 at 100.00 | N/R | 1,690,089 |
| 3,000 | Dormitory Authority of the State of New York, General Revenue Bonds, Saint Johns University, Series 2007A, 5.250%, 7/01/32 – NPMFG Insured | 7/17 at 100.00 | A– | 3,170,790 |
| 935 | Dormitory Authority of the State of New York, Housing Revenue Bonds, Fashion Institute of Technology, Series 2007, 5.250%, 7/01/34 – FGIC Insured | No Opt. Call | BBB | 1,012,876 |
| 3,500 | Dormitory Authority of the State of New York, Insured Revenue Bonds, Culinary Institute of America, Series 1999, 5.000%, 7/01/22 – NPMFG Insured | 7/12 at 100.00 | BBB | 3,504,515 |
| 6,500 | Dormitory Authority of the State of New York, Insured Revenue Bonds, New York Medical College, Series 1998, 5.000%, 7/01/21 – NPMFG Insured | 7/12 at 100.00 | BBB | 6,519,045 |
| 125 | Dormitory Authority of the State of New York, Insured Revenue Bonds, Yeshiva University, Series 2001, 5.000%, 7/01/18 – AMBAC Insured | 7/12 at 100.00 | A2 | 125,318 |
| 3,000 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2003B, 5.250%, 7/01/32 (Mandatory put 7/01/13) – SYNCORA GTY Insured | No Opt. Call | Aa2 | 3,177,510 |
| 1,730 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2004A, 5.000%, 7/01/29 – NPMFG Insured | 7/15 at 100.00 | Aa2 | 1,883,762 |
| 2,080 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2006A, 5.000%, 7/01/31 – NPMFG Insured | 7/16 at 100.00 | Aa2 | 2,201,763 |

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| | | | | |
|-------|---|----------------|------|-----------|
| 550 | Dormitory Authority of the State of New York, Revenue Bonds, Barnard College, Series 2007A, 5.000%, 7/01/37 – FGIC Insured | 7/17 at 100.00 | BBB | 568,024 |
| 1,150 | Dormitory Authority of the State of New York, Revenue Bonds, Canisius College, Series 2005, 5.000%, 7/01/21 – NPMG Insured | 7/15 at 100.00 | Baa2 | 1,193,930 |
| 1,980 | Dormitory Authority of the State of New York, Revenue Bonds, Convent of the Sacred Heart, Series 2011, 5.750%, 11/01/40 – AGM Insured | 5/21 at 100.00 | AA– | 2,288,246 |
| 740 | Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 2007, 5.000%, 7/01/32 – AMBAC Insured | 7/17 at 100.00 | AA– | 804,454 |
| 2,400 | Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 2009A, 5.250%, 7/01/34 | 7/19 at 100.00 | AA– | 2,698,728 |
| 3,000 | Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 2009B, 5.000%, 7/01/39 | 7/19 at 100.00 | AA– | 3,252,870 |
| 1,200 | Dormitory Authority of the State of New York, Revenue Bonds, Non State Supported Debt, Cornell University, Series 2008C, 5.000%, 7/01/37 | 7/20 at 100.00 | Aa1 | 1,329,348 |
| | Dormitory Authority of the State of New York, Revenue Bonds, Non State Supported Debt, Cornell University, Series 2010A: | | | |
| 5,000 | 5.000%, 7/01/35 | 7/20 at 100.00 | Aa1 | 5,607,550 |
| 5,000 | 5.000%, 7/01/40 | 7/20 at 100.00 | Aa1 | 5,535,200 |
| | Dormitory Authority of the State of New York, Revenue Bonds, Rochester Institute of Technology, Series 2006A: | | | |
| 575 | 5.250%, 7/01/20 – AMBAC Insured | No Opt. Call | A1 | 695,813 |
| 460 | 5.250%, 7/01/21 – AMBAC Insured | No Opt. Call | A1 | 560,082 |
| 4,500 | Dormitory Authority of the State of New York, State and Local Appropriation Lease Bonds, Upstate Community Colleges, Series 2005A, 5.000%, 7/01/19 – FGIC Insured | 7/15 at 100.00 | AA– | 4,992,795 |
| 2,390 | New York City Industrial Development Agency, New York, PILOT Revenue Bonds, Queens Baseball Stadium Project, Series 2006, 5.000%, 1/01/46 – AMBAC Insured | 1/17 at 100.00 | BB+ | 2,256,208 |
| | New York City Industrial Development Authority, New York, PILOT Revenue Bonds, Yankee Stadium Project, Series 2006: | | | |
| 890 | 5.000%, 3/01/31 – FGIC Insured | 9/16 at 100.00 | BBB– | 914,617 |
| 6,080 | 5.000%, 3/01/36 – NPMG Insured | 9/16 at 100.00 | BBB | 6,194,304 |
| 3,685 | 4.500%, 3/01/39 – FGIC Insured | 9/16 at 100.00 | BBB– | 3,531,151 |

| | | | | |
|-------|--|----------------|----|-----------|
| 2,000 | New York City Trust for Cultural Resources, New York, Revenue Bonds, American Museum of Natural History, Series 2004A, 5.000%, 7/01/36 – NPMFG Insured | 7/14 at 100.00 | AA | 2,061,060 |
|-------|--|----------------|----|-----------|

22 Nuveen Investments

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|--|---------------------------------------|-------------|------------|
| | Education and Civic Organizations (continued) | | | |
| \$ 800 | Troy Capital Resource Corporation, New York, Revenue Bonds, Rensselaer Polytechnic Institute, Series 2010A, 5.125%, 9/01/40 | 9/20 at 100.00 | A- | \$ 854,040 |
| 64,955 | Total Education and Civic Organizations | | | 68,624,088 |
| | Health Care – 12.3% (8.2% of Total Investments) | | | |
| 590 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Hospital Revenue Bonds, Hospital for Special Surgery, Series 2009, 6.250%, 8/15/34 | 8/19 at 100.00 | AA+ | 717,523 |
| 1,715 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Revenue Bonds, Hudson Valley Hospital Center, Series 2007, 5.000%, 8/15/27 – AGM Insured | 8/17 at 100.00 | AA- | 1,848,959 |
| 2,575 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Revenue Bonds, Montefiore Hospital, Series 2004, 5.000%, 8/01/29 – FGIC Insured | 2/15 at 100.00 | BBB | 2,795,446 |
| 3,535 | Dormitory Authority of the State of New York, FHA-Insured Revenue Bonds, Montefiore Medical Center, Series 2005, 5.000%, 2/01/22 – FGIC Insured | 2/15 at 100.00 | BBB | 3,908,190 |
| 1,325 | Dormitory Authority of the State of New York, Revenue Bonds, Health Quest System Inc., Series 2007B, 5.250%, 7/01/27 – AGC Insured | 7/17 at 100.00 | AA- | 1,416,597 |
| 1,910 | Dormitory Authority of the State of New York, Revenue Bonds, New York and Presbyterian Hospital, Series 2004A, 5.250%, 8/15/15 – AGM Insured | 8/14 at 100.00 | AA- | 2,069,466 |
| 1,805 | Dormitory Authority of the State of New York, Revenue Bonds, North Shore Health System Obligated Group, Series 1998, 5.000%, 11/01/23 – NPMFG Insured | 5/12 at 100.00 | A3 | 1,806,552 |
| 1,585 | Dormitory Authority of the State of New York, Revenue Bonds, The New York and Presbyterian Hospital Project, Series 2007, 5.000%, 8/15/36 – AGM Insured | 8/14 at 100.00 | AA- | 1,627,922 |
| 8,525 | Dormitory Authority of the State of New York, Revenue Bonds, Winthrop South Nassau University Health System Obligated Group, Series 2001B, 5.250%, 7/01/26 – AMBAC Insured | 7/12 at 100.00 | Baa1 | 8,544,778 |
| 3,150 | New York City Health and Hospitals Corporation, New York, Health System Revenue Bonds, Series 2003A: 5.250%, 2/15/21 – AMBAC Insured | | Aa3 | 3,255,179 |

| | | | | |
|--------|---|--------------------|-----|------------|
| | | 2/13 at 100.00 | | |
| 2,100 | 5.250%, 2/15/22 – AMBAC Insured | 2/13 at 100.00 | Aa3 | 2,181,018 |
| 2,225 | Suffolk County Economic Development Corp / Nassau County Local Economic Assistance & Financing Corp., New York, Revenue Bonds, Catholic Health Services of Long Island Obligated Group Project, Series 2011, 5.000%, 7/01/28 | 7/21 at 100.00 | A– | 2,414,348 |
| 935 | Westchester County Health Care Corporation, New York, Senior Lien Revenue Bonds, Series 2010-C2, 6.125%, 11/01/37 | 11/20 at 100.00 | A3 | 1,058,177 |
| 31,975 | Total Health Care Housing/Multifamily – 3.5% (2.3% of Total Investments) New York City Housing Development Corporation, New York, Capital Fund Program Revenue Bonds, Series 2005A: | | | 33,644,155 |
| 1,230 | 5.000%, 7/01/14 – FGIC Insured | No Opt. Call | AA– | 1,339,163 |
| 1,230 | 5.000%, 7/01/16 – FGIC Insured | 7/15 at 100.00 | AA– | 1,370,294 |
| 5,740 | New York City Housing Development Corporation, New York, Capital Fund Program Revenue Bonds, Series 2005A, 5.000%, 7/01/25 – NPMFG Insured (UB) | 7/15 at 100.00 | AA– | 6,069,246 |
| 450 | New York State Housing Finance Agency, Affordable Housing Revenue Bonds, Series 2009B, 4.500%, 11/01/29 | 5/19 at 100.00 | Aa2 | 464,031 |
| | New York State Housing Finance Agency, Mortgage Revenue Refunding Bonds, Housing Project, Series 1996A: | | | |
| 75 | 6.100%, 11/01/15 – AGM Insured | 5/12 at 100.00 | AA– | 75,342 |
| 130 | 6.125%, 11/01/20 – AGM Insured | 5/12 at 100.00 | AA– | 130,274 |
| 8,855 | Total Housing/Multifamily Tax Obligation/General – 11.4% (7.6% of Total Investments) | | | 9,448,350 |
| 3,000 | Dormitory Authority of the State of New York, School Districts Revenue Bond Financing Program, Peekskill City School District, Series 2005D, 5.000%, 10/01/33 – NPMFG Insured | 10/15 at 100.00 | Aa3 | 3,203,550 |
| 1,200 | Erie County, New York, General Obligation Bonds, Series 2003A, 5.250%, 3/15/16 – NPMFG Insured | 3/13 at 100.00 | A2 | 1,250,628 |
| 635 | Erie County, New York, General Obligation Bonds, Series 2004B, 5.250%, 4/01/13 – NPMFG Insured | No Opt. Call | A2 | 661,327 |

NQN Nuveen New York Investment Quality Municipal Fund, Inc. (continued)
 Portfolio of Investments
 March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|--|---------------------------------------|-------------|------------|
| | Tax Obligation/General (continued) | | | |
| \$ 400 | New York City, New York, General Obligation Bonds, Fiscal 2009 Series E, 5.000%, 8/01/28 | 8/19 at 100.00 | AA | \$ 447,700 |
| 3,000 | New York City, New York, General Obligation Bonds, Fiscal 2010 Series C, 5.000%, 8/01/23 | 8/19 at 100.00 | AA | 3,471,450 |
| 2,300 | New York City, New York, General Obligation Bonds, Fiscal Series 2005J, 5.000%, 3/01/19 – FGIC Insured | 3/15 at 100.00 | AA | 2,564,891 |
| | New York City, New York, General Obligation Bonds, Series 2004E: | | | |
| 3,000 | 5.000%, 11/01/19 – AGM Insured (UB) | 11/14 at 100.00 | AA | 3,314,910 |
| 2,300 | 5.000%, 11/01/20 – AGM Insured (UB) | 11/14 at 100.00 | AA | 2,541,431 |
| | Pavilion Central School District, Genesee County, New York, General Obligation Bonds, Series 2005: | | | |
| 1,650 | 5.000%, 6/15/16 – AGM Insured | 6/15 at 100.00 | AA– | 1,830,741 |
| 1,815 | 5.000%, 6/15/18 – AGM Insured | 6/15 at 100.00 | AA– | 2,039,280 |
| 1,145 | Three Village Central School District, Brookhaven and Smithtown, Suffolk County, New York, General Obligation Bonds, Series 2005, 5.000%, 6/01/18 – FGIC Insured | No Opt. Call | Aa2 | 1,371,847 |
| 1,620 | West Islip Union Free School District, Suffolk County, New York, General Obligation Bonds, Series 2005, 5.000%, 10/01/16 – AGM Insured | 10/15 at 100.00 | Aa3 | 1,845,212 |
| 6,110 | Yonkers, New York, General Obligation Bonds, Series 2005A, 5.000%, 8/01/16 – NPMFG Insured | 8/15 at 100.00 | BBB+ | 6,659,900 |
| 28,175 | Total Tax Obligation/General | | | 31,202,867 |
| | Tax Obligation/Limited – 54.9% (36.6% of Total Investments) | | | |
| 1,575 | Dormitory Authority of the State of New York, Department of Health Revenue Bonds, Series 2005A, 5.250%, 7/01/24 – CIFG Insured | 7/15 at 100.00 | AA– | 1,771,686 |
| 1,220 | Dormitory Authority of the State of New York, Insured Revenue Bonds, 853 Schools Program – Anderson School, Series 1999E, Issue 2, 5.750%, 7/01/19 – AMBAC Insured | 7/12 at 100.00 | N/R | 1,224,465 |
| 2,000 | | | BBB | 2,007,160 |

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| | | | | |
|--------|--|--------------------|-----|------------|
| | Dormitory Authority of the State of New York, Insured Revenue Bonds, Special Act School District Program, Series 1999, 5.750%, 7/01/19 – NPFPG Insured | 7/12 at 100.00 | | |
| 1,500 | Dormitory Authority of the State of New York, Lease Revenue Bonds, Wayne-Finger Lakes Board of Cooperative Education Services, Series 2004, 5.000%, 8/15/23 – AGM Insured | 8/14 at 100.00 | AA– | 1,634,820 |
| 2,410 | Dormitory Authority of the State of New York, Revenue Bonds, Department of Health, Series 2004-2, 5.000%, 7/01/20 – FGIC Insured | 7/14 at 100.00 | AA– | 2,602,535 |
| | Dormitory Authority of the State of New York, Revenue Bonds, Mental Health Services Facilities Improvements, Series 2005D-1: | | | |
| 2,120 | 5.000%, 2/15/15 – FGIC Insured | No Opt. Call | AA– | 2,366,768 |
| 1,200 | 5.000%, 8/15/23 – FGIC Insured | 2/15 at 100.00 | AA– | 1,326,132 |
| 4,600 | Dormitory Authority of the State of New York, Revenue Bonds, School Districts Financing Program, Series 2002D, 5.250%, 10/01/23 – NPFPG Insured | 10/12 at 100.00 | A+ | 4,702,074 |
| 375 | Dormitory Authority of the State of New York, State Personal Income Tax Revenue Bonds, Series 2005F, 5.000%, 3/15/21 – AGM Insured | 3/15 at 100.00 | AAA | 418,024 |
| 2,400 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District Project, Series 2009A, 5.000%, 5/01/31 | No Opt. Call | AA– | 2,593,632 |
| 1,290 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2004, 5.750%, 5/01/26 – AGM Insured (UB) | 5/14 at 100.00 | AA– | 1,401,198 |
| 5,630 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2007A, 5.750%, 5/01/28 – AGM Insured (UB) | 5/17 at 100.00 | AA– | 6,558,612 |
| 1,780 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2008A, 5.750%, 5/01/27 – AGM Insured (UB) | 5/18 at 100.00 | AA– | 2,017,363 |
| 5,400 | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012 Series 2011A, 5.750%, 2/15/47 | No Opt. Call | A | 6,050,592 |
| 10,735 | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Series 2006A, 5.000%, 2/15/47 – FGIC Insured | 2/17 at 100.00 | A | 10,988,344 |
| 6,000 | Metropolitan Transportation Authority, New York, Dedicated Tax Fund Bonds, Series 2002A, 5.250%, 11/15/25 – AGM Insured | 11/12 at 100.00 | AA | 6,145,140 |
| 2,760 | Metropolitan Transportation Authority, New York, State Service Contract Bonds, Series | 7/12 at 100.00 | AA– | 2,791,850 |

| | | | | |
|-------|---|--------------|-----|-----------|
| | 2002B, 5.500%, 7/01/18 – NPFG Insured | | | |
| 4,500 | Metropolitan Transportation Authority, New York, State Service Contract Refunding Bonds, Series 2002A, 5.750%, 7/01/18 – AGM Insured (UB) | No Opt. Call | AA– | 5,536,125 |

24 Nuveen Investments

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Tax Obligation/Limited (continued) | | | |
| | Metropolitan Transportation Authority, New York, State Service Contract Refunding Bonds, Series 2002A: | | | |
| \$ 1,250 | 5.500%, 1/01/19 – NPFPG Insured | 7/12 at 100.00 | AA– | \$ 1,264,100 |
| 2,000 | 5.500%, 1/01/20 – NPFPG Insured | 7/12 at 100.00 | AA– | 2,022,560 |
| 2,000 | 5.000%, 7/01/25 – FGIC Insured | 7/12 at 100.00 | AA– | 2,018,500 |
| 4,095 | 5.000%, 7/01/30 – AMBAC Insured | 7/12 at 100.00 | AA– | 4,132,592 |
| 4,820 | Nassau County Interim Finance Authority, New York, Sales and Use Tax Revenue Bonds, Series 2004H, 5.250%, 11/15/13 – AMBAC Insured | No Opt. Call | AAA | 5,206,853 |
| | Nassau County Interim Finance Authority, New York, Sales Tax Secured Revenue Bonds, Series 2003A: | | | |
| 2,115 | 5.000%, 11/15/18 – AMBAC Insured | 11/13 at 100.00 | AAA | 2,263,283 |
| 1,305 | 4.750%, 11/15/21 – AMBAC Insured | 11/13 at 100.00 | AAA | 1,386,184 |
| 1,305 | 4.750%, 11/15/22 – AMBAC Insured | 11/13 at 100.00 | AAA | 1,384,657 |
| | New York City Sales Tax Asset Receivable Corporation, New York, Dedicated Revenue Bonds, Local Government Assistance Corporation, Series 2004A: | | | |
| 2,200 | 5.000%, 10/15/25 – NPFPG Insured (UB) | 10/14 at 100.00 | AAA | 2,406,624 |
| 1,600 | 5.000%, 10/15/26 – NPFPG Insured (UB) | 10/14 at 100.00 | AAA | 1,747,744 |
| 6,640 | 5.000%, 10/15/29 – AMBAC Insured (UB) | 10/14 at 100.00 | AAA | 7,244,705 |
| 1,500 | 5.000%, 10/15/32 – AMBAC Insured (UB) | 10/14 at 100.00 | AAA | 1,630,710 |
| 35 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003E, 5.250%, 2/01/22 – NPFPG Insured | 2/13 at 100.00 | AAA | 36,321 |
| 5 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2004C, 5.000%, 2/01/19 – SYNCORA GTY Insured | 2/14 at 100.00 | AAA | 5,386 |
| | New York City, New York, Educational Construction Fund, Revenue Bonds, Series | | | |

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| | | | | |
|--------|---|--------------------|-----|-----------|
| | 2011A: | | | |
| 3,785 | 5.750%, 4/01/33 – AGM Insured | 4/21 at 100.00 | AA+ | 4,410,774 |
| 1,000 | 5.750%, 4/01/41 | 4/21 at 100.00 | AA– | 1,151,210 |
| | New York Convention Center Development Corporation, New York, Hotel Fee Revenue Bonds, Tender Option Bonds Trust 3095: | | | |
| 700 | 13.102%, 11/15/30 – AMBAC Insured (IF) | 11/15 at 100.00 | AA+ | 827,344 |
| 3,195 | 13.089%, 11/15/44 – AMBAC Insured (IF) | 11/15 at 100.00 | AA+ | 3,628,562 |
| 3,000 | New York State Local Government Assistance Corporation, Revenue Bonds, Series 1993E, 5.250%, 4/01/16 – AGM Insured (UB) | No Opt. Call | AAA | 3,418,920 |
| | New York State Thruway Authority, Highway and Bridge Trust Fund Bonds, Second General, Series 2005B: | | | |
| 7,350 | 5.500%, 4/01/20 – AMBAC Insured | No Opt. Call | AA | 9,230,057 |
| 1,500 | 5.000%, 4/01/21 – AMBAC Insured | 10/15 at 100.00 | AA | 1,700,745 |
| 1,750 | New York State Thruway Authority, State Personal Income Tax Revenue Bonds, Series 2004A, 5.000%, 3/15/24 – AMBAC Insured | 9/14 at 100.00 | AAA | 1,911,280 |
| | New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003A-1: | | | |
| 6,300 | 5.250%, 6/01/20 – AMBAC Insured | 6/13 at 100.00 | AA– | 6,635,853 |
| 1,000 | 5.250%, 6/01/21 – AMBAC Insured | 6/13 at 100.00 | AA– | 1,053,550 |
| 4,500 | 5.250%, 6/01/22 – AMBAC Insured | 6/13 at 100.00 | AA– | 4,738,275 |
| 1,000 | New York State Urban Development Corporation, State Personal Income Tax Revenue Bonds, Series 2005B, 5.000%, 3/15/30 – AGM Insured | 3/15 at 100.00 | AAA | 1,082,960 |
| 1,000 | Niagara Falls City School District, Niagara County, New York, Certificates of Participation, High School Facility, Series 2005, 5.000%, 6/15/28 – AGM Insured | 6/15 at 100.00 | AA– | 1,044,630 |
| 2,000 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010A, 5.000%, 8/01/40 – AGM Insured | 2/20 at 100.00 | AA– | 2,084,760 |
| 295 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010C, 5.125%, 8/01/42 – AGM Insured | 8/20 at 100.00 | AA– | 309,039 |
| | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, Series 2007A: | | | |
| 7,450 | 0.000%, 8/01/45 – NPPFG Insured | No Opt. Call | Aa2 | 1,139,701 |
| 54,600 | 0.000%, 8/01/46 – NPPFG Insured | No Opt. Call | Aa2 | 7,844,928 |

| | | | | |
|---------|--|--------------------|------|-------------|
| 11,645 | 0.000%, 8/01/47 – AMBAC Insured | No Opt. Call | Aa2 | 1,568,349 |
| 1,210 | Suffolk County Industrial Development Agency, New York, Revenue Bonds, Hampton Bays Public Library, Series 1999A, 6.000%, 10/01/19 – NPMG Insured | 10/12 at 100.00 | Baa2 | 1,225,996 |
| 201,645 | Total Tax Obligation/Limited | | | 149,893,672 |

Nuveen Investments 25

| | | Nuveen New York Investment Quality Municipal Fund, Inc. (continued) | | |
|--------------|--|---|-------------|------------|
| | | Portfolio of Investments | | |
| | | March 31, 2012 (Unaudited) | | |
| Principal | | Optional | | |
| Amount (000) | Description (1) | Call | Ratings (3) | Value |
| | | Provisions | | |
| | | (2) | | |
| | Transportation – 10.7% (7.2% of Total Investments) | | | |
| | Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2005A: | | | |
| \$ 700 | 4.750%, 11/15/27 – NPMFG Insured | 11/15 at 100.00 | AAA | \$ 770,714 |
| 3,000 | 4.750%, 11/15/30 – AMBAC Insured | 11/15 at 100.00 | A | 3,098,100 |
| 2,000 | Metropolitan Transportation Authority, New York, Transportation Revenue Refunding Bonds, Series 2002A, 5.500%, 11/15/19 – AMBAC Insured | 11/12 at 100.00 | A | 2,059,460 |
| 1,655 | New York Liberty Development Corporation, Liberty Revenue Bonds, 4 World Trade Center Project, Series 2011, 5.000%, 11/15/44 | 11/21 at 100.00 | A+ | 1,755,492 |
| 710 | New York State Thruway Authority, General Revenue Bonds, Refunding Series 2007H, 5.000%, 1/01/25 – FGIC Insured | 1/18 at 100.00 | A+ | 798,658 |
| | New York State Thruway Authority, General Revenue Bonds, Series 2005F: | | | |
| 1,955 | 5.000%, 1/01/20 – AMBAC Insured | 1/15 at 100.00 | A+ | 2,158,613 |
| 5,360 | 5.000%, 1/01/30 – AMBAC Insured | 1/15 at 100.00 | A+ | 5,798,180 |
| 1,500 | New York State Thruway Authority, General Revenue Bonds, Series 2005G, 5.000%, 1/01/30 – AGM Insured (UB) | 7/15 at 100.00 | AA– | 1,651,695 |
| | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Fortieth Series 2005: | | | |
| 2,080 | 5.000%, 12/01/19 – AGM Insured | 6/15 at 101.00 | Aa2 | 2,358,491 |
| 2,625 | 5.000%, 12/01/28 – SYNCORA GTY Insured | 6/15 at 101.00 | Aa2 | 2,801,846 |
| 1,475 | 5.000%, 12/01/31 – SYNCORA GTY Insured | 6/15 at 101.00 | Aa2 | 1,563,338 |
| 870 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Forty Eighth Series 2008, Trust 2920, 17.142%, 8/15/32 – AGM Insured (IF) | 8/17 at 100.00 | Aa2 | 1,143,946 |

| | | | | |
|--------|--|-----------------|---------|------------|
| | Triborough Bridge and Tunnel Authority, New York, Subordinate Lien General Purpose Revenue Refunding Bonds, Series 2002E: | | | |
| 780 | 5.500%, 11/15/20 – NPMFG Insured | No Opt. Call | Aa3 | 983,564 |
| 2,300 | 5.250%, 11/15/22 – NPMFG Insured | 11/12 at 100.00 | Aa3 | 2,366,286 |
| 27,010 | Total Transportation | | | 29,308,383 |
| | U.S. Guaranteed – 9.3% (6.2% of Total Investments) (4) | | | |
| 600 | Dormitory Authority of the State of New York, Judicial Facilities Lease Revenue Bonds, Suffolk County Issue, Series 1986, 7.375%, 7/01/16 – BIGI Insured (ETM) | No Opt. Call | Aaa | 686,622 |
| 6,000 | Dormitory Authority of the State of New York, Revenue Bonds, Memorial Sloan-Kettering Cancer Center, Series 2003-1, 5.000%, 7/01/21 (Pre-refunded 7/01/13) – NPMFG Insured | 7/13 at 100.00 | Aa2 (4) | 6,353,520 |
| 945 | Metropolitan Transportation Authority, New York, Commuter Facilities Revenue Bonds, Series 1997B, 5.000%, 7/01/20 – AMBAC Insured (ETM) | 7/12 at 100.00 | N/R (4) | 987,100 |
| 5,090 | Metropolitan Transportation Authority, New York, Dedicated Tax Fund Bonds, Series 1998A, 5.000%, 4/01/23 (Pre-refunded 10/01/15) – FGIC Insured | 10/15 at 100.00 | AA+ (4) | 5,868,974 |
| 1,000 | Metropolitan Transportation Authority, New York, Dedicated Tax Fund Bonds, Series 1999A, 5.000%, 4/01/29 (Pre-refunded 10/01/14) – AGM Insured | 10/14 at 100.00 | AA+ (4) | 1,115,640 |
| 1,000 | Monroe County, New York, General Obligation Public Improvement Bonds, Series 2002, 5.000%, 3/01/16 (Pre-refunded 5/03/12) – FGIC Insured | 5/12 at 100.00 | A3 (4) | 1,004,440 |
| 1,435 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003C, 5.250%, 8/01/20 (Pre-refunded 8/01/12) – AMBAC Insured | 8/12 at 100.00 | AAA | 1,459,539 |
| 1,625 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003E, 5.250%, 2/01/22 (Pre-refunded 2/01/13) – NPMFG Insured | 2/13 at 100.00 | Aaa | 1,693,543 |
| 1,995 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2004C, 5.000%, 2/01/19 (Pre-refunded 2/01/14) – SYNCORA GTY Insured | 2/14 at 100.00 | AAA | 2,164,555 |
| 3,910 | New York City Transitional Finance Authority, New York, Future Tax Secured Refunding Bonds, Fiscal Series 2003D, 5.000%, 2/01/22 (Pre-refunded 2/01/13) – NPMFG Insured | 2/13 at 100.00 | Aaa | 4,066,752 |
| 23,600 | Total U.S. Guaranteed | | | 25,400,685 |
| | Utilities – 9.3% (6.2% of Total Investments) | | | |
| 2,500 | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2001A, | 9/12 at 100.00 | AA– | 2,507,400 |

| | | | | |
|-------|--|----------------|---|-----------|
| | 5.000%, 9/01/27 – AGM Insured | | | |
| 2,620 | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2003C, 5.000%, 9/01/16 – CIFG Insured | 9/13 at 100.00 | A | 2,753,279 |

26 Nuveen Investments

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Utilities (continued) | | | |
| | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A: | | | |
| \$ 4,540 | 5.000%, 12/01/23 – FGIC Insured | 6/16 at 100.00 | A | \$ 4,954,774 |
| 6,160 | 5.000%, 12/01/25 – FGIC Insured | 6/16 at 100.00 | A | 6,633,704 |
| 3,000 | 5.000%, 12/01/26 – AGC Insured | 6/16 at 100.00 | AA+ | 3,358,350 |
| 625 | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006B, 5.000%, 12/01/35 – CIFG Insured | 6/16 at 100.00 | A | 647,656 |
| 3,310 | Long Island Power Authority, New York, Electric System Revenue Bonds, Series 2008A, 5.500%, 5/01/33 – BHAC Insured | 5/19 at 100.00 | AA+ | 3,765,555 |
| 760 | Power Authority of the State of New York, General Revenue Bonds, Series 2006A, 5.000%, 11/15/19 – FGIC Insured | 11/15 at 100.00 | Aa2 | 868,976 |
| 23,515 | Total Utilities | | | 25,489,694 |
| | Water and Sewer – 11.2% (7.5% of Total Investments) | | | |
| 3,000 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Second Generation Resolution, Fiscal 2010 Series 2009BB, 5.000%, 6/15/27 | 6/19 at 100.00 | AA+ | 3,401,790 |
| 5,330 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Second Generation Resolution, Fiscal 2012 Series BB, 5.000%, 6/15/44 | 12/21 at 100.00 | AA+ | 5,788,540 |
| 2,575 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Series 2006B, 5.000%, 6/15/36 – NCFG Insured (UB) | 6/16 at 100.00 | AAA | 2,794,158 |
| 3,000 | New York City Municipal Water Finance Authority, New York, Water and Sewerage System Revenue Bonds, Fiscal Series 2004C, 5.000%, 6/15/35 – AMBAC Insured | 6/14 at 100.00 | AAA | 3,217,680 |
| 5,030 | New York City Municipal Water Finance Authority, New York, Water and Sewerage System Revenue Bonds, Fiscal Series 2005C, 5.000%, 6/15/27 – NCFG Insured (UB) | 6/15 at 100.00 | AAA | 5,572,486 |
| 3,845 | New York State Environmental Facilities Corporation, Revenue Bonds, State Revolving Funds Master Financing, Series 2010C, 5.000%, 10/15/35 | 4/20 at 100.00 | AAA | 4,250,417 |

| | | | | |
|------------|--|----------------|-----|----------------|
| 5,200 | Suffolk County Water Authority, New York, Waterworks Revenue Bonds, Series 2005C, 5.000%, 6/01/28 – NPMFG Insured (UB) | 6/15 at 100.00 | AAA | 5,499,884 |
| 27,980 | Total Water and Sewer | | | 30,524,955 |
| \$ 445,430 | Total Investments (cost \$386,788,937) – 149.8% | | | 409,147,668 |
| | Floating Rate Obligations – (13.6)% | | | (37,145,000) |
| | Variable Rate Demand Preferred Shares, at Liquidation Value – (41.1)% (5) | | | (112,300,000) |
| | Other Assets Less Liabilities – 4.9% | | | 13,409,669 |
| | Net Assets Applicable to Common Shares – 100% | | | \$ 273,112,337 |

- (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) Ratings: Using the highest of Standard & Poor’s Group (“Standard & Poor’s”), Moody’s Investors Service, Inc. (“Moody’s”) or Fitch, Inc. (“Fitch”) rating. Ratings below BBB by Standard & Poor’s, Baa by Moody’s or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
 - (4) 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. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
 - (5) Variable Rate Demand Preferred Shares, at Liquidation Value as a percentage of Total Investments is 27.4%.
- N/R Not rated.
- (ETM) Escrowed to maturity.
- (IF) Inverse floating rate investment.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Footnote 1 – General Information and Significant Accounting Policies, Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

NVN Nuveen New York Select Quality Municipal Fund, Inc.
Portfolio of Investments

March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Consumer Staples – 2.1% (1.4% of Total Investments) | | | |
| \$ 10,720 | TSASC Inc., New York, Tobacco Asset-Backed Bonds, Series 2006, 5.125%, 6/01/42 | 6/16 at 100.00 | BB | \$ 7,791,189 |
| | Education and Civic Organizations – 24.6% (16.6% of Total Investments) | | | |
| 2,500 | Dormitory Authority of the State of New York, General Revenue Bonds, New York University, Series 2001-1, 5.500%, 7/01/40 – AMBAC Insured | No Opt. Call | AA– | 3,221,325 |
| 3,000 | Dormitory Authority of the State of New York, General Revenue Bonds, Saint Johns University, Series 2007A, 5.250%, 7/01/32 – NPFG Insured | 7/17 at 100.00 | A– | 3,170,790 |
| 1,235 | Dormitory Authority of the State of New York, Housing Revenue Bonds, Fashion Institute of Technology, Series 2007, 5.250%, 7/01/34 – FGIC Insured | No Opt. Call | BBB | 1,337,863 |
| 695 | Dormitory Authority of the State of New York, Insured Revenue Bonds, Fordham University, Series 2002, 5.000%, 7/01/18 – FGIC Insured | 7/12 at 100.00 | A2 | 700,421 |
| 135 | Dormitory Authority of the State of New York, Insured Revenue Bonds, Yeshiva University, Series 2001, 5.000%, 7/01/19 – AMBAC Insured | 7/12 at 100.00 | A2 | 135,317 |
| 2,000 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2003B, 5.250%, 7/01/32 (Mandatory put 7/01/13) – SYNCORA GTY Insured | No Opt. Call | Aa2 | 2,118,340 |
| 1,835 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2004A, 5.000%, 7/01/29 – NPFG Insured | 7/15 at 100.00 | Aa2 | 1,998,095 |
| 2,790 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2006A, 5.000%, 7/01/31 – NPFG Insured | 7/16 at 100.00 | Aa2 | 2,953,327 |
| 6,215 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2009A, 5.000%, 7/01/39 | 7/19 at 100.00 | Aa2 | 6,714,251 |
| 735 | Dormitory Authority of the State of New York, Revenue Bonds, Barnard College, Series 2007A, 5.000%, 7/01/37 – FGIC Insured | 7/17 at 100.00 | BBB | 759,086 |

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|---|---|-------------------|-----|-----------|
| Dormitory Authority of the State of New York, Revenue Bonds, Canisius College, Series 2000: | | | | |
| 1,000 | 5.100%, 7/01/20 – NPFPG Insured | 7/12 at 100.00 | BBB | 1,004,700 |
| 2,875 | 5.250%, 7/01/30 – NPFPG Insured | 7/12 at 100.00 | BBB | 2,881,181 |
| Dormitory Authority of the State of New York, Revenue Bonds, Convent of the Sacred Heart, Series 2011: | | | | |
| 1,000 | 5.625%, 11/01/35 – AGM Insured | 5/21 at 100.00 | AA– | 1,148,610 |
| 1,020 | 5.750%, 11/01/40 – AGM Insured | 5/21 at 100.00 | AA– | 1,178,794 |
| 995 | Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 2007, 5.000%, 7/01/32 – AMBAC Insured | 7/17 at 100.00 | AA– | 1,081,665 |
| Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 2009A: | | | | |
| 3,300 | 5.250%, 7/01/34 | 7/19 at 100.00 | AA– | 3,710,751 |
| 3,890 | 5.000%, 7/01/39 | 7/19 at 100.00 | AA– | 4,217,888 |
| 3,750 | Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 2009B, 5.000%, 7/01/39 | 7/19 at 100.00 | AA– | 4,066,088 |
| 1,600 | Dormitory Authority of the State of New York, Revenue Bonds, Non State Supported Debt, Cornell University, Series 2008C, 5.000%, 7/01/37 | 7/20 at 100.00 | Aa1 | 1,772,464 |
| Dormitory Authority of the State of New York, Revenue Bonds, Rochester Institute of Technology, Series 2006A: | | | | |
| 775 | 5.250%, 7/01/20 – AMBAC Insured | No Opt. Call | A1 | 937,835 |
| 620 | 5.250%, 7/01/21 – AMBAC Insured | No Opt. Call | A1 | 754,893 |
| 3,545 | Madison County Industrial Development Agency, New York, Civic Facility Revenue Bonds, Colgate University, Tender Option Bond Trust 3127, 13.077%, 1/01/14 – AMBAC Insured (IF) | No Opt. Call | AA+ | 3,967,883 |
| 7,250 | New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Horace Mann School, Series 1998, 5.000%, 7/01/28 – NPFPG Insured | 7/12 at 100.00 | BBB | 7,272,765 |
| 800 | New York City Industrial Development Agency, New York, Payment in Lieu of Taxes Revenue Bonds, Queens Baseball Stadium Project, Series 2009, 6.375%, 1/01/39 – AGC Insured | 1/19 at 100.00 | AA– | 892,608 |
| New York City Industrial Development Agency, New York, PILOT Revenue Bonds, Queens Baseball Stadium Project, Series 2006: | | | | |
| 2,000 | 5.000%, 1/01/36 – AMBAC Insured | | BB+ | 1,927,160 |

| | | | | | |
|-------|---------------------------------|--|-------------------|-----|-----------|
| | | | 1/17 at 100.00 | | |
| 3,200 | 5.000%, 1/01/46 – AMBAC Insured | | 1/17 at 100.00 | BB+ | 3,020,864 |

28 Nuveen Investments

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Education and Civic Organizations (continued) | | | |
| \$ 1,905 | New York City Industrial Development Agency, New York, Revenue Bonds, Yankee Stadium Project PILOT, Series 2009A, 7.000%, 3/01/49 – AGC Insured | 3/19 at 100.00 | AA– | \$ 2,226,697 |
| | New York City Industrial Development Authority, New York, PILOT Revenue Bonds, Yankee Stadium Project, Series 2006: | | | |
| 1,195 | 5.000%, 3/01/31 – FGIC Insured | 9/16 at 100.00 | BBB– | 1,228,054 |
| 9,735 | 5.000%, 3/01/36 – NCFG Insured | 9/16 at 100.00 | BBB | 9,918,018 |
| 5,830 | 4.500%, 3/01/39 – FGIC Insured | 9/16 at 100.00 | BBB– | 5,586,598 |
| 2,000 | New York City Trust for Cultural Resources, New York, Revenue Bonds, American Museum of Natural History, Series 2004A, 5.000%, 7/01/36 – NCFG Insured | 7/14 at 100.00 | AA | 2,061,060 |
| 2,400 | New York City Trust for Cultural Resources, New York, Revenue Bonds, Whitney Museum of American Art, Series 2011, 5.000%, 7/01/31 | 1/21 at 100.00 | A | 2,591,256 |
| 1,000 | Onondaga County Trust For Cultural Resources, New York, Revenue Bonds, Syracuse University Project, Series 2011, 5.000%, 12/01/36 | 12/21 at 100.00 | Aa3 | 1,111,260 |
| 1,390 | Tompkins County Development Corporation, New York, Revenue Bonds, Ithaca College, Series 2011, 5.500%, 7/01/33 – AGM Insured | 1/21 at 100.00 | Aa3 | 1,561,707 |
| 1,100 | Troy Capital Resource Corporation, New York, Revenue Bonds, Rensselaer Polytechnic Institute, Series 2010A, 5.125%, 9/01/40 | 9/20 at 100.00 | A– | 1,174,305 |
| 85,315 | Total Education and Civic Organizations | | | 90,403,919 |
| | Financials – 1.2% (0.8% of Total Investments) | | | |
| 4,000 | Liberty Development Corporation, New York, Goldman Sachs Headquarter Revenue Bonds, Series 2005, 5.250%, 10/01/35 | No Opt. Call | A1 | 4,355,960 |
| | Health Care – 11.0% (7.5% of Total Investments) | | | |
| 2,660 | Albany Capital Resource Corporation, New York, St. Peter’s Hospital Project, Series 2011, 6.125%, 11/15/30 | 11/20 at 100.00 | BBB+ | 2,993,325 |
| 810 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Hospital Revenue Bonds, Hospital for Special Surgery, Series 2009, 6.250%, 8/15/34 | 8/19 at 100.00 | AA+ | 985,073 |
| 2,295 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Revenue Bonds, Hudson | 8/17 at 100.00 | AA– | 2,474,262 |

| | | | | |
|--------|--|--------------------|------|------------|
| | Valley Hospital Center, Series 2007, 5.000%, 8/15/27 – AGM Insured | | | |
| 2,655 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Revenue Bonds, Montefiore Hospital, Series 2004, 5.000%, 8/01/29 – FGIC Insured | 2/15 at 100.00 | BBB | 2,882,295 |
| 1,000 | Dormitory Authority of the State of New York, FHA-Insured Revenue Bonds, Montefiore Medical Center, Series 2005, 5.000%, 2/01/22 – FGIC Insured | 2/15 at 100.00 | BBB | 1,105,570 |
| | Dormitory Authority of the State of New York, Revenue Bonds, Health Quest System Inc., Series 2007B: | | | |
| 1,000 | 5.250%, 7/01/27 – AGC Insured | 7/17 at 100.00 | AA– | 1,069,130 |
| 825 | 5.125%, 7/01/37 – AGC Insured | 7/17 at 100.00 | AA– | 865,145 |
| 2,645 | Dormitory Authority of the State of New York, Revenue Bonds, New York and Presbyterian Hospital, Series 2004A, 5.250%, 8/15/15 – AGM Insured | 8/14 at 100.00 | AA– | 2,865,831 |
| 2,120 | Dormitory Authority of the State of New York, Revenue Bonds, The New York and Presbyterian Hospital Project, Series 2007, 5.000%, 8/15/36 – AGM Insured | 8/14 at 100.00 | AA– | 2,177,410 |
| 12,020 | Dormitory Authority of the State of New York, Revenue Bonds, Winthrop South Nassau University Health System Obligated Group, Series 2001A, 5.250%, 7/01/26 – AMBAC Insured | 7/12 at 100.00 | Baa1 | 12,047,886 |
| 2,025 | Dormitory Authority of the State of New York, Revenue Bonds, Winthrop South Nassau University Health System Obligated Group, Series 2001B, 5.250%, 7/01/31 – AMBAC Insured | 7/12 at 100.00 | Baa1 | 2,028,929 |
| | New York City Health and Hospitals Corporation, New York, Health System Revenue Bonds, Series 2003A: | | | |
| 2,800 | 5.250%, 2/15/21 – AMBAC Insured | 2/13 at 100.00 | Aa3 | 2,893,492 |
| 3,065 | 5.250%, 2/15/22 – AMBAC Insured | 2/13 at 100.00 | Aa3 | 3,183,248 |
| 1,505 | Suffolk County Economic Development Corp / Nassau County Local Economic Assistance & Financing Corp., New York, Revenue Bonds, Catholic Health Services of Long Island Obligated Group Project, Series 2011, 5.000%, 7/01/28 | 7/21 at 100.00 | A– | 1,633,076 |
| 1,320 | Westchester County Health Care Corporation, New York, Senior Lien Revenue Bonds, Series 2010-C2, 6.125%, 11/01/37 | 11/20 at 100.00 | A3 | 1,493,897 |
| 38,745 | Total Health Care | | | 40,698,569 |

Nuveen New York Select Quality Municipal Fund, Inc. (continued)
 NVN Portfolio of Investments

March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|--|---------------------------------------|-------------|--------------|
| | Housing/Multifamily – 2.8% (1.9% of Total Investments) | | | |
| | New York City Housing Development Corporation, New York, Capital Fund Program Revenue Bonds, Series 2005A: | | | |
| \$ 1,470 | 5.000%, 7/01/14 – FGIC Insured | No Opt. Call | AA– | \$ 1,600,463 |
| 1,470 | 5.000%, 7/01/16 – FGIC Insured | 7/15 at 100.00 | AA– | 1,637,668 |
| 5,445 | New York City Housing Development Corporation, New York, Capital Fund Program Revenue Bonds, Series 2005A, 5.000%, 7/01/25 – NPMFG Insured (UB) | 7/15 at 100.00 | AA– | 5,757,325 |
| 919 | New York City Housing Development Corporation, New York, Multifamily Housing Revenue Bonds, Pass-Through Certificates, Series 1991C, 6.500%, 2/20/19 – AMBAC Insured | 4/12 at 105.00 | N/R | 968,780 |
| | New York State Housing Finance Agency, Mortgage Revenue Refunding Bonds, Housing Project, Series 1996A: | | | |
| 40 | 6.100%, 11/01/15 – AGM Insured | 5/12 at 100.00 | AA– | 40,182 |
| 170 | 6.125%, 11/01/20 – AGM Insured | 5/12 at 100.00 | AA– | 170,359 |
| 9,514 | Total Housing/Multifamily | | | 10,174,777 |
| | Tax Obligation/General – 8.1% (5.5% of Total Investments) | | | |
| 1,500 | Erie County, New York, General Obligation Bonds, Series 2003A, 5.250%, 3/15/16 – NPMFG Insured | 3/13 at 100.00 | A2 | 1,563,285 |
| 745 | Erie County, New York, General Obligation Bonds, Series 2004B, 5.250%, 4/01/13 – NPMFG Insured | No Opt. Call | A2 | 775,888 |
| 2,000 | Erie County, New York, General Obligation Bonds, Series 2005A, 5.000%, 12/01/18 – NPMFG Insured | 12/15 at 100.00 | A2 | 2,201,660 |
| 600 | New York City, New York, General Obligation Bonds, Fiscal 2009 Series E, 5.000%, 8/01/28 | 8/19 at 100.00 | AA | 671,550 |
| | New York City, New York, General Obligation Bonds, Fiscal Series 1998H: | | | |
| 85 | 5.125%, 8/01/25 – NPMFG Insured | 8/12 at 100.00 | AA | 85,300 |

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|--------|---|--------------------|------|------------|
| 70 | 5.375%, 8/01/27 – NPFG Insured | 8/12 at 100.00 | AA | 70,270 |
| 2,900 | New York City, New York, General Obligation Bonds, Fiscal Series 2005J, 5.000%, 3/01/19 – FGIC Insured | 3/15 at 100.00 | AA | 3,233,993 |
| | New York City, New York, General Obligation Bonds, Series 2004E: | | | |
| 3,250 | 5.000%, 11/01/19 – AGM Insured (UB) | 11/14 at 100.00 | AA | 3,591,153 |
| 1,650 | 5.000%, 11/01/20 – AGM Insured (UB) | 11/14 at 100.00 | AA | 1,823,201 |
| | Rensselaer County, New York, General Obligation Bonds, Series 1991: | | | |
| 960 | 6.700%, 2/15/16 – AMBAC Insured | No Opt. Call | AA– | 1,157,050 |
| 960 | 6.700%, 2/15/17 – AMBAC Insured | No Opt. Call | AA– | 1,196,371 |
| 960 | 6.700%, 2/15/18 – AMBAC Insured | No Opt. Call | AA– | 1,224,067 |
| 960 | 6.700%, 2/15/19 – AMBAC Insured | No Opt. Call | AA– | 1,257,014 |
| 960 | 6.700%, 2/15/20 – AMBAC Insured | No Opt. Call | AA– | 1,281,926 |
| 747 | 6.700%, 2/15/21 – AMBAC Insured | No Opt. Call | AA– | 1,013,769 |
| | Rochester, New York, General Obligation Bonds, Series 1999: | | | |
| 735 | 5.250%, 10/01/20 – NPFG Insured | No Opt. Call | Aa3 | 900,316 |
| 735 | 5.250%, 10/01/21 – NPFG Insured | No Opt. Call | Aa3 | 906,564 |
| 730 | 5.250%, 10/01/22 – NPFG Insured | No Opt. Call | Aa3 | 900,601 |
| 730 | 5.250%, 10/01/23 – NPFG Insured | No Opt. Call | Aa3 | 890,775 |
| 730 | 5.250%, 10/01/24 – NPFG Insured | No Opt. Call | Aa3 | 896,761 |
| 730 | 5.250%, 10/01/25 – NPFG Insured | No Opt. Call | Aa3 | 903,003 |
| 725 | 5.250%, 10/01/26 – NPFG Insured | No Opt. Call | Aa3 | 900,479 |
| 2,190 | Yonkers, New York, General Obligation Bonds, Series 2005B, 5.000%, 8/01/19 – NPFG Insured | 8/15 at 100.00 | BBB+ | 2,327,620 |
| 25,652 | Total Tax Obligation/General Tax Obligation/Limited – 52.7% (35.7% of Total Investments) | | | 29,772,616 |
| 7,145 | Dormitory Authority of the State of New York, Insured Revenue Bonds, Special Act School District Program, Series 1999, 5.750%, 7/01/19 – NPFG Insured | 7/12 at 100.00 | BBB | 7,170,579 |
| 3,610 | Dormitory Authority of the State of New York, Revenue Bonds, Department of Health, Series 2004-2, 5.000%, 7/01/20 – FGIC Insured | 7/14 at 100.00 | AA– | 3,898,403 |
| | Dormitory Authority of the State of New York, Revenue Bonds, Mental Health Services Facilities Improvements, Series 2005D-1: | | | |
| 670 | 5.000%, 2/15/15 – FGIC Insured | No Opt. Call | AA– | 747,988 |
| 1,715 | 5.000%, 8/15/23 – FGIC Insured | 2/15 at 100.00 | AA– | 1,895,264 |
| 7,925 | Dormitory Authority of the State of New York, Revenue Bonds, School Districts Financing Program, Series 2002D, 5.250%, 10/01/23 – NPFG Insured | 10/12 at 100.00 | A+ | 8,100,856 |
| 1,090 | | | AAA | 1,215,056 |

| | |
|--|-------------------|
| Dormitory Authority of the State of New York, State Personal Income Tax Revenue Bonds, Series 2005F, 5.000%, 3/15/21 – AGM Insured | 3/15 at 100.00 |
|--|-------------------|

30 Nuveen Investments

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|--|---------------------------------------|-------------|--------------|
| | Tax Obligation/Limited (continued) | | | |
| \$ 1,700 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2004, 5.750%, 5/01/26 – AGM Insured (UB) | 5/14 at 100.00 | AA– | \$ 1,846,540 |
| 7,545 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2007A, 5.750%, 5/01/28 – AGM Insured (UB) | 5/17 at 100.00 | AA– | 8,789,472 |
| 2,390 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District Project, Series 2008A, 5.750%, 5/01/28 – AGM Insured (UB) | 5/18 at 100.00 | AA– | 2,705,480 |
| 3,300 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District Project, Series 2009A, 5.000%, 5/01/31 | No Opt. Call | AA– | 3,566,244 |
| 5,400 | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012 Series 2011A, 5.750%, 2/15/47 | No Opt. Call | A | 6,050,592 |
| | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Series 2006A: | | | |
| 14,405 | 5.000%, 2/15/47 – FGIC Insured | 2/17 at 100.00 | A | 14,744,948 |
| 2,100 | 5.000%, 2/15/47 – AGM Insured | 2/17 at 100.00 | AA– | 2,162,538 |
| 7,500 | Metropolitan Transportation Authority, New York, Dedicated Tax Fund Bonds, Series 2002A, 5.250%, 11/15/25 – AGM Insured | 11/12 at 100.00 | AA | 7,681,425 |
| 4,600 | Metropolitan Transportation Authority, New York, State Service Contract Bonds, Series 2002B, 5.500%, 7/01/18 – NPFG Insured | 7/12 at 100.00 | AA– | 4,653,084 |
| 2,000 | Metropolitan Transportation Authority, New York, State Service Contract Refunding Bond, Series 2002A, 5.750%, 7/01/18 – AGM Insured (UB) | No Opt. Call | AA– | 2,460,500 |
| | Metropolitan Transportation Authority, New York, State Service Contract Refunding Bonds, Series 2002A: | | | |
| 3,000 | 5.500%, 1/01/19 – NPFG Insured | 7/12 at 100.00 | AA– | 3,033,840 |
| 5,000 | 5.500%, 1/01/20 – NPFG Insured | 7/12 at 100.00 | AA– | 5,056,400 |
| 2,375 | 5.000%, 7/01/25 – FGIC Insured | 7/12 at 100.00 | AA– | 2,396,969 |

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| 4,050 | 5.000%, 7/01/30 – AMBAC Insured | 7/12 at 100.00 | AA– | 4,087,179 |
| | Nassau County Interim Finance Authority, New York, Sales Tax Secured Revenue Bonds, Series 2003A: | | | |
| 4,000 | 5.000%, 11/15/18 – AMBAC Insured | 11/13 at 100.00 | AAA | 4,280,440 |
| 1,560 | 4.750%, 11/15/21 – AMBAC Insured | 11/13 at 100.00 | AAA | 1,657,048 |
| 1,560 | 4.750%, 11/15/22 – AMBAC Insured | 11/13 at 100.00 | AAA | 1,655,222 |
| | New York City Sales Tax Asset Receivable Corporation, New York, Dedicated Revenue Bonds, Local Government Assistance Corporation, Series 2004A: | | | |
| 3,640 | 5.000%, 10/15/25 – NPFG Insured (UB) | 10/14 at 100.00 | AAA | 3,981,869 |
| 1,960 | 5.000%, 10/15/26 – NPFG Insured (UB) | 10/14 at 100.00 | AAA | 2,140,986 |
| 5,420 | 5.000%, 10/15/29 – AMBAC Insured (UB) | 10/14 at 100.00 | AAA | 5,913,599 |
| 1,205 | 5.000%, 10/15/32 – AMBAC Insured | 10/14 at 100.00 | AAA | 1,310,004 |
| 1,500 | 5.000%, 10/15/32 – AMBAC Insured (UB) | 10/14 at 100.00 | AAA | 1,630,710 |
| 5,600 | New York City Transitional Finance Authority, New York, Building Aid Revenue Bonds, Fiscal Series 2007S-2, 5.000%, 1/15/28 – FGIC Insured | 1/17 at 100.00 | AA– | 6,076,616 |
| 60 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003E, 5.250%, 2/01/22 – NPFG Insured | 2/13 at 100.00 | AAA | 62,265 |
| 3,800 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2007B, 5.000%, 11/01/30 | 5/17 at 100.00 | AAA | 4,333,824 |
| 4,000 | New York City Transitional Finance Authority, New York, Future Tax Secured Revenue Bonds, Subordinate Lien Series 2011C, 5.500%, 11/01/35 | 11/20 at 100.00 | AAA | 4,687,440 |
| 1,660 | New York City, New York, Educational Construction Fund, Revenue Bonds, Series 2011A, 5.750%, 4/01/33 – AGM Insured | 4/21 at 100.00 | AA+ | 1,934,448 |
| | New York Convention Center Development Corporation, New York, Hotel Fee Revenue Bonds, Tender Option Bonds Trust 3095: | | | |
| 835 | 13.102%, 11/15/30 – AMBAC Insured (IF) | 11/15 at 100.00 | AA+ | 986,903 |
| 3,955 | 13.089%, 11/15/44 – AMBAC Insured (IF) | 11/15 at 100.00 | AA+ | 4,491,694 |
| | New York State Municipal Bond Bank Agency, Buffalo, Special Program Revenue Bonds, Series 2001A: | | | |
| 875 | 5.125%, 5/15/19 – AMBAC Insured | | A1 | 877,511 |

| | | | | | |
|-------|---------------------------------|--|-------------------|----|-----------|
| | | | 5/12 at 100.00 | | |
| 920 | 5.125%, 5/15/20 – AMBAC Insured | | 5/12 at 100.00 | A1 | 922,512 |
| 965 | 5.250%, 5/15/21 – AMBAC Insured | | 5/12 at 100.00 | A1 | 968,474 |
| 1,015 | 5.250%, 5/15/22 – AMBAC Insured | | 5/12 at 100.00 | A1 | 1,018,390 |

Nuveen Investments 31

Nuveen New York Select Quality Municipal Fund, Inc. (continued)
 NVN Portfolio of Investments
 March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Tax Obligation/Limited (continued) | | | |
| \$ 1,000 | New York State Thruway Authority, Highway and Bridge Trust Fund Bonds, Second General, Series 2004A, 5.000%, 4/01/22 – NPFPG Insured | 4/14 at 100.00 | AA | \$ 1,082,240 |
| | New York State Thruway Authority, Highway and Bridge Trust Fund Bonds, Second General, Series 2005B: | | | |
| 8,455 | 5.500%, 4/01/20 – AMBAC Insured | No Opt. Call | AA | 10,617,704 |
| 1,500 | 5.000%, 4/01/21 – AMBAC Insured | 10/15 at 100.00 | AA | 1,700,745 |
| 1,000 | New York State Thruway Authority, State Personal Income Tax Revenue Bonds, Series 2004A, 5.000%, 3/15/24 – AMBAC Insured | 9/14 at 100.00 | AAA | 1,092,160 |
| 1,600 | New York State Thruway Authority, State Personal Income Tax Revenue Bonds, Series 2010A, 5.000%, 3/15/29 | 9/20 at 100.00 | AAA | 1,850,800 |
| | New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003A-1: | | | |
| 11,100 | 5.250%, 6/01/20 – AMBAC Insured | 6/13 at 100.00 | AA– | 11,691,741 |
| 1,000 | 5.250%, 6/01/21 – AMBAC Insured | 6/13 at 100.00 | AA– | 1,053,550 |
| 4,565 | 5.250%, 6/01/22 – AMBAC Insured | 6/13 at 100.00 | AA– | 4,806,717 |
| 500 | New York State Urban Development Corporation, State Personal Income Tax Revenue Bonds, Series 2005B, 5.000%, 3/15/30 – AGM Insured | 3/15 at 100.00 | AAA | 541,480 |
| 4,000 | Puerto Rico Highway and Transportation Authority, Highway Revenue Refunding Bonds, Series 2002E, 5.500%, 7/01/18 – AGM Insured | No Opt. Call | AA– | 4,552,640 |
| 2,500 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010A, 5.000%, 8/01/40 – AGM Insured | 2/20 at 100.00 | AA– | 2,605,950 |
| 1,175 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010C, 5.125%, 8/01/42 – AGM Insured | 8/20 at 100.00 | AA– | 1,230,918 |
| | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, Series 2007A: | | | |
| 53,475 | 0.000%, 8/01/46 – NPFPG Insured | No Opt. Call | Aa2 | 7,683,288 |

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| | | | | |
|---------|---|--------------------|-----|-------------|
| 16,120 | 0.000%, 8/01/47 – AMBAC Insured | No Opt. Call | Aa2 | 2,171,042 |
| 240,040 | Total Tax Obligation/Limited Transportation – 10.7% (7.3% of Total Investments) | | | 193,874,287 |
| | Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2005A: | | | |
| 1,900 | 4.750%, 11/15/27 – NPMFG Insured | 11/15 at 100.00 | AAA | 2,091,938 |
| 4,000 | 4.750%, 11/15/30 – AMBAC Insured | 11/15 at 100.00 | A | 4,130,800 |
| 1,000 | Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2011A, 5.000%, 11/15/41 | 11/21 at 100.00 | A | 1,074,640 |
| | Metropolitan Transportation Authority, New York, Transportation Revenue Refunding Bonds, Series 2002A: | | | |
| 6,000 | 5.500%, 11/15/18 – AMBAC Insured | 11/12 at 100.00 | A | 6,184,140 |
| 2,000 | 5.125%, 11/15/22 – FGIC Insured | 11/12 at 100.00 | A | 2,047,920 |
| | Metropolitan Transportation Authority, New York, Transportation Revenue Refunding Bonds, Series 2002E: | | | |
| 1,335 | 5.500%, 11/15/21 – NPMFG Insured | 11/12 at 100.00 | A | 1,369,496 |
| 4,575 | 5.000%, 11/15/25 – NPMFG Insured | 11/12 at 100.00 | A | 4,684,709 |
| 2,280 | New York Liberty Development Corporation, Liberty Revenue Bonds, 4 World Trade Center Project, Series 2011, 5.000%, 11/15/44 | 11/21 at 100.00 | A+ | 2,418,442 |
| 955 | New York State Thruway Authority, General Revenue Bonds, Refunding Series 2007H, 5.000%, 1/01/25 – FGIC Insured | 1/18 at 100.00 | A+ | 1,074,251 |
| | New York State Thruway Authority, General Revenue Bonds, Series 2005F: | | | |
| 2,625 | 5.000%, 1/01/20 – AMBAC Insured | 1/15 at 100.00 | A+ | 2,898,394 |
| 425 | 5.000%, 1/01/30 – AMBAC Insured | 1/15 at 100.00 | A+ | 459,744 |
| 1,650 | New York State Thruway Authority, General Revenue Bonds, Series 2005G, 5.000%, 1/01/30 – AGM Insured (UB) | 7/15 at 100.00 | AA– | 1,816,865 |
| 1,675 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Fortieth Series 2005, 5.000%, 12/01/31 – SYNCORA GTY Insured | 6/15 at 101.00 | Aa2 | 1,775,316 |
| 1,170 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Forty Eighth Series 2008, Trust 2920, 17.142%, 8/15/32 – AGM Insured (IF) | 8/17 at 100.00 | Aa2 | 1,538,410 |

32 Nuveen Investments

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Transportation (continued) | | | |
| | Triborough Bridge and Tunnel Authority, New York, Subordinate Lien General Purpose Revenue Refunding Bonds, Series 2002E: | | | |
| \$ 1,570 | 5.500%, 11/15/20 – NPMG Insured | No Opt. Call | Aa3 | \$ 1,979,739 |
| 3,800 | 5.250%, 11/15/22 – NPMG Insured | 11/12 at 100.00 | Aa3 | 3,909,516 |
| 36,960 | Total Transportation | | | 39,454,320 |
| | U.S. Guaranteed – 12.4% (8.4% of Total Investments) (4) | | | |
| | Dormitory Authority of the State of New York, Revenue Bonds, Memorial Sloan-Kettering Cancer Center, Series 2003-1: | | | |
| 2,500 | 5.000%, 7/01/21 (Pre-refunded 7/01/13) – NPMG Insured | 7/13 at 100.00 | Aa2 (4) | 2,647,300 |
| 3,210 | 5.000%, 7/01/22 (Pre-refunded 7/01/13) – NPMG Insured | 7/13 at 100.00 | Aa2 (4) | 3,399,133 |
| 505 | Dormitory Authority of the State of New York, Suffolk County, Lease Revenue Bonds, Judicial Facilities, Series 1991A, 9.500%, 4/15/14 – FGIC Insured (ETM) | 4/12 at 103.06 | Baa1 (4) | 559,863 |
| | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2003: | | | |
| 1,230 | 5.750%, 5/01/20 (Pre-refunded 5/01/12) – AGM Insured | 5/12 at 100.00 | AA– (4) | 1,235,941 |
| 1,225 | 5.750%, 5/01/22 (Pre-refunded 5/01/12) – AGM Insured | 5/12 at 100.00 | AA– (4) | 1,230,917 |
| 11,000 | Metropolitan Transportation Authority, New York, Dedicated Tax Fund Bonds, Series 1998A, 4.750%, 4/01/28 (Pre-refunded 10/01/15) – FGIC Insured | 10/15 at 100.00 | AA+ (4) | 12,588,180 |
| | Metropolitan Transportation Authority, New York, Dedicated Tax Fund Bonds, Series 1999A: | | | |
| 4,000 | 5.000%, 4/01/17 (Pre-refunded 10/01/14) – AGM Insured | 10/14 at 100.00 | AA+ (4) | 4,462,560 |
| 3,250 | 5.000%, 4/01/29 (Pre-refunded 10/01/14) – AGM Insured | 10/14 at 100.00 | AA+ (4) | 3,625,830 |
| 6,750 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003C, 5.250%, 8/01/21 (Pre-refunded 8/01/12) – AMBAC Insured | 8/12 at 100.00 | AAA | 6,865,425 |
| 3,100 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003E, 5.250%, 2/01/22 (Pre-refunded | 2/13 at 100.00 | Aaa | 3,230,758 |

| | | | | |
|--------|--|--------------------|-----|------------|
| | 2/01/13) – NPMFG Insured | | | |
| 2,000 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2004C, 5.000%, 2/01/19 (Pre-refunded 2/01/14) – SYNCORA GTY Insured | 2/14 at 100.00 | AAA | 2,169,980 |
| 3,500 | New York City Transitional Finance Authority, New York, Future Tax Secured Refunding Bonds, Fiscal Series 2003D, 5.000%, 2/01/22 (Pre-refunded 2/01/13) – NPMFG Insured | 2/13 at 100.00 | Aaa | 3,640,315 |
| 42,270 | Total U.S. Guaranteed | | | 45,656,202 |
| | Utilities – 12.3% (8.4% of Total Investments) | | | |
| 900 | Guam Power Authority, Revenue Bonds, Series 2010A, 5.000%, 10/01/37 – AGM Insured | 10/20 at 100.00 | AA– | 960,651 |
| | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2000A: | | | |
| 4,000 | 0.000%, 6/01/24 – AGM Insured | No Opt. Call | AA– | 2,752,240 |
| 4,000 | 0.000%, 6/01/25 – AGM Insured | No Opt. Call | AA– | 2,627,440 |
| 15,000 | 0.000%, 6/01/26 – AGM Insured | No Opt. Call | AA– | 9,374,550 |
| 3,000 | 0.000%, 6/01/27 – AGM Insured | No Opt. Call | AA– | 1,776,270 |
| 4,500 | 0.000%, 6/01/28 – AGM Insured | No Opt. Call | AA– | 2,517,300 |
| 3,000 | 0.000%, 6/01/29 – AGM Insured | No Opt. Call | AA– | 1,586,550 |
| 3,000 | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2001A, 5.000%, 9/01/27 – AGM Insured | 9/12 at 100.00 | AA– | 3,008,880 |
| | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A: | | | |
| 6,010 | 5.000%, 12/01/23 – FGIC Insured | 6/16 at 100.00 | A | 6,559,074 |
| 7,735 | 5.000%, 12/01/25 – FGIC Insured | 6/16 at 100.00 | A | 8,329,822 |
| 4,000 | 5.000%, 12/01/26 – AGC Insured | 6/16 at 100.00 | AA+ | 4,477,800 |
| 750 | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006B, 5.000%, 12/01/35 – CIFG Insured | 6/16 at 100.00 | A | 777,188 |
| 650 | Power Authority of the State of New York, General Revenue Bonds, Series 2006A, 5.000%, 11/15/19 – FGIC Insured | 11/15 at 100.00 | Aa2 | 743,204 |
| 56,545 | Total Utilities | | | 45,490,969 |
| | Water and Sewer – 9.7% (6.5% of Total Investments) | | | |
| 5,000 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Second Generation Resolution, Fiscal 2010 Series 2009BB, 5.000%, 6/15/27 | 6/19 at 100.00 | AA+ | 5,669,650 |
| 2,000 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Second Generation Resolution, Series 2007AA, 5.000%, 6/15/37 | 6/17 at 100.00 | AA+ | 2,140,120 |

Nuveen New York Select Quality Municipal Fund, Inc. (continued)
 NVN Portfolio of Investments

March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|----------------|
| | Water and Sewer (continued) | | | |
| \$ 3,455 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Series 2006B, 5.000%, 6/15/36 – NPMFG Insured (UB) | 6/16 at 100.00 | AAA | \$ 3,749,055 |
| 3,000 | New York City Municipal Water Finance Authority, New York, Water and Sewerage System Revenue Bonds, Fiscal Series 2004C, 5.000%, 6/15/35 – AMBAC Insured | 6/14 at 100.00 | AAA | 3,217,680 |
| 5,920 | New York City Municipal Water Finance Authority, New York, Water and Sewerage System Revenue Bonds, Fiscal Series 2005C, 5.000%, 6/15/27 – NPMFG Insured (UB) | 6/15 at 100.00 | AAA | 6,558,472 |
| 5,000 | New York City Municipal Water Finance Authority, New York, Water and Sewerage System Revenue Refunding Bonds, Fiscal Series 2003E, 5.000%, 6/15/34 | 6/13 at 100.00 | AAA | 5,211,600 |
| 7,100 | Suffolk County Water Authority, New York, Waterworks Revenue Bonds, Series 2005C, 5.000%, 6/01/28 – NPMFG Insured | 6/15 at 100.00 | AAA | 7,509,457 |
| 2,230 | Upper Mohawk Valley Regional Water Finance Authority, New York, Water System Revenue Bonds, Series 2000, 0.000%, 4/01/23 – AMBAC Insured | No Opt. Call | A1 | 1,511,650 |
| 33,705 | Total Water and Sewer | | | 35,567,684 |
| \$ 583,466 | Total Investments (cost \$505,748,634) – 147.6% | | | 543,240,492 |
| | Floating Rate Obligations – (9.1)% | | | (33,510,000) |
| | Variable Rate Demand Preferred Shares, at Liquidation Value – (44.8)% (5) | | | (164,800,000) |
| | Other Assets Less Liabilities – 6.3% | | | 23,158,804 |
| | Net Assets Applicable to Common Shares – 100% | | | \$ 368,089,296 |

- (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) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

- (4) 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. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
- (5) Variable Rate Demand Preferred Shares, at Liquidation Value as a percentage of Total Investments is 30.3%.
- N/R Not rated.
- (ETM) Escrowed to maturity.
- (IF) Inverse floating rate investment.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Footnote 1 – General Information and Significant Accounting Policies, Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

34 Nuveen Investments

NUN Nuveen New York Quality Income Municipal Fund, Inc.
Portfolio of Investments

March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Consumer Staples – 2.1% (1.4% of Total Investments) | | | |
| \$ 10,785 | TSASC Inc., New York, Tobacco Asset-Backed Bonds, Series 2006, 5.125%, 6/01/42 | 6/16 at 100.00 | BB | \$ 7,838,430 |
| | Education and Civic Organizations – 18.8% (12.5% of Total Investments) | | | |
| 1,000 | Dormitory Authority of the State of New York, General Revenue Bonds, New York University, Series 2001-1, 5.500%, 7/01/40 – AMBAC Insured | No Opt. Call | AA– | 1,288,530 |
| 1,265 | Dormitory Authority of the State of New York, Housing Revenue Bonds, Fashion Institute of Technology, Series 2007, 5.250%, 7/01/34 – FGIC Insured | No Opt. Call | BBB | 1,370,362 |
| 670 | Dormitory Authority of the State of New York, Insured Revenue Bonds, Fordham University, Series 2002, 5.000%, 7/01/19 – FGIC Insured | 7/12 at 100.00 | A2 | 674,844 |
| 175 | Dormitory Authority of the State of New York, Insured Revenue Bonds, Yeshiva University, Series 2001, 5.000%, 7/01/26 – AMBAC Insured | 7/12 at 100.00 | A2 | 175,224 |
| 2,000 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2003B, 5.250%, 7/01/32 (Mandatory put 7/01/13) – SYNCORA GTY Insured | No Opt. Call | Aa2 | 2,118,340 |
| 2,320 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2004A, 5.000%, 7/01/29 – NPFG Insured | 7/15 at 100.00 | Aa2 | 2,526,202 |
| 2,830 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2006A, 5.000%, 7/01/31 – NPFG Insured | 7/16 at 100.00 | Aa2 | 2,995,668 |
| | Dormitory Authority of the State of New York, Revenue Bonds, Barnard College, Series 2007A: | | | |
| 1,000 | 5.000%, 7/01/25 – FGIC Insured | 7/17 at 100.00 | BBB | 1,083,580 |
| 745 | 5.000%, 7/01/37 – FGIC Insured | 7/17 at 100.00 | BBB | 769,414 |
| 1,800 | Dormitory Authority of the State of New York, Revenue Bonds, Convent of the Sacred Heart, Series 2011, 5.750%, 11/01/40 – AGM Insured | 5/21 at 100.00 | AA– | 2,080,224 |

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|-------|--|----------------|------|------------|
| 3,000 | Dormitory Authority of the State of New York, Revenue Bonds, Fordham University, Series 2008B, 5.000%, 7/01/38 – AGC Insured | 7/18 at 100.00 | Aa3 | 3,194,220 |
| 875 | Dormitory Authority of the State of New York, Revenue Bonds, New School University, Series 2010, 5.250%, 7/01/30 | 7/20 at 100.00 | A– | 953,426 |
| 1,005 | Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 2007, 5.000%, 7/01/32 – AMBAC Insured | 7/17 at 100.00 | AA– | 1,092,536 |
| 3,300 | Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 2009A, 5.250%, 7/01/34 | 7/19 at 100.00 | AA– | 3,710,751 |
| 3,750 | Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 2009B, 5.000%, 7/01/39 | 7/19 at 100.00 | AA– | 4,066,088 |
| | Dormitory Authority of the State of New York, Revenue Bonds, Rochester Institute of Technology, Series 2006A: | | | |
| 800 | 5.250%, 7/01/20 – AMBAC Insured | No Opt. Call | A1 | 968,088 |
| 640 | 5.250%, 7/01/21 – AMBAC Insured | No Opt. Call | A1 | 779,245 |
| 705 | Madison County Industrial Development Agency, New York, Civic Facility Revenue Bonds, Colgate University, Tender Option Bond Trust 3127, 13.077%, 1/01/14 – AMBAC Insured (IF) | No Opt. Call | AA+ | 789,099 |
| 4,775 | New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Trinity Episcopal School, Series 1997, 5.250%, 6/15/27 – NPMFG Insured | 6/12 at 100.00 | BBB | 4,788,991 |
| | New York City Industrial Development Agency, New York, PILOT Revenue Bonds, Queens Baseball Stadium Project, Series 2006: | | | |
| 2,000 | 5.000%, 1/01/36 – AMBAC Insured | 1/17 at 100.00 | BB+ | 1,927,160 |
| 3,240 | 5.000%, 1/01/46 – AMBAC Insured | 1/17 at 100.00 | BB+ | 3,058,625 |
| | New York City Industrial Development Authority, New York, PILOT Revenue Bonds, Yankee Stadium Project, Series 2006: | | | |
| 1,215 | 5.000%, 3/01/31 – FGIC Insured | 9/16 at 100.00 | BBB– | 1,248,607 |
| 9,840 | 5.000%, 3/01/36 – NPMFG Insured | 9/16 at 100.00 | BBB | 10,024,992 |
| 5,910 | 4.500%, 3/01/39 – FGIC Insured | 9/16 at 100.00 | BBB– | 5,663,258 |
| 6,250 | New York City Trust for Cultural Resources, New York, Revenue Refunding Bonds, Museum of Modern Art, Series 1996A, 5.500%, 1/01/21 – AMBAC Insured | 7/12 at 100.00 | Aa2 | 6,396,688 |
| 4,000 | Tompkins County Development Corporation, New York, Revenue Bonds, Ithaca College, Series 2011, 5.375%, 7/01/41 – AGM Insured | 1/21 at 100.00 | Aa3 | 4,404,080 |

NUN Nuveen New York Quality Income Municipal Fund, Inc. (continued)
Portfolio of Investments

March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Education and Civic Organizations (continued) | | | |
| \$ 1,100 | Troy Capital Resource Corporation, New York, Revenue Bonds, Rensselaer Polytechnic Institute, Series 2010A, 5.125%, 9/01/40 | 9/20 at 100.00 | A- | \$ 1,174,305 |
| 66,210 | Total Education and Civic Organizations | | | 69,322,547 |
| | Health Care – 11.9% (7.9% of Total Investments) | | | |
| 2,655 | Albany Capital Resource Corporation, New York, St. Peter's Hospital Project, Series 2011, 6.125%, 11/15/30 | 11/20 at 100.00 | BBB+ | 2,987,698 |
| 820 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Hospital Revenue Bonds, Hospital for Special Surgery, Series 2009, 6.250%, 8/15/34 | 8/19 at 100.00 | AA+ | 997,235 |
| 2,325 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Revenue Bonds, Hudson Valley Hospital Center, Series 2007, 5.000%, 8/15/27 – AGM Insured | 8/17 at 100.00 | AA- | 2,506,606 |
| 2,695 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Revenue Bonds, Montefiore Hospital, Series 2004, 5.000%, 8/01/29 – FGIC Insured | 2/15 at 100.00 | BBB | 2,925,719 |
| 1,000 | Dormitory Authority of the State of New York, FHA-Insured Revenue Bonds, Montefiore Medical Center, Series 2005, 5.000%, 2/01/22 – FGIC Insured | 2/15 at 100.00 | BBB | 1,105,570 |
| 2,250 | Dormitory Authority of the State of New York, FHA-Insured Revenue Bonds, St. Lukes Roosevelt Hospital, Series 2005, 4.900%, 8/15/31 | 8/15 at 100.00 | N/R | 2,350,463 |
| 2,000 | Dormitory Authority of the State of New York, North Shore Long Island Jewish Obligated Group Revenue Bonds, Series 2011A, 5.000%, 5/01/41 | No Opt. Call | A- | 2,111,240 |
| 1,800 | Dormitory Authority of the State of New York, Revenue Bonds, Health Quest System Inc., Series 2007B, 5.125%, 7/01/37 – AGC Insured | 7/17 at 100.00 | AA- | 1,887,588 |
| 2,465 | Dormitory Authority of the State of New York, Revenue Bonds, New York and Presbyterian Hospital, Series 2004A, 5.250%, 8/15/15 – AGM Insured | 8/14 at 100.00 | AA- | 2,670,803 |
| 2,150 | Dormitory Authority of the State of New York, Revenue Bonds, The New York and Presbyterian Hospital Project, Series 2007, 5.000%, 8/15/36 – | 8/14 at 100.00 | AA- | 2,208,222 |

| AGM Insured | | | | |
|-------------|--|--------------------|------|------------|
| 9,000 | Dormitory Authority of the State of New York, Revenue Bonds, Winthrop South Nassau University Health System Obligated Group, Series 2001B, 5.250%, 7/01/31 – AMBAC Insured | 7/12 at 100.00 | Baa1 | 9,017,460 |
| 900 | Dutchess County Local Development Corporation, New York, Revenue Bonds, Health Quest System Inc, Series 2010A, 5.750%, 7/01/40 – AGM Insured | 7/20 at 100.00 | A– | 971,937 |
| 1,875 | Monroe County Industrial Development Corporation, New York, FHA Insured Mortgage Revenue Bonds, Unity Hospital of Rochestor Project, Series 2010, 5.750%, 8/15/35 New York City Health and Hospitals Corporation, New York, Health System Revenue Bonds, Series 2003A: | 2/21 at 100.00 | Aa2 | 2,209,256 |
| 2,800 | 5.250%, 2/15/21 – AMBAC Insured | 2/13 at 100.00 | Aa3 | 2,893,492 |
| 3,065 | 5.250%, 2/15/22 – AMBAC Insured | 2/13 at 100.00 | Aa3 | 3,183,248 |
| 2,105 | Suffolk County Economic Development Corp / Nassau County Local Economic Assistance & Financing Corp., New York, Revenue Bonds, Catholic Health Services of Long Island Obligated Group Project, Series 2011, 5.000%, 7/01/28 | 7/21 at 100.00 | A– | 2,284,136 |
| 1,320 | Westchester County Health Care Corporation, New York, Senior Lien Revenue Bonds, Series 2010-C2, 6.125%, 11/01/37 | 11/20 at 100.00 | A3 | 1,493,897 |
| 41,225 | Total Health Care Housing/Multifamily – 2.9% (1.9% of Total Investments) New York City Housing Development Corporation, New York, Capital Fund Program Revenue Bonds, Series 2005A: | | | 43,804,570 |
| 1,500 | 5.000%, 7/01/14 – FGIC Insured | No Opt. Call | AA– | 1,633,125 |
| 1,500 | 5.000%, 7/01/16 – FGIC Insured | 7/15 at 100.00 | AA– | 1,671,090 |
| 5,515 | New York City Housing Development Corporation, New York, Capital Fund Program Revenue Bonds, Series 2005A, 5.000%, 7/01/25 – NPPFG Insured (UB) | 7/15 at 100.00 | AA– | 5,831,340 |
| 764 | New York City Housing Development Corporation, New York, Multifamily Housing Revenue Bonds, Pass-Through Certificates, Series 1991C, 6.500%, 2/20/19 – AMBAC Insured | 4/12 at 105.00 | N/R | 805,702 |
| 675 | New York City Housing Development Corporation, New York, Multifamily Housing Revenue Bonds, Series 2010-D1A, 5.000%, 11/01/42 | 5/20 at 100.00 | AA | 707,427 |
| 70 | New York State Housing Finance Agency, Mortgage Revenue Refunding Bonds, Housing | 5/12 at 100.00 | AA– | 70,148 |

| | | |
|---|---------------------------|------------|
| Project, Series 1996A, 6.125%, 11/01/20 – AGM | | |
| Insured | | |
| 10,024 | Total Housing/Multifamily | 10,718,832 |

36 Nuveen Investments

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Tax Obligation/General – 4.1% (2.7% of Total Investments) | | | |
| \$ 1,500 | Erie County, New York, General Obligation Bonds, Series 2003A, 5.250%, 3/15/16 – NPMFG Insured | 3/13 at 100.00 | A2 | \$ 1,563,285 |
| 805 | Erie County, New York, General Obligation Bonds, Series 2004B, 5.250%, 4/01/13 – NPMFG Insured | No Opt. Call | A2 | 838,375 |
| | New York City, New York, General Obligation Bonds, Fiscal Series 2001D: | | | |
| 5 | 5.250%, 8/01/15 – AGM Insured | 8/12 at 100.00 | AA | 5,020 |
| 5 | 5.000%, 8/01/16 – FGIC Insured | 8/12 at 100.00 | AA | 5,019 |
| 4,130 | New York City, New York, General Obligation Bonds, Fiscal Series 2005J, 5.000%, 3/01/19 – FGIC Insured | 3/15 at 100.00 | AA | 4,605,652 |
| | New York City, New York, General Obligation Bonds, Series 2004E: | | | |
| 3,350 | 5.000%, 11/01/19 – AGM Insured (UB) | 11/14 at 100.00 | AA | 3,701,650 |
| 1,700 | 5.000%, 11/01/20 – AGM Insured (UB) | 11/14 at 100.00 | AA | 1,878,449 |
| 2,305 | Yonkers, New York, General Obligation Bonds, Series 2005B, 5.000%, 8/01/20 – NPMFG Insured | 8/15 at 100.00 | BBB+ | 2,435,417 |
| 13,800 | Total Tax Obligation/General | | | 15,032,867 |
| | Tax Obligation/Limited – 60.1% (40.1% of Total Investments) | | | |
| 2,660 | Dormitory Authority of the State of New York, 853 Schools Program Insured Revenue Bonds, Harmony Heights School, Issue 1, Series 1999C, 5.500%, 7/01/18 – AMBAC Insured | 7/12 at 100.00 | N/R | 2,669,204 |
| 3,385 | Dormitory Authority of the State of New York, Consolidated Revenue Bonds, City University System, Series 1993A, 5.750%, 7/01/13 – NPMFG Insured | No Opt. Call | Aa3 | 3,494,505 |
| 130 | Dormitory Authority of the State of New York, Improvement Revenue Bonds, Mental Health Services Facilities, Series 2000D, 5.250%, 8/15/30 – AGM Insured | 8/12 at 100.00 | AA– | 130,406 |
| | Dormitory Authority of the State of New York, Lease Revenue Bonds, Madison-Oneida Board of Cooperative Educational Services, Series 2002: | | | |
| 1,045 | 5.250%, 8/15/20 – AGM Insured | 8/12 at 100.00 | AA– | 1,062,305 |

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| | | | | |
|-------|---|--------------------|-----|-----------|
| 1,100 | 5.250%, 8/15/21 – AGM Insured | 8/12 at 100.00 | AA– | 1,117,798 |
| 1,135 | 5.250%, 8/15/22 – AGM Insured | 8/12 at 100.00 | AA– | 1,152,933 |
| 3,610 | Dormitory Authority of the State of New York, Revenue Bonds, Department of Health, Series 2004-2, 5.000%, 7/01/20 – FGIC Insured | 7/14 at 100.00 | AA– | 3,898,403 |
| 2,300 | Dormitory Authority of the State of New York, Revenue Bonds, Mental Health Services Facilities Improvements, Series 2005D-1: 5.000%, 2/15/15 – FGIC Insured | No Opt. Call | AA– | 2,567,720 |
| 1,200 | 5.000%, 8/15/23 – FGIC Insured | 2/15 at 100.00 | AA– | 1,326,132 |
| 7,900 | Dormitory Authority of the State of New York, Revenue Bonds, School Districts Financing Program, Series 2002D, 5.250%, 10/01/23 – NPFG Insured | 10/12 at 100.00 | A+ | 8,075,301 |
| 4,000 | Dormitory Authority of the State of New York, Revenue Bonds, State University Educational Facilities, 1989 Resolution, Series 2000C, 5.750%, 5/15/16 – AGM Insured | No Opt. Call | AA– | 4,750,000 |
| 1,915 | Dormitory Authority of the State of New York, Second General Resolution Consolidated Revenue Bonds, City University System, Series 1993A, 5.750%, 7/01/18 – AGM Insured | No Opt. Call | AA– | 2,218,911 |
| 1,040 | Dormitory Authority of the State of New York, State Personal Income Tax Revenue Bonds, Series 2005F, 5.000%, 3/15/21 – AGM Insured | 3/15 at 100.00 | AAA | 1,159,319 |
| 1,710 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2004, 5.750%, 5/01/26 – AGM Insured (UB) | 5/14 at 100.00 | AA– | 1,857,402 |
| 5,980 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2007A: 5.750%, 5/01/27 – AGM Insured (UB) | 5/17 at 100.00 | AA– | 6,919,697 |
| 1,670 | 5.750%, 5/01/28 – AGM Insured (UB) | 5/17 at 100.00 | AA– | 1,945,450 |
| 2,420 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District Project, Series 2008A, 5.750%, 5/01/28 – AGM Insured (UB) | 5/18 at 100.00 | AA– | 2,739,440 |
| 3,300 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District Project, Series 2009A, 5.000%, 5/01/31 | No Opt. Call | AA– | 3,566,244 |
| 6,530 | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012 Series 2011A, 5.750%, 2/15/47 | No Opt. Call | A | 7,316,734 |

Hudson Yards Infrastructure Corporation, New
 York, Revenue Bonds, Series 2006A:

| | | | | |
|--------|--------------------------------|-------------------|-----|------------|
| 14,635 | 5.000%, 2/15/47 – FGIC Insured | 2/17 at 100.00 | A | 14,980,380 |
| 2,100 | 5.000%, 2/15/47 – AGM Insured | 2/17 at 100.00 | AA– | 2,162,538 |

Nuveen Investments 37

| | | Nuveen New York Quality Income Municipal Fund, Inc. (continued) | | |
|--------------|---|---|-------------|--------------|
| | | Portfolio of Investments | | |
| | | March 31, 2012 (Unaudited) | | |
| Principal | | Optional | | |
| Amount (000) | Description (1) | Call | Ratings (3) | Value |
| | | Provisions | | |
| | | (2) | | |
| | Tax Obligation/Limited (continued) | | | |
| \$ 7,500 | Metropolitan Transportation Authority, New York, Dedicated Tax Fund Bonds, Series 2002A, 5.250%, 11/15/25 – AGM Insured | 11/12 at 100.00 | AA | \$ 7,681,425 |
| 4,600 | Metropolitan Transportation Authority, New York, State Service Contract Bonds, Series 2002B, 5.500%, 7/01/18 – NPFG Insured | 7/12 at 100.00 | AA– | 4,653,084 |
| 1,000 | Metropolitan Transportation Authority, New York, State Service Contract Refunding Bond, Series 2002A, 5.750%, 7/01/18 – AGM Insured (UB) | No Opt. Call | AA– | 1,230,250 |
| | Metropolitan Transportation Authority, New York, State Service Contract Refunding Bonds, Series 2002A: | | | |
| 1,000 | 5.750%, 7/01/18 – AGM Insured | No Opt. Call | AA– | 1,230,250 |
| 3,000 | 5.500%, 1/01/19 – NPFG Insured | 7/12 at 100.00 | AA– | 3,033,840 |
| 6,000 | 5.500%, 1/01/20 – NPFG Insured | 7/12 at 100.00 | AA– | 6,067,680 |
| 3,000 | 5.000%, 7/01/25 – FGIC Insured | 7/12 at 100.00 | AA– | 3,027,750 |
| 8,000 | 5.000%, 7/01/30 – AMBAC Insured | 7/12 at 100.00 | AA– | 8,073,440 |
| | Nassau County Interim Finance Authority, New York, Sales Tax Secured Revenue Bonds, Series 2003A: | | | |
| 1,555 | 4.750%, 11/15/21 – AMBAC Insured | 11/13 at 100.00 | AAA | 1,651,737 |
| 1,555 | 4.750%, 11/15/22 – AMBAC Insured | 11/13 at 100.00 | AAA | 1,649,917 |
| | New York City Sales Tax Asset Receivable Corporation, New York, Dedicated Revenue Bonds, Local Government Assistance Corporation, Series 2004A: | | | |
| 2,720 | 5.000%, 10/15/25 – NPFG Insured (UB) | 10/14 at 100.00 | AAA | 2,975,462 |
| 1,990 | 5.000%, 10/15/26 – NPFG Insured (UB) | 10/14 at 100.00 | AAA | 2,173,757 |
| 4,960 | 5.000%, 10/15/29 – AMBAC Insured (UB) | 10/14 at 100.00 | AAA | 5,411,707 |
| 1,500 | 5.000%, 10/15/32 – AMBAC Insured (UB) | | AAA | 1,630,710 |

| | | | | |
|-------|---|--------------------|-----|------------|
| | | 10/14 at 100.00 | | |
| 9,000 | 5.000%, 10/15/32 – AGM Insured | 10/14 at 100.00 | AAA | 9,819,630 |
| 1,600 | New York City Transitional Finance Authority, New York, Building Aid Revenue Bonds, Fiscal Series 2007S-2, 5.000%, 1/15/28 – FGIC Insured | 1/17 at 100.00 | AA– | 1,736,176 |
| 5 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2002B, 5.250%, 5/01/12 – NPMFG Insured | No Opt. Call | AAA | 5,022 |
| 40 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003E, 5.250%, 2/01/22 – NPMFG Insured | 2/13 at 100.00 | AAA | 41,510 |
| | New York City Transitional Finance Authority, New York, Future Tax Secured Revenue Bonds, Subordinate Lien Series 2011C: | | | |
| 4,000 | 5.500%, 11/01/35 | 11/20 at 100.00 | AAA | 4,687,440 |
| 5,000 | 5.000%, 11/01/39 | 11/20 at 100.00 | AAA | 5,480,050 |
| 1,660 | New York City, New York, Educational Construction Fund, Revenue Bonds, Series 2011A, 5.750%, 4/01/33 – AGM Insured | 4/21 at 100.00 | AA+ | 1,934,448 |
| | New York Convention Center Development Corporation, New York, Hotel Fee Revenue Bonds, Tender Option Bonds Trust 3095: | | | |
| 845 | 13.102%, 11/15/30 – AMBAC Insured (IF) | 11/15 at 100.00 | AA+ | 998,722 |
| 4,005 | 13.089%, 11/15/44 – AMBAC Insured (IF) | 11/15 at 100.00 | AA+ | 4,548,479 |
| 3,750 | New York State Local Government Assistance Corporation, Revenue Bonds, Series 1993E, 5.250%, 4/01/16 – AGM Insured (UB) | No Opt. Call | AAA | 4,273,650 |
| 1,000 | New York State Thruway Authority, Highway and Bridge Trust Fund Bonds, Second General, Series 2004A, 5.000%, 4/01/22 – NPMFG Insured | 4/14 at 100.00 | AA | 1,082,240 |
| | New York State Thruway Authority, Highway and Bridge Trust Fund Bonds, Second General, Series 2005B: | | | |
| 8,455 | 5.500%, 4/01/20 – AMBAC Insured | No Opt. Call | AA | 10,617,704 |
| 2,600 | 5.000%, 4/01/21 – AMBAC Insured | 10/15 at 100.00 | AA | 2,947,958 |
| 1,000 | New York State Thruway Authority, State Personal Income Tax Revenue Bonds, Series 2004A, 5.000%, 3/15/24 – AMBAC Insured | 9/14 at 100.00 | AAA | 1,092,160 |
| 1,195 | New York State Thruway Authority, State Personal Income Tax Revenue Bonds, Series 2010A, 5.000%, 3/15/30 | 9/20 at 100.00 | AAA | 1,376,700 |
| | New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, | | | |

| Series 2003A-1: | | | | |
|-----------------|---------------------------------|-------------------|-----|------------|
| 12,400 | 5.250%, 6/01/20 – AMBAC Insured | 6/13 at 100.00 | AA– | 13,061,044 |
| 1,000 | 5.250%, 6/01/22 – AMBAC Insured | 6/13 at 100.00 | AA– | 1,052,950 |

38 Nuveen Investments

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Tax Obligation/Limited (continued) | | | |
| \$ 3,190 | New York State Urban Development Corporation, Revenue Refunding Bonds, State Facilities, Series 1995, 5.600%, 4/01/15 – NPMG Insured | No Opt. Call | AA- | \$ 3,430,654 |
| 500 | New York State Urban Development Corporation, State Personal Income Tax Revenue Bonds, Series 2005B, 5.000%, 3/15/30 – AGM Insured | 3/15 at 100.00 | AAA | 541,480 |
| 1,980 | Niagara Falls City School District, Niagara County, New York, Certificates of Participation, High School Facility, Series 2005, 5.000%, 6/15/28 – AGM Insured | 6/15 at 100.00 | AA- | 2,068,367 |
| | Puerto Rico Highway and Transportation Authority, Highway Revenue Refunding Bonds, Series 2002E: | | | |
| 3,000 | 5.500%, 7/01/14 – AGM Insured | No Opt. Call | AA- | 3,247,080 |
| 6,000 | 5.500%, 7/01/18 – AGM Insured | No Opt. Call | AA- | 6,828,960 |
| 2,500 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010A, 5.000%, 8/01/40 – AGM Insured | 2/20 at 100.00 | AA- | 2,605,950 |
| 3,235 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010C, 5.125%, 8/01/42 – AGM Insured | 8/20 at 100.00 | AA- | 3,388,954 |
| | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, Series 2007A: | | | |
| 53,295 | 0.000%, 8/01/46 – NPMG Insured | No Opt. Call | Aa2 | 7,657,426 |
| 16,065 | 0.000%, 8/01/47 – AMBAC Insured | No Opt. Call | Aa2 | 2,163,634 |
| 265,465 | Total Tax Obligation/Limited | | | 222,290,219 |
| | Transportation – 13.8% (9.2% of Total Investments) | | | |
| | Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2005A: | | | |
| 900 | 4.750%, 11/15/27 – NPMG Insured | 11/15 at 100.00 | AAA | 990,918 |
| 1,000 | 4.750%, 11/15/30 – AMBAC Insured | 11/15 at 100.00 | A | 1,032,700 |
| 7,575 | Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2006B, 4.500%, 11/15/36 – AGM Insured | 11/16 at 100.00 | AA- | 7,747,634 |
| | Metropolitan Transportation Authority, New York, Transportation Revenue Refunding Bonds, Series 2002A: | | | |
| 3,815 | 5.500%, 11/15/19 – AMBAC Insured | 11/12 at 100.00 | A | 3,928,420 |
| 4,000 | 5.125%, 11/15/22 – FGIC Insured | | A | 4,095,840 |

| | | | | |
|--------|--|--------------------|-----|------------|
| | | 11/12 at 100.00 | | |
| | Metropolitan Transportation Authority, New York, Transportation Revenue Refunding Bonds, Series 2002E: | | | |
| 2,665 | 5.500%, 11/15/21 – NPFG Insured | 11/12 at 100.00 | A | 2,733,864 |
| 8,500 | 5.000%, 11/15/25 – NPFG Insured | 11/12 at 100.00 | A | 8,703,830 |
| 2,235 | New York Liberty Development Corporation, Liberty Revenue Bonds, 4 World Trade Center Project, Series 2011, 5.000%, 11/15/44 | 11/21 at 100.00 | A+ | 2,370,709 |
| 970 | New York State Thruway Authority, General Revenue Bonds, Refunding Series 2007H, 5.000%, 1/01/25 – FGIC Insured | 1/18 at 100.00 | A+ | 1,091,124 |
| | New York State Thruway Authority, General Revenue Bonds, Series 2005F: | | | |
| 2,665 | 5.000%, 1/01/20 – AMBAC Insured | 1/15 at 100.00 | A+ | 2,942,560 |
| 4,075 | 5.000%, 1/01/30 – AMBAC Insured | 1/15 at 100.00 | A+ | 4,408,131 |
| 1,700 | New York State Thruway Authority, General Revenue Bonds, Series 2005G, 5.000%, 1/01/30 – AGM Insured (UB) | 7/15 at 100.00 | AA– | 1,871,921 |
| 1,700 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Fortieth Series 2005, 5.000%, 12/01/31 – SYNCORA GTY Insured | 6/15 at 101.00 | Aa2 | 1,801,813 |
| 1,175 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Forty Eighth Series 2008, Trust 2920, 17.142%, 8/15/32 – AGM Insured (IF) | 8/17 at 100.00 | Aa2 | 1,544,984 |
| | Triborough Bridge and Tunnel Authority, New York, Subordinate Lien General Purpose Revenue Refunding Bonds, Series 2002E: | | | |
| 1,570 | 5.500%, 11/15/20 – NPFG Insured | No Opt. Call | Aa3 | 1,979,739 |
| 3,800 | 5.250%, 11/15/22 – NPFG Insured | 11/12 at 100.00 | Aa3 | 3,909,516 |
| 48,345 | Total Transportation | | | 51,153,703 |

NUN Nuveen New York Quality Income Municipal Fund, Inc. (continued)
Portfolio of Investments

March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | U.S. Guaranteed – 13.9% (9.3% of Total Investments) (4) | | | |
| \$ 1,725 | Dormitory Authority of the State of New York, Judicial Facilities Lease Revenue Bonds, Suffolk County Issue, Series 1986, 7.375%, 7/01/16 (ETM) | No Opt. Call | Aaa | \$ 1,999,068 |
| | Dormitory Authority of the State of New York, Revenue Bonds, Memorial Sloan-Kettering Cancer Center, Series 2003-1: | | | |
| 2,500 | 5.000%, 7/01/21 (Pre-refunded 7/01/13) – NCFG Insured | 7/13 at 100.00 | Aa2 (4) | 2,647,300 |
| 3,300 | 5.000%, 7/01/22 (Pre-refunded 7/01/13) – NCFG Insured | 7/13 at 100.00 | Aa2 (4) | 3,494,436 |
| | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2003: | | | |
| 1,200 | 5.750%, 5/01/20 (Pre-refunded 5/01/12) – AGM Insured | 5/12 at 100.00 | AA– (4) | 1,205,796 |
| 1,000 | 5.750%, 5/01/22 (Pre-refunded 5/01/12) – AGM Insured | 5/12 at 100.00 | AA– (4) | 1,004,830 |
| | Metropolitan Transportation Authority, New York, Dedicated Tax Fund Bonds, Series 1999A: | | | |
| 4,000 | 5.000%, 4/01/17 (Pre-refunded 10/01/14) – AGM Insured | 10/14 at 100.00 | AA+ (4) | 4,462,560 |
| 1,000 | 5.000%, 4/01/29 (Pre-refunded 10/01/14) – AGM Insured | 10/14 at 100.00 | AA+ (4) | 1,115,640 |
| | Metropolitan Transportation Authority, New York, Transit Facilities Revenue Bonds, Series 1998B: | | | |
| 10,000 | 4.875%, 7/01/18 – FGIC Insured (ETM) | 7/12 at 100.00 | AA+ (4) | 10,169,900 |
| 4,500 | 4.750%, 7/01/26 – FGIC Insured (ETM) | 7/12 at 100.00 | AA+ (4) | 4,613,265 |
| | Monroe County, New York, General Obligation Public Improvement Bonds, Series 2002: | | | |
| 2,250 | 5.000%, 3/01/15 (Pre-refunded 5/03/12) – FGIC Insured | 5/12 at 100.00 | A3 (4) | 2,259,990 |
| 1,000 | 5.000%, 3/01/17 (Pre-refunded 5/03/12) – FGIC Insured | 5/12 at 100.00 | A3 (4) | 1,004,440 |
| 6,000 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal | 8/12 at 100.00 | AAA | 6,102,600 |

| | | | | |
|--------|---|-----------------|--------|------------|
| | Series 2003C, 5.250%, 8/01/21 (Pre-refunded 8/01/12) – AMBAC Insured | | | |
| 1,955 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003E, 5.250%, 2/01/22 (Pre-refunded 2/01/13) – NPMFG Insured | 2/13 at 100.00 | Aaa | 2,037,462 |
| 1,845 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2004C, 5.000%, 2/01/19 (Pre-refunded 2/01/14) – SYNCORA GTY Insured | 2/14 at 100.00 | AAA | 2,001,807 |
| 3,500 | New York City Transitional Finance Authority, New York, Future Tax Secured Refunding Bonds, Fiscal Series 2003D, 5.000%, 2/01/22 (Pre-refunded 2/01/13) – NPMFG Insured | 2/13 at 100.00 | Aaa | 3,640,315 |
| | Peru Central School District, Clinton County, New York, General Obligation Refunding Bonds, Series 2002B: | | | |
| 1,845 | 4.000%, 6/15/18 (Pre-refunded 6/15/12) – FGIC Insured | 6/12 at 100.00 | A+ (4) | 1,859,778 |
| 1,915 | 4.000%, 6/15/19 (Pre-refunded 6/15/12) – FGIC Insured | 6/12 at 100.00 | A+ (4) | 1,930,339 |
| 49,535 | Total U.S. Guaranteed Utilities – 11.8% (7.8% of Total Investments) | | | 51,549,526 |
| 1,560 | Guam Power Authority, Revenue Bonds, Series 2010A, 5.000%, 10/01/37 – AGM Insured | 10/20 at 100.00 | AA– | 1,665,128 |
| | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2000A: | | | |
| 4,000 | 0.000%, 6/01/24 – AGM Insured | No Opt. Call | AA– | 2,752,240 |
| 4,000 | 0.000%, 6/01/25 – AGM Insured | No Opt. Call | AA– | 2,627,440 |
| 5,000 | 0.000%, 6/01/26 – AGM Insured | No Opt. Call | AA– | 3,124,850 |
| 7,000 | 0.000%, 6/01/27 – AGM Insured | No Opt. Call | AA– | 4,144,630 |
| 10,500 | 0.000%, 6/01/28 – AGM Insured | No Opt. Call | AA– | 5,873,700 |
| 7,000 | 0.000%, 6/01/29 – AGM Insured | No Opt. Call | AA– | 3,701,950 |
| 2,500 | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2001A, 5.000%, 9/01/27 – AGM Insured | 9/12 at 100.00 | AA– | 2,507,400 |
| | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A: | | | |
| 6,180 | 5.000%, 12/01/23 – FGIC Insured | 6/16 at 100.00 | A | 6,744,605 |
| 8,020 | 5.000%, 12/01/25 – FGIC Insured | 6/16 at 100.00 | A | 8,636,738 |
| 750 | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006B, 5.000%, 12/01/35 – CIFG Insured | 6/16 at 100.00 | A | 777,188 |
| 865 | Power Authority of the State of New York, General Revenue Bonds, Series 2006A, 5.000%, 11/15/19 – FGIC Insured | 11/15 at 100.00 | Aa2 | 989,032 |
| 57,375 | Total Utilities | | | 43,544,901 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|----------------|
| | Water and Sewer – 10.7% (7.2% of Total Investments) | | | |
| \$ 8,870 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Second Generation Resolution, Fiscal 2012 Series BB, 5.000%, 6/15/44 | 12/21 at 100.00 | AA+ | \$ 9,633,086 |
| 3,000 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Second Generation Resolution, Series 2007AA, 5.000%, 6/15/37 | 6/17 at 100.00 | AA+ | 3,210,180 |
| 3,500 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Series 2006B, 5.000%, 6/15/36 – NPFPG Insured (UB) | 6/16 at 100.00 | AAA | 3,797,885 |
| 3,000 | New York City Municipal Water Finance Authority, New York, Water and Sewerage System Revenue Bonds, Fiscal Series 2004C, 5.000%, 6/15/35 – AMBAC Insured | 6/14 at 100.00 | AAA | 3,217,680 |
| 6,525 | New York City Municipal Water Finance Authority, New York, Water and Sewerage System Revenue Bonds, Fiscal Series 2005C, 5.000%, 6/15/27 – NPFPG Insured (UB) | 6/15 at 100.00 | AAA | 7,228,721 |
| 5,000 | New York City Municipal Water Finance Authority, New York, Water and Sewerage System Revenue Refunding Bonds, Fiscal Series 2003E, 5.000%, 6/15/34 | 6/13 at 100.00 | AAA | 5,211,600 |
| 7,000 | Suffolk County Water Authority, New York, Waterworks Revenue Bonds, Series 2005C, 5.000%, 6/01/28 – NPFPG Insured (UB) | 6/15 at 100.00 | AAA | 7,403,690 |
| 36,895 | Total Water and Sewer | | | 39,702,842 |
| \$ 599,659 | Total Investments (cost \$521,449,419) – 150.1% | | | 554,958,437 |
| | Floating Rate Obligations – (10.9)% | | | (40,245,000) |
| | Variable Rate Demand Preferred Shares, at Liquidation Value – (43.7)% (5) | | | (161,700,000) |
| | Other Assets Less Liabilities – 4.5% | | | 16,800,071 |
| | Net Assets Applicable to Common Shares – 100% | | | \$ 369,813,508 |

- (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) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings

designated N/R are not rated by any of these national rating agencies.

- (4) 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. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
 - (5) Variable Rate Demand Preferred Shares, at Liquidation Value as a percentage of Total Investments is 29.1%.
- N/R Not rated.
- (ETM) Escrowed to maturity.
- (IF) Inverse floating rate investment.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Footnote 1 – General Information and Significant Accounting Policies, Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

Nuveen Investments 41

Nuveen New York Premium Income Municipal Fund, Inc.
(formerly known as Nuveen Insured New York Premium Income Municipal Fund, Inc.)
Portfolio of Investments

NNF

March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Consumer Staples – 2.0% (1.4% of Total Investments) | | | |
| \$ 3,700 | TSASC Inc., New York, Tobacco Asset-Backed Bonds, Series 2006, 5.125%, 6/01/42 | 6/16 at 100.00 | BB | \$ 2,689,123 |
| | Education and Civic Organizations – 18.8% (12.6% of Total Investments) | | | |
| | Dormitory Authority of the State of New York, General Revenue Bonds, New York University, Series 2001-1: | | | |
| 1,500 | 5.500%, 7/01/24 – AMBAC Insured | No Opt. Call | AA– | 1,911,285 |
| 500 | 5.500%, 7/01/40 – AMBAC Insured | No Opt. Call | AA– | 644,265 |
| 435 | Dormitory Authority of the State of New York, Housing Revenue Bonds, Fashion Institute of Technology, Series 2007, 5.250%, 7/01/34 – FGIC Insured | No Opt. Call | BBB | 471,231 |
| 50 | Dormitory Authority of the State of New York, Insured Revenue Bonds, Yeshiva University, Series 2001, 5.000%, 7/01/20 – AMBAC Insured | 7/12 at 100.00 | A2 | 50,107 |
| 1,000 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2003B, 5.250%, 7/01/32 (Mandatory put 7/01/13) – SYNCORA GTY Insured | No Opt. Call | Aa2 | 1,059,170 |
| 635 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2004A, 5.000%, 7/01/29 – NPFG Insured | 7/15 at 100.00 | Aa2 | 691,439 |
| 970 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2006A, 5.000%, 7/01/31 – NPFG Insured | 7/16 at 100.00 | Aa2 | 1,026,784 |
| 255 | Dormitory Authority of the State of New York, Revenue Bonds, Barnard College, Series 2007A, 5.000%, 7/01/37 – FGIC Insured | 7/17 at 100.00 | BBB | 263,356 |
| 600 | Dormitory Authority of the State of New York, Revenue Bonds, Convent of the Sacred Heart, Series 2011, 5.750%, 11/01/40 – AGM Insured | 5/21 at 100.00 | AA– | 693,408 |
| 345 | Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 2007, 5.000%, 7/01/32 – AMBAC Insured | 7/17 at 100.00 | AA– | 375,050 |

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| | | | | |
|-------|--|-------------------|------|-----------|
| 1,000 | Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 2009A, 5.250%, 7/01/34 | 7/19 at 100.00 | AA- | 1,124,470 |
| 3,000 | Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 2009B, 5.000%, 7/01/39 | 7/19 at 100.00 | AA- | 3,252,870 |
| | Dormitory Authority of the State of New York, Revenue Bonds, Rochester Institute of Technology, Series 2006A: | | | |
| 250 | 5.250%, 7/01/20 – AMBAC Insured | No Opt. Call | A1 | 302,528 |
| 200 | 5.250%, 7/01/21 – AMBAC Insured | No Opt. Call | A1 | 243,514 |
| 1,935 | Dormitory Authority of the State of New York, State and Local Appropriation Lease Bonds, Upstate Community Colleges, Series 2005A, 5.000%, 7/01/19 – FGIC Insured | 7/15 at 100.00 | AA- | 2,146,902 |
| 535 | Madison County Industrial Development Agency, New York, Civic Facility Revenue Bonds, Colgate University, Tender Option Bond Trust 3127, 13.077%, 1/01/14 – AMBAC Insured (IF) | No Opt. Call | AA+ | 598,820 |
| | New York City Industrial Development Agency, New York, Payment in Lieu of Taxes Revenue Bonds, Queens Baseball Stadium Project, Series 2009: | | | |
| 400 | 6.125%, 1/01/29 – AGC Insured | 1/19 at 100.00 | AA- | 442,236 |
| 200 | 6.375%, 1/01/39 – AGC Insured | 1/19 at 100.00 | AA- | 223,152 |
| 1,110 | New York City Industrial Development Agency, New York, PILOT Revenue Bonds, Queens Baseball Stadium Project, Series 2006, 5.000%, 1/01/46 – AMBAC Insured | 1/17 at 100.00 | BB+ | 1,047,862 |
| 1,445 | New York City Industrial Development Agency, New York, Revenue Bonds, Yankee Stadium Project PILOT, Series 2009A, 7.000%, 3/01/49 – AGC Insured | 3/19 at 100.00 | AA- | 1,689,017 |
| | New York City Industrial Development Authority, New York, PILOT Revenue Bonds, Yankee Stadium Project, Series 2006: | | | |
| 415 | 5.000%, 3/01/31 – FGIC Insured | 9/16 at 100.00 | BBB- | 426,479 |
| 2,360 | 5.000%, 3/01/36 – NPMFG Insured | 9/16 at 100.00 | BBB | 2,404,368 |
| 2,025 | 4.500%, 3/01/39 – FGIC Insured | 9/16 at 100.00 | BBB- | 1,940,456 |
| 1,250 | New York City Trust for Cultural Resources, New York, Revenue Refunding Bonds, Museum of Modern Art, Series 1996A, 5.500%, 1/01/21 – AMBAC Insured | 7/12 at 100.00 | Aa2 | 1,279,338 |
| 350 | Troy Capital Resource Corporation, New York, Revenue Bonds, Rensselaer Polytechnic Institute, Series 2010A, 5.125%, 9/01/40 | 9/20 at 100.00 | A- | 373,643 |

| | | |
|--------|---|------------|
| 22,765 | Total Education and Civic Organizations | 24,681,750 |
|--------|---|------------|

42 Nuveen Investments

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Health Care – 14.6% (9.8% of Total Investments) | | | |
| \$ 3,000 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Hospital Revenue Bonds, Ellis Hospital, Series 1995, 5.600%, 8/01/25 – NPMG Insured | 8/12 at 100.00 | BBB | \$ 3,005,160 |
| 280 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Hospital Revenue Bonds, Hospital for Special Surgery, Series 2009, 6.250%, 8/15/34 | 8/19 at 100.00 | AA+ | 340,519 |
| 1,400 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Hospital Revenue Bonds, St. Barnabas Hospital, Series 2002A, 5.125%, 2/01/22 – AMBAC Insured | 8/12 at 100.00 | N/R | 1,416,660 |
| 805 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Revenue Bonds, Hudson Valley Hospital Center, Series 2007, 5.000%, 8/15/27 – AGM Insured | 8/17 at 100.00 | AA– | 867,879 |
| 1,405 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Revenue Bonds, Montefiore Hospital, Series 2004, 5.000%, 8/01/29 – FGIC Insured | 2/15 at 100.00 | BBB | 1,525,282 |
| 620 | Dormitory Authority of the State of New York, Revenue Bonds, Health Quest System Inc., Series 2007B, 5.125%, 7/01/37 – AGC Insured | 7/17 at 100.00 | AA– | 650,169 |
| 1,795 | Dormitory Authority of the State of New York, Revenue Bonds, New York and Presbyterian Hospital, Series 2004A, 5.250%, 8/15/15 – AGM Insured | 8/14 at 100.00 | AA– | 1,944,865 |
| 740 | Dormitory Authority of the State of New York, Revenue Bonds, The New York and Presbyterian Hospital Project, Series 2007, 5.000%, 8/15/36 – AGM Insured | 8/14 at 100.00 | AA– | 760,039 |
| 1,255 | Dormitory Authority of the State of New York, Revenue Bonds, Vassar Brothers Hospital, Series 1997, 5.250%, 7/01/17 – AGM Insured | 7/12 at 100.00 | AA– | 1,271,441 |
| 3,450 | Dormitory Authority of the State of New York, Revenue Bonds, Winthrop South Nassau University Health System Obligated Group, Series 2001A, 5.250%, 7/01/31 – AMBAC Insured New York City Health and Hospitals Corporation, New York, Health System Revenue Bonds, Series 2003A: | 7/12 at 100.00 | Baa1 | 3,456,693 |
| 1,625 | 5.250%, 2/15/21 – AMBAC Insured | 2/13 at 100.00 | Aa3 | 1,679,259 |
| 1,000 | 5.250%, 2/15/22 – AMBAC Insured | | Aa3 | 1,038,580 |

| | | | | |
|--------|--|--------------------|-----|------------|
| | | 2/13 at 100.00 | | |
| 705 | Suffolk County Economic Development Corp / Nassau County Local Economic Assistance & Financing Corp., New York, Revenue Bonds, Catholic Health Services of Long Island Obligated Group Project, Series 2011, 5.000%, 7/01/28 | 7/21 at 100.00 | A- | 764,996 |
| 425 | Westchester County Health Care Corporation, New York, Senior Lien Revenue Bonds, Series 2010-C2, 6.125%, 11/01/37 | 11/20 at 100.00 | A3 | 480,990 |
| 18,505 | Total Health Care Housing/Multifamily – 2.8% (1.9% of Total Investments) | | | 19,202,532 |
| | New York City Housing Development Corporation, New York, Capital Fund Program Revenue Bonds, Series 2005A: | | | |
| 400 | 5.000%, 7/01/14 – FGIC Insured | No Opt. Call | AA- | 435,500 |
| 400 | 5.000%, 7/01/16 – FGIC Insured | 7/15 at 100.00 | AA- | 445,624 |
| 2,165 | New York City Housing Development Corporation, New York, Capital Fund Program Revenue Bonds, Series 2005A, 5.000%, 7/01/25 – NPFPG Insured (UB) | 7/15 at 100.00 | AA- | 2,289,184 |
| 365 | New York City Housing Development Corporation, New York, Multifamily Housing Revenue Bonds, Series 2010-D1A, 5.000%, 11/01/42 | 5/20 at 100.00 | AA | 382,535 |
| 95 | New York State Housing Finance Agency, Mortgage Revenue Refunding Bonds, Housing Project, Series 1996A, 6.125%, 11/01/20 – AGM Insured | 5/12 at 100.00 | AA- | 95,200 |
| 3,425 | Total Housing/Multifamily Long-Term Care – 0.7% (0.4% of Total Investments) | | | 3,648,043 |
| 850 | Dormitory Authority of the State of New York, Insured Revenue Bonds, NYSARC Inc., Series 2001A, 5.000%, 7/01/26 – AGM Insured Tax Obligation/General – 5.4% (3.6% of Total Investments) | 7/12 at 101.00 | AA- | 869,669 |
| 500 | Erie County, New York, General Obligation Bonds, Series 2003A, 5.250%, 3/15/16 – NPFPG Insured | 3/13 at 100.00 | A2 | 521,095 |
| 315 | Erie County, New York, General Obligation Bonds, Series 2004B, 5.250%, 4/01/13 – NPFPG Insured | No Opt. Call | A2 | 328,060 |
| 210 | Nassau County, New York, General Obligation Improvement Bonds, Series 1993H, 5.500%, 6/15/16 – NPFPG Insured | No Opt. Call | A+ | 243,663 |
| 1,000 | New York City, New York, General Obligation Bonds, Fiscal Series 2005J, 5.000%, 3/01/19 – FGIC Insured | 3/15 at 100.00 | AA | 1,115,170 |

Nuveen New York Premium Income Municipal Fund, Inc. (continued)
(formerly known as Nuveen Insured New York Premium Income Municipal Fund, Inc.)
NNF Portfolio of Investments

March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|--|---|---------------------------------------|-------------|--------------|
| Tax Obligation/General (continued) | | | | |
| New York City, New York, General Obligation Bonds, Series 2004E: | | | | |
| \$ 1,000 | 5.000%, 11/01/19 – AGM Insured (UB) | 11/14 at 100.00 | AA | \$ 1,104,970 |
| 1,100 | 5.000%, 11/01/20 – AGM Insured (UB) | 11/14 at 100.00 | AA | 1,215,467 |
| 915 | Niagara Falls, New York, General Obligation Bonds, Series 1994, 7.500%, 3/01/13 – NPF Insured | No Opt. Call | A2 | 966,588 |
| 1,525 | Yonkers, New York, General Obligation Bonds, Series 2005A, 5.000%, 8/01/16 – NPF Insured | 8/15 at 100.00 | BBB+ | 1,662,250 |
| 6,565 | Total Tax Obligation/General | | | 7,157,263 |
| Tax Obligation/Limited – 62.5% (41.9% of Total Investments) | | | | |
| 690 | Dormitory Authority of the State of New York, Department of Health Revenue Bonds, Series 2005A, 5.250%, 7/01/24 – CIFG Insured | 7/15 at 100.00 | AA– | 776,167 |
| 50 | Dormitory Authority of the State of New York, Improvement Revenue Bonds, Mental Health Services Facilities, Series 2000D, 5.250%, 8/15/30 – AGM Insured | 8/12 at 100.00 | AA– | 50,156 |
| 500 | Dormitory Authority of the State of New York, Lease Revenue Bonds, Wayne-Finger Lakes Board of Cooperative Education Services, Series 2004, 5.000%, 8/15/23 – AGM Insured | 8/14 at 100.00 | AA– | 544,940 |
| 1,210 | Dormitory Authority of the State of New York, Revenue Bonds, Department of Health, Series 2004-2, 5.000%, 7/01/20 – FGIC Insured | 7/14 at 100.00 | AA– | 1,306,667 |
| Dormitory Authority of the State of New York, Revenue Bonds, Mental Health Services Facilities Improvements, Series 2005D-1: | | | | |
| 225 | 5.000%, 2/15/15 – FGIC Insured | No Opt. Call | AA– | 251,190 |
| 600 | 5.000%, 8/15/23 – FGIC Insured | 2/15 at 100.00 | AA– | 663,066 |
| Dormitory Authority of the State of New York, Revenue Bonds, School Districts Financing Program, Series 2002D: | | | | |
| 4,300 | 5.250%, 10/01/23 – NPF Insured | 10/12 at 100.00 | A+ | 4,395,417 |

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| | | | | |
|-------|--|--------------------|-----|-----------|
| 875 | 5.000%, 10/01/30 – NPFPG Insured | 10/12 at 100.00 | A+ | 892,456 |
| 1,000 | Dormitory Authority of the State of New York, Revenue Bonds, State University Educational Facilities, Series 1993A, 5.500%, 5/15/19 – AMBAC Insured | No Opt. Call | Aa3 | 1,190,200 |
| 2,200 | Dormitory Authority of the State of New York, Second General Resolution Consolidated Revenue Bonds, City University System, Series 1993A, 5.750%, 7/01/18 – AGM Insured | No Opt. Call | AA– | 2,549,140 |
| 375 | Dormitory Authority of the State of New York, State Personal Income Tax Revenue Bonds, Series 2005F, 5.000%, 3/15/21 – AGM Insured | 3/15 at 100.00 | AAA | 418,024 |
| 500 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2004, 5.750%, 5/01/26 – AGM Insured (UB) | 5/14 at 100.00 | AA– | 543,100 |
| 2,615 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2007A, 5.750%, 5/01/28 – AGM Insured (UB) | 5/17 at 100.00 | AA– | 3,046,318 |
| 830 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District Project, Series 2008A, 5.750%, 5/01/27 – AGM Insured (UB) | 5/18 at 100.00 | AA– | 940,681 |
| 1,000 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District Project, Series 2009A, 5.000%, 5/01/31 | No Opt. Call | AA– | 1,080,680 |
| 1,000 | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012 Series 2011A, 5.750%, 2/15/47 | No Opt. Call | A | 1,120,480 |
| 5,000 | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Series 2006A, 5.000%, 2/15/47 – FGIC Insured | 2/17 at 100.00 | A | 5,118,000 |
| 2,500 | Metropolitan Transportation Authority, New York, Dedicated Tax Fund Bonds, Series 2002A, 5.250%, 11/15/25 – AGM Insured | 11/12 at 100.00 | AA | 2,560,475 |
| 1,350 | Metropolitan Transportation Authority, New York, State Service Contract Bonds, Series 2002B, 5.500%, 7/01/18 – NPFPG Insured | 7/12 at 100.00 | AA– | 1,365,579 |
| 1,500 | Metropolitan Transportation Authority, New York, State Service Contract Refunding Bonds, Series 2002A, 5.750%, 7/01/18 – AGM Insured (UB) | No Opt. Call | AA– | 1,845,375 |
| | Metropolitan Transportation Authority, New York, State Service Contract Refunding Bonds, Series 2002A: | | | |
| 1,500 | 5.500%, 1/01/20 – NPFPG Insured | 7/12 at 100.00 | AA– | 1,516,920 |
| 2,000 | 5.000%, 7/01/30 – AMBAC Insured | | AA– | 2,018,360 |

7/12 at
100.00

44 Nuveen Investments

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Tax Obligation/Limited (continued) | | | |
| | Nassau County Interim Finance Authority, New York, Sales Tax Secured Revenue Bonds, Series 2003A: | | | |
| \$ 1,000 | 5.000%, 11/15/18 – AMBAC Insured | 11/13 at 100.00 | AAA | \$ 1,070,110 |
| 580 | 4.750%, 11/15/21 – AMBAC Insured | 11/13 at 100.00 | AAA | 616,082 |
| 580 | 4.750%, 11/15/22 – AMBAC Insured | 11/13 at 100.00 | AAA | 615,403 |
| | New York City Sales Tax Asset Receivable Corporation, New York, Dedicated Revenue Bonds, Local Government Assistance Corporation, Series 2004A: | | | |
| 920 | 5.000%, 10/15/25 – NPMFG Insured (UB) | 10/14 at 100.00 | AAA | 1,006,406 |
| 680 | 5.000%, 10/15/26 – NPMFG Insured (UB) | 10/14 at 100.00 | AAA | 742,791 |
| 4,590 | 5.000%, 10/15/29 – AMBAC Insured (UB) | 10/14 at 100.00 | AAA | 5,008,011 |
| 20 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003E, 5.250%, 2/01/22 – NPMFG Insured | 2/13 at 100.00 | AAA | 20,755 |
| 2,000 | New York City Transitional Finance Authority, New York, Future Tax Secured Revenue Bonds, Subordinate Lien Series 2011C, 5.500%, 11/01/35 | 11/20 at 100.00 | AAA | 2,343,720 |
| | New York City, New York, Educational Construction Fund, Revenue Bonds, Series 2011A: | | | |
| 5,340 | 5.750%, 4/01/33 – AGM Insured | 4/21 at 100.00 | AA+ | 6,222,858 |
| 2,000 | 5.750%, 4/01/41 | 4/21 at 100.00 | AA- | 2,302,420 |
| | New York Convention Center Development Corporation, New York, Hotel Fee Revenue Bonds, Tender Option Bonds Trust 3095: | | | |
| 345 | 13.102%, 11/15/30 – AMBAC Insured (IF) | 11/15 at 100.00 | AA+ | 407,762 |
| 1,365 | 13.089%, 11/15/44 – AMBAC Insured (IF) | 11/15 at 100.00 | AA+ | 1,550,231 |
| 1,500 | New York State Local Government Assistance Corporation, Revenue Bonds, Series 1993E, 5.250%, 4/01/16 – AGM Insured (UB) | No Opt. Call | AAA | 1,709,460 |
| 1,000 | New York State Thruway Authority, Highway and Bridge Trust Fund Bonds, Second General, Series | 4/14 at 100.00 | AA | 1,080,990 |

| | | | | |
|---------|---|-----------------|-----|------------|
| | 2004A, 5.000%, 4/01/23 – NPFPG Insured | | | |
| | New York State Thruway Authority, Highway and Bridge Trust Fund Bonds, Second General, Series 2005B: | | | |
| 2,960 | 5.500%, 4/01/20 – AMBAC Insured | No Opt. Call | AA | 3,717,138 |
| 500 | 5.000%, 4/01/21 – AMBAC Insured | 10/15 at 100.00 | AA | 566,915 |
| 750 | New York State Thruway Authority, State Personal Income Tax Revenue Bonds, Series 2004A, 5.000%, 3/15/24 – AMBAC Insured | 9/14 at 100.00 | AAA | 819,120 |
| | New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003A-1: | | | |
| 2,100 | 5.250%, 6/01/20 – AMBAC Insured | 6/13 at 100.00 | AA– | 2,211,951 |
| 3,800 | 5.250%, 6/01/22 – AMBAC Insured | 6/13 at 100.00 | AA– | 4,001,210 |
| 1,300 | New York State Urban Development Corporation, Revenue Bonds, Correctional Facilities, Series 1994A, 5.250%, 1/01/14 – AGM Insured | No Opt. Call | AA– | 1,364,155 |
| 500 | New York State Urban Development Corporation, State Personal Income Tax Revenue Bonds, Series 2005B, 5.000%, 3/15/30 – AGM Insured | 3/15 at 100.00 | AAA | 541,480 |
| 345 | Niagara Falls City School District, Niagara County, New York, Certificates of Participation, High School Facility, Series 2005, 5.000%, 6/15/28 – AGM Insured | 6/15 at 100.00 | AA– | 360,397 |
| 1,000 | Puerto Rico Highway and Transportation Authority, Highway Revenue Refunding Bonds, Series 2002E, 5.500%, 7/01/18 – AGM Insured | No Opt. Call | AA– | 1,138,160 |
| 1,470 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010C, 5.125%, 8/01/42 – AGM Insured | 8/20 at 100.00 | AA– | 1,539,957 |
| | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, Series 2007A: | | | |
| 10,395 | 0.000%, 8/01/44 – NPFPG Insured | No Opt. Call | Aa2 | 1,687,109 |
| 18,280 | 0.000%, 8/01/46 – NPFPG Insured | No Opt. Call | Aa2 | 2,626,470 |
| 20,515 | 0.000%, 8/01/47 – AMBAC Insured | No Opt. Call | Aa2 | 2,762,960 |
| 117,655 | Total Tax Obligation/Limited | | | 82,227,412 |
| | Transportation – 15.1% (10.1% of Total Investments) | | | |
| 2,000 | Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2003A, 5.000%, 11/15/25 – AGM Insured | 11/13 at 100.00 | AA– | 2,115,740 |
| | Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2005A: | | | |
| 600 | 4.750%, 11/15/27 – NPFPG Insured | 11/15 at 100.00 | AAA | 660,612 |
| 1,500 | 4.750%, 11/15/30 – AMBAC Insured | | A | 1,549,050 |

11/15 at
100.00

Nuveen Investments 45

Nuveen New York Premium Income Municipal Fund, Inc. (continued)
(formerly known as Nuveen Insured New York Premium Income Municipal Fund, Inc.)
NNF Portfolio of Investments

March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|--|---------------------------------------|-------------|------------|
| | Transportation (continued) | | | |
| | Metropolitan Transportation Authority, New York, Transportation Revenue Refunding Bonds, Series 2002A: | | | |
| \$ 500 | 5.500%, 11/15/19 – AMBAC Insured | 11/12 at 100.00 | A | \$ 514,865 |
| 2,010 | 5.000%, 11/15/25 – FGIC Insured | 11/12 at 100.00 | A | 2,058,200 |
| 2,000 | Metropolitan Transportation Authority, New York, Transportation Revenue Refunding Bonds, Series 2002E, 5.000%, 11/15/25 – NPFQ Insured | 11/12 at 100.00 | A | 2,047,960 |
| 790 | New York Liberty Development Corporation, Liberty Revenue Bonds, 4 World Trade Center Project, Series 2011, 5.000%, 11/15/44 | 11/21 at 100.00 | A+ | 837,969 |
| 330 | New York State Thruway Authority, General Revenue Bonds, Refunding Series 2007H, 5.000%, 1/01/25 – FGIC Insured | 1/18 at 100.00 | A+ | 371,207 |
| | New York State Thruway Authority, General Revenue Bonds, Series 2005F: | | | |
| 925 | 5.000%, 1/01/20 – AMBAC Insured | 1/15 at 100.00 | A+ | 1,021,339 |
| 2,240 | 5.000%, 1/01/30 – AMBAC Insured | 1/15 at 100.00 | A+ | 2,423,120 |
| 600 | New York State Thruway Authority, General Revenue Bonds, Series 2005G, 5.000%, 1/01/30 – AGM Insured (UB) | 7/15 at 100.00 | AA– | 660,678 |
| | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Fortieth Series 2005: | | | |
| 1,000 | 5.000%, 12/01/28 – SYNCORA GTY Insured | 6/15 at 101.00 | Aa2 | 1,067,370 |
| 565 | 5.000%, 12/01/31 – SYNCORA GTY Insured | 6/15 at 101.00 | Aa2 | 598,838 |
| 410 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Forty Eighth Series 2008, Trust 2920, 17.142%, 8/15/32 – AGM Insured (IF) | 8/17 at 100.00 | Aa2 | 539,101 |
| | Triborough Bridge and Tunnel Authority, New York, Subordinate Lien General Purpose Revenue Refunding Bonds, Series 2002E: | | | |

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|--------|--|--------------------|---------|------------|
| 780 | 5.500%, 11/15/20 – NPMG Insured | No Opt. Call | Aa3 | 983,564 |
| 2,300 | 5.250%, 11/15/22 – NPMG Insured | 11/12 at 100.00 | Aa3 | 2,366,286 |
| 18,550 | Total Transportation U.S. Guaranteed – 10.1% (6.7% of Total Investments) (4) | | | 19,815,899 |
| 2,740 | Dormitory Authority of the State of New York, Revenue Bonds, Memorial Sloan-Kettering Cancer Center, Series 2003-1, 5.000%, 7/01/21 (Pre-refunded 7/01/13) – NPMG Insured | 7/13 at 100.00 | Aa2 (4) | 2,901,441 |
| 500 | Metropolitan Transportation Authority, New York, Dedicated Tax Fund Bonds, Series 1999A, 5.000%, 4/01/29 (Pre-refunded 10/01/14) – AGM Insured | 10/14 at 100.00 | AA+ (4) | 557,820 |
| | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003C: | | | |
| 500 | 5.250%, 8/01/20 (Pre-refunded 8/01/12) – AMBAC Insured | 8/12 at 100.00 | AAA | 508,550 |
| 2,345 | 5.250%, 8/01/21 (Pre-refunded 8/01/12) – AMBAC Insured | 8/12 at 100.00 | AAA | 2,385,100 |
| 980 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003E, 5.250%, 2/01/22 (Pre-refunded 2/01/13) – NPMG Insured | 2/13 at 100.00 | Aaa | 1,021,336 |
| 1,000 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2004C, 5.000%, 2/01/19 (Pre-refunded 2/01/14) – SYNCORA GTY Insured | 2/14 at 100.00 | AAA | 1,084,990 |
| 1,500 | New York City Transitional Finance Authority, New York, Future Tax Secured Refunding Bonds, Fiscal Series 2003D, 5.000%, 2/01/22 (Pre-refunded 2/01/13) – NPMG Insured | 2/13 at 100.00 | Aaa | 1,560,135 |
| 2,000 | New York State Urban Development Corporation, State Personal Income Tax Revenue Bonds, State Facilities and Equipment, Series 2002C-1, 5.500%, 3/15/21 (Pre-refunded 3/15/13) – FGIC Insured | 3/13 at 100.00 | AA+ (4) | 2,100,500 |
| 85 | Niagara Falls, New York, General Obligation Bonds, Series 1994, 7.500%, 3/01/13 – NPMG Insured (ETM) | No Opt. Call | A2 (4) | 90,674 |
| 1,000 | Red Hook Central School District, Dutchess County, New York, General Obligation Refunding Bonds, Series 2002, 5.125%, 6/15/18 (Pre-refunded 6/15/12) – AGM Insured | 6/12 at 100.00 | Aa3 (4) | 1,010,350 |
| 12,650 | Total U.S. Guaranteed Utilities – 6.8% (4.5% of Total Investments) | | | 13,220,896 |
| 540 | Guam Power Authority, Revenue Bonds, Series 2010A, 5.000%, 10/01/37 – AGM Insured | 10/20 at 100.00 | AA– | 576,391 |
| 500 | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2001A, | 9/12 at 100.00 | AA– | 501,480 |

5.000%, 9/01/27 – AGM Insured

46 Nuveen Investments

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Utilities (continued) | | | |
| | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A: | | | |
| \$ 2,270 | 5.000%, 12/01/23 – FGIC Insured | 6/16 at 100.00 | A | \$ 2,477,387 |
| 2,930 | 5.000%, 12/01/25 – FGIC Insured | 6/16 at 100.00 | A | 3,155,317 |
| 1,500 | 5.000%, 12/01/26 – AGC Insured | 6/16 at 100.00 | AA+ | 1,679,175 |
| 250 | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006B, 5.000%, 12/01/35 – CIFG Insured | 6/16 at 100.00 | A | 259,063 |
| 250 | Power Authority of the State of New York, General Revenue Bonds, Series 2006A, 5.000%, 11/15/19 – FGIC Insured | 11/15 at 100.00 | Aa2 | 285,848 |
| 8,240 | Total Utilities | | | 8,934,661 |
| | Water and Sewer – 10.6% (7.1% of Total Investments) | | | |
| 2,000 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Second Generation Resolution, Fiscal 2010 Series 2009BB, 5.000%, 6/15/27 | 6/19 at 100.00 | AA+ | 2,267,860 |
| 1,780 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Second Generation Resolution, Fiscal 2012 Series BB, 5.000%, 6/15/44 | 12/21 at 100.00 | AA+ | 1,933,133 |
| 1,200 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Series 2006B, 5.000%, 6/15/36 – NPFPG Insured (UB) | 6/16 at 100.00 | AAA | 1,302,132 |
| 3,305 | New York City Municipal Water Finance Authority, New York, Water and Sewerage System Revenue Bonds, Fiscal Series 2004C, 5.000%, 6/15/35 – AMBAC Insured | 6/14 at 100.00 | AAA | 3,544,811 |
| 1,980 | New York City Municipal Water Finance Authority, New York, Water and Sewerage System Revenue Bonds, Fiscal Series 2005C, 5.000%, 6/15/27 – NPFPG Insured (UB) | 6/15 at 100.00 | AAA | 2,193,543 |
| 2,500 | Suffolk County Water Authority, New York, Waterworks Revenue Bonds, Series 2005C, 5.000%, 6/01/28 – NPFPG Insured (UB) | 6/15 at 100.00 | AAA | 2,644,175 |
| 12,765 | Total Water and Sewer | | | 13,885,654 |
| \$ 225,670 | Total Investments (cost \$184,812,520) – 149.4% | | | 196,332,902 |
| | Floating Rate Obligations – (12.6)% | | | (16,600,000) |
| | | | | (50,700,000) |

| | |
|---|----------------|
| Variable Rate MuniFund Term Preferred Shares, at Liquidation Value – (38.6)% (5) | |
| Other Assets Less Liabilities – 1.8% | 2,414,787 |
| Net Assets Applicable to Common Shares – 100% | \$ 131,447,689 |

- (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) Ratings: Using the highest of Standard & Poor’s Group (“Standard & Poor’s”), Moody’s Investors Service, Inc. (“Moody’s”) or Fitch, Inc. (“Fitch”) rating. Ratings below BBB by Standard & Poor’s, Baa by Moody’s or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
 - (4) 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. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
 - (5) Variable Rate MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 25.8%.
- N/R Not rated.
- (ETM) Escrowed to maturity.
- (IF) Inverse floating rate investment.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Footnote 1 – General Information and Significant Accounting Policies, Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

Nuveen New York Dividend Advantage Municipal Income Fund
(formerly known as Nuveen Insured New York Dividend Advantage Municipal Fund)
NKO Portfolio of Investments

March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Consumer Staples – 2.4% (1.7% of Total Investments) | | | |
| \$ 1,405 | New York Counties Tobacco Trust II, Tobacco Settlement Pass-Through Bonds, Series 2001, 5.250%, 6/01/25 | 6/12 at 100.00 | A3 | \$ 1,324,522 |
| 1,000 | New York Counties Tobacco Trust III, Tobacco Settlement Pass-Through Bonds, Series 2003, 5.750%, 6/01/33 | 6/13 at 100.00 | A1 | 990,250 |
| 715 | Puerto Rico, The Children’s Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33 | 5/12 at 100.00 | BBB+ | 707,385 |
| 3,120 | Total Consumer Staples | | | 3,022,157 |
| | Education and Civic Organizations – 25.4% (17.6% of Total Investments) | | | |
| 395 | Dormitory Authority of the State of New York, Housing Revenue Bonds, Fashion Institute of Technology, Series 2007, 5.250%, 7/01/34 – FGIC Insured | No Opt. Call | BBB | 427,900 |
| 4,000 | Dormitory Authority of the State of New York, Insured Revenue Bonds, Mount Sinai School of Medicine, Series 1994A, 5.150%, 7/01/24 – NPFG Insured | No Opt. Call | A– | 4,556,840 |
| 1,280 | Dormitory Authority of the State of New York, Insured Revenue Bonds, New York Medical College, Series 1998, 5.000%, 7/01/21 – NPFG Insured | 7/12 at 100.00 | BBB | 1,283,750 |
| 1,000 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2003B, 5.250%, 7/01/32 (Mandatory put 7/01/13) – SYNCORA GTY Insured | No Opt. Call | Aa2 | 1,059,170 |
| 140 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2004A, 5.000%, 7/01/29 – NPFG Insured | 7/15 at 100.00 | Aa2 | 152,443 |
| 920 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2006A, 5.000%, 7/01/31 – NPFG Insured | 7/16 at 100.00 | Aa2 | 973,857 |
| 240 | | | BBB | 247,865 |

| | | | | |
|-------|---|-------------------|------|-----------|
| | Dormitory Authority of the State of New York, Revenue Bonds, Barnard College, Series 2007A, 5.000%, 7/01/37 – FGIC Insured | 7/17 at 100.00 | | |
| 580 | Dormitory Authority of the State of New York, Revenue Bonds, Convent of the Sacred Heart, Series 2011, 5.750%, 11/01/40 – AGM Insured | 5/21 at 100.00 | AA– | 670,294 |
| 1,000 | Dormitory Authority of the State of New York, Revenue Bonds, Marymount Manhattan College, Series 2009, 5.250%, 7/01/29 | 7/19 at 100.00 | Baa2 | 1,030,610 |
| 3,250 | Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 1998A, 6.000%, 7/01/18 – NPFPG Insured | No Opt. Call | AA– | 4,059,153 |
| 330 | Dormitory Authority of the State of New York, Revenue Bonds, New York University, Series 2007, 5.000%, 7/01/32 – AMBAC Insured | 7/17 at 100.00 | AA– | 358,743 |
| 510 | Madison County Industrial Development Agency, New York, Civic Facility Revenue Bonds, Colgate University, Tender Option Bond Trust 3127, 13.077%, 1/01/14 – AMBAC Insured (IF) | No Opt. Call | AA+ | 570,838 |
| 300 | New York City Industrial Development Agency, New York, Payment in Lieu of Taxes Revenue Bonds, Queens Baseball Stadium Project, Series 2009, 6.125%, 1/01/29 – AGC Insured | 1/19 at 100.00 | AA– | 331,677 |
| 1,000 | New York City Industrial Development Agency, New York, PILOT Revenue Bonds, Queens Baseball Stadium Project, Series 2006: 5.000%, 1/01/36 – AMBAC Insured | 1/17 at 100.00 | BB+ | 963,580 |
| 1,060 | 5.000%, 1/01/46 – AMBAC Insured | 1/17 at 100.00 | BB+ | 1,000,661 |
| 885 | New York City Industrial Development Agency, New York, Revenue Bonds, Yankee Stadium Project PILOT, Series 2009A, 7.000%, 3/01/49 – AGC Insured | 3/19 at 100.00 | AA– | 1,034,450 |
| 395 | New York City Industrial Development Authority, New York, PILOT Revenue Bonds, Yankee Stadium Project, Series 2006: 5.000%, 3/01/31 – FGIC Insured | 9/16 at 100.00 | BBB– | 405,926 |
| 2,210 | 5.000%, 3/01/36 – NPFPG Insured | 9/16 at 100.00 | BBB | 2,251,548 |
| 1,920 | 4.500%, 3/01/39 – FGIC Insured | 9/16 at 100.00 | BBB– | 1,839,840 |
| 1,560 | New York City Trust for Cultural Resources, New York, Revenue Bonds, American Museum of Natural History, Series 2004A, 5.000%, 7/01/36 – NPFPG Insured | 7/14 at 100.00 | AA | 1,607,627 |
| 4,000 | New York City Trust for Cultural Resources, New York, Revenue Bonds, Museum of Modern Art, Series 2001D, 5.125%, 7/01/31 – AMBAC Insured | 7/12 at 100.00 | Aa2 | 4,039,320 |
| 1,000 | | | A | 1,079,690 |

| | | | | |
|-------|---|----------------|-----|-----------|
| | New York City Trust for Cultural Resources, New York, Revenue Bonds, Whitney Museum of American Art, Series 2011, 5.000%, 7/01/31 | 1/21 at 100.00 | | |
| 1,000 | Tompkins County Development Corporation, New York, Revenue Bonds, Ithaca College, Series 2011, 5.250%, 7/01/36 – AGM Insured | 1/21 at 100.00 | Aa3 | 1,094,960 |

48 Nuveen Investments

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|------------|
| | Education and Civic Organizations (continued) | | | |
| \$ 350 | Troy Capital Resource Corporation, New York, Revenue Bonds, Rensselaer Polytechnic Institute, Series 2010A, 5.125%, 9/01/40 | 9/20 at 100.00 | A- | \$ 373,643 |
| 29,325 | Total Education and Civic Organizations | | | 31,414,385 |
| | Health Care – 12.1% (8.4% of Total Investments) | | | |
| 1,400 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Hospital Revenue Bonds, St. Barnabas Hospital, Series 2002A, 5.125%, 2/01/22 – AMBAC Insured | 8/12 at 100.00 | N/R | 1,416,660 |
| 760 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Revenue Bonds, Hudson Valley Hospital Center, Series 2007, 5.000%, 8/15/27 – AGM Insured | 8/17 at 100.00 | AA- | 819,364 |
| 425 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Revenue Bonds, Montefiore Hospital, Series 2004, 5.000%, 8/01/33 – FGIC Insured | 2/15 at 100.00 | BBB | 436,896 |
| 1,500 | Dormitory Authority of the State of New York, FHA-Insured Revenue Bonds, Montefiore Medical Center, Series 2005, 5.000%, 2/01/22 – FGIC Insured | 2/15 at 100.00 | BBB | 1,658,355 |
| 3,000 | Dormitory Authority of the State of New York, North Shore Long Island Jewish Obligated Group Revenue Bonds, Series 2011A, 5.000%, 5/01/41 | No Opt. Call | A- | 3,166,860 |
| 1,540 | Dormitory Authority of the State of New York, Revenue Bonds, Health Quest System Inc., Series 2007B, 5.250%, 7/01/27 – AGC Insured | 7/17 at 100.00 | AA- | 1,646,460 |
| 855 | Dormitory Authority of the State of New York, Revenue Bonds, New York and Presbyterian Hospital, Series 2004A, 5.250%, 8/15/15 – AGM Insured | 8/14 at 100.00 | AA- | 926,384 |
| 600 | Dormitory Authority of the State of New York, Revenue Bonds, South Nassau Communities Hospital, Series 2003B, 5.500%, 7/01/23 | 7/13 at 100.00 | Baa1 | 611,586 |
| 700 | Dormitory Authority of the State of New York, Revenue Bonds, The New York and Presbyterian Hospital Project, Series 2007, 5.000%, 8/15/36 – AGM Insured | 8/14 at 100.00 | AA- | 718,956 |
| | New York City Health and Hospitals Corporation, New York, Health System Revenue Bonds, Series 2003A: | | | |
| 1,500 | 5.250%, 2/15/21 – AMBAC Insured | 2/13 at 100.00 | Aa3 | 1,550,085 |
| 1,000 | 5.250%, 2/15/22 – AMBAC Insured | | Aa3 | 1,038,580 |

| | | | | |
|--------|--|--------------------|-----|------------|
| | | 2/13 at 100.00 | | |
| 850 | Westchester County Health Care Corporation, New York, Senior Lien Revenue Bonds, Series 2010-C2, 6.125%, 11/01/37 | 11/20 at 100.00 | A3 | 961,979 |
| 14,130 | Total Health Care Housing/Multifamily – 0.8% (0.6% of Total Investments) | | | 14,952,165 |
| 1,000 | Canton Capital Resource Corporation, New York, Student Housing Facility Revenue Bonds, Grasse River LLC at SUNY Canton Project Series 2010A, 5.000%, 5/01/40 | 5/20 at 100.00 | AA– | 1,022,990 |
| | Long-Term Care – 2.5% (1.7% of Total Investments) | | | |
| 510 | Dormitory Authority of the State of New York, GNMA Collateralized Revenue Bonds, Cabrini of Westchester Project, Series 2006, 5.200%, 2/15/41 | 2/17 at 103.00 | AA+ | 549,811 |
| | Dormitory Authority of the State of New York, GNMA Collateralized Revenue Bonds, Willow Towers Inc., Series 2002: | | | |
| 920 | 5.250%, 2/01/22 | 8/12 at 101.00 | AA+ | 941,206 |
| 1,500 | 5.400%, 2/01/34 | 8/12 at 101.00 | AA+ | 1,535,745 |
| 2,930 | Total Long-Term Care | | | 3,026,762 |
| | Tax Obligation/General – 3.2% (2.2% of Total Investments) | | | |
| 200 | New York City, New York, General Obligation Bonds, Fiscal 2009 Series E, 5.000%, 8/01/28 | 8/19 at 100.00 | AA | 223,850 |
| 525 | New York City, New York, General Obligation Bonds, Fiscal Series 2006C, 5.000%, 8/01/16 – AGM Insured | 8/15 at 100.00 | AA | 595,229 |
| | New York City, New York, General Obligation Bonds, Series 2004E: | | | |
| 1,700 | 5.000%, 11/01/19 – AGM Insured (UB) | 11/14 at 100.00 | AA | 1,878,449 |
| 1,100 | 5.000%, 11/01/20 – AGM Insured (UB) | 11/14 at 100.00 | AA | 1,215,467 |
| 3,525 | Total Tax Obligation/General | | | 3,912,995 |
| | Tax Obligation/Limited – 59.1% (41.1% of Total Investments) | | | |
| 190 | Dormitory Authority of the State of New York, 853 Schools Program Insured Revenue Bonds, Vanderheyden Hall Inc., Issue 2, Series 1998F, 5.250%, 7/01/18 – AMBAC Insured | 7/12 at 100.00 | N/R | 190,618 |
| 3,000 | Dormitory Authority of the State of New York, Revenue Bonds, School Districts Financing Program, Series 2002D, 5.250%, 10/01/23 – NPMF Insured | 10/12 at 100.00 | A+ | 3,066,570 |

Nuveen New York Dividend Advantage Municipal Income Fund (continued)
(formerly known as Nuveen Insured New York Dividend Advantage Municipal Fund)
NKO Portfolio of Investments

March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|------------|
| | Tax Obligation/Limited (continued) | | | |
| \$ 160 | Dormitory Authority of the State of New York, State Personal Income Tax Revenue Bonds, Series 2005F, 5.000%, 3/15/21 – AGM Insured | 3/15 at 100.00 | AAA | \$ 178,357 |
| | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District Project, Series 2008A: | | | |
| 590 | 5.750%, 5/01/27 – AGM Insured (UB) | 5/18 at 100.00 | AA– | 668,677 |
| 190 | 5.750%, 5/01/28 – AGM Insured (UB) | 5/18 at 100.00 | AA– | 215,080 |
| 2,485 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2007A, 5.750%, 5/01/28 – AGM Insured (UB) | 5/17 at 100.00 | AA– | 2,894,876 |
| 1,850 | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012 Series 2011A, 5.000%, 2/15/47 – AGM Insured | 2/21 at 100.00 | AA– | 1,942,537 |
| 4,760 | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Series 2006A, 5.000%, 2/15/47 – FGIC Insured | 2/17 at 100.00 | A | 4,872,336 |
| 2,290 | Metropolitan Transportation Authority, New York, Dedicated Tax Fund Bonds, Series 2002A, 5.250%, 11/15/25 – AGM Insured | 11/12 at 100.00 | AA | 2,345,395 |
| 4,000 | Metropolitan Transportation Authority, New York, State Service Contract Refunding Bonds, Series 2002A, 5.000%, 7/01/25 – FGIC Insured | 7/12 at 100.00 | AA– | 4,037,000 |
| 1,000 | Nassau County Interim Finance Authority, New York, Sales Tax Secured Revenue Bonds, Series 2003A, 5.000%, 11/15/18 – AMBAC Insured | 11/13 at 100.00 | AAA | 1,070,110 |
| | New York City Sales Tax Asset Receivable Corporation, New York, Dedicated Revenue Bonds, Local Government Assistance Corporation, Series 2004A: | | | |
| 3,400 | 5.000%, 10/15/25 – NPFG Insured | 10/14 at 100.00 | AAA | 3,719,328 |
| 1,040 | 5.000%, 10/15/26 – NPFG Insured | 10/14 at 100.00 | AAA | 1,136,034 |
| 300 | 5.000%, 10/15/29 – AMBAC Insured | 10/14 at 100.00 | AAA | 327,321 |

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| | | | | |
|-------|---|--------------------|-----|------------|
| 3,950 | 5.000%, 10/15/32 – AMBAC Insured | 10/14 at 100.00 | AAA | 4,294,203 |
| 2,500 | New York City Transitional Finance Authority, New York, Building Aid Revenue Bonds, Fiscal Series 2007S-2, 5.000%, 1/15/28 – FGIC Insured | 1/17 at 100.00 | AA– | 2,712,775 |
| 5 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2002B, 5.250%, 5/01/16 – NPFQ Insured | 11/12 at 100.00 | AAA | 5,070 |
| 3,000 | New York City Transitional Finance Authority, New York, Future Tax Secured Revenue Bonds, Subordinate Lien Series 2011C, 5.000%, 11/01/39 New York City, New York, Educational Construction Fund, Revenue Bonds, Series 2011A: | 11/20 at 100.00 | AAA | 3,288,030 |
| 5,130 | 5.750%, 4/01/33 – AGM Insured | 4/21 at 100.00 | AA+ | 5,978,138 |
| 1,000 | 5.750%, 4/01/41 New York Convention Center Development Corporation, New York, Hotel Fee Revenue Bonds, Tender Option Bonds Trust 3095: | 4/21 at 100.00 | AA– | 1,151,210 |
| 165 | 13.102%, 11/15/30 – AMBAC Insured (IF) | 11/15 at 100.00 | AA+ | 195,017 |
| 140 | 13.089%, 11/15/44 – AMBAC Insured (IF) | 11/15 at 100.00 | AA+ | 158,998 |
| | New York State Thruway Authority, Highway and Bridge Trust Fund Bonds, Second General, Series 2005B: | | | |
| 2,625 | 5.500%, 4/01/20 – AMBAC Insured | No Opt. Call | AA | 3,296,449 |
| 500 | 5.000%, 4/01/21 – AMBAC Insured | 10/15 at 100.00 | AA | 566,915 |
| | New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003A-1: | | | |
| 1,900 | 5.250%, 6/01/20 – AMBAC Insured | 6/13 at 100.00 | AA– | 2,001,289 |
| 1,000 | 5.250%, 6/01/22 – AMBAC Insured | 6/13 at 100.00 | AA– | 1,052,950 |
| 750 | New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003B-1C, 5.500%, 6/01/21 | 6/13 at 100.00 | AA– | 792,345 |
| 8,600 | New York State Urban Development Corporation, Revenue Refunding Bonds, State Facilities, Series 1995, 5.700%, 4/01/20 – AGM Insured (UB) | No Opt. Call | AA– | 10,381,146 |
| 295 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010C, 5.125%, 8/01/42 – AGM Insured Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, Series 2007A: | 8/20 at 100.00 | AA– | 309,039 |

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| | | | | |
|---------|---------------------------------|--------------|-----|------------|
| 7,500 | 0.000%, 8/01/41 – NPPG Insured | No Opt. Call | Aa2 | 1,452,075 |
| 15,000 | 0.000%, 8/01/44 – NPPG Insured | No Opt. Call | Aa2 | 2,434,500 |
| 17,310 | 0.000%, 8/01/46 – NPPG Insured | No Opt. Call | Aa2 | 2,487,101 |
| 29,215 | 0.000%, 8/01/47 – AMBAC Insured | No Opt. Call | Aa2 | 3,934,676 |
| 125,840 | Total Tax Obligation/Limited | | | 73,156,165 |

50 Nuveen Investments

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|--|---------------------------------------|-------------|--------------|
| | Transportation – 12.8% (8.9% of Total Investments) | | | |
| \$ 2,000 | Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2003A, 5.000%, 11/15/25 – AGM Insured | 11/13 at 100.00 | AA– | \$ 2,115,740 |
| 300 | Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2005A, 4.750%, 11/15/27 – NPMFG Insured | 11/15 at 100.00 | AAA | 330,306 |
| | Metropolitan Transportation Authority, New York, Transportation Revenue Refunding Bonds, Series 2002A: | | | |
| 2,000 | 5.125%, 11/15/22 – FGIC Insured | 11/12 at 100.00 | A | 2,047,920 |
| 4,000 | 5.000%, 11/15/25 – FGIC Insured | 11/12 at 100.00 | A | 4,095,920 |
| 1,250 | Metropolitan Transportation Authority, New York, Transportation Revenue Refunding Bonds, Series 2002F, 5.000%, 11/15/31 – NPMFG Insured | 11/12 at 100.00 | A | 1,278,338 |
| 740 | New York Liberty Development Corporation, Liberty Revenue Bonds, 4 World Trade Center Project, Series 2011, 5.000%, 11/15/44 | 11/21 at 100.00 | A+ | 784,933 |
| 315 | New York State Thruway Authority, General Revenue Bonds, Refunding Series 2007H, 5.000%, 1/01/25 – FGIC Insured | 1/18 at 100.00 | A+ | 354,334 |
| 865 | New York State Thruway Authority, General Revenue Bonds, Series 2005F, 5.000%, 1/01/20 – AMBAC Insured | 1/15 at 100.00 | A+ | 955,090 |
| 350 | New York State Thruway Authority, General Revenue Bonds, Series 2005G, 5.000%, 1/01/30 – AGM Insured (UB) | 7/15 at 100.00 | AA– | 385,396 |
| | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Fortieth Series 2005: | | | |
| 500 | 5.000%, 12/01/19 – AGM Insured | 6/15 at 101.00 | Aa2 | 566,945 |
| 1,000 | 5.000%, 12/01/28 – SYNCORA GTY Insured | 6/15 at 101.00 | Aa2 | 1,067,370 |
| 345 | 5.000%, 12/01/31 – SYNCORA GTY Insured | 6/15 at 101.00 | Aa2 | 365,662 |
| 390 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Forty Eighth Series 2008, Trust 2920, 17.142%, 8/15/32 – AGM Insured (IF) | 8/17 at 100.00 | Aa2 | 512,803 |
| 780 | Triborough Bridge and Tunnel Authority, New York, Subordinate Lien General Purpose Revenue | No Opt. Call | Aa3 | 983,564 |

| | | | | |
|--------|--|--------------------|---------|------------|
| | Refunding Bonds, Series 2002E, 5.500%, 11/15/20 – NPMFG Insured | | | |
| 14,835 | Total Transportation | | | 15,844,321 |
| | U.S. Guaranteed – 8.8% (6.1% of Total Investments) (4) | | | |
| | Buffalo, New York, General Obligation Bonds, Series 2002B: | | | |
| 1,490 | 5.375%, 11/15/18 (Pre-refunded 11/15/12) – NPMFG Insured | 11/12 at 100.00 | A1 (4) | 1,538,470 |
| 2,375 | 5.375%, 11/15/20 (Pre-refunded 11/15/12) – NPMFG Insured | 11/12 at 100.00 | A1 (4) | 2,452,259 |
| 105 | Dormitory Authority of the State of New York, Judicial Facilities Lease Revenue Bonds, Suffolk County Issue, Series 1986, 7.375%, 7/01/16 (ETM) | No Opt. Call | Aaa | 121,682 |
| 1,725 | Dormitory Authority of the State of New York, Revenue Bonds, Memorial Sloan-Kettering Cancer Center, Series 2003-1, 5.000%, 7/01/21 (Pre-refunded 7/01/13) – NPMFG Insured | 7/13 at 100.00 | Aa2 (4) | 1,826,637 |
| 400 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2003, 5.750%, 5/01/20 (Pre-refunded 5/01/12) – AGM Insured | 5/12 at 100.00 | AA– (4) | 401,932 |
| 1,000 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003C, 5.250%, 8/01/21 (Pre-refunded 8/01/12) – AMBAC Insured | 8/12 at 100.00 | AAA | 1,017,100 |
| 500 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2004C, 5.000%, 2/01/19 (Pre-refunded 2/01/14) – SYNCORA GTY Insured | 2/14 at 100.00 | AAA | 542,495 |
| | Suffolk County Industrial Development Agency, New York, Revenue Bonds, Huntington Hospital, Series 2002C: | | | |
| 725 | 6.000%, 11/01/22 (Pre-refunded 11/01/12) | 11/12 at 100.00 | A– (4) | 749,788 |
| 1,045 | 5.875%, 11/01/32 (Pre-refunded 11/01/12) | 11/12 at 100.00 | A– (4) | 1,079,955 |
| 1,145 | TSASC Inc., New York, Tobacco Asset-Backed Bonds, Series 2002-1, 5.500%, 7/15/24 (Pre-refunded 7/15/12) | 7/12 at 100.00 | Aaa | 1,162,587 |
| 10,510 | Total U.S. Guaranteed | | | 10,892,905 |
| | Utilities – 12.3% (8.5% of Total Investments) | | | |
| 5,000 | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2001A, 5.000%, 9/01/27 – AGM Insured | 9/12 at 100.00 | AA– | 5,014,800 |

Nuveen New York Dividend Advantage Municipal Income Fund (continued)
(formerly known as Nuveen Insured New York Dividend Advantage Municipal Fund)
NKO Portfolio of Investments
March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---|---|---------------------------------------|-------------|----------------|
| Utilities (continued) | | | | |
| Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A: | | | | |
| \$ 1,700 | 5.000%, 12/01/23 – FGIC Insured | 6/16 at 100.00 | A | \$ 1,855,312 |
| 1,300 | 5.000%, 12/01/25 – FGIC Insured | 6/16 at 100.00 | A | 1,399,970 |
| 1,500 | 5.000%, 12/01/26 – AGC Insured | 6/16 at 100.00 | AA+ | 1,679,175 |
| 250 | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006B, 5.000%, 12/01/35 – CIFG Insured | 6/16 at 100.00 | A | 259,063 |
| 5,000 | New York State Energy Research and Development Authority, Pollution Control Revenue Refunding Bonds, Niagara Mohawk Power Corporation, Series 1998A, 5.150%, 11/01/25 – AMBAC Insured | 5/12 at 100.00 | A– | 5,006,750 |
| 14,750 | Total Utilities | | | 15,215,070 |
| Water and Sewer – 4.6% (3.2% of Total Investments) | | | | |
| 1,900 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Second Generation Resolution, Fiscal 2012 Series BB, 5.000%, 6/15/44 | 12/21 at 100.00 | AA+ | 2,063,457 |
| 1,140 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Series 2006B, 5.000%, 6/15/36 – NPFPG Insured (UB) | 6/16 at 100.00 | AAA | 1,237,025 |
| 2,295 | Suffolk County Water Authority, New York, Waterworks Revenue Bonds, Series 2005C, 5.000%, 6/01/28 – NPFPG Insured | 6/15 at 100.00 | AAA | 2,427,353 |
| 5,335 | Total Water and Sewer | | | 5,727,835 |
| \$ 225,300 | Total Investments (cost \$168,963,939) – 144.0% | | | 178,187,750 |
| | Floating Rate Obligations – (9.4%) | | | (11,620,000) |
| | Variable Rate Demand Preferred Shares, at Liquidation Value – (40.4%) (5) | | | (50,000,000) |
| | Other Assets Less Liabilities – 5.8% | | | 7,180,536 |
| | Net Assets Applicable to Common Shares – 100% | | | \$ 123,748,286 |

(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) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
 - (4) 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. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
 - (5) Variable Rate Demand Preferred Shares, at Liquidation Value as a percentage of Total Investments is 28.1%.
- N/R Not rated.
- (ETM) Escrowed to maturity.
- (IF) Inverse floating rate investment.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Footnote 1 – General Information and Significant Accounting Policies, Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

Nuveen New York AMT-Free Municipal Income Fund
(formerly known as Nuveen Insured New York Tax-Free Advantage Municipal Fund)
Portfolio of Investments

NRK

March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Consumer Staples – 3.3% (2.1% of Total Investments) | | | |
| \$ 1,500 | New York Counties Tobacco Trust III, Tobacco Settlement Pass-Through Bonds, Series 2003, 5.750%, 6/01/33 | 6/13 at 100.00 | A1 | \$ 1,485,375 |
| 285 | Puerto Rico, The Children’s Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.375%, 5/15/33 | 5/12 at 100.00 | BBB+ | 281,965 |
| 1,785 | Total Consumer Staples | | | 1,767,340 |
| | Education and Civic Organizations – 30.6% (19.8% of Total Investments) | | | |
| 3,400 | Dormitory Authority of the State of New York, General Revenue Bonds, Saint Johns University, Series 2007A, 5.250%, 7/01/32 – NPMFG Insured | 7/17 at 100.00 | A– | 3,593,562 |
| 2,000 | Dormitory Authority of the State of New York, Insured Revenue Bonds, Long Island University, Series 2003A, 5.000%, 9/01/32 – RAAI Insured | 9/12 at 100.00 | Baa3 | 2,007,580 |
| 2,000 | Dormitory Authority of the State of New York, Insured Revenue Bonds, Mount Sinai School of Medicine, Series 1994A, 5.150%, 7/01/24 – NPMFG Insured | No Opt. Call | A– | 2,278,420 |
| 1,000 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2003B, 5.250%, 7/01/32 (Mandatory put 7/01/13) – SYNCORA GTY Insured | No Opt. Call | Aa2 | 1,059,170 |
| 410 | Dormitory Authority of the State of New York, Lease Revenue Bonds, State University Dormitory Facilities, Series 2006A, 5.000%, 7/01/31 – NPMFG Insured | 7/16 at 100.00 | Aa2 | 434,001 |
| 1,000 | Dormitory Authority of the State of New York, Revenue Bonds, Barnard College, Series 2007A, 5.000%, 7/01/25 – FGIC Insured | 7/17 at 100.00 | BBB | 1,083,580 |
| 1,000 | Dormitory Authority of the State of New York, Revenue Bonds, Mount St. Mary College, Series 2003, 5.000%, 7/01/32 – RAAI Insured | 7/13 at 100.00 | A– | 1,008,440 |
| 100 | Dormitory Authority of the State of New York, Revenue Bonds, Rochester Institute of Technology, Series 2006A: 5.250%, 7/01/20 – AMBAC Insured | No Opt. Call | A1 | 121,011 |

| | | | | |
|--------|--|----------------|------|------------|
| 80 | 5.250%, 7/01/21 – AMBAC Insured | No Opt. Call | A1 | 97,406 |
| 225 | Madison County Industrial Development Agency, New York, Civic Facility Revenue Bonds, Colgate University, Tender Option Bond Trust 3127, 13.077%, 1/01/14 – AMBAC Insured (IF) | No Opt. Call | AA+ | 251,840 |
| 300 | New York City Industrial Development Agency, New York, Payment in Lieu of Taxes Revenue Bonds, Queens Baseball Stadium Project, Series 2009, 6.125%, 1/01/29 – AGC Insured | 1/19 at 100.00 | AA– | 331,677 |
| 495 | New York City Industrial Development Agency, New York, Revenue Bonds, Yankee Stadium Project PILOT, Series 2009A, 7.000%, 3/01/49 – AGC Insured | 3/19 at 100.00 | AA– | 578,591 |
| | New York City Industrial Development Authority, New York, PILOT Revenue Bonds, Yankee Stadium Project, Series 2006: | | | |
| 170 | 5.000%, 3/01/31 – FGIC Insured | 9/16 at 100.00 | BBB– | 174,702 |
| 1,425 | 5.000%, 3/01/36 – NPFPG Insured | 9/16 at 100.00 | BBB | 1,451,790 |
| 840 | 4.500%, 3/01/39 – FGIC Insured | 9/16 at 100.00 | BBB– | 804,930 |
| 1,000 | New York City Trust for Cultural Resources, New York, Revenue Bonds, American Museum of Natural History, Series 2004A, 5.000%, 7/01/36 – NPFPG Insured | 7/14 at 100.00 | AA | 1,030,530 |
| 15,445 | Total Education and Civic Organizations Health Care – 21.4% (13.9% of Total Investments) | | | 16,307,230 |
| 2,000 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Hospital Revenue Bonds, Lutheran Medical Center, Series 2003, 5.000%, 8/01/31 – NPFPG Insured | 2/13 at 100.00 | BBB | 2,017,900 |
| 3,000 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Hospital Revenue Bonds, St. Barnabas Hospital, Series 2002A, 5.000%, 2/01/31 – AMBAC Insured | 8/12 at 100.00 | N/R | 3,035,310 |
| 335 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Revenue Bonds, Hudson Valley Hospital Center, Series 2007, 5.000%, 8/15/27 – AGM Insured | 8/17 at 100.00 | AA– | 361,167 |
| 1,000 | Dormitory Authority of the State of New York, FHA-Insured Revenue Bonds, Montefiore Medical Center, Series 2005, 5.000%, 2/01/22 – FGIC Insured | 2/15 at 100.00 | BBB | 1,105,570 |
| 255 | Dormitory Authority of the State of New York, Revenue Bonds, Health Quest System Inc., Series 2007B, 5.125%, 7/01/37 – AGC Insured | 7/17 at 100.00 | AA– | 267,408 |
| 760 | Dormitory Authority of the State of New York, Revenue Bonds, New York and Presbyterian Hospital, Series 2004A, 5.250%, 8/15/15 – AGM Insured | 8/14 at 100.00 | AA– | 823,452 |

Nuveen New York AMT-Free Municipal Income Fund (continued)
(formerly known as Nuveen Insured New York Tax-Free Advantage Municipal Fund)
NRK Portfolio of Investments

March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|------------|
| | Health Care (continued) | | | |
| \$ 750 | Dormitory Authority of the State of New York, Revenue Bonds, South Nassau Communities Hospital, Series 2003B, 5.500%, 7/01/23 | 7/13 at 100.00 | Baa1 | \$ 764,483 |
| 305 | Dormitory Authority of the State of New York, Revenue Bonds, The New York and Presbyterian Hospital Project, Series 2007, 5.000%, 8/15/36 – AGM Insured | 8/14 at 100.00 | AA– | 313,259 |
| 2,640 | New York City Health and Hospitals Corporation, New York, Health System Revenue Bonds, Series 2003A, 5.250%, 2/15/21 – AMBAC Insured | 2/13 at 100.00 | Aa3 | 2,728,150 |
| 11,045 | Total Health Care | | | 11,416,699 |
| | Long-Term Care – 0.6% (0.4% of Total Investments) | | | |
| 290 | Dormitory Authority of the State of New York, GNMA Collateralized Revenue Bonds, Cabrini of Westchester Project, Series 2006, 5.200%, 2/15/41 Tax Obligation/General – 3.2% (2.0% of Total Investments) | 2/17 at 103.00 | AA+ | 312,637 |
| 1,000 | Nassau County, New York, General Obligation Bonds, General Improvement Series 2009C, 5.000%, 10/01/29 – AGC Insured | 10/19 at 100.00 | AA– | 1,094,430 |
| 50 | New York City, New York, General Obligation Bonds, Fiscal Series 1998H, 5.125%, 8/01/25 – NPFPG Insured | 8/12 at 100.00 | AA | 50,177 |
| 225 | New York City, New York, General Obligation Bonds, Fiscal Series 2006C, 5.000%, 8/01/16 – AGM Insured | 8/15 at 100.00 | AA | 255,098 |
| 250 | New York City, New York, General Obligation Bonds, Series 5.000%, 11/01/19 –2004E, AGM Insured (UB) | 11/14 at 100.00 | AA | 276,243 |
| 1,525 | Total Tax Obligation/General Tax Obligation/Limited – 49.5% (32.1% of Total Investments) | | | 1,675,948 |
| 2,695 | Buffalo Fiscal Stability Authority, New York, Sales Tax Revenue State Aid Secured Bonds, Series 2004A, 5.250%, 8/15/12 – NPFPG Insured | No Opt. Call | Aa1 | 2,744,372 |
| 1,000 | Dormitory Authority of the State of New York, Master Lease Program Revenue Bonds, Nassau County Board of Cooperative Educational | 8/19 at 100.00 | AA– | 1,099,790 |

| | | | | |
|-------|--|-----------------|-----|-----------|
| | Services, Series 2009A, 5.000%, 8/15/28 – AGC Insured | | | |
| 3,000 | Dormitory Authority of the State of New York, Revenue Bonds, School Districts Financing Program, Series 2002D, 5.250%, 10/01/23 – NPMF Insured | 10/12 at 100.00 | A+ | 3,066,571 |
| 1,000 | Dormitory Authority of the State of New York, Revenue Bonds, School Districts Financing Program, Series 2009A, 5.625%, 10/01/29 – AGC Insured | 10/19 at 100.00 | AA– | 1,137,040 |
| 1,085 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District, Series 2007A, 5.750%, 5/01/28 – AGM Insured (UB) | 5/17 at 100.00 | AA– | 1,263,960 |
| 340 | Erie County Industrial Development Agency, New York, School Facility Revenue Bonds, Buffalo City School District Project, Series 2008A, 5.750%, 5/01/27 – AGM Insured (UB) | 5/18 at 100.00 | AA– | 385,339 |
| 1,400 | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012 Series 2011A, 5.750%, 2/15/47 | No Opt. Call | A | 1,568,672 |
| 2,055 | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Series 2006A, 5.000%, 2/15/47 – FGIC Insured | 2/17 at 100.00 | A | 2,103,498 |
| 1,000 | Metropolitan Transportation Authority, New York, State Service Contract Refunding Bonds, Series 2002A, 5.000%, 7/01/25 – FGIC Insured | 7/12 at 100.00 | AA– | 1,009,250 |
| 560 | Monroe Newpower Corporation, New York, Power Facilities Revenue Bonds, Series 2003, 5.500%, 1/01/34 | 1/13 at 102.00 | BBB | 557,278 |
| | New York City Sales Tax Asset Receivable Corporation, New York, Dedicated Revenue Bonds, Local Government Assistance Corporation, Series 2004A: | | | |
| 610 | 5.000%, 10/15/25 – NPMF Insured (UB) | 10/14 at 100.00 | AAA | 667,291 |
| 555 | 5.000%, 10/15/26 – NPMF Insured (UB) | 10/14 at 100.00 | AAA | 606,249 |
| 740 | New York City Transitional Finance Authority, New York, Building Aid Revenue Bonds, Fiscal Series 2007S-2, 5.000%, 1/15/28 – FGIC Insured | 1/17 at 100.00 | AA– | 802,981 |
| 1,000 | New York City, New York, Educational Construction Fund, Revenue Bonds, Series 2011A, 5.750%, 4/01/33 – AGM Insured | 4/21 at 100.00 | AA+ | 1,165,330 |
| 280 | New York Convention Center Development Corporation, New York, Hotel Fee Revenue Bonds, Tender Option Bonds Trust 3095, 13.089%, 11/15/44 – AMBAC Insured (IF) | 11/15 at 100.00 | AA+ | 317,996 |
| 1,290 | New York State Environmental Facilities Corporation, State Personal Income Tax Revenue Bonds, Series 2002A, 5.000%, 1/01/23 – FGIC | 1/13 at 100.00 | AAA | 1,330,712 |

Insured

54 Nuveen Investments

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------|---|---------------------------------------|-------------|--------------|
| | Tax Obligation/Limited (continued) | | | |
| \$ 950 | New York State Thruway Authority, Highway and Bridge Trust Fund Bonds, Second General, Series 2005B, 5.500%, 4/01/20 – AMBAC Insured | No Opt. Call | AA | \$ 1,193,001 |
| 1,200 | New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003A-1, 5.250%, 6/01/20 – AMBAC Insured | 6/13 at 100.00 | AA– | 1,263,972 |
| 750 | New York State Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed and State Contingency Contract-Backed Bonds, Series 2003B-1C, 5.500%, 6/01/21 | 6/13 at 100.00 | AA– | 792,345 |
| 295 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, First Subordinate Series 2010C, 5.125%, 8/01/42 – AGM Insured | 8/20 at 100.00 | AA– | 309,039 |
| | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, Series 2007A: | | | |
| 3,500 | 0.000%, 8/01/41 – NPMFG Insured | No Opt. Call | Aa2 | 677,635 |
| 1,550 | 0.000%, 8/01/45 – NPMFG Insured | No Opt. Call | Aa2 | 237,119 |
| 12,040 | 0.000%, 8/01/46 – NPMFG Insured | No Opt. Call | Aa2 | 1,729,907 |
| 2,425 | 0.000%, 8/01/47 – AMBAC Insured | No Opt. Call | Aa2 | 326,599 |
| 41,320 | Total Tax Obligation/Limited | | | 26,355,946 |
| | Transportation – 14.6% (9.5% of Total Investments) | | | |
| | Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2005A: | | | |
| 100 | 4.750%, 11/15/27 – NPMFG Insured | 11/15 at 100.00 | AAA | 110,102 |
| 500 | 4.750%, 11/15/30 – AMBAC Insured | 11/15 at 100.00 | A | 516,350 |
| 1,000 | Metropolitan Transportation Authority, New York, Transportation Revenue Refunding Bonds, Series 2002A, 5.000%, 11/15/25 – FGIC Insured | 11/12 at 100.00 | A | 1,023,980 |
| 355 | New York Liberty Development Corporation, Liberty Revenue Bonds, 4 World Trade Center Project, Series 2011, 5.000%, 11/15/44 | 11/21 at 100.00 | A+ | 376,556 |
| 140 | New York State Thruway Authority, General Revenue Bonds, Refunding Series 2007H, 5.000%, 1/01/25 – FGIC Insured | 1/18 at 100.00 | A+ | 157,482 |
| 1,875 | New York State Thruway Authority, General Revenue Bonds, Series 2005F, 5.000%, 1/01/20 – AMBAC Insured | 1/15 at 100.00 | A+ | 2,070,281 |
| 3,000 | | | AA– | 3,303,390 |

| | | | | |
|--------|--|-----------------|---------|------------|
| | New York State Thruway Authority, General Revenue Bonds, Series 2005G, 5.000%, 1/01/32 – AGM Insured | 7/15 at 100.00 | | |
| 170 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Forty Eighth Series 2008, Trust 2920, 17.142%, 8/15/32 – AGM Insured (IF) | 8/17 at 100.00 | Aa2 | 223,530 |
| 7,140 | Total Transportation | | | 7,781,671 |
| | U.S. Guaranteed – 19.9% (12.9% of Total Investments) (4) | | | |
| 1,185 | Dormitory Authority of the State of New York, FHA-Insured Nursing Home Mortgage Revenue Bonds, Shorefront Jewish Geriatric Center Inc., Series 2002, 5.200%, 2/01/32 (Pre-refunded 2/01/13) | 2/13 at 102.00 | Aaa | 1,257,593 |
| 25 | Dormitory Authority of the State of New York, Revenue Bonds, Memorial Sloan-Kettering Cancer Center, Series 2003-1, 5.000%, 7/01/21 (Pre-refunded 7/01/13) – NPFQ Insured | 7/13 at 100.00 | Aa2 (4) | 26,473 |
| 500 | Dormitory Authority of the State of New York, Revenue Bonds, North Shore Long Island Jewish Group, Series 2003, 5.375%, 5/01/23 (Pre-refunded 5/01/13) | 5/13 at 100.00 | Aaa | 527,730 |
| 1,000 | Dormitory Authority of the State of New York, Revenue Bonds, Rochester Institute of Technology, Series 2002A, 5.250%, 7/01/22 (Pre-refunded 7/01/12) – AMBAC Insured | 7/12 at 100.00 | A1 (4) | 1,012,840 |
| 55 | Erie County Water Authority, New York, Water Revenue Bonds, Series 1990B, 6.750%, 12/01/14 - AMBAC Insured (ETM) | No Opt. Call | N/R (4) | 60,369 |
| 3,000 | New York City Transitional Finance Authority, New York, Future Tax Secured Bonds, Fiscal Series 2003C, 5.250%, 8/01/18 (Pre-refunded 8/01/12) – AMBAC Insured | 8/12 at 100.00 | AAA | 3,051,300 |
| 2,000 | New York City Transitional Finance Authority, New York, Future Tax Secured Refunding Bonds, Fiscal Series 2003D, 5.000%, 2/01/22 (Pre-refunded 2/01/13) – NPFQ Insured | 2/13 at 100.00 | Aaa | 2,080,180 |
| 500 | New York State Urban Development Corporation, State Personal Income Tax Revenue Bonds, State Facilities and Equipment, Series 2002C-1, 5.500%, 3/15/21 (Pre-refunded 3/15/13) – FGIC Insured | 3/13 at 100.00 | AA+ (4) | 525,125 |
| 2,000 | Power Authority of the State of New York, General Revenue Bonds, Series 2002A, 5.000%, 11/15/20 (Pre-refunded 11/15/12) | 11/12 at 100.00 | Aa2 (4) | 2,060,380 |
| 10,265 | Total U.S. Guaranteed | | | 10,601,990 |

NRK Nuveen New York AMT-Free Municipal Income Fund (continued)
(formerly known as Nuveen Insured New York Tax-Free Advantage Municipal Fund)
Portfolio of Investments
March 31, 2012 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---|---|---------------------------------------|-------------|---------------|
| Utilities – 6.7% (4.3% of Total Investments) | | | | |
| Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A: | | | | |
| \$ 1,130 | 5.000%, 12/01/23 – FGIC Insured | 6/16 at 100.00 | A | \$ 1,233,237 |
| 870 | 5.000%, 12/01/25 – FGIC Insured | 6/16 at 100.00 | A | 936,903 |
| 1,000 | 5.000%, 12/01/26 – AGC Insured | 6/16 at 100.00 | AA+ | 1,119,450 |
| 125 | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006B, 5.000%, 12/01/35 – CIFG Insured | 6/16 at 100.00 | A | 129,531 |
| 110 | Power Authority of the State of New York, General Revenue Bonds, Series 2006A, 5.000%, 11/15/19 – FGIC Insured | 11/15 at 100.00 | Aa2 | 125,773 |
| 3,235 | Total Utilities | | | 3,544,894 |
| Water and Sewer – 4.6% (3.0% of Total Investments) | | | | |
| 1,780 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Second Generation Resolution, Fiscal 2012 Series BB, 5.000%, 6/15/44 | 12/21 at 100.00 | AA+ | 1,933,133 |
| 495 | New York City Municipal Water Finance Authority, New York, Water and Sewer System Revenue Bonds, Series 2006B, 5.000%, 6/15/36 – NCFG Insured (UB) | 6/16 at 100.00 | AAA | 537,129 |
| 2,275 | Total Water and Sewer | | | 2,470,262 |
| \$ 94,325 | Total Investments (cost \$78,381,482) – 154.4% | | | 82,234,617 |
| | Floating Rate Obligations – (4.5%) | | | (2,390,000) |
| | MuniFund Term Preferred Shares, at Liquidation Value – (52.0)% (5) | | | (27,680,000) |
| | Other Assets Less Liabilities – 2.1% | | | 1,111,993 |
| | Net Assets Applicable to Common Shares – 100% | | | \$ 53,276,610 |

- (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)

Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.

- (4) 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. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
- (5) MuniFund Term Preferred Shares, at Liquidation Value as a percentage of Total Investments is 33.7%.
- N/R Not rated.
- (ETM) Escrowed to maturity.
- (IF) Inverse floating rate investment.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction. See Notes to Financial Statements, Footnote 1 – General Information and Significant Accounting Policies, Inverse Floating Rate Securities for more information.

See accompanying notes to financial statements.

Statement of
Assets & Liabilities
March 31, 2012 (Unaudited)

| | New York Investment Quality (NQN) | New York Select Quality (NVN) | New York Quality Income (NUN) |
|---|--|--|--|
| Assets | | | |
| Investments, at value (cost \$386,788,937, \$505,748,634 and \$521,449,419, respectively) | \$ 409,147,668 | \$ 543,240,492 | \$ 554,958,437 |
| Cash | 8,486,558 | 10,852,596 | 3,234,462 |
| Receivables: | | | |
| Interest | 5,583,271 | 7,478,654 | 7,632,229 |
| Investments sold | 10,000 | 5,803,316 | 6,965,000 |
| Deferred offering costs | 662,896 | 813,441 | 808,557 |
| Other assets | 126,118 | 175,366 | 177,217 |
| Total assets | 424,016,511 | 568,363,865 | 573,775,902 |
| Liabilities | | | |
| Floating rate obligations | 37,145,000 | 33,510,000 | 40,245,000 |
| Payables: | | | |
| Common share dividends | 1,047,342 | 1,466,425 | 1,536,171 |
| Interest | — | — | — |
| Offering costs | 56,297 | — | 27,825 |
| MuniFund Term Preferred (MTP) Shares, at liquidation value | — | — | — |
| Variable Rate MuniFund Term Preferred (VMTP) Shares, at liquidation value | — | — | — |
| Variable Rate Demand Preferred (VRDP) Shares, at liquidation value | 112,300,000 | 164,800,000 | 161,700,000 |
| Accrued expenses: | | | |
| Management fees | 216,043 | 288,548 | 291,402 |
| Other | 139,492 | 209,596 | 161,996 |
| Total liabilities | 150,904,174 | 200,274,569 | 203,962,394 |
| Net assets applicable to Common shares | \$ 273,112,337 | \$ 368,089,296 | \$ 369,813,508 |
| Common shares outstanding | 17,542,953 | 23,230,215 | 23,782,336 |
| Net asset value per Common share outstanding (net assets applicable to Common shares, divided by Common shares outstanding) | \$ 15.57 | \$ 15.85 | \$ 15.55 |
| Net assets applicable to Common shares consist of: | | | |
| Common shares, \$.01 par value per share | \$ 175,430 | \$ 232,302 | \$ 237,823 |
| Paid-in surplus | 249,350,008 | 328,920,003 | 334,996,330 |
| Undistributed (Over-distribution of) net investment income | 3,625,359 | 4,936,235 | 5,063,208 |
| Accumulated net realized gain (loss) | (2,397,191) | (3,491,102) | (3,992,871) |
| Net unrealized appreciation (depreciation) | 22,358,731 | 37,491,858 | 33,509,018 |
| Net assets applicable to Common shares | \$ 273,112,337 | \$ 368,089,296 | \$ 369,813,508 |
| Authorized shares: | | | |
| Common | 200,000,000 | 200,000,000 | 200,000,000 |

| | | | |
|--------------------------------------|---------|---------|---------|
| Auction Rate Preferred Shares (ARPS) | 950,000 | 950,000 | 950,000 |
| MTP | — | — | — |
| VMTP | — | — | — |
| VRDP | 50,000 | 50,000 | 50,000 |

See accompanying notes to financial statements.

Nuveen Investments

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Statement of
Assets & Liabilities (Unaudited) (continued)

| | New York Premium Income (NNF) | New York Dividend Advantage (NKO) | New York AMT-Free Income (NRK) |
|---|--|--|---|
| Assets | | | |
| Investments, at value (cost \$184,812,520, \$168,963,939 and \$78,381,482, respectively) | \$ 196,332,902 | \$ 178,187,750 | \$ 82,234,617 |
| Cash | 152,444 | 3,245,595 | 50,495 |
| Receivables: | | | |
| Interest | 2,722,352 | 2,637,420 | 994,014 |
| Investments sold | 5,050 | 1,252,400 | — |
| Deferred offering costs | 261,144 | 653,775 | 409,243 |
| Other assets | 11,419 | 46,581 | 13,943 |
| Total assets | 199,485,311 | 186,023,521 | 83,702,312 |
| Liabilities | | | |
| Floating rate obligations | 16,600,000 | 11,620,000 | 2,390,000 |
| Payables: | | | |
| Common share dividends | 520,407 | 528,523 | 196,100 |
| Interest | 51,406 | — | 62,742 |
| Offering costs | 12,276 | — | 22,905 |
| MuniFund Term Preferred (MTP) Shares, at liquidation value | — | — | 27,680,000 |
| Variable Rate MuniFund Term Preferred (VMTP) Shares, at liquidation value | 50,700,000 | — | — |
| Variable Rate Demand Preferred (VRDP) Shares, at liquidation value | — | 50,000,000 | — |
| Accrued expenses: | | | |
| Management fees | 103,308 | 89,016 | 42,832 |
| Other | 50,225 | 37,696 | 31,123 |
| Total liabilities | 68,037,622 | 62,275,235 | 30,425,702 |
| Net assets applicable to Common shares | \$ 131,447,689 | \$ 123,748,286 | \$ 53,276,610 |
| Common shares outstanding | 8,250,390 | 7,937,131 | 3,506,560 |
| Net asset value per Common share outstanding (net assets applicable to Common shares, divided by Common shares outstanding) | \$ 15.93 | \$ 15.59 | \$ 15.19 |
| Net assets applicable to Common shares consist of: | | | |
| Common shares, \$.01 par value per share | \$ 82,504 | \$ 79,371 | \$ 35,066 |
| Paid-in surplus | 118,734,995 | 113,645,351 | 49,724,125 |
| Undistributed (Over-distribution of) net investment income | 2,422,667 | 1,455,041 | 108,798 |
| Accumulated net realized gain (loss) | (1,312,859) | (655,288) | (444,514) |
| Net unrealized appreciation (depreciation) | 11,520,382 | 9,223,811 | 3,853,135 |
| Net assets applicable to Common shares | \$ 131,447,689 | \$ 123,748,286 | \$ 53,276,610 |
| Authorized shares: | | | |
| Common | 200,000,000 | Unlimited | Unlimited |
| Auction Rate Preferred Shares (ARPS) | 999,493 | Unlimited | Unlimited |

| | | | |
|------|-----|-----------|-----------|
| MTP | — | — | Unlimited |
| VMTP | 507 | — | — |
| VRDP | — | Unlimited | — |

See accompanying notes to financial statements.

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Statement of
OperationsSix Months Ended March
31, 2012
(Unaudited)

| | New York Investment Quality (NQN) | New York Select Quality (NVN) | New York Quality Income (NUN) | New York Premium Income (NNF) | New York Dividend Advantage (NKO) | New York AMT-Free Income (NRK) |
|--|--|--|--|---|--|---|
| Investment Income | \$ 9,410,949 | \$ 12,987,753 | \$ 13,050,489 | \$ 4,584,958 | \$ 4,223,819 | \$ 1,916,291 |
| Expenses | | | | | | |
| Management fees | 1,271,383 | 1,695,487 | 1,713,412 | 607,823 | 569,705 | 252,339 |
| Dividend disbursing agent fees | — | — | — | 13,320 | — | — |
| Shareholders' servicing agent fees and expenses | 11,403 | 10,983 | 11,363 | 15,228 | 516 | 8,509 |
| Interest expense and amortization of offering costs | 251,279 | 301,808 | 322,937 | 396,103 | 105,147 | 428,896 |
| Fees on VRDP Shares | 493,151 | 723,697 | 710,083 | — | 284,285 | — |
| Custodian's fees and expenses | 31,043 | 39,223 | 42,068 | 20,042 | 16,296 | 9,318 |
| Directors'/Trustees' fees and expenses | 6,548 | 7,648 | 8,957 | 3,208 | 3,044 | 1,511 |
| Professional fees | 11,765 | 12,337 | 9,100 | 11,484 | 11,990 | 10,133 |
| Shareholders' reports – printing and mailing expenses | 41,404 | 46,359 | 36,063 | 25,222 | 20,779 | 18,569 |
| Stock exchange listing fees | 4,348 | 4,348 | 4,348 | 4,348 | 537 | 7,750 |
| Investor relations expense | 12,711 | 16,580 | 17,334 | 6,588 | 6,020 | 2,937 |
| Other expenses | 17,625 | 21,505 | — | 2,201 | 20,351 | 13,605 |
| Total expenses before custodian fee credit and expense reimbursement | 2,152,660 | 2,879,975 | 2,875,665 | 1,105,567 | 1,038,670 | 753,567 |
| Custodian fee credit | (1,715) | (2,865) | (2,076) | (404) | (1,658) | (283) |
| Expense reimbursement | — | — | — | — | (45,829) | — |
| Net expenses | 2,150,945 | 2,877,110 | 2,873,589 | 1,105,163 | 991,183 | 753,284 |
| Net investment income (loss) | 7,260,004 | 10,110,643 | 10,176,900 | 3,479,795 | 3,232,636 | 1,163,007 |
| Realized and Unrealized Gain (Loss) | | | | | | |
| Net realized gain (loss) from investments | 417,004 | 220,674 | 341,956 | 35,470 | 244,919 | 31,634 |
| Change in net unrealized appreciation (depreciation) of investments | 4,522,760 | 7,673,071 | 6,933,299 | 1,989,931 | 1,775,304 | 655,085 |
| Net realized and unrealized gain (loss) | 4,939,764 | 7,893,745 | 7,275,255 | 2,025,401 | 2,020,223 | 686,719 |
| Distributions to Auction Rate Preferred Shareholders | | | | | | |
| From net investment income | — | — | — | (82) | — | — |

| | | | | | | |
|--|---------------|---------------|---------------|--------------|--------------|--------------|
| Decrease in net assets applicable to Common shares from distributions to Auction Rate Preferred shareholders | — | — | — | (82) | — | — |
| Net increase (decrease) in net assets applicable to Common shares from operations | \$ 12,199,768 | \$ 18,004,388 | \$ 17,452,155 | \$ 5,505,114 | \$ 5,252,859 | \$ 1,849,726 |

See accompanying notes to financial statements.

Nuveen Investments

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Statement of
Changes in Net Assets (Unaudited)

| | New York Investment Quality (NQN) | | New York Select Quality (NVN) | | New York Quality Income (NUN) | |
|--|--------------------------------------|--------------------------|----------------------------------|--------------------------|----------------------------------|--------------------------|
| | Six Months Ended 3/31/12 | Year Ended 9/30/11 | Six Months Ended 3/31/12 | Year Ended 9/30/11 | Six Months Ended 3/31/12 | Year Ended 9/30/11 |
| Operations | | | | | | |
| Net investment income (loss) | \$ 7,260,004 | \$ 14,267,156 | \$ 10,110,643 | \$ 19,859,755 | \$ 10,176,900 | \$ 20,327,334 |
| Net realized gain (loss) from investments | 417,004 | 815,288 | 220,674 | 617,919 | 341,956 | 439,031 |
| Change in net unrealized appreciation (depreciation) of investments | 4,522,760 | (3,309,672) | 7,673,071 | (6,120,459) | 6,933,299 | (6,386,485) |
| Distributions to Auction Rate Preferred Shareholders from net investment income | | | | | | |
| | — | — | — | — | — | (189,512) |
| Net increase (decrease) in net assets applicable to Common shares from operations | 12,199,768 | 11,772,772 | 18,004,388 | 14,357,215 | 17,452,155 | 14,190,368 |
| Distributions to Common Shareholders | | | | | | |
| From net investment income | (7,399,971) | (14,119,537) | (10,096,290) | (19,544,653) | (10,408,178) | (19,761,948) |
| From accumulated net realized gains | (868,894) | (888,164) | (656,515) | (677,393) | (527,302) | (104,510) |
| Decrease in net assets applicable to Common shares from distributions to Common shareholders | (8,268,865) | (15,007,701) | (10,752,805) | (20,222,046) | (10,935,480) | (19,866,458) |
| Capital Share Transactions | | | | | | |
| Net proceeds from Common shares issued to shareholders due to | 388,317 | — | 505,514 | — | 467,878 | — |

| | | | | | | | |
|---|----------------|----------------|----------------|----------------|----------------|----------------|--|
| reinvestment of distributions | | | | | | | |
| Net increase (decrease) in net assets applicable to Common shares from capital share transactions | 388,317 | — | 505,514 | — | 467,878 | — | |
| Net increase (decrease) in net assets applicable to Common shares | 4,319,220 | (3,234,929) | 7,757,097 | (5,864,831) | 6,984,553 | (5,676,090) | |
| Net assets applicable to Common shares at the beginning of period | 268,793,117 | 272,028,046 | 360,332,199 | 366,197,030 | 362,828,955 | 368,505,045 | |
| Net assets applicable to Common shares at the end of period | \$ 273,112,337 | \$ 268,793,117 | \$ 368,089,296 | \$ 360,332,199 | \$ 369,813,508 | \$ 362,828,955 | |
| Undistributed (Over-distribution of) net investment income at the end of period | \$ 3,625,359 | \$ 3,765,326 | \$ 4,936,235 | \$ 4,921,882 | \$ 5,063,208 | \$ 5,294,486 | |

See accompanying notes to financial statements.

| | New York Premium Income (NNF) | | New York Dividend Advantage (NKO) | | New York AMT-Free Income (NRK) | |
|---|----------------------------------|--------------------------|--------------------------------------|--------------------------|-----------------------------------|--------------------------|
| | Six Months Ended 3/31/12 | Year Ended 9/30/11 | Six Months Ended 3/31/12 | Year Ended 9/30/11 | Six Months Ended 3/31/12 | Year Ended 9/30/11 |
| Operations | | | | | | |
| Net investment income | \$ 3,479,795 | \$ 7,340,716 | \$ 3,232,636 | \$ 6,512,496 | \$ 1,163,007 | \$ 2,282,477 |
| Net realized gain (loss) from investments | 35,470 | 59,685 | 244,919 | 46,221 | 31,634 | 46,963 |
| Change in net unrealized appreciation (depreciation) of investments | 1,989,931 | (1,168,454) | 1,775,304 | (850,898) | 655,085 | (924,356) |
| Distributions to Auction Rate Preferred Shareholders from net investment income | | | | | | |
| Net increase (decrease) in net assets applicable to Common shares from operations | 5,505,114 | 6,059,274 | 5,252,859 | 5,707,819 | 1,849,726 | 1,405,084 |
| Distributions to Common Shareholders | | | | | | |
| From net investment income | (3,438,543) | (6,421,699) | (3,238,349) | (6,171,119) | (1,230,803) | (2,577,322) |
| From accumulated net realized gains | (47,812) | — | (41,273) | — | (36,118) | — |
| Decrease in net assets applicable to Common shares from distributions to Common shareholders | | | | | | |
| Capital Share Transactions | (3,486,355) | (6,421,699) | (3,279,622) | (6,171,119) | (1,266,921) | (2,577,322) |
| Net proceeds from Common shares issued to shareholders due to reinvestment of distributions | | | | | | |
| | 110,105 | — | — | — | — | — |

| | | | | | | |
|--|----------------|----------------|----------------|----------------|---------------|---------------|
| Net increase (decrease) in net assets applicable to Common shares from capital share transactions | 110,105 | — | — | — | — | — |
| Net increase (decrease) in net assets applicable to Common shares | 2,128,864 | (362,425) | 1,973,237 | (463,300) | 582,805 | (1,172,238) |
| Net assets applicable to Common shares at the beginning of period | 129,318,825 | 129,681,250 | 121,775,049 | 122,238,349 | 52,693,805 | 53,866,043 |
| Net assets applicable to Common shares at the end of period | \$ 131,447,689 | \$ 129,318,825 | \$ 123,748,286 | \$ 121,775,049 | \$ 53,276,610 | \$ 52,693,805 |
| Undistributed (Over-distribution of) net investment income at the end of period | \$ 2,422,667 | \$ 2,381,497 | \$ 1,455,041 | \$ 1,460,754 | \$ 108,798 | \$ 176,594 |

See accompanying notes to financial statements.

Statement of
Cash FlowsSix Months Ended March 31,
2012
(Unaudited)

| | New York Investment Quality (NQN) | New York Select Quality (NVN) | New York Quality Income (NUN) |
|--|--|--|--|
| Cash Flows from Operating Activities: | | | |
| Net Increase (Decrease) In Net Assets Applicable to Common | | | |
| Shares from Operations | \$ 12,199,768 | \$ 18,004,388 | \$ 17,452,155 |
| Adjustments to reconcile the net increase (decrease) in net assets applicable to Common shares from operations to net cash provided by (used in) operating activities: | | | |
| Purchases of investments | (26,875,837) | (26,070,587) | (49,166,024) |
| Proceeds from sales and maturities of investments | 31,185,602 | 34,648,346 | 59,409,112 |
| Amortization (Accretion) of premiums and discounts, net | 612,146 | 198,807 | 314,946 |
| (Increase) Decrease in: | | | |
| Receivable for interest | 313,310 | 197,753 | 127,131 |
| Receivable for investments sold | 120,000 | (5,798,316) | (6,965,000) |
| Other assets | (3,130) | (1,426) | (2,037) |
| Increase (Decrease) in: | | | |
| Payable for interest | — | — | — |
| Accrued management fees | 7,423 | 10,963 | 10,540 |
| Accrued other expenses | 14,550 | 19,977 | (34,031) |
| Net realized (gain) loss from: | | | |
| Investments | (417,004) | (220,674) | (341,956) |
| Paydowns | — | (1,115) | (928) |
| Change in net unrealized (appreciation) depreciation of investments | (4,522,760) | (7,673,071) | (6,933,299) |
| Net cash provided by (used in) operating activities | 12,634,068 | 13,315,045 | 13,870,609 |
| Cash Flows from Financing Activities: | | | |
| (Increase) Decrease in: | | | |
| Cash equivalents(1) | — | — | — |
| Deferred offering costs | 11,722 | 6,788 | 14,129 |
| Increase (Decrease) in: | | | |
| ARPS noticed for redemption, at liquidation value | — | — | — |
| Payable for offering costs | (231,101) | (261,689) | (266,591) |
| Cash distributions paid to Common shareholders | (7,871,883) | (10,229,240) | (10,451,940) |
| Net cash provided by (used in) financing activities | (8,091,262) | (10,484,141) | (10,704,402) |
| Net Increase (Decrease) in Cash | 4,542,806 | 2,830,904 | 3,166,207 |
| Cash at the beginning of period | 3,943,752 | 8,021,692 | 68,255 |
| Cash at the End of Period | \$ 8,486,558 | \$ 10,852,596 | \$ 3,234,462 |

(1) Segregated for the payment of ARPS noticed for redemption.

Supplemental Disclosure of Cash Flow Information

Non-cash financing activities not included herein consist of reinvestments of Common share distributions as follows:

| | New York Investment Quality (NQN) | New York Select Quality (NVN) | New York Quality Income (NUN) |
|--|--|--|--|
| | \$ 388,317 | \$ 505,514 | \$ 467,878 |

Cash paid for interest (excluding amortization of offering costs) was as follows:

| | New York Investment Quality (NQN) | New York Select Quality (NVN) | New York Quality Income (NUN) |
|--|--|--|--|
| | \$ 239,558 | \$ 287,130 | \$ 308,808 |

See accompanying notes to financial statements.

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| | New York Premium Income (NNF) | New York Dividend Advantage (NKO) | New York AMT-Free Income (NRK) |
|--|--|--|---|
| Cash Flows from Operating Activities: | | | |
| Net Increase (Decrease) In Net Assets Applicable to Common | | | |
| Shares from Operations | \$ 5,505,114 | \$ 5,252,859 | \$ 1,849,726 |
| Adjustments to reconcile the net increase (decrease) in net assets applicable to Common shares from operations to net cash provided by (used in) operating activities: | | | |
| Purchases of investments | (11,992,406) | (19,969,267) | (6,039,991) |
| Proceeds from sales and maturities of investments | 11,620,621 | 21,276,815 | 4,041,181 |
| Amortization (Accretion) of premiums and discounts, net | 237,850 | 88,219 | 81,022 |
| (Increase) Decrease in: | | | |
| Receivable for interest | 199,705 | 192,657 | 11,532 |
| Receivable for investments sold | (5,050) | (1,252,400) | — |
| Other assets | 11,653 | (2,471) | 23,919 |
| Increase (Decrease) in: | | | |
| Payable for interest | 12,749 | — | 3,922 |
| Accrued management fees | 3,711 | 3,150 | 1,416 |
| Accrued other expenses | (16,599) | (1,322) | (3,743) |
| Net realized (gain) loss from: | | | |
| Investments | (35,470) | (244,919) | (31,634) |
| Paydowns | — | — | — |
| Change in net unrealized (appreciation) depreciation of investments | (1,989,931) | (1,775,304) | (655,085) |
| Net cash provided by (used in) operating activities | 3,551,947 | 3,568,017 | (717,735) |
| Cash Flows from Financing Activities: | | | |
| (Increase) Decrease in: | | | |
| Cash equivalents(1) | 24,808,290 | — | — |
| Deferred offering costs | 52,285 | (36,959) | 66,512 |
| Increase (Decrease) in: | | | |
| ARPS noticed for redemption, at liquidation value | (24,800,000) | — | — |
| Payable for offering costs | (126,308) | (59,290) | (95,231) |
| Cash distributions paid to Common shareholders | (3,371,230) | (3,274,772) | (1,266,825) |
| Net cash provided by (used in) financing activities | (3,436,963) | (3,371,021) | (1,295,544) |
| Net Increase (Decrease) in Cash | 114,984 | 196,996 | (2,013,279) |
| Cash at the beginning of period | 37,460 | 3,048,599 | 2,063,774 |
| Cash at the End of Period | \$ 152,444 | \$ 3,245,595 | \$ 50,495 |

(1) Segregated for the payment of ARPS noticed for redemption.

Supplemental Disclosure of Cash Flow Information

Non-cash financing activities not included herein consist of reinvestments of Common share distributions as follows:

| | New York | New York | New York |
|--|----------|----------|----------|
|--|----------|----------|----------|

| | Premium Income (NNF) | Dividend Advantage (NKO) | AMT-Free Income (NRK) |
|--|----------------------------|--------------------------------|-----------------------------|
| | \$ 110,105 | \$ — | \$ — |

Cash paid for interest (excluding amortization of offering costs) was as follows:

| | New York Premium Income (NNF) | New York Dividend Advantage (NKO) | New York AMT-Free Income (NRK) |
|--|--|--|---|
| | \$ 331,069 | \$ 91,366 | \$ 358,463 |

See accompanying notes to financial statements.

Nuveen Investments

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Financial
Highlights (Unaudited)

Selected data for a Common share outstanding throughout each period:

| Beginning Common Share Net Asset Value | Net Investment Income (Loss) | Net Realized/ Unrealized Gain (Loss) | Investment Operations Distributions | | Total | Less Distributions | | | Discount from Ending Common Share Repurchase and Retired | Net Asset Value | Ending Market Value | |
|---|---------------------------------------|--|---|---|-------|--|---|----------|---|-----------------------|---------------------------|----------|
| | | | from Net Investment Income to Auction Rate Preferred Share- holders (a) | Distributions from Investment Capital Gains to Auction Rate Preferred Share- holders (a) | | Net Investment Income to Common Share- holders | Capital Gains to Common Share- holders | Total | | | | |
| New York Investment Quality (NQN) | | | | | | | | | | | | |
| Year Ended 9/30: | | | | | | | | | | | | |
| 2012(f) | \$ 15.34 | \$.41 | \$.29 | \$ — | \$ — | \$.70 | \$ (.42) | \$ (.05) | \$ (.47) | \$ — | \$ 15.57 | \$ 14.94 |
| 2011 | 15.53 | .81 | (.14) | — | — | .67 | (.81) | (.05) | (.86) | — | 15.34 | 14.37 |
| 2010 | 15.08 | .87 | .37 | (.02) | — | 1.22 | (.77) | — | (.77) | — | 15.53 | 14.93 |
| 2009 | 13.23 | .88 | 1.74 | (.09) | — | 2.53 | (.68) | — | (.68) | —* | 15.08 | 14.13 |
| 2008 | 14.77 | .90 | (1.56) | (.26) | — | (.92) | (.62) | — | (.62) | —* | 13.23 | 10.72 |
| 2007 | 15.18 | .89 | (.29) | (.25) | (.02) | .33 | (.67) | (.07) | (.74) | — | 14.77 | 13.70 |
| New York Select Quality (NVN) | | | | | | | | | | | | |
| Year Ended 9/30: | | | | | | | | | | | | |
| 2012(f) | 15.53 | .44 | .35 | — | — | .79 | (.44) | (.03) | (.47) | — | 15.85 | 15.11 |
| 2011 | 15.79 | .85 | (.24) | — | — | .61 | (.84) | (.03) | (.87) | — | 15.53 | 14.76 |
| 2010 | 15.37 | .91 | .33 | (.03) | — | 1.21 | (.79) | — | (.79) | — | 15.79 | 15.40 |
| 2009 | 13.34 | .90 | 1.90 | (.09) | — | 2.71 | (.68) | — | (.68) | —* | 15.37 | 13.76 |
| 2008 | 14.98 | .91 | (1.63) | (.27) | —* | (.99) | (.64) | (.01) | (.65) | —* | 13.34 | 10.70 |
| 2007 | 15.44 | .92 | (.37) | (.27) | (.01) | .27 | (.70) | (.03) | (.73) | — | 14.98 | 13.86 |

- (a) The amounts shown are based on Common share equivalents.
- (b) Total Return Based on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

Total Return Based on Common Share Net Asset Value is the combination of changes in Common share net asset value, reinvested dividend income at net asset value and reinvested capital gains distributions at net asset value, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending net

asset value. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its net asset value), and therefore may be different from the price used in the calculation. Total returns are not annualized.

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| Total Returns | Based on Common Share Net Asset Value(b) | Ending Net Assets Applicable to Common Shares (000) | Ratios/Supplemental Data Ratios to Average Net Assets Applicable to Common Shares(c)(d) | | | Portfolio Turnover Rate |
|---------------|--|---|--|------------------------------|----|-------------------------|
| | | | Expenses(e) | Net Investment Income (Loss) | | |
| 7.22% | 4.63% | \$ 273,112 | 1.59%** | 5.36%** | 7% | |
| 2.39 | 4.68 | 268,793 | 1.73 | 5.52 | 4 | |
| 11.63 | 8.42 | 272,028 | 1.31 | 5.83 | 6 | |
| 39.45 | 19.74 | 264,170 | 1.42 | 6.45 | 3 | |
| (17.85) | (6.46) | 232,903 | 1.46 | 6.15 | 9 | |
| 3.22 | 2.22 | 260,224 | 1.40 | 5.98 | 19 | |
| 5.47 | 5.10 | 368,089 | 1.58** | 5.55** | 5 | |
| 1.95 | 4.27 | 360,332 | 1.73 | 5.75 | 5 | |
| 18.34 | 8.18 | 366,197 | 1.26 | 6.00 | 8 | |
| 36.22 | 20.98 | 356,491 | 1.36 | 6.52 | 5 | |
| (18.81) | (6.90) | 310,931 | 1.41 | 6.16 | 12 | |
| 1.70 | 1.75 | 349,388 | 1.38 | 6.05 | 17 | |

- (c) Ratios do not reflect the effect of dividend payments to Auction Rate Preferred shareholders, where applicable; Net Investment Income (Loss) ratios reflect income earned and expenses incurred on assets attributable to ARPS and/or VRDP Shares, where applicable.
- (d) Ratios do not reflect the effect of custodian fee credits earned on the Fund's net cash on deposit with the custodian bank, where applicable.
- (e) The expense ratios reflect, among other things, all interest expense and other costs related to VRDP Shares and/or the interest expense deemed to have been paid by the Fund on the floating rate certificates issued by the special purpose trusts for the self-deposited inverse floaters held by the Fund, where applicable, both as described in Footnote 1 – General Information and Significant Accounting Policies, Variable Rate Demand Preferred Shares and Inverse Floating Rate Securities, respectively as follows:

New York Investment Quality (NQN)

Year Ended 9/30:

| | |
|---------|--------|
| 2012(f) | .55%** |
| 2011 | .67 |
| 2010 | .17 |
| 2009 | .22 |
| 2008 | .22 |
| 2007 | .18 |

New York Select Quality (NVN)

Year Ended 9/30:

| | |
|---------|-------|
| 2012(f) | .56** |
| 2011 | .69 |
| 2010 | .14 |
| 2009 | .16 |
| 2008 | .20 |
| 2007 | .18 |

(f) For the six months ended March 31, 2012.

* Rounds to less than \$.01 per share.

** Annualized.

See accompanying notes to financial statements.

Nuveen Investments

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Financial
Highlights (Unaudited) (continued)

Selected data for a Common share outstanding throughout each period:

| Beginning Common Share Net Asset Value | Net Investment Income (Loss) | Investment Operations Distributions | | | | Less Distributions | | | | Discount from Common Shares Repurchased and Retired | Ending Common Share Net Asset Value | Ending Market Value |
|---|---------------------------------------|--|---------|------------------------------------|------------------------------------|--|---|----------|----------|---|--|---------------------------|
| | | Realized/Rate | Auction | Preferred Share- holders (a) | Preferred Share- holders (a) | Net Investment Income to Common Share- holders | Capital Gains to Common Share- holders | Total | Total | | | |
| New York Quality Income (NUN) | | | | | | | | | | | | |
| Year Ended 9/30: | | | | | | | | | | | | |
| 2012(f) | \$ 15.28 | \$.43 | \$.30 | \$ — | \$ — | \$.73 | \$ (.44) | \$ (.02) | \$ (.46) | \$ — | \$ 15.55 | \$ 14.81 |
| 2011 | 15.51 | .86 | (.25) | (.01) | — | .60 | (.83) | —* | (.83) | — | 15.28 | 14.80 |
| 2010 | 15.15 | .91 | .27 | (.03) | — | 1.15 | (.79) | — | (.79) | —* | 15.51 | 15.10 |
| 2009 | 13.20 | .89 | 1.81 | (.09) | — | 2.61 | (.67) | — | (.67) | .01 | 15.15 | 13.68 |
| 2008 | 14.79 | .89 | (1.59) | (.27) | —* | (.97) | (.61) | (.01) | (.62) | —* | 13.20 | 10.43 |
| 2007 | 15.21 | .89 | (.33) | (.28) | (.01) | .27 | (.65) | (.04) | (.69) | — | 14.79 | 13.46 |
| New York Premium Income (NNF) | | | | | | | | | | | | |
| Year Ended 9/30: | | | | | | | | | | | | |
| 2012(f) | 15.69 | .42 | .25 | — | — | .67 | (.42) | (.01) | (.43) | — | 15.93 | 15.21 |
| 2011 | 15.73 | .89 | (.13) | (.02) | — | .74 | (.78) | — | (.78) | — | 15.69 | 14.77 |
| 2010 | 15.29 | .86 | .35 | (.03) | — | 1.18 | (.74) | — | (.74) | —* | 15.73 | 15.18 |
| 2009 | 13.39 | .84 | 1.76 | (.08) | — | 2.52 | (.63) | — | (.63) | .01 | 15.29 | 13.64 |
| 2008 | 14.88 | .86 | (1.48) | (.26) | — | (.88) | (.61) | — | (.61) | — | 13.39 | 11.04 |
| 2007 | 15.31 | .87 | (.33) | (.25) | (.01) | .28 | (.67) | (.04) | (.71) | — | 14.88 | 13.54 |

- (a) The amounts shown are based on Common share equivalents.
- (b) Total Return Based on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.
- Total Return Based on Common Share Net Asset Value is the combination of changes in Common share net asset value, reinvested dividend income at net asset value and reinvested capital gains distributions at net asset value, if any. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending net

asset value. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its net asset value), and therefore may be different from the price used in the calculation. Total returns are not annualized.

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| Total Returns | Ratios/Supplemental Data Ratios to Average Net Assets Applicable to Common Shares(c)(d) | | | | | Portfolio Turnover Rate |
|---------------|--|---|--|-------------|------------------------------------|-------------------------------|
| | Based on Market Value(b) | Based on Common Share Net Asset Value(b) | Ending Net Assets Applicable to Common Shares (000) | Expenses(e) | Net Investment Income (Loss) | |
| 3.13% | 4.83% | \$ 369,814 | 1.57%** | 5.55%** | 9% | |
| 4.01 | 4.26 | 362,829 | 1.62 | 5.81 | 3 | |
| 16.77 | 7.87 | 368,505 | 1.22 | 6.08 | 6 | |
| 38.91 | 20.46 | 359,827 | 1.38 | 6.50 | 5 | |
| (18.60) | (6.80) | 315,510 | 1.42 | 6.10 | 9 | |
| .21 | 1.81 | 353,564 | 1.38 | 5.95 | 21 | |
| 5.80 | 4.27 | 131,448 | 1.70** | 5.33** | 6 | |
| 2.78 | 5.04 | 129,319 | 1.28 | 5.93 | 3 | |
| 17.25 | 7.96 | 129,681 | 1.25 | 5.63 | 4 | |
| 30.31 | 19.42 | 126,259 | 1.42 | 6.02 | 5 | |
| (14.53) | (6.18) | 111,528 | 1.45 | 5.84 | 10 | |
| (.20) | 1.85 | 123,956 | 1.40 | 5.79 | 21 | |

- (c) Ratios do not reflect the effect of dividend payments to Auction Rate Preferred shareholders, where applicable; Net Investment Income (Loss) ratios reflect income earned and expenses incurred on assets attributable to ARPS, VMTP and/or VRDP Shares, where applicable.
- (d) Ratios do not reflect the effect of custodian fee credits earned on the Fund's net cash on deposit with the custodian bank, where applicable.
- (e) The expense ratios reflect, among other things, all interest expense and other costs related to VMTP Shares, VRDP Shares and/or the interest expense deemed to have been paid by the Fund on the floating rate certificates issued by the special purpose trusts for the self-deposited inverse floaters held by the Fund, where applicable, each as described in Footnote 1 – General Information and Significant Accounting Policies, Variable Rate MuniFund Term Preferred Shares, Variable Rate Demand Preferred Shares and Inverse Floating Rate Securities, respectively as follows:

New York Quality Income (NUN)

Year Ended 9/30:

| | |
|---------|--------|
| 2012(f) | .56%** |
| 2011 | .55 |
| 2010 | .07 |
| 2009 | .18 |
| 2008 | .21 |
| 2007 | .18 |

New York Premium Income (NNF)

Year Ended 9/30:

| | |
|---------|-------|
| 2012(f) | .61** |
| 2011 | .13 |
| 2010 | .09 |
| 2009 | .21 |
| 2008 | .21 |
| 2007 | .17 |

(f) For the six months ended March 31, 2012.

* Rounds to less than \$.01 per share.

** Annualized.

See accompanying notes to financial statements.

Nuveen Investments

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Financial
Highlights (Unaudited) (continued)

Selected data for a Common share outstanding throughout each period:

| Beginning Common Share Net Asset Value | Net Investment Income (Loss) | Net Realized/ Unrealized Gain (Loss) | Investment Operations Distributions | | Total | Less Distributions | | | Discount from Common Shares Repurchased and Retired | Ending Common Share Net Asset Value | Ending Market Value | |
|---|---------------------------------------|--|--|--|-------|--|---|----------|---|--|---------------------------|----------|
| | | | to Auction Rate Preferred Share- holders (a) | to Auction Rate Preferred Share- holders (a) | | Net Investment Income to Common Share- holders | Capital Gains to Common Share- holders | Total | | | | |
| New York Dividend Advantage (NKO) | | | | | | | | | | | | |
| Year Ended 9/30: | | | | | | | | | | | | |
| 2012(f) | \$ 15.34 | \$.41 | \$.26 | \$ — | \$ — | \$.67 | \$ (.41) | \$ (.01) | \$ (.42) | \$ — | \$ 15.59 | \$ 14.76 |
| 2011 | 15.40 | .82 | (.10) | — | — | .72 | (.78) | — | (.78) | — | 15.34 | 14.16 |
| 2010 | 15.17 | .81 | .19 | — | — | 1.00 | (.77) | —* | (.77) | — | 15.40 | 14.72 |
| 2009 | 13.38 | .78 | 1.73 | — | —* | 2.51 | (.70) | (.02) | (.72) | —* | 15.17 | 14.07 |
| 2008 | 14.96 | .91 | (1.57) | (.22) | (.01) | (.89) | (.66) | (.03) | (.69) | — | 13.38 | 10.96 |
| 2007 | 15.34 | .95 | (.34) | (.26) | —* | .35 | (.72) | (.01) | (.73) | — | 14.96 | 14.10 |
| New York AMT-Free Income (NRK) | | | | | | | | | | | | |
| Year Ended 9/30: | | | | | | | | | | | | |
| 2012(f) | 15.03 | .33 | .19 | — | — | .52 | (.35) | (.01) | (.36) | — | 15.19 | 14.40 |
| 2011 | 15.36 | .65 | (.24) | — | — | .41 | (.74) | — | (.74) | — | 15.03 | 13.86 |
| 2010 | 15.18 | .77 | .23 | (.01) | (.01) | .98 | (.73) | (.07) | (.80) | — | 15.36 | 14.75 |
| 2009 | 13.31 | .83 | 1.81 | (.10) | —* | 2.54 | (.66) | (.01) | (.67) | —* | 15.18 | 13.70 |
| 2008 | 14.65 | .88 | (1.32) | (.25) | —* | (.69) | (.65) | —* | (.65) | — | 13.31 | 11.52 |
| 2007 | 14.92 | .91 | (.29) | (.23) | —* | .39 | (.65) | (.01) | (.66) | — | 14.65 | 13.74 |

- (a) The amounts shown are based on Common share equivalents.
- (b) Total Return Based on Market Value is the combination of changes in the market price per share and the effect of reinvested dividend income and reinvested capital gains distributions, if any, at the average price paid per share at the time of reinvestment. The last dividend declared in the period, which is typically paid on the first business day of the following month, is assumed to be reinvested at the ending market price. The actual reinvestment for the last dividend declared in the period may take place over several days, and in some instances may not be based on the market price, so the actual reinvestment price may be different from the price used in the calculation. Total returns are not annualized.

Total Return Based on Common Share Net Asset Value is the combination of changes in Common share net asset value, reinvested dividend income at net asset value and reinvested capital gains distributions at net asset value, if any. The last dividend declared in the period, which is typically

paid on the first business day of the following month, is assumed to be reinvested at the ending net asset value. The actual reinvest price for the last dividend declared in the period may often be based on the Fund's market price (and not its net asset value), and therefore may be different from the price used in the calculation. Total returns are not annualized.

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| Total Returns | | Ratios/Supplemental Data | | | | | | |
|--------------------------|--|--|-------------|------------------------------|--|------------------------------|-------------------------|--|
| | | Ratios to Average Net Assets Applicable to Common Shares Before Reimbursement(c) | | | Ratios to Average Net Assets Applicable to Common Shares After Reimbursement(c)(d) | | | |
| Based on Market Value(b) | Based on Common Share Net Asset Value(b) | Ending Net Assets Applicable to Common Shares (000) | Expenses(e) | Net Investment Income (Loss) | Expenses(e) | Net Investment Income (Loss) | Portfolio Turnover Rate | |
| 7.17% | 4.36% | \$ 123,748 | 1.69%*** | 5.18%*** | 1.62%*** | 5.26%*** | 11% | |
| 1.77 | 4.98 | 121,775 | 1.77 | 5.43 | 1.66 | 5.55 | 12 | |
| 10.62 | 6.88 | 122,238 | 1.86 | 5.19 | 1.67 | 5.37 | 2 | |
| 36.41 | 19.41 | 120,406 | 2.13 | 5.42 | 1.87 | 5.68 | 3 | |
| (18.10) | (6.24) | 106,583 | 1.65 | 5.81 | 1.68 | 5.78 | 9 | |
| (.21) | 2.36 | 119,131 | 1.38 | 5.83 | 1.40 | 5.81 | 19 | |
| 6.53 | 3.50 | 53,277 | 2.84*** | 4.39*** | N/A | N/A | 5 | |
| (.81) | 2.91 | 52,694 | 2.91 | 4.44 | 2.89 | 4.47 | 6 | |
| 13.97 | 6.70** | 53,866 | 1.95 | 5.01 | 1.81 | 5.15 | 4 | |
| 25.65 | 19.67 | 53,223 | 1.40 | 5.77 | 1.13 | 6.04 | 4 | |
| (11.94) | (4.91) | 46,769 | 1.41 | 5.68 | 1.44 | 5.65 | 8 | |
| 2.24 | 2.69 | 51,479 | 1.40 | 5.65 | 1.42 | 5.63 | 17 | |

- (c) Ratios do not reflect the effect of dividend payments to Auction Rate Preferred shareholders, where applicable; Net Investment Income (Loss) ratios reflect income earned and expenses incurred on assets attributable to ARPS, MTP Shares, and/or VRDP Shares, where applicable.
- (d) After expense reimbursement from the Adviser, where applicable. Ratios do not reflect the effect of custodian fee credits earned on the Fund's net cash on deposit with the custodian bank, where applicable. As of November 30, 2010 and March 31, 2012, the Adviser is no longer reimbursing New York AMT-Free Income (NRK) and New York Dividend Advantage (NKO), respectively, for any fees or expenses.
- (e) The expense ratios reflect, among other things, all interest expense and other costs related to MTP Shares, VRDP Shares and/or the interest expense deemed to have been paid by the Fund on the floating rate certificates issued by the special purpose trusts for the self-deposited inverse floaters held by the Fund, where applicable, each as described in Footnote 1 – General Information and Significant Accounting Policies, MuniFund Term Preferred Shares, Variable Rate Demand Preferred Shares and Inverse Floating Rate Securities, respectively as follows:

New York Dividend Advantage (NKO)

Year Ended 9/30:

| | |
|---------|---------|
| 2012(f) | .63%*** |
| 2011 | .72 |

| | |
|------|------|
| 2010 | .77 |
| 2009 | 1.01 |
| 2008 | .40 |
| 2007 | .18 |

New York AMT-Free Income (NRK)

Year Ended 9/30:

| | |
|---------|---------|
| 2012(f) | 1.62*** |
| 2011 | 1.66 |
| 2010 | .77 |
| 2009 | .09 |
| 2008 | .15 |
| 2007 | .15 |

(f) For the six months ended March 31, 2012.

* Rounds to less than \$.01 per share.

** During the fiscal year ended September 30, 2010, New York AMT-Free Income (NRK) received payments from the Adviser of \$35,020 to offset losses realized on the disposal of investments purchased in violation of the Fund's investment restrictions. This reimbursement did not have an impact on the Fund's Total Return on Common Share Net Asset Value.

N/A Fund no longer has a contractual reimbursement agreement with the Adviser.

See accompanying notes to financial statements.

Financial
Highlights (Unaudited) (continued)

| | ARPS at the End of Period | | | VRDP Shares at the End of Period | | |
|--|---|-----------------------------------|--------------------------------|---|-----------------------------------|--------------------------------|
| | Aggregate Amount Outstanding (000) | Liquidation Value Per Share | Asset Coverage Per Share | Aggregate Amount Outstanding (000) | Liquidation Value Per Share | Asset Coverage Per Share |
| New York Investment Quality (NQN) | | | | | | |
| Year Ended 9/30: | | | | | | |
| 2012(a) | \$ — | \$ — | —\$ | 112,300 | \$ 100,000 | \$ 343,199 |
| 2011 | — | — | — | 112,300 | 100,000 | 339,353 |
| 2010 | — | — | — | 112,300 | 100,000 | 342,233 |
| 2009 | 111,500 | 25,000 | 84,231 | — | — | — |
| 2008 | 114,925 | 25,000 | 75,664 | — | — | — |
| 2007 | 144,000 | 25,000 | 70,178 | — | — | — |
| New York Select Quality (NVN) | | | | | | |
| Year Ended 9/30: | | | | | | |
| 2012(a) | — | — | — | 164,800 | 100,000 | 323,355 |
| 2011 | — | — | — | 164,800 | 100,000 | 318,648 |
| 2010 | — | — | — | 164,800 | 100,000 | 322,207 |
| 2009 | 163,900 | 25,000 | 79,376 | — | — | — |
| 2008 | 163,900 | 25,000 | 72,427 | — | — | — |
| 2007 | 193,000 | 25,000 | 70,258 | — | — | — |

(a) For the six months ended March 31, 2012.

| | ARPS at the End of Period | | | VMTP Shares at the End of Period | | | VRDP Shares at the End of Period | | | ARPS and VMTP Shares at the End of Period |
|--------------------------------------|------------------------------------|-----------------------------|--------------------------|------------------------------------|-----------------------------|--------------------------|------------------------------------|-----------------------------|--------------------------|---|
| | Aggregate Amount Outstanding (000) | Liquidation Value Per Share | Asset Coverage Per Share | Aggregate Amount Outstanding (000) | Liquidation Value Per Share | Asset Coverage Per Share | Aggregate Amount Outstanding (000) | Liquidation Value Per Share | Asset Coverage Per Share | Asset Coverage Per \$1 Liquidation Preference |
| New York Quality Income (NUN) | | | | | | | | | | |
| Year Ended 9/30: | | | | | | | | | | |
| 2012(a) | \$ — | — | — | — | — | — | \$ 161,700 | \$ 100,000 | \$ 328,703 | \$ — |
| 2011 | — | — | — | — | — | — | 161,700 | 100,000 | 324,384 | — |
| 2010 | 160,775 | 25,000 | 82,301 | — | — | — | — | — | — | — |
| 2009 | 160,775 | 25,000 | 80,952 | — | — | — | — | — | — | — |
| 2008 | 165,375 | 25,000 | 72,696 | — | — | — | — | — | — | — |
| 2007 | 197,000 | 25,000 | 69,868 | — | — | — | — | — | — | — |
| New York Premium Income (NNF) | | | | | | | | | | |
| Year Ended 9/30: | | | | | | | | | | |
| 2012(a) | — | — | — | 50,700 | 100,000 | 359,266 | — | — | — | — |
| 2011 | 24,800 | 25,000 | 67,821 | 50,700 | 100,000 | 271,283 | — | — | — | 2.71 |
| 2010 | 50,350 | 25,000 | 89,390 | — | — | — | — | — | — | — |
| 2009 | 50,350 | 25,000 | 87,691 | — | — | — | — | — | — | — |
| 2008 | 52,000 | 25,000 | 78,619 | — | — | — | — | — | — | — |
| 2007 | 65,000 | 25,000 | 72,675 | — | — | — | — | — | — | — |

(a) For the six months ended March 31, 2012.

See accompanying notes to financial statements.

Financial
Highlights (Unaudited) (continued)

| | ARPS at the End of Period | | | MTP Shares at the End of Period (b) | | | VRDP Shares at the End of Period | | |
|--|------------------------------------|-----------------------------|--------------------------|-------------------------------------|-----------------------------|--------------------------|------------------------------------|-----------------------------|--------------------------|
| | Aggregate Amount Outstanding (000) | Liquidation Value Per Share | Asset Coverage Per Share | Aggregate Amount Outstanding (000) | Liquidation Value Per Share | Asset Coverage Per Share | Aggregate Amount Outstanding (000) | Liquidation Value Per Share | Asset Coverage Per Share |
| New York Dividend Advantage (NKO) | | | | | | | | | |
| Year Ended | | | | | | | | | |
| 9/30: | | | | | | | | | |
| 2012(a) | \$ — | \$ — | \$ — | \$ — | \$ — | \$ — | \$ 50,000 | \$ 100,000 | \$ 347,497 |
| 2011 | — | — | — | — | — | — | 50,000 | 100,000 | 343,550 |
| 2010 | — | — | — | — | — | — | 50,000 | 100,000 | 344,477 |
| 2009 | — | — | — | — | — | — | 50,000 | 100,000 | 340,811 |
| 2008 | — | — | — | — | — | — | 50,000 | 100,000 | 313,166 |
| 2007 | 61,000 | 25,000 | 73,824 | — | — | — | — | — | — |
| New York AMT-Free Income (NRK) | | | | | | | | | |
| Year Ended | | | | | | | | | |
| 9/30: | | | | | | | | | |
| 2012(a) | — | — | — | 27,680 | 10.00 | 29.25 | — | — | — |
| 2011 | — | — | — | 27,680 | 10.00 | 29.04 | — | — | — |
| 2010 | — | — | — | 27,680 | 10.00 | 29.46 | — | — | — |
| 2009 | 27,000 | 25,000 | 74,281 | — | — | — | — | — | — |
| 2008 | 27,000 | 25,000 | 68,304 | — | — | — | — | — | — |
| 2007 | 27,000 | 25,000 | 72,665 | — | — | — | — | — | — |

(a) For the six months ended March 31, 2012.

(b) The Ending and Average Market Value Per Share for each Series of the Fund's MTP Shares were as follows:

| | Series | Ending Market Value Per Share | Average Market Value Per Share |
|---------------------------------------|--------|-------------------------------|--------------------------------|
| New York AMT-Free Income (NRK) | | | |
| Year Ended 9/30: | | | |
| 2012(a) | 2015 | \$ 10.09 | \$ 10.10 |
| 2011 | 2015 | 10.10 | 10.06 |
| 2010 | 2015 | 10.33 | 10.09 [^] |
| 2009 | — | — | — |
| 2008 | — | — | — |
| 2007 | — | — | — |

[^] For the period April 14, 2010 (first issuance date of shares) through September 30, 2010.

See accompanying notes to financial statements.

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Notes to
Financial Statements (Unaudited)

1. General Information and Significant Accounting Policies

General Information

The funds covered in this report and their corresponding Common share stock exchange symbols are Nuveen New York Investment Quality Municipal Fund, Inc. (NQN), Nuveen New York Select Quality Municipal Fund, Inc. (NVN), Nuveen New York Quality Income Municipal Fund, Inc. (NUN), Nuveen New York Premium Income Municipal Fund, Inc. (NNF), Nuveen New York Dividend Advantage Municipal Income Fund (NKO) and Nuveen New York AMT-Free Municipal Income Fund (NRK) (each a “Fund” and collectively, the “Funds”). Common shares of New York Investment Quality (NQN), New York Select Quality (NVN), New York Quality Income (NUN) and New York Premium Income (NNF) are traded on the New York Stock Exchange (“NYSE”) while Common shares of New York Dividend Advantage (NKO) and New York AMT-Free Income (NRK) are traded on the NYSE Amex. The Funds are registered under the Investment Company Act of 1940, as amended, as closed-end registered investment companies.

Each Fund seeks to provide current income exempt from both regular federal and New York state income taxes, and in the case of New York AMT-Free Income (NRK) the alternative minimum tax applicable to individuals, by investing primarily in a portfolio of municipal obligations issued by state and local government authorities within the state of New York or certain U.S. territories.

Policy Changes

On October 28, 2011, the Funds’ Board of Directors/Trustees approved changes to each Fund’s investment policy regarding its investment in insured municipal securities. These changes were designed to provide Nuveen Fund Advisors, Inc. (the “Adviser”), a wholly-owned subsidiary of Nuveen Investments Inc. (“Nuveen”), with more flexibility regarding the types of securities available for investment by each Fund.

On January 2, 2012, each Fund eliminated the investment policy requiring it, under normal circumstances, to invest at least 80% of its managed assets (as defined in Footnote 7 – Management Fees and Other Transactions with Affiliates) in municipal securities that are covered by insurance guaranteeing the timely payment of principal and interest. Since 2007, most municipal bond insurers have had their credit ratings downgraded and only one insurer is currently insuring new municipal bonds. As a result, the supply of insured municipal securities has decreased dramatically and the long-term viability of the municipal bond insurance market is uncertain. The Funds did not changing their investment objective and continue to invest substantially all of their assets in a portfolio of investment grade quality municipal securities.

Concurrent with the investment policy changes, certain Funds changed their names as follows:

- Nuveen Insured New York Premium Income Fund (NNF) changed to Nuveen New York Premium Income Municipal Fund, Inc. (NNF),
- Nuveen Insured New York Dividend Advantage Fund (NKO) changed to Nuveen New York Dividend Advantage Municipal Income Fund (NKO) and
- Nuveen Insured New York Tax-Free Advantage Fund (NRK) changed to Nuveen New York AMT-Free Municipal Income Fund (NRK).

In addition, each Fund changed its non-fundamental investment policy requiring each Fund to invest in municipal securities rated at least investment grade at the time of investment. Each Fund adopted a new policy to, under normal circumstances, invest at least 80% of its managed assets in investment grade securities that, at the time of investment,

are rated within the four highest grades (Baa or BBB or better) by at least one nationally recognized statistical ratings organization (“NRSRO”) or are unrated but judged to be of comparable quality by the Fund’s investment adviser. Under the new policy, each Fund may invest up to 20% of its managed assets in municipal securities that at the time of investment are rated below investment grade or are unrated but judged to be of comparable quality by the Fund’s investment adviser. No more than 10% of each Fund’s managed assets may be invested in municipal securities rated below B3/B- or that are unrated but judged to be of comparable quality by the Fund’s investment adviser.

Significant Accounting Policies

The following is a summary of significant accounting policies followed by the Funds in the preparation of their financial statements in accordance with U.S. generally accepted accounting principles (“U.S. GAAP”).

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Investment Valuation

Prices of municipal bonds are provided by a pricing service approved by the Funds' Board of Directors/Trustees. These securities are generally classified as Level 2 for fair value measurement purposes. The pricing service establishes a security's fair value using methods that may include consideration of the following: yields or prices of investments of comparable quality, type of issue, coupon, maturity and rating, market quotes or indications of value from security dealers, evaluations of anticipated cash flows or collateral, general market conditions and other information and analysis, including the obligor's credit characteristics considered relevant. In pricing certain securities, particularly less liquid and lower quality securities, the pricing service may consider information about a security, its issuer, or market activity, provided by the Adviser. These securities are generally classified as Level 2 or Level 3 depending on the priority of the significant inputs.

Certain securities may not be able to be priced by the pre-established pricing methods as described above. Such securities may be valued by the Funds' Board of Directors/Trustees or its designee at fair value. These securities generally include, but are not limited to, restricted securities (securities which may not be publicly sold without registration under the Securities Act of 1933, as amended) for which a pricing service is unable to provide a market price; securities whose trading has been formally suspended; debt securities that have gone into default and for which there is no current market quotation; a security whose market price is not available from a pre-established pricing source; a security with respect to which an event has occurred that is likely to materially affect the value of the security after the market has closed but before the calculation of a Fund's net asset value (as may be the case in non-U.S. markets on which the security is primarily traded) or make it difficult or impossible to obtain a reliable market quotation; and a security whose price, as provided by the pricing service, is not deemed to reflect the security's fair value. As a general principle, the fair value of a security would appear to be the amount that the owner might reasonably expect to receive for it in a current sale. A variety of factors may be considered in determining the fair value of such securities, which may include consideration of the following: yields or prices of investments of comparable quality, type of issue, coupon, maturity and rating, market quotes or indications of value from security dealers, evaluations of anticipated cash flows or collateral, general market conditions and other information and analysis, including the obligor's credit characteristics considered relevant. These securities are generally classified as Level 2 or Level 3 depending on the priority of the significant inputs. Regardless of the method employed to value a particular security, all valuations are subject to review by the Funds' Board of Directors/Trustees or its designee.

Refer to Footnote 2 – Fair Value Measurements for further details on the leveling of securities held by the Funds as of the end of the reporting period.

Investment Transactions

Investment transactions are recorded on a trade date basis. Realized gains and losses from transactions are determined on the specific identification method which is the same basis used for federal income tax purposes. Investments purchased on a when-issued/delayed delivery basis may have extended settlement periods. Any investments so purchased are subject to market fluctuation during this period. The Funds have instructed the custodian to segregate assets with a current value at least equal to the amount of the when-issued/delayed delivery purchase commitments. At March 31, 2012, there were no such outstanding purchase commitments in any of the Funds.

Investment Income

Investment income, which reflects the amortization of premiums and includes accretion of discounts for financial reporting purposes, is recorded on an accrual basis. Investment income also reflects paydown gains and losses, if any.

Income Taxes

Each Fund is a separate taxpayer for federal income tax purposes. Each Fund intends to distribute substantially all of its net investment income and net capital gains to shareholders and to otherwise comply with the requirements of Subchapter M of the Internal Revenue Code applicable to regulated investment companies (“RICs”). Therefore, no federal income tax provision is required. Furthermore, each Fund intends to satisfy conditions that will enable interest from municipal securities, which is exempt from regular federal and New York state income taxes, and in the case of New York AMT-Free Income (NRK) the alternative minimum tax applicable to individuals, to retain such tax-exempt status when distributed to shareholders of the Funds. Net realized capital gains and ordinary income distributions paid by the Funds are subject to federal taxation.

For all open tax years and all major taxing jurisdictions, management of the Funds has concluded that there are no significant uncertain tax positions that would require recognition in the financial statements. Open tax years are those that are open for examination by taxing authorities (i.e., generally the last four tax year ends and the interim tax period since then). Furthermore, management of the Funds is also not aware of any tax positions for which it is reasonably possible that the total amounts of unrecognized tax benefits will significantly change in the next twelve months.

Dividends and Distributions to Common Shareholders

Dividends from net investment income are declared monthly. Net realized capital gains and/or market discount from investment transactions, if any, are distributed to shareholders at least annually. Furthermore, capital gains are distributed only to the extent they exceed available capital loss carryforwards.

Distributions to Common shareholders of net investment income, net realized capital gains and/or market discount, if any, are recorded on the ex-dividend date. The amount and timing of distributions are determined in accordance with federal income tax regulations, which may differ from U.S. GAAP.

Auction Rate Preferred Shares

Each Fund is authorized to issue Auction Rate Preferred Shares (“ARPS”). As of March 31, 2012, the Funds redeemed all of their outstanding ARPS, at liquidation value.

MuniFund Term Preferred Shares

New York AMT-Free Income (NRK) has issued and outstanding \$27,680,000, of 2.55%, Series 2015 MuniFund Term Preferred (“MTP”) Shares, with a \$10.00 stated (“par”) value per share. Proceeds from the issuance of MTP Shares, net of offering expenses, were used to redeem all of the Fund’s outstanding ARPS. The MTP Shares trade on the NYSE under the ticker symbol “NRK Pr C.”

The Fund is obligated to redeem its MTP Shares on May 1, 2015, unless earlier redeemed or repurchased by the Fund. MTP Shares are subject to optional and mandatory redemption in certain circumstances. The MTP Shares are subject to redemption at the option of the Fund beginning May 1, 2011, subject to payment of a premium until April 30, 2012, and at par thereafter. The MTP Shares also will be subject to redemption, at the option of the Fund, at par in the event of certain changes in the credit rating of the MTP Shares. The Fund may be obligated to redeem certain of the MTP Shares if the Fund fails to maintain certain asset coverage and leverage ratio requirements and such failures are not cured by the applicable cure date. The redemption price per share would be equal to the sum of the liquidation value per share plus any accumulated but unpaid dividends.

During the six months ended March 31, 2012, New York AMT-Free Income (NRK) had all \$27,680,000 of its MTP Shares outstanding. Dividends on MTP Shares, which are recognized as interest expense for financial reporting purposes, are paid monthly at a fixed annual rate of 2.55%, subject to adjustment in certain circumstances.

For financial reporting purposes only, the liquidation value of MTP Shares is recorded as a liability on the Statement of Assets and Liabilities. Unpaid dividends on MTP Shares are recognized as a component of “Interest payable” on the Statement of Assets and Liabilities. Dividends paid on MTP Shares are recognized as a component of “Interest expense and amortization of offering costs” on the Statement of Operations.

Nuveen has agreed that net amounts earned by Nuveen as underwriter of the Fund’s MTP Share offering would be credited to the Fund, and would be recorded as reductions of offering costs recognized by the Fund. During the six months ended March 31, 2012, Nuveen earned no net underwriting amounts on the Fund’s MTP Shares.

Variable Rate MuniFund Term Preferred Shares

New York Premium Income (NNF) has issued and outstanding \$50,700,000 Series 2014 Variable Rate MuniFund Term Preferred (“VMTP”) Shares, with a \$100,000 liquidation value per share. New York Premium Income (NNF) issued its VMTP Shares in a privately negotiated offering in September 2011. Proceeds from the issuance of VMTP Shares, net of offering expenses, were used to redeem a portion of the Fund’s outstanding ARPS. The Fund’s VMTP Shares were offered to qualified institutional buyers pursuant to Rule 144A under the Securities Act of 1933.

The Fund is obligated to redeem its VMTP Shares on October 1, 2014, unless earlier redeemed or repurchased by the Fund. VMTP Shares are subject to optional and mandatory redemption in certain circumstances. The VMTP Shares are subject to redemption at the option of the Fund until October 1, 2012, subject to payment of a premium until September 30, 2012, and at par thereafter. The Fund may be obligated to redeem certain of the VMTP Shares if the Fund fails to maintain certain asset coverage and leverage ratio requirements and such failures are not cured by the applicable cure date. The redemption price per share is equal to the sum of the liquidation value per share plus any

accumulated but unpaid dividends.

The average liquidation value outstanding and annualized dividend rate of VMTP Shares for the Fund during the six months ended March 31, 2012 were \$50,700,000 and 1.18%, respectively.

Dividends on the VMTP Shares (which are treated as interest payments for financial reporting purposes) are set weekly.

For financial reporting purposes only, the liquidation value of VMTP Shares is recorded as a liability on the Statement of Assets and Liabilities. Unpaid dividends on VMTP Shares are recognized as a component of “Interest payable” on the Statement of Assets and Liabilities. Dividends paid on VMTP Shares are recognized as a component of “Interest expense and amortization of offering costs” on the Statement of Operations.

Variable Rate Demand Preferred Shares

The following Funds have issued and outstanding Variable Rate Demand Preferred (“VRDP”) Shares, with a \$100,000 liquidation value per share. New York Investment Quality (NQN), New York Select Quality (NVN), New York Quality Income (NUN) and New York Dividend Advantage (NKO) issued their VRDP Shares in a privately negotiated offering during August 2010, August 2010, December 2010 and August 2008, respectively. Concurrent with renewing agreements with the liquidity provider for its VRDP Shares in June 2010, New York Dividend Advantage (NKO) exchanged all of its 500 Series 1 VRDP Shares for 500 Series 2 VRDP Shares. The principal difference in terms between Series 1 and Series 2 VRDP Shares is the requirement

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that the Fund redeem VRDP Shares owned by the liquidity provider if the VRDP Shares have been owned by the liquidity provider through six months of continuous, unsuccessful remarketing. Proceeds of each Fund's offering were used to redeem all, or a portion of, each Fund's outstanding ARPS. The VRDP Shares were offered to qualified institutional buyers pursuant to Rule 144A under the Securities Act of 1933. As of March 31, 2012, the number of VRDP Shares outstanding and maturity date for each Fund are as follows:

| | New York Investment Quality (NQN) | New York Select Quality (NVN) | New York Quality Income (NUN) | New York Dividend Advantage (NKO) |
|--------------------|--|--|--|--|
| Series | 1 | 1 | 1 | 2 |
| Shares outstanding | 1,123 | 1,648 | 1,617 | 500 |
| Maturity | August 1, 2040 | August 1, 2040 | December 1, 2040 | June 1, 2040 |

VRDP Shares include a liquidity feature that allows VRDP shareholders to have their shares purchased by a liquidity provider with whom each Fund has contracted in the event that purchase orders for VRDP Shares in a remarketing are not sufficient in number to be matched with the sale orders in that remarketing. Each Fund is required to redeem any VRDP Shares that are still owned by the liquidity provider after six months of continuous, unsuccessful remarketing.

Dividends on the VRDP Shares (which are treated as interest payments for financial reporting purposes) are set weekly at a rate established by a remarketing agent; therefore, the market value of the VRDP Shares is expected to approximate its liquidation value. If remarketings for VRDP Shares are continuously unsuccessful for six months, the maximum rate is designed to escalate according to a specified schedule in order to enhance the remarketing agent's ability to successfully remarket the VRDP Shares.

Subject to certain conditions, VRDP Shares may be redeemed, in whole or in part, at any time at the option of each Fund. Each Fund may also redeem certain of the VRDP Shares if the Fund fails to maintain certain asset coverage requirements and such failures are not cured by the applicable cure date. The redemption price per share is equal to the sum of the liquidation value per share plus any accumulated but unpaid dividends.

The average liquidation value outstanding and annualized dividend rate of VRDP Shares for each Fund during the six months ended March 31, 2012, were as follows:

| | New York Investment Quality (NQN) | New York Select Quality (NVN) | New York Quality Income (NUN) | New York Dividend Advantage (NKO) |
|--|--|--|--|--|
| Average liquidation value outstanding | 112,300,000 | 164,800,000 | 161,700,000 | 50,000,000 |
| Annualized dividend rate | 0.25% | 0.25% | 0.25% | 0.25% |

For financial reporting purposes only, the liquidation value of VRDP Shares is recognized as a liability on the Statement of Assets and Liabilities. Unpaid dividends on VRDP Shares are recognized as a component of "Interest payable" on the Statement of Assets and Liabilities. Dividends paid on the VRDP Shares are recognized as a component of "Interest expense and amortization of offering costs" on the Statement of Operations. In addition to

interest expense, each Fund also pays a per annum liquidity fee to the liquidity provider as well as a remarketing fee, which are recognized as a component of Fees on VRDP Shares” on the Statement of Operations.

Insurance

Since 2007, the financial status of most major municipal bond insurers has deteriorated substantially, and some insurers have gone out of business, rendering worthless the insurance policies they had written. Under normal circumstances, and during the period October 1, 2011 through January 2, 2012, each Fund invested at least 80% of its managed assets (as defined in Footnote 7 – Management Fees and Other Transactions with Affiliates) in municipal securities that were covered by insurance guaranteeing the timely payment of principal and interest. In addition, during the period October 1, 2011 through January 2, 2012, each Fund invested in municipal securities that, at the time of investment, was rated investment grade (including (i) bonds insured by investment grade rated insurers or are rated investment grade; (ii) unrated bonds that are judged to be investment grade by the Adviser; and (iii) escrowed bonds). Ratings below BBB by one or more national rating agencies are considered to be below investment grade.

Inverse Floating Rate Securities

Each Fund is authorized to invest in inverse floating rate securities. An inverse floating rate security is created by depositing a municipal bond, typically with a fixed interest rate, into a special purpose trust created by a broker-dealer. In turn, this trust (a) issues floating rate certificates, in face amounts equal to some fraction of the deposited bond’s par amount or market value, that typically pay short-term tax-exempt interest rates to third parties, and (b) issues to a long-term investor (such as one of the Funds) an inverse floating rate certificate (sometimes referred to as an “inverse floater”) that represents all remaining or residual interest in the trust. The income received by the inverse floater holder varies inversely with the short-term rate paid to the floating rate certificates’ holders, and in most circumstances the inverse floater holder bears substantially all of the underlying bond’s downside

investment risk and also benefits disproportionately from any potential appreciation of the underlying bond's value. The price of an inverse floating rate security will be more volatile than that of the underlying bond because the interest rate is dependent on not only the fixed coupon rate of the underlying bond but also on the short-term interest paid on the floating rate certificates, and because the inverse floating rate security essentially bears the risk of loss of the greater face value of the underlying bond.

A Fund may purchase an inverse floating rate security in a secondary market transaction without first owning the underlying bond (referred to as an "externally-deposited inverse floater"), or instead by first selling a fixed-rate bond to a broker-dealer for deposit into the special purpose trust and receiving in turn the residual interest in the trust (referred to as a "self-deposited inverse floater"). The inverse floater held by a Fund gives the Fund the right (a) to cause the holders of the floating rate certificates to tender their notes at par, and (b) to have the broker transfer the fixed-rate bond held by the trust to the Fund, thereby collapsing the trust. An investment in an externally-deposited inverse floater is identified in the Portfolio of Investments as "(IF) – Inverse floating rate investment." An investment in a self-deposited inverse floater is accounted for as a financing transaction. In such instances, a fixed-rate bond deposited into a special purpose trust is identified in the Portfolio of Investments as "(UB) – Underlying bond of an inverse floating rate trust reflected as a financing transaction," with the Fund accounting for the short-term floating rate certificates issued by the trust as "Floating rate obligations" on the Statement of Assets and Liabilities. In addition, the Fund reflects in "Investment Income" the entire earnings of the underlying bond and recognizes the related interest paid to the holders of the short-term floating rate certificates as a component of "Interest expense and amortization of offering costs" on the Statement of Operations.

During the six months ended March 31, 2012, each Fund invested in externally-deposited inverse floaters and/or self-deposited inverse floaters.

Each Fund may also enter into shortfall and forbearance agreements (sometimes referred to as a "recourse trust" or "credit recovery swap") (such agreements referred to herein as "Recourse Trusts") with a broker-dealer by which a Fund agrees to reimburse the broker-dealer, in certain circumstances, for the difference between the liquidation value of the fixed-rate bond held by the trust and the liquidation value of the floating rate certificates issued by the trust plus any shortfalls in interest cash flows. Under these agreements, a Fund's potential exposure to losses related to or on inverse floaters may increase beyond the value of a Fund's inverse floater investments as a Fund may potentially be liable to fulfill all amounts owed to holders of the floating rate certificates. At period end, any such shortfall is recognized as "Unrealized depreciation on Recourse Trusts" on the Statement of Assets and Liabilities.

At March 31, 2012, each Fund's maximum exposure to externally-deposited Recourse Trusts, was as follows:

| | New York Investment Quality (NQN) | New York Select Quality (NVN) | New York Quality Income (NUN) | New York Premium Income (NNF) | New York Dividend Advantage (NKO) | New York AMT-Free Income (NRK) |
|-------------------------------------|--|--|--|--|--|---|
| Maximum exposure to Recourse Trusts | \$ 7,790,000 | \$ 9,585,000 | \$ 9,700,000 | \$ 3,420,000 | \$ 610,000 | \$ 560,000 |

The average floating rate obligations outstanding and average annual interest rate and fees related to self-deposited inverse floaters during the six months ended March 31, 2012, were as follows:

| | New York Investment Quality (NQN) | New York Select Quality (NVN) | New York Quality Income (NUN) | New York Premium Income (NNF) | New York Dividend Advantage (NKO) | New York AMT-Free Income (NRK) |
|--|--|--|--|--|--|---|
|--|--|--|--|--|--|---|

| | | | | | | |
|---|---------------|---------------|---------------|---------------|---------------|--------------|
| Average floating rate obligations outstanding | \$ 37,145,000 | \$ 33,510,000 | \$ 40,245,000 | \$ 16,600,000 | \$ 11,620,000 | \$ 2,390,000 |
| Average annual interest rate and fees | 0.55% | 0.51% | 0.55% | 0.55% | 0.52% | 0.46% |

Derivative Financial Instruments

Each Fund is authorized to invest in certain derivative instruments, including foreign currency forwards, futures, options and swap contracts. Although the Funds are authorized to invest in such derivative instruments, and may do so in the future, they did not make any such investments during the six months ended March 31, 2012.

Market and Counterparty Credit Risk

In the normal course of business each Fund may invest in financial instruments and enter into financial transactions where risk of potential loss exists due to changes in the market (market risk) or failure of the other party to the transaction to perform (counterparty credit risk). The potential loss could exceed the value of the financial assets recorded on the financial statements. Financial assets, which potentially expose each Fund to counterparty credit risk, consist principally of cash due from counterparties on forward, option and swap transactions, when applicable. The extent of each Fund's exposure to counterparty credit risk in respect to these financial assets approximates their carrying value as recorded on the Statement of Assets and Liabilities. Futures contracts, when applicable, expose a Fund to minimal counterparty credit risk as they are exchange traded and the exchange's clearinghouse, which is counterparty to all exchange traded futures, guarantees the futures contracts against default.

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Each Fund helps manage counterparty credit risk by entering into agreements only with counterparties the Adviser believes have the financial resources to honor their obligations and by having the Adviser monitor the financial stability of the counterparties. Additionally, counterparties may be required to pledge collateral daily (based on the daily valuation of the financial asset) on behalf of each Fund with a value approximately equal to the amount of any unrealized gain above a pre-determined threshold. Reciprocally, when each Fund has an unrealized loss, the Funds have instructed the custodian to pledge assets of the Funds as collateral with a value approximately equal to the amount of the unrealized loss above a pre-determined threshold. Collateral pledges are monitored and subsequently adjusted if and when the valuations fluctuate, either up or down, by at least the predetermined threshold amount.

Zero Coupon Securities

Each Fund is authorized to invest in zero coupon securities. A zero coupon security does not pay a regular interest coupon to its holders during the life of the security. Tax-exempt income to the holder of the security comes from accretion of the difference between the original purchase price of the security at issuance and the par value of the security at maturity and is effectively paid at maturity. The market prices of zero coupon securities generally are more volatile than the market prices of securities that pay interest periodically.

Offering Costs

Costs incurred by New York AMT-Free Income (NRK) in connection with its offering of MTP Shares (\$670,200) were recorded as a deferred charge, which are being amortized over the life of the shares. Costs incurred by New York Premium Income (NNF) in connection with its offering of VMTP Shares (\$320,000) were recorded as a deferred charge, which are being amortized over the life of the shares. Costs incurred by New York Investment Quality (NQN), New York Select Quality (NVN), New York Quality Income (NUN) and New York Dividend Advantage (NKO) in connection with their offerings of VRDP Shares (\$700,750, \$852,000, \$845,000 and \$675,000, respectively) were recorded as deferred charges which are being amortized over the life of the shares. Each Fund's amortized deferred charges are recognized as a component of "Interest expense and amortization of offering costs" on the Statement of Operations.

Custodian Fee Credit

Each Fund has an arrangement with the custodian bank whereby certain custodian fees and expenses are reduced by net credits earned on each Fund's cash on deposit with the bank. Such deposit arrangements are an alternative to overnight investments. Credits for cash balances may be offset by charges for any days on which a Fund overdraws its account at the custodian bank.

Indemnifications

Under the Funds' organizational documents, their officers and directors/trustees are indemnified against certain liabilities arising out of the performance of their duties to the Funds. In addition, in the normal course of business, the Funds enter into contracts that provide general indemnifications to other parties. The Funds' maximum exposure under these arrangements is unknown as this would involve future claims that may be made against the Funds that have not yet occurred. However, the Funds have not had prior claims or losses pursuant to these contracts and expect the risk of loss to be remote.

Use of Estimates

The preparation of financial statements in conformity with U.S. GAAP requires management to make estimates and assumptions that affect the reported amounts of assets and liabilities at the date of the financial statements and the reported amounts of increases and decreases in net assets applicable to Common shares from operations during the reporting period. Actual results may differ from those estimates.

2. Fair Value Measurements

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

Level 1 Quoted prices in active markets for identical securities.

Level 2 Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 Significant unobservable inputs (including management's assumptions in determining the fair value of investments).

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The inputs or methodologies used for valuing securities are not an indication of the risk associated with investing in those securities. The following is a summary of each Fund's fair value measurements as of March 31, 2012:

| | | | | | |
|-----------------------------------|----|---------|----------------|---------|-----------------|
| New York Investment Quality (NQN) | | Level 1 | Level 2 | Level 3 | Total |
| Long-Term Investments: | | | | | |
| Municipal Bonds | \$ | — | \$ 409,147,668 | \$ | —\$ 409,147,668 |
| New York Select Quality (NVN) | | Level 1 | Level 2 | Level 3 | Total |
| Long-Term Investments: | | | | | |
| Municipal Bonds | \$ | — | \$ 543,240,492 | \$ | —\$ 543,240,492 |
| New York Quality Income (NUN) | | Level 1 | Level 2 | Level 3 | Total |
| Long-Term Investments: | | | | | |
| Municipal Bonds | \$ | — | \$ 554,958,437 | \$ | —\$ 554,958,437 |
| New York Premium Income (NNF) | | Level 1 | Level 2 | Level 3 | Total |
| Long-Term Investments: | | | | | |
| Municipal Bonds | \$ | — | \$ 196,332,902 | \$ | —\$ 196,332,902 |
| New York Dividend Advantage (NKO) | | Level 1 | Level 2 | Level 3 | Total |
| Long-Term Investments: | | | | | |
| Municipal Bonds | \$ | — | \$ 178,187,750 | \$ | —\$ 178,187,750 |
| New York AMT-Free Income (NRK) | | Level 1 | Level 2 | Level 3 | Total |
| Long-Term Investments: | | | | | |
| Municipal Bonds | \$ | — | \$ 82,234,617 | \$ | —\$ 82,234,617 |

During the six months ended March 31, 2012, the Funds recognized no significant transfers to or from Level 1, Level 2 or Level 3.

3. Derivative Instruments and Hedging Activities

The Funds record derivative instruments at fair value, with changes in fair value recognized on the Statement of Operations, when applicable. Even though the Funds' investments in derivatives may represent economic hedges, they are not considered to be hedge transactions for financial reporting purposes. The Funds did not invest in derivative instruments during the six months ended March 31, 2012.

4. Fund Shares

Common Shares

Transactions in Common shares were as follows:

| New York Investment Quality (NQN) | New York Select Quality (NVN) | New York Quality Income (NUN) |
|--------------------------------------|----------------------------------|----------------------------------|
|--------------------------------------|----------------------------------|----------------------------------|

| | Six Months Ended 3/31/12 | Year Ended 9/30/11 | Six Months Ended 3/31/12 | Year Ended 9/30/11 | Six Months Ended 3/31/12 | Year Ended 9/30/11 |
|---|--------------------------|--------------------|--------------------------|--------------------|--------------------------|--------------------|
| Common shares issued to shareholders due to reinvestment of distributions | 24,920 | — | 31,813 | — | 29,997 | — |

| | New York Premium Income (NNF) Six Months Ended 3/31/12 | Year Ended 9/30/11 | New York Dividend Advantage (NKO) Six Months Ended 3/31/12 | Year Ended 9/30/11 | New York AMT-Free Income (NRK) Six Months Ended 3/31/12 | Year Ended 9/30/11 |
|---|--|--------------------|--|--------------------|---|--------------------|
| Common shares issued to shareholders due to reinvestment of distributions | 6,875 | — | — | — | — | — |

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Preferred Shares

New York Investment Quality (NQN), New York Select Quality (NVN) and New York AMT-Free Income (NRK) redeemed all of their outstanding ARPS during the fiscal year ended September 30, 2010. New York Dividend Advantage (NKO) redeemed all of its outstanding ARPS during the fiscal year ended September 30, 2008.

Transactions in ARPS were as follows:

| | New York Quality Income (NUN) | | | | New York Premium Income (NNF) | | | |
|--|----------------------------------|--------|-----------------------|----------------|----------------------------------|--------|-----------------------|---------------|
| | Six Months Ended 3/31/12 | | Year Ended 9/30/11 | | Six Months Ended 3/31/12 | | Year Ended 9/30/11 | |
| | Shares | Amount | Shares | Amount | Shares | Amount | Shares | Amount |
| ARPS redeemed and/or noticed for redemption: | | | | | | | | |
| Series M | N/A | N/A | 1,794 | \$ 44,850,000 | N/A | N/A | 1,022 | \$ 25,500,000 |
| Series T | N/A | N/A | — | — | N/A | N/A | 992 | 24,800,000 |
| Series W | N/A | N/A | 1,796 | 44,900,000 | N/A | N/A | — | — |
| Series TH | N/A | N/A | 1,959 | 48,975,000 | N/A | N/A | — | — |
| Series F | N/A | N/A | 882 | 22,050,000 | N/A | N/A | — | — |
| Total | N/A | N/A | 6,431 | \$ 160,775,000 | N/A | N/A | 2,014 | \$ 50,350,000 |

N/A - As of September 30, 2011, the Fund redeemed all of its outstanding ARPS at liquidation value.

Transaction in VMTP Shares were as follows:

| | New York Premium Income (NNF) | | | |
|---------------------|----------------------------------|--------|-----------------------|---------------|
| | Six Months Ended 3/31/12 | | Year Ended 9/30/11 | |
| | Shares | Amount | Shares | Amount |
| VMTP Shares issued: | | | | |
| Series 2014 | — | \$ — | 507 | \$ 50,700,000 |

Transactions in VRDP Shares were as follows:

| | New York Quality Income (NUN) | | | |
|---------------------|----------------------------------|--------|-----------------------|----------------|
| | Six Months Ended 3/31/12 | | Year Ended 9/30/11 | |
| | Shares | Amount | Shares | Amount |
| VRDP Shares issued: | | | | |
| Series 1 | — | \$ — | 1,671 | \$ 161,700,000 |

5. Investment Transactions

Purchases and sales (including maturities but excluding short-term investments and derivative transactions, where applicable) during the six months ended March 31, 2012, were as follows:

| | New York Investment Quality (NQN) | New York Select Quality (NVN) | New York Quality Income (NUN) | New York Premium Income (NNF) | New York Dividend Advantage (NKO) | New York AMT-Free Income (NRK) |
|----------------------|--|--|--|--|--|---|
| Purchases | \$ 26,875,837 | \$ 26,070,587 | \$ 49,166,024 | \$ 11,992,406 | \$ 19,969,267 | \$ 6,039,991 |
| Sales and maturities | 31,185,602 | 34,648,346 | 59,409,112 | 11,620,621 | 21,276,815 | 4,041,181 |

6. Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to the timing differences in recognizing taxable market discount, timing differences in recognizing certain gains and losses on investment transactions and the treatment of investments in inverse floating rate securities reflected as financing transactions, if any. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts as detailed below. Temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset values of the Funds.

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At March 31, 2012, the cost and unrealized appreciation (depreciation) of investments, as determined on a federal income tax basis, were as follows:

| | New York Investment Quality (NQN) | New York Select Quality (NVN) | New York Quality Income (NUN) | New York Premium Income (NNF) | New York Dividend Advantage (NKO) | New York AMT-Free Income (NRK) |
|--|--|--|--|--|--|---|
| Cost of investments | \$ 349,504,676 | \$ 472,281,150 | \$ 481,681,009 | \$ 168,204,576 | \$ 156,924,793 | \$ 75,960,633 |
| Gross unrealized: | | | | | | |
| Appreciation | \$ 26,047,818 | \$ 42,130,918 | \$ 38,350,636 | \$ 13,146,534 | \$ 10,976,834 | \$ 4,473,391 |
| Depreciation | (3,550,002) | (4,713,682) | (5,294,596) | (1,618,531) | (1,322,476) | (594,872) |
| Net unrealized appreciation (depreciation) of investments | \$ 22,497,816 | \$ 37,417,236 | \$ 33,056,040 | \$ 11,528,003 | \$ 9,654,358 | \$ 3,878,519 |

Permanent differences, primarily due to federal taxes paid, taxable market discount and distribution character reclassifications, resulted in reclassifications among the Funds' components of Common share net assets at September 30, 2011, the Funds' last tax year end, as follows:

| | New York Investment Quality (NQN) | New York Select Quality (NVN) | New York Quality Income (NUN) | New York Premium Income (NNF) | New York Dividend Advantage (NKO) | New York AMT-Free Income (NRK) |
|---|--|--|--|--|--|---|
| Paid-in-surplus | \$ (13,231) | \$ (14,783) | \$ (23,022) | \$ (6,571) | \$ (22,209) | \$ (130,195) |
| Undistributed (Over-distribution of) net investment income | (2,461) | (44,783) | (12,890) | 6,410 | 20,571 | 131,210 |
| Accumulated net realized gain (loss) | 15,692 | 59,566 | 35,912 | 161 | 1,638 | (1,015) |

The tax components of undistributed net tax-exempt income, net ordinary income and net long-term capital gains at September 30, 2011, the Funds' last tax year end, were as follows:

| | New York Investment Quality (NQN) | New York Select Quality (NVN) | New York Quality Income (NUN) | New York Premium Income (NNF) | New York Dividend Advantage (NKO) | New York AMT-Free Income (NRK) |
|---|--|--|--|--|--|---|
| Undistributed net tax-exempt income * | \$ 4,507,282 | \$ 6,383,734 | \$ 6,759,861 | \$ 2,854,581 | \$ 1,867,826 | \$ 422,055 |
| Undistributed net ordinary income ** | 149,777 | — | 241 | — | — | — |
| Undistributed net long-term capital gains | 844,405 | 688,857 | 477,137 | 49,830 | 43,085 | 47,456 |

* Undistributed net tax-exempt income (on a tax basis) has not been reduced for the dividend declared on September 1, 2011, paid on October 3, 2011.

**

Net ordinary income consists of taxable market discount income and net short-term capital gains, if any.

The tax character of distributions paid during the Funds' last tax year ended September 30, 2011, was designated for purposes of the dividends paid deduction as follows:

| | New York Investment Quality (NQN) | New York Select Quality (NVN) | New York Quality Income (NUN) | New York Premium Income (NNF) | New York Dividend Advantage (NKO) | New York AMT-Free Income (NRK) |
|--|--|--|--|--|--|---|
| Distributions from net tax-exempt income | \$ 14,580,265 | \$ 20,229,362 | \$ 20,397,351 | \$ 6,553,402 | \$ 6,323,243 | \$ 3,293,681 |
| Distributions from net ordinary income** | — | — | — | — | — | — |
| Distributions from net long-term capital gains | 888,164 | 677,393 | 104,510 | — | — | — |

** Net ordinary income consists of taxable market discount income and net short-term capital gains, if any.

During the Funds' last tax year ended September 30, 2011, the following Funds utilized capital loss carryforwards as follows:

| | New York Premium Income (NNF) | New York Dividend Advantage (NKO) |
|-------------------------------------|--|--|
| Utilized capital loss carryforwards | \$ 10,016 | \$ 4,774 |

Notes to
Financial Statements (Unaudited) (continued)

7. Management Fees and Other Transactions with Affiliates

Each Fund's management fee consists of two components – a fund-level fee, based only on the amount of assets within the Fund, and a complex-level fee, based on the aggregate amount of all eligible fund assets managed by the Adviser. This pricing structure enables Fund shareholders to benefit from growth in the assets within their respective Fund as well as from growth in the amount of complex-wide assets managed by the Adviser.

The annual fund-level fee for each Fund, payable monthly, is calculated according to the following schedule:

| | New York Investment Quality (NQN) New York Select Quality (NVN) New York Quality Income (NUN) New York Premium Income (NNF) |
|-------------------------------------|--|
| Average Daily Managed Assets* | Fund-Level Fee Rate |
| For the first \$125 million | .4500% |
| For the next \$125 million | .4375 |
| For the next \$250 million | .4250 |
| For the next \$500 million | .4125 |
| For the next \$1 billion | .4000 |
| For the next \$3 billion | .3875 |
| For managed assets over \$5 billion | .3750 |

| | New York Dividend Advantage (NKO) New York AMT-Free Income (NRK) |
|-------------------------------------|---|
| Average Daily Managed Assets* | Fund-Level Fee Rate |
| For the first \$125 million | .4500% |
| For the next \$125 million | .4375 |
| For the next \$250 million | .4250 |
| For the next \$500 million | .4125 |
| For the next \$1 billion | .4000 |
| For managed assets over \$2 billion | .3750 |

The annual complex-level fee for each Fund, payable monthly, is calculated according to the following schedule:

| Complex-Level Managed Asset Breakpoint Level* | Effective Rate at Breakpoint Level |
|---|------------------------------------|
| \$55 billion | .2000% |
| \$56 billion | .1996 |
| \$57 billion | .1989 |
| \$60 billion | .1961 |
| \$63 billion | .1931 |
| \$66 billion | .1900 |
| \$71 billion | .1851 |
| \$76 billion | .1806 |
| \$80 billion | .1773 |
| \$91 billion | .1691 |
| \$125 billion | .1599 |
| \$200 billion | .1505 |

| | |
|---------------|-------|
| \$250 billion | .1469 |
| \$300 billion | .1445 |

* For the fund-level and complex-level fees, managed assets include closed-end fund assets managed by the Adviser that are attributable to financial leverage. For these purposes, financial leverage includes the funds' use of preferred stock and borrowings and certain investments in the residual interest certificates (also called inverse floating rate securities) in tender option bond (TOB) trusts, including the portion of assets held by a TOB trust that has been effectively financed by the trust's issuance of floating rate securities, subject to an agreement by the Adviser as to certain funds to limit the amount of such assets for determining managed assets in certain circumstances. The complex-level fee is calculated based upon the aggregate daily managed assets of all Nuveen Funds that constitute "eligible assets." Eligible assets do not include assets attributable to investments in other Nuveen Funds or assets in excess of \$2 billion added to the Nuveen Fund complex in connection with the Adviser's assumption of the management of the former First American Funds effective January 1, 2011. As of March 31, 2012, the complex-level fee rate for these Funds was .1735%.

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The management fee compensates the Adviser for overall investment advisory and administrative services and general office facilities. The Adviser is responsible for each Fund's overall investment strategy and asset allocation decisions. The Adviser has entered into sub-advisory agreements with Nuveen Asset Management, LLC (the "Sub-Adviser"), a wholly-owned subsidiary of the Adviser, under which the Sub-Adviser manages the investment portfolios of the Funds. The Sub-Adviser is compensated for its services to the Funds from the management fees paid to the Adviser.

The Funds pay no compensation directly to those of its directors/trustees who are affiliated with the Adviser or to its officers, all of whom receive remuneration for their services to the Funds from the Adviser or its affiliates. The Board of Directors/Trustees has adopted a deferred compensation plan for independent directors/trustees that enables directors/trustees to elect to defer receipt of all or a portion of the annual compensation they are entitled to receive from certain Nuveen-advised funds. Under the plan, deferred amounts are treated as though equal dollar amounts had been invested in shares of select Nuveen-advised funds.

For the first ten years of New York Dividend Advantage's (NKO) operations, the Adviser has agreed to reimburse the Fund, as a percentage of average daily managed assets, for fees and expenses in the amounts and for the time periods set forth below:

| Year Ending March 31, | | Year Ending March 31, | |
|--------------------------|------|--------------------------|------|
| 2002* | .30% | 2008 | .25% |
| 2003 | .30 | 2009 | .20 |
| 2004 | .30 | 2010 | .15 |
| 2005 | .30 | 2011 | .10 |
| 2006 | .30 | 2012 | .05 |
| 2007 | .30 | | |

* From the commencement of operations.

The Adviser has not agreed to reimburse New York Dividend Advantage (NKO) for any portion of its fees and expenses beyond March 31, 2012.

For the first eight years of New York AMT-Free Income's (NRK) operations, the Adviser has agreed to reimburse the Fund, as a percentage of average daily managed assets, for fees and expenses in the amounts and for the time periods set forth below:

| Year Ending November 30, | | Year Ending November 30, | |
|-----------------------------|------|-----------------------------|------|
| 2002* | .32% | 2007 | .32% |
| 2003 | .32 | 2008 | .24 |
| 2004 | .32 | 2009 | .16 |
| 2005 | .32 | 2010 | .08 |
| 2006 | .32 | | |

* From the commencement of operations.

The Adviser has not agreed to reimburse New York AMT-Free Income (NRK) for any portion of its fees and expenses beyond November 30, 2010.

8. New Accounting Pronouncements

Fair Value Measurements and Disclosures

On May 12, 2011, the Financial Accounting Standards Board (“FASB”) issued Accounting Standards Update (“ASU”) No. 2011-04 (“ASU No. 2011-04”) modifying Topic 820, Fair Value Measurements and Disclosures. At the same time, the International Accounting Standards Board (“IASB”) issued International Financial Reporting Standard (“IFRS”) 13, Fair Value Measurement. The objective of the FASB and IASB is convergence of their guidance on fair value measurements and disclosures. Specifically, ASU No. 2011-04 requires reporting entities to disclose i) the amounts of any transfers between Level 1 and Level 2 and the reasons for the transfers and ii) for Level 3 fair value measurements, a) quantitative information about significant unobservable inputs used, b) a description of the valuation processes used by the reporting entity and c) a narrative description of the sensitivity of the fair value measurement to changes in unobservable inputs if a change in those inputs might result in a significantly higher or lower fair value measurement. The effective date of ASU No. 2011-04 is for interim and annual periods beginning after December 15, 2011. At this time, management is evaluating the implications of this guidance and the impact it will have to the financial statement amounts and footnote disclosures, if any.

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Reinvest Automatically,
Easily and Conveniently

Nuveen makes reinvesting easy. A phone call is all it takes to set up your reinvestment account.

Nuveen Closed-End Funds Automatic Reinvestment Plan

Your Nuveen Closed-End Fund allows you to conveniently reinvest distributions in additional Fund shares.

By choosing to reinvest, you'll be able to invest money regularly and automatically, and watch your investment grow through the power of compounding. Just like distributions in cash, there may be times when income or capital gains taxes may be payable on distributions that are reinvested.

It is important to note that an automatic reinvestment plan does not ensure a profit, nor does it protect you against loss in a declining market.

Easy and convenient

To make recordkeeping easy and convenient, each month you'll receive a statement showing your total distributions, the date of investment, the shares acquired and the price per share, and the total number of shares you own.

How shares are purchased

The shares you acquire by reinvesting will either be purchased on the open market or newly issued by the Fund. If the shares are trading at or above net asset value at the time of valuation, the Fund will issue new shares at the greater of the net asset value or 95% of the then-current market price. If the shares are trading at less than net asset value, shares for your account will be purchased on the open market. If the Plan Agent begins purchasing Fund shares on the open market while shares are trading below net asset value, but the Fund's shares subsequently trade at or above their net asset value before the Plan Agent is able to complete its purchases, the Plan Agent may cease open-market purchases and may invest the uninvested portion of the distribution in newly-issued Fund shares at a price equal to the greater of the shares' net asset value or 95% of the shares' market value on the last business day immediately prior to the purchase date. Distributions received to purchase shares in the open market will normally be invested shortly after the distribution payment date. No interest will be paid on distributions awaiting reinvestment. Because the market price of the shares may increase before purchases are completed, the average purchase price per share may

exceed the market price at the time of valuation, resulting in the acquisition of fewer shares than if the distribution had been paid in shares issued by the Fund. A pro rata portion of any applicable brokerage commissions on open market purchases will be paid by Plan participants. These commissions usually will be lower than those charged on individual transactions.

Flexible

You may change your distribution option or withdraw from the Plan at any time, should your needs or situation change.

You can reinvest whether your shares are registered in your name, or in the name of a brokerage firm, bank, or other nominee. Ask your investment advisor if his or her firm will participate on your behalf. Participants whose shares are registered in the name of one firm may not be able to transfer the shares to another firm and continue to participate in the Plan.

The Fund reserves the right to amend or terminate the Plan at any time. Although the Fund reserves the right to amend the Plan to include a service charge payable by the participants, there is no direct service charge to participants in the Plan at this time.

Call today to start reinvesting distributions

For more information on the Nuveen Automatic Reinvestment Plan or to enroll in or withdraw from the Plan, speak with your financial advisor or call us at (800) 257-8787.

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Glossary of Terms
Used in this Report

Auction Rate Bond: An auction rate bond is a security whose interest payments are adjusted periodically through an auction process, which process typically also serves as a means for buying and selling the bond. Auctions that fail to attract enough buyers for all the shares offered for sale are deemed to have “failed,” with current holders receiving a formula-based interest rate until the next scheduled auction.

Average Annual Total Return: This is a commonly used method to express an investment’s performance over a particular, usually multi-year time period. It expresses the return that would have been necessary each year to equal the investment’s actual cumulative performance (including change in NAV or market price and reinvested dividends and capital gains distributions, if any) over the time period being considered.

Average Effective Maturity: The market-value-weighted average of the effective maturity dates of the individual securities including cash. In the case of a bond that has been advance-refunded to a call date, the effective maturity is the date on which the bond is scheduled to be redeemed using the proceeds of an escrow account. In most other cases the effective maturity is the stated maturity date of the security.

Effective Leverage: Effective leverage is a Fund’s effective economic leverage, and includes both regulatory leverage (see below) and the leverage effects of certain derivative investments in the Fund’s portfolio. Currently, the leverage effects of Tender Option Bond (TOB) inverse floater holdings are included in effective leverage values, in addition to any regulatory leverage.

Inverse Floating Rate Securities: Inverse floating rate securities, also known as inverse floaters or tender option bonds (TOBs), are created by depositing a municipal bond, typically with a fixed interest rate, into a special purpose trust created by a broker-dealer. This trust, in turn, (a) issues floating rate certificates typically paying short-term tax-exempt interest rates to third parties in amounts equal to some fraction of the deposited bond’s par amount or market value, and (b) issues an inverse floating rate certificate (sometimes referred to as an “inverse floater”) to an investor (such as a Fund) interested in gaining investment exposure to a long-term municipal bond. The income received by the holder of the inverse floater varies inversely with the short-term rate paid to the floating rate certificates’ holders, and in most circumstances the holder of the inverse floater bears substantially all of the underlying bond’s downside investment risk. The holder of the inverse floater typically also benefits disproportionately from any potential appreciation of the underlying bond’s value. Hence, an inverse floater essentially represents an investment in the underlying bond on a leveraged basis.

Leverage: Using borrowed money to invest in securities or other assets, seeking to increase the return of an investment or portfolio.

Leverage-Adjusted Duration: Duration is a measure of the expected period over which a bond's principal and interest will be paid, and consequently is a measure of the sensitivity of a bond's or bond Fund's value to changes when market interest rates change. Generally, the longer a bond's or Fund's duration, the more the price of the bond or Fund will change as interest rates change. Leverage-adjusted duration takes into account the leveraging process for a Fund and therefore is longer than the duration of the Fund's portfolio of bonds.

Lipper New York Municipal Debt Funds Classification Average: Calculated using the returns of all closed-end funds in this category for each period as follows: 6-month, 29 funds; 1-year, 29 funds; 5-year, 28 funds; and 10-year, 20 funds. Lipper returns account for the effects of management fees and assume reinvestment of distributions, but do not reflect any applicable sales charges. The Lipper average is not available for direct investment.

Lipper Single-State Insured Municipal Debt Funds Classification Average: Calculated using the returns of all closed-end funds in this category for each period as follows: 6-month, 7 funds; 1-year, 7 funds; 5-year, 7 funds; and 10-year, 5 funds. The Lipper Single-State Insured Municipal Debt Funds Classification Average represents the overall average of returns for funds from eight different states and a wide variety of municipal market conditions. Lipper returns account for the effects of management fees and assume reinvestment of distributions, but do not reflect any applicable sales charges. The Lipper average is not available for direct investment.

Market Yield (also known as Dividend Yield or Current Yield): An investment's current annualized dividend divided by its current market price.

Net Asset Value (NAV): The net market value of all securities held in a portfolio.

Net Asset Value (NAV) Per Share: The market value of one share of a mutual fund or closed-end fund. For a Fund, the NAV is calculated daily by taking the Fund's total assets (securities, cash, and accrued earnings), subtracting the Fund's liabilities, and dividing by the number of shares outstanding.

Pre-Refunding: Pre-Refunding, also known as advanced refundings or refinancings, is a procedure used by state and local governments to refinance municipal bonds to lower interest expenses. The issuer sells new bonds with a lower yield and uses the proceeds to buy U.S. Treasury securities, the interest from which is used to make payments on the higher-yielding bonds. Because of this collateral, pre-refunding generally raises a bond's credit rating and thus its value.

Regulatory Leverage: Regulatory Leverage consists of preferred shares issued by or borrowings of a Fund. Both of these are part of a Fund's capital structure. Regulatory leverage is sometimes referred to as "40 Act Leverage" and is subject to asset coverage limits set in the Investment Company Act of 1940.

Glossary of Terms
Used in this Report (continued)

Standard & Poor's (S&P) Insured National Municipal Bond Index: An unleveraged, market value-weighted index designed to measure the performance of the tax-exempt, insured U.S. municipal bond market. Index returns assume reinvestment of distributions, but do not reflect any applicable sales charges or management fees. It is not possible to invest directly in an index.

Standard & Poor's (S&P) National Municipal Bond Index: An unleveraged, market value-weighted index designed to measure the performance of the tax-exempt, investment-grade U.S. municipal bond market. Index returns assume reinvestment of distributions, but do not reflect any applicable sales charges or management fees. It is not possible to invest directly in an index.

Standard & Poor's (S&P) New York Municipal Bond Index: An unleveraged, market value-weighted index designed to measure the performance of the tax-exempt, investment grade New York municipal bond market. Index returns assume reinvestment of distributions, but do not reflect any applicable sales charges or management fees. It is not possible to invest directly in an index.

Taxable-Equivalent Yield: The yield necessary from a fully taxable investment to equal, on an after-tax basis, the yield of a municipal bond investment.

Zero Coupon Bond: A zero coupon bond does not pay a regular interest coupon to its holders during the life of the bond. Tax-exempt income to the holder of the bond comes from accretion of the difference between the original purchase price of the bond at issuance and the par value of the bond at maturity and is effectively paid at maturity. The market prices of zero coupon bonds generally are more volatile than the market prices of bonds that pay interest periodically.

Notes

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Additional Fund Information

Board of
Directors/Trustees
John P. Amboian
Robert P. Bremner
Jack B. Evans
William C. Hunter
David J. Kundert
William J. Schneider
Judith M. Stockdale
Carole E. Stone
Virginia L. Stringer
Terence J. Toth

Fund Manager
Nuveen Fund Advisors, Inc.
333 West Wacker Drive
Chicago, IL 60606

Custodian
State Street Bank
& Trust Company
Boston, MA

Transfer Agent and
Shareholder Services
State Street Bank
& Trust Company
Nuveen Funds
P.O. Box 43071
Providence, RI 02940-3071
(800) 257-8787

Legal Counsel
Chapman and Cutler LLP
Chicago, IL

Independent Registered
Public Accounting Firm
Ernst & Young LLP
Chicago, IL

Quarterly Portfolio of Investments and Proxy Voting Information

You may obtain (i) each Fund's quarterly portfolio of investments, (ii) information regarding how the Funds voted proxies relating to portfolio securities held during the most recent twelve-month period ended June 30, and (iii) a description of the policies and procedures that the Funds used to determine how to vote proxies relating to portfolio securities without charge, upon request, by calling Nuveen Investments toll-free at (800) 257-8787 or on Nuveen's

website at www.nuveen.com.

You may also obtain this and other Fund information directly from the Securities and Exchange Commission (SEC). The SEC may charge a copying fee for this information. Visit the SEC on-line at <http://www.sec.gov> or in person at the SEC's Public Reference Room in Washington, D.C. Call the SEC at (202) 942-8090 for room hours and operation. You may also request Fund information by sending an e-mail request to publicinfo@sec.gov or by writing to the SEC's Public References Section at 100 F Street NE, Washington, D.C. 20549.

CEO Certification Disclosure

Each Fund's Chief Executive Officer has submitted to the New York Stock Exchange (NYSE) the annual CEO certification as required by Section 303A.12(a) of the NYSE Listed Company Manual.

Each Fund has filed with the SEC the certification of its Chief Executive Officer and Chief Financial Officer required by Section 302 of the Sarbanes-Oxley Act.

Common Share Information

Each Fund intends to repurchase shares of its own common stock in the future at such times and in such amounts as is deemed advisable. During the period covered by this report, the Funds repurchased shares of their common stock as shown in the accompanying table.

| Fund | Common Shares Repurchased |
|------|------------------------------|
| NQN | — |
| NVN | — |
| NUN | — |
| NNF | — |
| NKO | — |
| NRK | — |

Any future repurchases and/or redemptions will be reported to shareholders in the next annual or semi-annual report.

Nuveen Investments:
Serving Investors for Generations

Since 1898, financial advisors and their clients have relied on Nuveen Investments to provide dependable investment solutions through continued adherence to proven, long-term investing principles. Today, we offer a range of high quality equity and fixed-income solutions designed to be integral components of a well-diversified core portfolio.

Focused on meeting investor needs.

Nuveen Investments provides high-quality investment services designed to help secure the long-term goals of institutional and individual investors as well as the consultants and financial advisors who serve them. Nuveen Investments markets a wide range of specialized investment solutions which provide investors access to capabilities of its high-quality boutique investment affiliates - Nuveen Asset Management, Symphony Asset Management, NWQ Investment Management Company, Santa Barbara Asset Management, Tradewinds Global Investors, Winslow Capital Management and Gresham Investment Management. In total, Nuveen Investments managed approximately \$227 billion as of March 31, 2012.

Find out how we can help you.

To learn more about how the products and services of Nuveen Investments may be able to help you meet your financial goals, talk to your financial advisor, or call us at (800) 257-8787. Please read the information provided carefully before you invest. Investors should consider the investment objective and policies, risk considerations, charges and expenses of any investment carefully. Where applicable, be sure to obtain a prospectus, which contains this and other relevant information. To obtain a prospectus, please contact your securities representative or Nuveen Investments, 333 W. Wacker Dr., Chicago, IL 60606. Please read the prospectus carefully before you invest or send money.

Learn more about Nuveen Funds at: www.nuveen.com/cef

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Nuveen Securities, LLC
333 West Wacker Drive
Chicago, IL 60606
www.nuveen.com

ESA-B-0312D

ITEM 2. CODE OF ETHICS.

Not applicable to this filing.

ITEM 3. AUDIT COMMITTEE FINANCIAL EXPERT.

Not applicable to this filing.

ITEM 4. PRINCIPAL ACCOUNTANT FEES AND SERVICES.

Not applicable to this filing.

ITEM 5. AUDIT COMMITTEE OF LISTED REGISTRANTS.

Not applicable to this filing.

ITEM 6. SCHEDULE OF INVESTMENTS.

(a) See Portfolio of Investments in Item 1.

(b) Not applicable.

ITEM 7. DISCLOSURE OF PROXY VOTING POLICIES AND PROCEDURES FOR CLOSED-END MANAGEMENT INVESTMENT COMPANIES.

Not applicable to this filing.

ITEM 8. PORTFOLIO MANAGERS OF CLOSED-END MANAGEMENT INVESTMENT COMPANIES.

Not applicable to this filing.

ITEM 9. PURCHASES OF EQUITY SECURITIES BY CLOSED-END MANAGEMENT INVESTMENT COMPANY AND AFFILIATED PURCHASERS.

Not applicable.

ITEM 10. SUBMISSION OF MATTERS TO A VOTE OF SECURITY HOLDERS.

There have been no material changes to the procedures by which shareholders may recommend nominees to the registrant's Board of Directors or Trustees implemented after the registrant last provided disclosure in response to this Item.

ITEM 11. CONTROLS AND PROCEDURES.

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

Rules 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934, as amended (the "Exchange Act")(17 CFR 240.13a-15(b) or 240.15d-15(b)).

- (b) There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d)) that occurred during the second fiscal quarter of the period covered by this report that has materially affected, or is reasonably likely to materially affect, the registrant's internal control over financial reporting.

ITEM 12. EXHIBITS.

File the exhibits listed below as part of this Form.

- (a)(1) Any code of ethics, or amendment thereto, that is the subject of the disclosure required by Item 2, to the extent that the registrant intends to satisfy the Item 2 requirements through filing of an exhibit: Not applicable to this filing.
- (a)(2) A separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)) in the exact form set forth below: See Ex-99.CERT attached hereto.
- (a)(3) Any written solicitation to purchase securities under Rule 23c-1 under the 1940 Act (17 CFR 270.23c-1) sent or given during the period covered by the report by or on behalf of the registrant to 10 or more persons: Not applicable.
- (b) If the report is filed under Section 13(a) or 15(d) of the Exchange Act, provide the certifications required by Rule 30a-2(b) under the 1940 Act (17 CFR 270.30a-2(b)); Rule 13a-14(b) or Rule 15d-14(b) under the Exchange Act (17 CFR 240.13a-14(b) or 240.15d-14(b)), and Section 1350 of Chapter 63 of Title 18 of the United States Code (18 U.S.C. 1350) as an exhibit. A certification furnished pursuant to this paragraph will not be deemed "filed" for purposes of Section 18 of the Exchange Act (15 U.S.C. 78r), or otherwise subject to the liability of that section. Such certification will not be deemed to be incorporated by reference into any filing under the Securities Act of 1933 or the Exchange Act, except to the extent that the registrant specifically incorporates it by reference: See Ex-99.906 CERT attached hereto.
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SIGNATURES

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

(Registrant) Nuveen New York Dividend Advantage Municipal Income Fund

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

Date: June 7, 2012

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

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

Date: June 7, 2012

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

Date: June 7, 2012