

NUVEEN MISSOURI QUALITY MUNICIPAL INCOME FUND
Form N-CSRS
February 07, 2019

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 811-07616

Nuveen Missouri Quality Municipal Income Fund
(Exact name of registrant as specified in charter)

Nuveen Investments
333 West Wacker Drive
Chicago, IL 60606
(Address of principal executive offices) (Zip code)

Gifford R. Zimmerman
Nuveen Investments
333 West Wacker Drive
Chicago, IL 60606
(Name and address of agent for service)

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

Date of fiscal year end: May 31

Date of reporting period: November 30, 2018

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

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

ITEM 1. REPORTS TO STOCKHOLDERS.

Nuveen Municipal
Closed-End Funds

NKG Nuveen Georgia Quality Municipal Income Fund
NMY Nuveen Maryland Quality Municipal Income Fund
NMS Nuveen Minnesota Quality Municipal Income Fund
NOM Nuveen Missouri Quality Municipal Income Fund
NNC Nuveen North Carolina Quality Municipal Income Fund
NPV Nuveen Virginia Quality Municipal Income Fund

Beginning on January 1, 2021, as permitted by regulations adopted by the Securities and Exchange Commission, paper copies of the Funds' annual and semi-annual shareholder reports will no longer be sent by mail, unless you specifically request paper copies of the reports. Instead, the reports will be made available on the Funds' website (www.nuveen.com), and you will be notified by mail each time a report is posted and provided with a website link to access the report.

If you have already elected to receive shareholder reports electronically, you will not be affected by this change and you need not take any action. You may elect to receive shareholder reports and other communications from the Funds electronically anytime by contacting the financial intermediary (such as a broker-dealer or bank) through which you hold your Fund shares or, if you are a direct investor, by enrolling at www.nuveen.com/e-reports.

You may elect to receive all future shareholder reports in paper free of charge at any time by contacting your financial intermediary or, if you are a direct investor, (i) by calling 800-257-8787 and selecting option #2 or (ii) by logging into your Investor Center account at www.computershare.com/investor and clicking on "Communication Preferences." Your election to receive reports in paper will apply to all funds held in your account with your financial intermediary or, if you are a direct investor, to all your directly held Nuveen Funds and any other directly held funds within the same group of related investment companies.

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Chairman's Letter to Shareholders

Dear Shareholders,

The global economy seemed to reach a turning point in 2018. Growth was peaking in the U.S. and slowing everywhere else. Deregulation and tax law changes, which lowered corporate and individual tax rates and encouraged companies to repatriate overseas profits, helped boost U.S. economic growth and amplify corporate earnings during 2018. Meanwhile, a weakening housing market and a flattening yield curve in the U.S. and disappointing economic growth across Europe, China and Japan signaled caution. With future corporate profits looking less certain, rising interest rates, a stronger U.S. dollar, trade wars and unpredictable politics, bearish sentiment took hold, pressuring stocks, corporate bonds and commodities alike.

Although downside risks have been rising, the likelihood of a near-term recession remains low. Global growth is indeed slowing, but it's still positive. The U.S. economy remains strong, even in the face of late-cycle pressures. Low unemployment and firming wages should continue to support consumer spending, and the November mid-term elections resulted in change, but no major surprises. In China, the government remains committed to using fiscal stimulus to offset softening exports. Europe also remains vulnerable to trade policy as well as Brexit uncertainty, but underlying strengths in European economies, including low unemployment that drives domestic demand, remain supportive of a mild expansion. In a slower growth environment, there are opportunities for investors who seek them more selectively.

We expect volatility and challenging conditions to persist in 2019 but also think there is potential for upside. You can prepare your investment portfolio by working with your financial advisor to review your goals, timeline and risk tolerance. On behalf of the other members of the Nuveen Fund Board, we look forward to continuing to earn your trust in the months and years ahead.

Sincerely,

Terence J. Toth
Chairman of the Board
January 22, 2019

Portfolio Managers' Comments

Nuveen Georgia Quality Municipal Income Fund (NKG)
Nuveen Maryland Quality Municipal Income Fund (NMY)
Nuveen Minnesota Quality Municipal Income Fund (NMS)
Nuveen Missouri Quality Municipal Income Fund (NOM)
Nuveen North Carolina Quality Municipal Income Fund (NNC)
Nuveen Virginia Quality Municipal Income Fund (NPV)

These Funds feature portfolio management by Nuveen Asset Management, LLC (NAM), an affiliate of Nuveen, LLC. Portfolio managers Daniel J. Close, CFA, Stephen J. Candido, CFA, and Christopher L. Drahn, CFA, discuss key investment strategies and the six-month performance of these six Nuveen Funds. Dan has managed the Nuveen Georgia and North Carolina Funds since 2007. Steve assumed portfolio management responsibility for the Maryland and Virginia Funds in 2016. Chris has managed the Missouri Fund since 2011 and assumed responsibility for the Minnesota Fund in 2016.

What key strategies were used to manage these Funds during the six-month reporting period ended November 30, 2018?

In the six-month reporting period, municipal bond prices fell as yields rose across the yield curve. Rates rose unevenly, however, with larger increases among shorter and longer maturities than in the middle-range maturities. Despite some pockets of high yield outflows, supply and demand conditions remained favorable and credit fundamentals continued to be relatively robust. The municipal markets of Maryland and North Carolina outperformed the national municipal market, while the markets of Georgia, Minnesota, Missouri and Virginia underperformed the national market. During this time, we continued to take a bottom-up approach to discovering sectors that appeared undervalued as well as individual credits that we believed had the potential to perform well over the long term.

Our trading activity continued to focus on pursuing the Funds' investment objectives. We continued to seek bonds in areas of the market that we expected to perform well as the economy continued to improve. While the supply available in each state varied, to the extent possible, the Funds' overall positioning emphasized intermediate and longer maturities, lower rated credits and sectors offering higher yields. The Funds also sold some depreciated bonds that were bought when interest rates were lower and reinvested the proceeds into similar bonds offering higher yield levels to capitalize on the tax loss (which can be used to offset future taxable gains) and boost the Funds' income distribution capabilities. In the rising interest rate environment of this reporting period, we found more opportunities to buy attractive higher yielding bonds for this bond exchanging strategy.

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

Certain statements in this report are forward-looking statements. Discussions of specific investments are for illustration only and are not intended as recommendations of individual investments. The forward-looking statements and other views expressed herein are those of the portfolio managers as of the date of this report. Actual future results or occurrences may differ significantly from those anticipated in any forward-looking statements, and the views expressed herein are subject to change at any time, due to numerous market and other factors. The Funds disclaim any obligation to update publicly or revise any forward-looking statements or views expressed herein.

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group (S&P), Moody's Investors Service, Inc. (Moody's) or Fitch, Inc. (Fitch). This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings, while BB, B, CCC, CC, C and D are below investment grade ratings. Holdings designated N/R are not rated by these national rating agencies.

Bond insurance guarantees only the payment of principal and interest on the bond when due, and not the value of the bonds themselves, which will fluctuate with the bond market and the financial success of the issuer and the insurer. Insurance relates specifically to the bonds in the portfolio and not to the share prices of a Fund. No representation is made as to the insurers' ability to meet their commitments.

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

Portfolio Managers' Comments (continued)

We initiated some transitions in NKG's and NNC's portfolios during the reporting period. First, we sought to reduce the cost of leverage by adding tender option bonds (TOBs) and using the proceeds to pay down some of the preferred shares leverage. (For more information, see the Fund Leverage commentary following this portfolio managers' commentary.) Secondly, both Funds increased their exposure to out-of-state paper. The Georgia and North Carolina municipal bond markets offer generally lower yielding bonds, and with the recent yield curve flattening, we have found fewer opportunities to buy bonds that we believe have attractive long-term total return potential. We sold some of the in-state positions with the lowest embedded yields to buy discounted national credits offering 4% coupon rates. This buying comprised most of the elevated trading activity during the reporting period. Additionally, we made few purchases in state. NKG bought credits issued for Atlanta water and sewer and Metropolitan Atlanta Rapid Transit Authority, known as MARTA. NNC added a private higher education revenue bond issued for Wake Forest University, a local appropriation bond for the city of Greensboro and a health care revenue bond for Charlotte Mecklenburg Hospital.

NMY also worked to improve the cost-effectiveness of its portfolio leverage by replacing some of the preferred shares leverage with TOBs. This including a new TOB trust for Maryland CDA Residential revenue bonds and moving some existing holdings into TOB trusts. (For more information, see the Fund Leverage commentary following this portfolio managers' commentary.) Additionally, we bought some higher grade issues for Maryland housing and appropriation bonds for Prince Georges County COP, and lower rated credits issued for Gaithersburg Asbury Methodist continuing care retirement center and Baltimore Parking System. The Maryland Fund also took advantage of prevailing market conditions to exchange bonds with lower embedded yields for similar bonds offering higher yields to improve the Fund's tax efficiency and increase their income distribution.

For NMS and NOM, the proceeds for most of the two Fund's purchases came from called and maturing bonds, the tax-loss exchanges and some trimming of lower coupon holdings as yields rose. From a credit ratings perspective, we made more purchases among higher grade bonds during this reporting period, reflecting our comfort with the Funds' current allotment to lower rated, higher yielding bonds and, in NOM's case, the scarcity of appealing opportunities amid shrinking new issuance in the Missouri market. The Missouri Fund's sector allocations remained stable over the reporting period, with marginal increases in local GO and water and sewer exposures. In contrast to Missouri and the national market trend, the Minnesota market saw an increase in new issue supply over the trailing six- and twelve-month periods ended November 30, 2018. NMS added to the health care and GO sectors, buying newly issued revenue bonds for Minneapolis Fairview Health Services and Duluth Essentia Health, as well as GOs for Brainerd Independent School District.

Most of the trading activity in NPV involved exchanging positions with lower embedded yields for higher yielding bonds, including I-66 Expressway and Washington D.C. Metropolitan Transportation Authority. We also bought some newly issued revenue bonds for Washington D.C. Metropolitan Transportation Authority and Metropolitan Washington D.C. Airports Authority and added non-rated Peninsula Town Center tax obligation bonds. The Virginia Fund's weighting in AAA rated bonds declined over the reporting period as pre-refunded bonds reached maturity and were reinvested into lower rated bonds. NPV's duration also lengthened as the proceeds from called bonds and coupon payments were reinvested into longer-dated bonds.

As of November 30, 2018, NKG, NMY, NOM, NNC and NPV 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 reporting period ended November 30, 2018?

The tables in each Fund's Performance Overview and Holding Summaries section of this report provide the Funds' total returns for the six-month, one-year, five-year and ten-year periods ended November 30, 2018. Each Fund's total

returns at common share net asset value (NAV) are compared with the performance of corresponding market indexes.

For the six-month reporting period ended November 30, 2018, the total return at common share NAV for all six Funds underperformed their respective state's S&P Municipal Bond Index and the national S&P Municipal Bond Index.

The Funds' performance was affected by duration and yield curve positioning, credit ratings allocations, sector allocations and credit selection. In addition, the use of regulatory leverage was a factor affecting performance of the Funds. Leverage is discussed in more detail later in the Fund Leverage section of this report.

For NKG, NMY, NMS, NNC and NPV, duration and yield curve positioning were a detractor from relative performance. As the municipal bond yield curve steepened, shorter duration bonds outperformed, which was disadvantageous for the Funds' overweight allocations to long duration credits and/or underweight allocations to short duration credits. For NKG and NMS, this positioning had a slightly negative impact on performance, while the majority of NMY's and NPV's relative underperformance was driven by duration and yield curve positioning. Although NOM was mildly overweighted in the longer end of the yield curve, the overall curve positioning was not a major determinant of relative performance.

Credit ratings allocations were generally disadvantageous to the Funds' performance in this reporting period. NKG and NNC were mainly hurt by underweight allocations to AAA rated paper, as the highest grade group outperformed in their states. NMY and NPV each held overweight allocations to BBB rated bonds, which lagged in this reporting period due to spread widening caused by selling pressure from high yield funds. For NMY, many of the BBB rated holdings are hospital and project finance bonds while NPV's BBB rated credits tend to be toll road bonds. Additionally, the Maryland Fund's underweight to AAA rated credits and overweight to single A rated bonds were detrimental to relative results. The Virginia Fund's overweight to the single B rated category, which includes a large proportion of tobacco settlement bonds, was another laggard because the tobacco sector underperformed in this reporting period. For NOM and NMS, credit ratings allocation had a relatively neutral impact on relative performance.

Sectors with higher proportions of high grade bonds outperformed in this reporting period. The tax-supported sectors, such as state and local GOs, and pre-refunded bonds outperformed revenue sectors, which tend to be composed of lower rated bonds. NKG's overweight to local GOs and exposure to the water and sewer sector were positive contributors, offsetting the negative results from exposure to the higher education sector. NMY's sector allocations were an overall detractor, as overweights to health care and tobacco (an out-of-state position, as Maryland does not offer tobacco settlement bonds), and a significant underweight to GOs weighed on relative performance. For NMS, an overweight to the health care sector was unfavorable but an overweight to public power bonds, which outperformed, offset the negative impact. NOM's overweight to pre-refunded bonds, which performed well due to their shorter durations and higher credit quality, countered the underperformance of the overweight to the health care sector, which detracted. NNC's sector positioning was a positive contributor overall as an overweight to pre-refunded bonds helped, despite relative weakness from an overweight to the water and sewer sector. NPV's overweight to toll road sector and underweight to GOs were a drag on relative performance.

In terms of individual credit selection, the longest dated credits were generally among the Funds' weakest performing holdings, especially TOBs and zero coupon bonds. However, NKG and NNC bought discounted 4% coupon bonds during the reporting period that increased in value by the end of the period and were top contributing holdings. NPV and NMY benefited from the strong performance of Puerto Rico bonds and FirstEnergy Solutions credits (see An Update on FirstEnergy Solutions Corp. following this commentary). Shorter duration bonds such as Richmond Expressway in NPV and Western Maryland Health System and Prince George's County National Harbor in NMY also performed well.

An Update on FirstEnergy Solutions Corp.

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

In terms of FirstEnergy holdings, shareholders should note that NMY had 0.37% and NPV had 0.50% exposure, which are all secured holdings.

Fund Leverage

IMPACT OF THE FUNDS' LEVERAGE STRATEGIES ON PERFORMANCE

One important factor impacting the returns of the Funds' common shares relative to their comparative benchmarks was the Funds' use of leverage through their issuance of preferred shares and/or investments in inverse floating rate securities, which represent leveraged investments in underlying bonds. The Funds use leverage because our research has shown that, over time, leveraging provides opportunities for additional income, particularly in the recent market environment where short-term market rates are at or near historical lows, meaning that the short-term rates the Fund has been paying on its leveraging instruments in recent years have been much lower than the interest the Fund has been earning on its portfolio of long-term bonds that it has bought with the proceeds of that leverage.

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

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

Leverage from issuance of preferred shares had a positive impact on the total return performance of NKG, NMY, NMS, NOM and NNC over the reporting period, while leverage from issuance of preferred shares had a negligible impact on the total return performance of NPV over the reporting period. The use of leverage through inverse floating rate securities had a negligible impact on the total return performance of the Funds over the reporting period.

As of November 30, 2018, the Funds' percentages of leverage are as shown in the accompanying table.

| | NKG | NMY | NMS | NOM | NNC | NPV |
|----------------------|------------|------------|------------|------------|------------|------------|
| Effective Leverage* | 38.20 % | 41.14 % | 39.09 % | 37.62 % | 41.33 % | 39.70 % |
| Regulatory Leverage* | 30.16 % | 38.00 % | 39.09 % | 36.85 % | 38.41 % | 34.26 % |

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

THE FUNDS' REGULATORY LEVERAGE

As of November 30, 2018, the Funds have issued and outstanding preferred shares as shown in the accompanying table.

| | Variable Rate Preferred Shares Issued at Liquidation Preference | * Variable Rate Remarketed Preferred Shares Issued at Liquidation Preference | ** Total |
|-----|--|---|---------------------|
| NKG | \$58,500,000 | \$— | \$58,500,000 |
| NMY | \$197,000,000 | \$— | \$197,000,000 |
| NMS | \$52,800,000 | \$— | \$52,800,000 |
| NOM | \$18,000,000 | \$— | \$18,000,000 |
| NNC | \$143,500,000 | \$— | \$143,500,000 |
| NPV | \$128,000,000 | \$— | \$128,000,000 |

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

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

Refer to Notes to Financial Statements, Note 4 – Fund Shares, Preferred Shares and Note 10 – Subsequent Events for further details on preferred shares and each Fund's respective transactions.

Common Share Information

COMMON SHARE DISTRIBUTION INFORMATION

The following information regarding the Funds' distributions is current as of November 30, 2018. Each Fund's distribution levels may vary over time based on each Fund's investment activity and portfolio investments value changes.

During the current reporting period, each Fund's distributions to common shareholders were as shown in the accompanying table.

| Monthly Distribution (Ex-Dividend Date) | Per Common Share Amounts | | | | | |
|--|--------------------------|-----------------|-----------------|-----------------|-----------------|-----------------|
| | NKG | NMY | NMS | NOM | NNC | NPV |
| June 2018 | \$0.0380 | \$0.0440 | \$0.0550 | \$0.0430 | \$0.0390 | \$0.0460 |
| July | 0.0380 | 0.0440 | 0.0550 | 0.0430 | 0.0390 | 0.0460 |
| August | 0.0380 | 0.0440 | 0.0550 | 0.0430 | 0.0390 | 0.0460 |
| September | 0.0345 | 0.0440 | 0.0510 | 0.0430 | 0.0360 | 0.0435 |
| October | 0.0345 | 0.0440 | 0.0510 | 0.0430 | 0.0360 | 0.0435 |
| November 2018 | 0.0345 | 0.0440 | 0.0510 | 0.0430 | 0.0360 | 0.0435 |
| Total Monthly Per Share Distributions | \$0.2175 | \$0.2640 | \$0.3180 | \$0.2580 | \$0.2250 | \$0.2685 |
| Yields | | | | | | |
| Market Yield* | 3.79% | 4.51% | 5.02% | 4.34% | 3.66% | 4.50% |
| Taxable-Equivalent Yield* | 5.41% | 6.40% | 7.37% | 6.19% | 5.19% | 6.41% |

Market Yield for a Fund is based on the Fund's current annualized monthly dividend divided by the Fund's current market price as of the end of the current reporting period. Taxable-Equivalent Yield represents the yield that must be earned on a fully taxable investment in order to equal the yield of the Fund on an after-tax basis. It is based on an assumed combined federal and state income tax rate of 30.0%, 29.5%, 31.9%, 29.9%, 29.5% and 29.8% for NKG, NMY, NMS, NOM, NNC and NPV, respectively. Your actual combined federal and state income tax rate may differ *from the assumed rate. Taxable-Equivalent Yield also assumes that 100% of the income generated and paid by the Fund is exempt from both federal and state income tax; a Fund's Taxable-Equivalent Yield will be lower to the extent the Fund invests in municipal securities paying income that is not exempt from state and/or federal income tax (e.g., certain out-of-state bonds). If the comparison were instead to investments that generate qualified dividend income, which is taxable at a rate lower than an individual's ordinary graduated tax rate, the fund's Taxable-Equivalent Yield would be lower.

Each Fund seeks to pay regular monthly dividends out of its net investment income at a rate that reflects its past and projected net income performance. To permit each Fund to maintain a more stable monthly dividend, the Fund may pay dividends at a rate that may be more or less than the amount of net income actually earned by the Fund during the period. Distributions to shareholders are determined on a tax basis, which may differ from amounts recorded in the accounting records. In instances where the monthly dividend exceeds the earned net investment income, the Fund would report a negative undistributed net ordinary income. Refer to Note 6 – Income Tax Information for additional information regarding the amounts of undistributed net ordinary income and undistributed net long-term capital gains and the character of the actual distributions paid by the Fund during the period.

All monthly dividends paid by each Fund during the current reporting period were paid from net investment income. If a portion of the Fund's monthly distributions is sourced or comprised of elements other than net investment income, including capital gains and/or a return of capital, shareholders will be notified of those sources. For financial reporting purposes, the per share amounts of each Fund's distributions for the reporting period are presented in this report's

Financial Highlights. For income tax purposes, distribution information for each Fund as of its most recent tax year end is presented in Note 6 – Income Tax Information within the Notes to Financial Statements of this report.

COMMON SHARE EQUITY SHELF PROGRAM

During the current reporting period, NMS was authorized by the Securities and Exchange Commission (SEC) to issue additional common shares through an equity shelf program (Shelf Offering). Under this program NMS, subject to market conditions, may raise additional capital from time to time in varying amounts and offering methods at a net price at or above the Fund's NAV per common share. Under the Shelf Offering, the Fund was authorized to issue additional common shares as shown in the accompanying table.

NMS

Additional authorized common shares 500,000

During the current reporting period, NMS did not sell any common shares through its Shelf Offering.

Refer to the Notes to Financial Statements, Note 4 – Fund Shares, Common Shares Equity Shelf Programs and Offering Costs for further details of Shelf Offerings and the Fund's transactions.

COMMON SHARE REPURCHASES

During August 2018, the Funds' Board of Trustees reauthorized an open-market share repurchase program, allowing each Fund to repurchase an aggregate of up to approximately 10% of its outstanding shares.

As of November 30, 2018, and since the inception of the Funds' repurchase programs, the Funds have cumulatively repurchased and retired their outstanding common shares as shown in the accompanying table.

| | NKG | NMY | NMS | NOM | NNC | NPV |
|--|-----------|-----------|---------|---------|-----------|-----------|
| Common shares cumulatively repurchased and retired | 125,000 | 975,101 | 4,390 | — | 265,600 | 45,063 |
| Common shares authorized for repurchase | 1,055,000 | 2,335,000 | 580,000 | 235,000 | 1,640,000 | 1,795,000 |

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

| | NKG | NMY | NMS | NNC | NPV |
|--|---------|---------|---------|---------|---------|
| Common shares repurchased and retired | 125,000 | 217,601 | 4,390 | 112,200 | 45,063 |
| Weighted average price per common share repurchased and retired | \$10.98 | \$11.78 | \$12.00 | \$11.86 | \$11.59 |
| Weighted average discount per common share repurchased and retired | 15.46 % | 15.53 % | 15.08 % | 15.62 % | 15.31 % |

OTHER COMMON SHARE INFORMATION

As of November 30, 2018, and during the current reporting period, the Funds' common share prices were trading at a premium/(discount) to their common share NAVs as shown in the accompanying table.

| | NKG | NMY | NMS | NOM | NNC | NPV |
|------------------|---------|---------|---------|---------|---------|---------|
| Common share NAV | \$13.00 | \$13.90 | \$14.22 | \$13.16 | \$14.13 | \$13.73 |

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| | | | | | | |
|---|----------|----------|----------|----------|----------|----------|
| Common share price | \$10.91 | \$11.70 | \$12.18 | \$11.88 | \$11.81 | \$11.60 |
| Premium/(Discount) to NAV | (16.08)% | (15.83)% | (14.35)% | (9.76)% | (16.42)% | (15.51)% |
| 6-month average premium/(discount) to NAV | (15.20)% | (15.24)% | (10.23)% | (5.78)% | (14.81)% | (13.66)% |

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Risk Considerations

Fund shares are not guaranteed or endorsed by any bank or other insured depository institution, and are not federally insured by the Federal Deposit Insurance Corporation.

Nuveen Georgia Quality Municipal Income Fund (NKG)

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

Nuveen Maryland Quality Municipal Income Fund (NMY)

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

Nuveen Minnesota Quality Municipal Income Fund (NMS)

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

Nuveen Missouri Quality Municipal Income Fund (NOM)

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

Nuveen North Carolina Quality Municipal Income Fund (NNC)

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

Nuveen Virginia Quality Municipal Income Fund (NPV)

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

**NKG Nuveen Georgia Quality Municipal
Income Fund
Performance Overview and Holding Summaries as of
November 30, 2018**

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

Average Annual Total Returns as of November 30, 2018

| | Cumulative 6-Month | Average Annual 1-Year | 5-Year | 10-Year |
|----------------------------------|-------------------------------|----------------------------------|---------------|----------------|
| NKG at Common Share NAV | (0.77)% | (0.64)% | 3.86% | 5.89% |
| NKG at Common Share Price | (2.24)% | (13.42)% | 3.35% | 4.40% |
| S&P Municipal Bond Georgia Index | 0.31% | 0.86% | 3.05% | 4.73% |
| S&P Municipal Bond Index | 0.36% | 1.16% | 3.59% | 5.07% |

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Holdings designated N/R are not rated by these national rating agencies.

**Fund Allocation
(% of net assets)**

Long-Term Municipal Bonds 155.4%¹
Short-Term Municipal Bonds 0.1%
Other Assets Less Liabilities 2.2%

| | |
|--|---------------|
| Net Assets Plus Floating Rate Obligations & VMTP Shares, net of deferred offering costs | 157.7% |
| Floating Rate Obligations | (14.5)% |
| VMTP Shares, net of deferred offering costs | (43.2)% |
| Net Assets | 100% |

¹Includes 12.8% of net assets (8.2% of total investments) in out of state bonds.

Portfolio Composition
(% of total investments)

| | |
|-----------------------------------|-------------|
| Tax Obligation/General | 22.5% |
| Tax Obligation/Limited | 15.9% |
| Water and Sewer | 12.5% |
| Education and Civic Organizations | 11.8% |
| Utilities | 10.7% |
| Health Care | 9.8% |
| U.S. Guaranteed | 8.7% |
| Transportation | 7.5% |
| Other | 0.6% |
| Total | 100% |

Portfolio Credit Quality
(% of total investment exposure)

| | |
|-----------------|-------------|
| U.S. Guaranteed | 8.1% |
| AAA | 7.2% |
| AA | 57.8% |
| A | 17.6% |
| BBB | 7.9% |
| N/R (not rated) | 1.4% |
| Total | 100% |

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**NMY Nuveen Maryland Quality Municipal
Income Fund
Performance Overview and Holding Summaries as of
November 30, 2018**

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

Average Annual Total Returns as of November 30, 2018

| | Cumulative 6-Month | Average Annual 1-Year | 5-Year | 10-Year |
|-----------------------------------|-------------------------------|----------------------------------|---------------|----------------|
| NMY at Common Share NAV | (0.89)% | 0.11% | 4.45% | 6.34% |
| NMY at Common Share Price | (2.04)% | (2.85)% | 4.81% | 7.59% |
| S&P Municipal Bond Maryland Index | 0.49% | 0.93% | 2.78% | 4.40% |
| S&P Municipal Bond Index | 0.36% | 1.16% | 3.59% | 5.07% |

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

Long-Term Municipal Bonds 164.5%¹

Other Assets Less Liabilities 5.4%

| | |
|--|---------------|
| Net Assets Plus Floating Rate Obligations & VMTP Shares, net of deferred offering costs | 169.9% |
| Floating Rate Obligations | (8.6)% |
| VMTP Shares, net of deferred offering costs | (61.3)% |
| Net Assets | 100% |

¹ Includes 15.0% of net assets (9.1% of total investments) in bonds issued by U.S. Territories, including Puerto Rico, Guam and U.S. Virgin Islands and 10.4% of net assets (6.3% of total investments) in out of state bonds.

Portfolio Composition
(% of total investments)

| | |
|-----------------------------------|-------------|
| Health Care | 23.3% |
| Tax Obligation/Limited | 18.1% |
| Tax Obligation/General | 11.4% |
| U.S. Guaranteed | 8.5% |
| Education and Civic Organizations | 6.5% |
| Transportation | 6.2% |
| Housing/Multifamily | 5.4% |
| Water and Sewer | 4.6% |
| Other | 16.0% |
| Total | 100% |

Portfolio Credit Quality
(% of total investment exposure)

| | |
|-----------------|-------------|
| U.S. Guaranteed | 8.3% |
| AAA | 10.0% |
| AA | 27.1% |
| A | 20.7% |
| BBB | 19.2% |
| BB or Lower | 4.0% |
| N/R (not rated) | 10.7% |
| Total | 100% |

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**NMS Nuveen Minnesota Quality Municipal
Income Fund
Performance Overview and Holding Summaries as of
November 30, 2018**

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

Average Annual Total Returns as of November 30, 2018

| | Cumulative 6-Month | Average Annual 1-Year | 5-Year | 10-Year |
|------------------------------------|-------------------------------|----------------------------------|---------------|----------------|
| NMS at Common Share NAV | (1.04)% | (0.49)% | 4.74% | 8.30% |
| NMS at Common Share Price | (8.21)% | (12.28)% | 2.26% | 7.40% |
| S&P Municipal Bond Minnesota Index | 0.23% | 0.75% | 2.95% | 4.72% |
| S&P Municipal Bond Index | 0.36% | 1.16% | 3.59% | 5.07% |

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

| | |
|--|---------------|
| Long-Term Municipal Bonds | 161.1% |
| Short-Term Municipal Bonds | 3.3% |
| Other Assets Less Liabilities | (0.2)% |
| Net Assets Plus VMTP Shares, net of deferred offering costs | 164.2% |
| VMTP Shares, net of deferred offering costs | (64.2)% |
| Net Assets | 100% |

Portfolio Composition

(% of total investments)

| | |
|-----------------------------------|-------|
| Health Care | 18.9% |
| Tax Obligation/General | 18.7% |
| Education and Civic Organizations | 15.8% |

| | |
|------------------------|-------------|
| Utilities | 12.9% |
| Long-Term Care | 8.5% |
| Tax Obligation/Limited | 8.4% |
| U.S. Guaranteed | 7.3% |
| Other | 9.5% |
| Total | 100% |

Portfolio Credit Quality

(% of total investment exposure)

| | |
|-----------------|-------------|
| U.S. Guaranteed | 5.3% |
| AAA | 19.4% |
| AA | 21.1% |
| A | 24.1% |
| BBB | 9.2% |
| BB or Lower | 6.8% |
| N/R (not rated) | 14.1% |
| Total | 100% |

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**NOM Nuveen Missouri Quality Municipal
Income Fund
Performance Overview and Holding Summaries as of
November 30, 2018**

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

Average Annual Total Returns as of November 30, 2018

| | Cumulative 6-Month | Average Annual 1-Year | 5-Year | 10-Year |
|-----------------------------------|-------------------------------|----------------------------------|---------------|----------------|
| NOM at Common Share NAV | (0.46)% | 0.21% | 4.84% | 6.80% |
| NOM at Common Share Price | (9.15)% | (17.36)% | 2.95% | 5.85% |
| S&P Municipal Bond Missouri Index | 0.34% | 1.13% | 3.57% | 5.61% |
| S&P Municipal Bond Index | 0.36% | 1.16% | 3.59% | 5.07% |

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

| | |
|---|---------------|
| Long-Term Municipal Bonds | 153.7% |
| Short-Term Municipal Bonds | 2.6% |
| Other Assets Less Liabilities | 3.2% |
| Net Assets Plus Floating Rate Obligations & MFP Shares, net of deferred offering costs | 159.5% |
| Floating Rate Obligations | (1.9)% |
| MFP Shares, net of deferred offering costs | (57.6)% |
| Net Assets | 100% |

Portfolio Composition

(% of total investments)

| | |
|-----------------------------------|-------|
| Health Care | 24.4% |
| Education and Civic Organizations | 14.7% |

| | |
|------------------------|-------------|
| Tax Obligation/Limited | 13.0% |
| Tax Obligation/General | 12.0% |
| Water and Sewer | 11.4% |
| U.S. Guaranteed | 9.7% |
| Long-Term Care | 7.3% |
| Other | 7.5% |
| Total | 100% |

Portfolio Credit Quality

(% of total investment exposure)

| | |
|-----------------|-------------|
| U.S. Guaranteed | 9.7% |
| AAA | 7.5% |
| AA | 37.3% |
| A | 24.1% |
| BBB | 8.7% |
| BB or Lower | 5.2% |
| N/R (not rated) | 7.5% |
| Total | 100% |

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**NNC Nuveen North Carolina Quality Municipal
Income Fund
Performance Overview and Holding Summaries as of
November 30, 2018**

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

Average Annual Total Returns as of November 30, 2018

| | Cumulative 6-Month | Average Annual 1-Year | 5-Year | 10-Year |
|---|-------------------------------|----------------------------------|---------------|----------------|
| NNC at Common Share NAV | (0.59)% | (0.81)% | 4.39% | 5.88% |
| NNC at Common Share Price | (1.94)% | (4.80)% | 4.34% | 5.66% |
| S&P Municipal Bond North Carolina Index | 0.45% | 0.81% | 2.85% | 4.43% |
| S&P Municipal Bond Index | 0.36% | 1.16% | 3.59% | 5.07% |

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

| | |
|--|---------------------|
| Long-Term Municipal Bonds | 167.7% ¹ |
| Other Assets Less Liabilities | 2.8% |
| Net Assets Plus Floating Rate Obligations & VMTP Shares, net of deferred offering costs | 170.5% |
| Floating Rate Obligations | (8.1)% |
| VMTP Shares, net of deferred offering costs | (62.4)% |
| Net Assets | 100% |

¹Includes 11.9% of net assets (7.1% of total investments) in out of state bonds.

Portfolio Composition
(% of total investments)

| | |
|-----------------------------------|-------------|
| Tax Obligation/Limited | 16.2% |
| U.S. Guaranteed | 16.1% |
| Education and Civic Organizations | 15.5% |
| Transportation | 15.5% |
| Health Care | 14.1% |
| Water and Sewer | 13.3% |
| Other | 9.3% |
| Total | 100% |

Portfolio Credit Quality
(% of total investment exposure)

| | |
|-----------------|-------------|
| U.S. Guaranteed | 11.7% |
| AAA | 17.2% |
| AA | 50.0% |
| A | 12.5% |
| BBB | 6.8% |
| N/R (not rated) | 1.8% |
| Total | 100% |

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**NPV Nuveen Virginia Quality Municipal
Income Fund
Performance Overview and Holding Summaries as of
November 30, 2018**

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

Average Annual Total Returns as of November 30, 2018

| | Cumulative 6-Month | Average Annual 1-Year | 5-Year | 10-Year |
|-----------------------------------|-------------------------------|----------------------------------|---------------|----------------|
| NPV at Common Share NAV | (1.22)% | (0.34)% | 5.00% | 6.32% |
| NPV at Common Share Price | (3.95)% | (5.63)% | 4.51% | 5.39% |
| S&P Municipal Bond Virginia Index | 0.24% | 0.89% | 3.28% | 4.62% |
| S&P Municipal Bond Index | 0.36% | 1.16% | 3.59% | 5.07% |

Past performance is not predictive of future results. Current performance may be higher or lower than the data shown. Returns do not reflect the deduction of taxes that shareholders may have to pay on Fund distributions or upon the sale of Fund shares. Returns at NAV are net of Fund expenses, and assume reinvestment of distributions. Comparative index return information is provided for the Fund's shares at NAV only. Indexes are not available for direct investment.

This data relates to the securities held in the Fund's portfolio of investments as of the end of the reporting period. It should not be construed as a measure of performance for the Fund itself. Holdings are subject to change.

For financial reporting purposes, the ratings disclosed are the highest rating given by one of the following national rating agencies: Standard & Poor's Group, Moody's Investors Service, Inc. or Fitch, Inc. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Credit ratings are subject to change. AAA, AA, A and BBB are investment grade ratings; BB, B, CCC, CC, C and D are below-investment grade ratings. Holdings designated N/R are not rated by these national rating agencies.

Fund Allocation

(% of net assets)

| | |
|--|---------------------|
| Long-Term Municipal Bonds | 158.3% ¹ |
| Short-Term Municipal Bonds | 0.6% |
| Other Assets Less Liabilities | 1.4% |
| Net Assets Plus Floating Rate Obligations & VRDP Shares, net of deferred offering costs | 160.3% |
| Floating Rate Obligations | (8.3)% |
| VRDP Shares, net of deferred offering costs | (52.0)% |
| Net Assets | 100 % |

¹ Includes 13.9% of net assets (8.8% of total investments) in bonds issued by U.S. Territories, including Puerto Rico, Guam and U.S. Virgin Islands.

Portfolio Composition
(% of total investments)

| | |
|-----------------------------------|-------------|
| Transportation | 25.1% |
| Tax Obligation/Limited | 19.2% |
| Health Care | 13.4% |
| U.S. Guaranteed | 12.2% |
| Education and Civic Organizations | 8.5% |
| Long-Term Care | 4.4% |
| Other | 17.2% |
| Total | 100% |

Portfolio Credit Quality
(% of total investment exposure)

| | |
|-----------------|-------------|
| U.S. Guaranteed | 14.1% |
| AAA | 7.4% |
| AA | 38.4% |
| A | 9.9% |
| BBB | 15.5% |
| BB or Lower | 7.7% |
| N/R (not rated) | 7.0% |
| Total | 100% |
| 19 | |

**NKG Nuveen Georgia Quality Municipal
Income Fund
Portfolio of Investments
November 30, 2018 (Unaudited)**

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------------------|---|---|------------------------|--------------|
| | LONG-TERM INVESTMENTS – 155.4% (99.9% of Total Investments) | | | |
| | MUNICIPAL BONDS – 155.4% (99.9% of Total Investments) | | | |
| | Education and Civic Organizations – 18.3% (11.8% of Total Investments) | | | |
| \$700 | Carrollton Payroll Development Authority, Georgia, Student Housing Revenue Bonds, University of West Georgia, Series 2004A, 5.000%, 9/01/21 – SYNCORA GTY Insured | 2/19 at 100.00 | A1 | \$701,806 |
| 1,600 | Cobb County Development Authority, Georgia, Revenue Bonds, KSU University II Real Estate Foundation, LLC Project, Series 2011, 5.000%, 7/15/41 – AGM Insured | 7/21 at 100.00 | AA | 1,692,640 |
| 3,000 | Colorado State Board of Governors, Colorado State University Auxiliary Enterprise System Revenue Bonds, Refunding Series 2017E, 4.000%, 3/01/43 | 3/28 at 100.00 | AA | 3,021,930 |
| 1,340 | Douglas County Development Authority, Georgia, Charter School Revenue Bonds, Brighten Academy Project, Series 2013B, 7.000%, 10/01/43 | 10/23 at 100.00 | N/R | 1,378,900 |
| 3,000 | Fulton County Development Authority, Georgia, Revenue Bonds, Robert W. Woodruff Arts Center, Inc. Project, Refunding Series 2015A, 5.000%, 3/15/36 | 3/26 at 100.00 | A2 | 3,278,790 |
| 1,530 | Gwinnett County Development Authority, Georgia, Revenue Bonds, Georgia Gwinnett College Student Housing Project, Refunding Series 2017B, 5.000%, 7/01/37 | 7/27 at 100.00 | A+ | 1,713,141 |
| 3,000 | Private Colleges and Universities Authority, Georgia, Revenue Bonds, Emory University, Refunding Series 2013A, 5.000%, 10/01/43 | 10/23 at 100.00 | AA+ | 3,291,780 |
| | Private Colleges and Universities Authority, Georgia, Revenue Bonds, Emory University, Series 2009, Tender Option Bond Trust 2015-XF0073: | | | |
| 730 | 12.879%, 9/01/32, 144A (IF) | 9/19 at 100.00 | AA+ | 796,700 |
| 1,150 | 12.897%, 9/01/35, 144A (IF) | 9/19 at 100.00 | AA+ | 1,253,190 |
| 2,000 | Private Colleges and Universities Authority, Georgia, Revenue Bonds, Emory University, Series 2016A, 5.000%, 10/01/46 (UB) (4) | 10/26 at 100.00 | AA+ | 2,235,460 |
| 1,325 | Private Colleges and Universities Authority, Georgia, Revenue Bonds, Mercer University, Refunding Series 2012C, 5.250%, 10/01/30 | 10/22 at 100.00 | Baa2 | 1,407,759 |

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| | | | | |
|--------|---|-----------------|------|------------|
| 1,000 | Private Colleges and Universities Authority, Georgia, Revenue Bonds, Mercer University, Series 2012A, 5.000%, 10/01/32 | 10/21 at 100.00 | Baa2 | 1,036,150 |
| 3,000 | Private Colleges and Universities Authority, Georgia, Revenue Bonds, Savannah College of Art & Design Projects, Series 2014, 5.000%, 4/01/44 | 4/24 at 100.00 | A3 | 3,165,990 |
| 23,375 | Total Education and Civic Organizations | | | 24,974,236 |
| | Health Care – 15.1% (9.7% of Total Investments) | | | |
| | Baldwin County Hospital Authority, Georgia, Revenue Bonds, Oconee Regional Medical Center, Series 1998: | | | |
| 205 | 5.250%, 12/01/22 (5), (6) | 2/19 at 100.00 | N/R | — |
| 745 | 5.375%, 12/01/28 (5), (6) | 12/18 at 100.00 | N/R | — |
| 715 | Coweta County Development Authority, Georgia, Revenue Bonds, Piedmont Healthcare, Inc. Project, Series 2010, 5.000%, 6/15/40 | 6/20 at 100.00 | AA– | 742,526 |
| 3,485 | Development Authority of Fulton County Revenue Bonds, Georgia, Piedmont Healthcare, Inc. Project, Series 2016A, 5.000%, 7/01/46 | 7/26 at 100.00 | AA– | 3,751,533 |
| | Fulton County Development Authority, Georgia, Hospital Revenue Bonds, Wellstar Health System, Inc. Project, Series 2017A: | | | |
| 1,780 | 5.000%, 4/01/36 | 4/27 at 100.00 | A | 1,952,874 |
| 1,000 | 5.000%, 4/01/37 | 4/27 at 100.00 | A | 1,093,280 |
| | Gainesville and Hall County Hospital Authority, Georgia, Revenue Anticipation Certificates, Northeast Georgia Health Services Inc., Series 2010B: | | | |
| 235 | 5.000%, 2/15/33 | 2/20 at 100.00 | AA– | 241,942 |
| 235 | 5.125%, 2/15/40 | 2/20 at 100.00 | AA– | 241,667 |
| 930 | 5.250%, 2/15/45 | 2/20 at 100.00 | AA– | 957,853 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|---------------------------------------|----------------|-------------|
| | Health Care (continued) | | | |
| | Gainesville and Hall County Hospital Authority, Georgia, Revenue Anticipation Certificates, Northeast Georgia Health Services Inc., Series 2017B: | | | |
| \$3,000 | 5.500%, 2/15/42 (UB) (4) | 2/27 at 100.00 | AA | \$3,466,380 |
| 5,500 | 5.250%, 2/15/45 (UB) (4) | 2/27 at 100.00 | AA | 6,195,145 |
| 1,620 | Greene County Development Authority, Georgia, Health System Revenue Bonds, Catholic Health East Issue, Series 2012, 5.000%, 11/15/37 | 11/22 at 100.00 | AA- | 1,767,841 |
| 19,450 | Total Health Care | | | 20,411,041 |
| | Housing/Multifamily – 0.9% (0.6% of Total Investments) | | | |
| 1,205 | Atlanta Urban Residential Finance Authority, Georgia, Multifamily Housing Revenue Bonds, Testletree Village Apartments, Series 2013A, 4.500%, 11/01/35 | 11/23 at 100.00 | BBB+ | 1,199,312 |
| | Tax Obligation/General – 35.0% (22.5% of Total Investments) | | | |
| 4,000 | Bryan County School District, Georgia, General Obligation Bonds, Series 2018, 5.000%, 8/01/42 (UB) (4) | 8/26 at 100.00 | AA+ | 4,453,840 |
| 3,000 | Carroll City-County Hospital Authority, Georgia, Revenue Anticipation Certificates, Tanner Medical Center, Inc. Project, Series 2015, 5.000%, 7/01/41 | 7/25 at 100.00 | AA | 3,272,670 |
| 2,000 | Clark County School District, Nevada, General Obligation Bonds, Limited Tax Building Series 2018A, 4.000%, 6/15/37 | 6/28 at 100.00 | A+ | 2,005,560 |
| | East Point Building Authority, Georgia, Revenue Bonds, Water & Sewer Project, Refunding Series 2017: | | | |
| 1,000 | 5.000%, 2/01/29 – AGM Insured | 2/27 at 100.00 | AA | 1,154,700 |
| 650 | 5.000%, 2/01/35 – AGM Insured | 2/27 at 100.00 | AA | 732,407 |
| 2,350 | Evanston, Illinois, General Obligation Bonds, Corporate Purpose Series 2016A, 4.000%, 12/01/43 | 6/28 at 100.00 | AA+ | 2,354,371 |
| 2,000 | Floyd County Hospital Authority, Georgia, Revenue Anticipation Certificates, Floyd Medical Center, Series 2016, 5.000%, 7/01/35 | 7/26 at 100.00 | Aa2 | 2,227,440 |
| 3,000 | Forsyth County Water and Sewerage Authority, Georgia, Revenue Bonds, Refunding & Improvement Series 2015, 5.000%, 4/01/44 | 4/25 at 100.00 | AAA | 3,308,670 |
| 3,000 | Gainesville and Hall County Hospital Authority, Georgia, Revenue Anticipation Certificates, Northeast Georgia Health Services Inc., Series 2014A, 5.500%, 8/15/54 | 2/25 at 100.00 | AA | 3,375,750 |
| 10 | Georgia Environmental Loan Acquisition Corporation, Local Government Loan Securitization Bonds, Loan Pool Series 2011, 5.125%, 3/15/31 | 3/21 at 100.00 | Aaa | 10,073 |
| 3,550 | Georgia State, General Obligation Bonds, Series 2015A, 5.000%, 2/01/28 | 2/25 at 100.00 | AAA | 4,077,565 |
| 3,500 | | | AAA | 3,841,985 |

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|-------|---|-----------------|-----|-----------|
| | Gwinnett County School District, Georgia, General Obligation Bonds, Series 2013, 5.000%, 2/01/36 | 2/23 at 100.00 | | |
| 1,500 | Habersham County Hospital Authority, Georgia, Revenue Anticipation Certificates, Series 2014B, 5.000%, 2/01/37 | 2/24 at 100.00 | Aa3 | 1,616,850 |
| 345 | Lamar County School District, Georgia, General Obligation Bonds, Series 2017, 5.000%, 3/01/33 | 9/27 at 100.00 | Aa1 | 398,844 |
| | Liberty County Industrial Authority, Georgia, Revenue Bonds, Series 2014: | | | |
| 302 | 5.500%, 7/15/23 | 7/21 at 100.00 | N/R | 301,876 |
| 601 | 5.500%, 7/15/30 | 7/21 at 100.00 | N/R | 597,319 |
| 659 | 5.500%, 1/15/36 | 7/21 at 100.00 | N/R | 655,164 |
| 500 | Paulding County, Georgia, General Obligation Bonds, Series 2017, 5.000%, 2/01/31 | 2/28 at 100.00 | Aa1 | 587,860 |
| 3,000 | Sandy Springs Public Facilities Authority, Georgia, Revenue Bonds, Sandy Springs City Center Project, Series 2015, 5.000%, 5/01/47 | 5/26 at 100.00 | Aaa | 3,343,110 |
| 2,260 | Valdosta and Lowndes County Hospital Authority, Georgia, Revenue Certificates, South Georgia Medical Center Project, Series 2011B, 5.000%, 10/01/41 | 10/21 at 100.00 | Aa2 | 2,391,035 |
| | Vidalia School District, Toombs County, Georgia, General Obligation Bonds, Series 2016: | | | |
| 500 | 5.000%, 8/01/30 | 2/26 at 100.00 | Aa1 | 570,190 |
| 400 | 5.000%, 8/01/31 | 2/26 at 100.00 | Aa1 | 454,488 |

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NKG Nuveen Georgia Quality Municipal Income Fund
Portfolio of Investments (continued)
November 30, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------------------|--|---|------------------------|--------------|
| | Tax Obligation/General (continued) | | | |
| \$ 3,500 | West Virginia State, General Obligation Bonds, State Road Competitive Series 2018B, 4.000%, 6/01/42 | 6/28 at 100.00 | Aa2 | \$ 3,540,740 |
| 2,000 | Winder-Barrow Industrial Building Authority, Georgia, Revenue Bonds, City of Winder Project, Refunding Series 2012, 5.000%, 12/01/29 – AGM Insured | 12/21 at 100.00 | A1 | 2,138,480 |
| 43,627 | Total Tax Obligation/General | | | 47,410,987 |
| | Tax Obligation/Limited – 24.7% (15.9% of Total Investments) | | | |
| | Atlanta and Fulton County Recreation Authority, Georgia, Revenue Bonds, Zoo Atlanta Parking Facility Project, Series 2017: | | | |
| 1,180 | 5.000%, 12/01/34 | 12/27 at 100.00 | AA+ | 1,355,761 |
| 1,260 | 5.000%, 12/01/36 | 12/27 at 100.00 | AA+ | 1,434,938 |
| 3,250 | Atlanta Development Authority, Georgia, Revenue Bonds, New Downtown Atlanta Stadium Project, Senior Lien Series 2015A-1, 5.250%, 7/01/44 | 7/25 at 100.00 | Aa3 | 3,625,830 |
| 575 | Atlanta, Georgia, Tax Allocation Bonds Atlanta Station Project, Refunding Series 2017, 5.000%, 12/01/24 | No Opt. Call | A3 | 647,709 |
| | Atlanta, Georgia, Tax Allocation Bonds, Beltline Project, Series 2016D: | | | |
| 1,200 | 5.000%, 1/01/30 | 1/27 at 100.00 | A2 | 1,357,164 |
| 1,525 | 5.000%, 1/01/31 | 1/27 at 100.00 | A2 | 1,717,791 |
| 725 | Atlanta, Georgia, Tax Allocation Bonds, Perry Bolton Project Series 2014, 5.000%, 7/01/41 | 7/23 at 100.00 | A– | 781,071 |
| 5,745 | Cobb-Marietta Coliseum and Exhibit Hall Authority, Georgia, Revenue Bonds, Refunding Series 1993, 5.625%, 10/01/26 – NPFG Insured | 10/19 at 100.00 | Baa2 | 6,288,937 |
| 405 | Cobb-Marietta Coliseum and Exhibit Hall Authority, Georgia, Revenue Bonds, Refunding Series 2005, 5.500%, 10/01/26 – NPFG Insured | No Opt. Call | A+ | 455,269 |
| 3,020 | Georgia Local Governments, Certificates of Participation, Georgia Municipal Association, Series 1998A, 4.750%, 6/01/28 – NPFG Insured | No Opt. Call | Baa2 | 3,156,142 |
| 700 | Georgia State Road and Tollway Authority, Federal Highway Grant Anticipation Revenue Bonds, Series 2017A, 5.000%, 6/01/29 | 6/27 at 100.00 | AA | 815,668 |
| 1,000 | | | AA+ | 1,113,800 |

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|--------|---|-----------------|------|------------|
| | Metropolitan Atlanta Rapid Transit Authority, Georgia, Sales Tax Revenue Bonds, Third Indenture, Series 2015B, 5.000%, 7/01/41 | 7/26 at 100.00 | | |
| 3,000 | Metropolitan Atlanta Rapid Transit Authority, Georgia, Sales Tax Revenue Bonds, Third Indenture, Series 2015B, 5.000%, 7/01/42 | 7/26 at 100.00 | AA+ | 3,339,300 |
| 5,000 | Miami-Dade County, Florida, Transit System Sales Surtax Revenue Bonds, Series 2018, 4.000%, 7/01/48 | 7/28 at 100.00 | AA | 5,022,600 |
| 810 | Tift County Hospital Authority, Georgia, Revenue Anticipation Certificates Series 2012, 5.000%, 12/01/38 | 12/22 at 100.00 | Aa2 | 879,182 |
| 1,500 | Washington State Convention Center Public Facilities District, Lodging Tax Revenue Bonds, Series 2018, 4.000%, 7/01/58 | 7/28 at 100.00 | A1 | 1,421,820 |
| 30,895 | Total Tax Obligation/Limited | | | 33,412,982 |
| | Transportation – 11.7% (7.5% of Total Investments) | | | |
| 2,000 | Atlanta, Georgia, Airport General Revenue Bonds, Refunding Series 2011B, 5.000%, 1/01/30 (Alternative Minimum Tax) | 1/21 at 100.00 | AA– | 2,096,060 |
| 2,000 | Atlanta, Georgia, Airport General Revenue Bonds, Refunding Series 2012B, 5.000%, 1/01/31 | 1/22 at 100.00 | AA– | 2,146,040 |
| 2,810 | Atlanta, Georgia, Airport General Revenue Bonds, Series 2012C, 5.000%, 1/01/42 (Alternative Minimum Tax) | 1/22 at 100.00 | AA– | 2,964,803 |
| | Atlanta, Georgia, Airport Passenger Facilities Charge and General Revenue Bonds, Refunding Subordinate Lien Series 2014A: | | | |
| 2,575 | 5.000%, 1/01/32 | 1/24 at 100.00 | AA– | 2,859,486 |
| 3,750 | 5.000%, 1/01/34 | 1/24 at 100.00 | AA– | 4,149,300 |
| 1,500 | Clayton County Development Authority, Georgia, Special Facilities Revenue Bonds, Delta Air Lines, Inc. Project, Series 2009A, 8.750%, 6/01/29 | 6/20 at 100.00 | Baa3 | 1,631,340 |
| 14,635 | Total Transportation | | | 15,847,029 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------------------|---|---|------------------------|--------------|
| | U.S. Guaranteed – 13.6% (8.7% of Total Investments) (7) | | | |
| \$1,760 | Athens Housing Authority, Georgia, Revenue Bonds, UGAREF East Campus Housing LLC, Project, Series 2009, 5.250%, 6/15/35 (Pre-refunded 6/15/19) | 6/19 at 100.00 | Aa2 | \$1,792,613 |
| 1,500 | Atlanta, Georgia, Tax Allocation Bonds, Beltline Project Series 2008B. Remarketed, 7.375%, 1/01/31 (Pre-refunded 1/01/19) | 1/19 at 100.00 | A2 | 1,506,315 |
| 250 | Atlanta, Georgia, Tax Allocation Bonds, Beltline Project Series 2008C. Remarketed, 7.500%, 1/01/31 (Pre-refunded 1/01/19) | 1/19 at 100.00 | A2 | 251,075 |
| 2,000 | Chatham County Hospital Authority, Georgia, Seven Mill Tax Pledge Refunding and Improvement Revenue Bonds, Memorial Health University Medical Center, Inc., Series 2012A, 5.000%, 1/01/31 (Pre-refunded 1/01/22) | 1/22 at 100.00 | N/R | 2,170,560 |
| 530 | Cherokee County Resource Recovery Development Authority, Georgia, Solid Waste Disposal Revenue Bonds, Ball Ground Recycling LLC Project, Series 2007A, 5.000%, 7/01/37 (Pre-refunded 1/01/19) – AMBAC Insured (Alternative Minimum Tax) | 1/19 at 100.00 | AA+ | 531,065 |
| 600 | Clarke County Hospital Authority, Georgia, Hospital Revenue Certificates, Athens Regional Medical Center, Series 2012, 5.000%, 1/01/32 (Pre-refunded 1/01/22) | 1/22 at 100.00 | Aa1 | 652,104 |
| 625 | Fulton County Development Authority, Georgia, Revenue Bonds, Georgia Tech Foundation Technology Square Project, Refunding Series 2012A, 5.000%, 11/01/31 (Pre-refunded 5/01/22) | 5/22 at 100.00 | AA+ | 685,819 |
| 765 | Gainesville and Hall County Hospital Authority, Georgia, Revenue Anticipation Certificates, Northeast Georgia Health Services Inc., Series 2010B: 5.000%, 2/15/33 (Pre-refunded 2/15/20) | 2/20 at 100.00 | N/R | 791,714 |
| 765 | 5.125%, 2/15/40 (Pre-refunded 2/15/20) | 2/20 at 100.00 | N/R | 792,838 |
| 3,015 | 5.250%, 2/15/45 (Pre-refunded 2/15/20) | 2/20 at 100.00 | N/R | 3,129,148 |
| 905 | Georgia Municipal Association Inc., Certificates of Participation, Riverdale Public Purpose Project, Series 2009: 5.375%, 5/01/32 (Pre-refunded 5/01/19) – AGC Insured | 5/19 at 100.00 | AA | 918,086 |
| 1,165 | 5.500%, 5/01/38 (Pre-refunded 5/01/19) – AGC Insured | 5/19 at 100.00 | AA | 1,182,428 |
| 1,000 | Georgia State, General Obligation Bonds, Series 2009B, 5.000%, 1/01/26 (Pre-refunded 1/01/19) | 1/19 at 100.00 | AAA | 1,002,470 |
| 425 | Macon-Bibb County Hospital Authority, Georgia, Revenue Anticipation Certificates, Medical Center of Central Georgia Inc., Series 2009: 5.000%, 8/01/32 (Pre-refunded 8/01/19) | 8/19 at 100.00 | N/R | 433,598 |

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|--------|---|-------------------|------|------------|
| 975 | 5.000%, 8/01/35 (Pre-refunded 8/01/19) | 8/19 at 100.00 | N/R | 994,724 |
| 570 | Metropolitan Atlanta Rapid Transit Authority, Georgia, Sales Tax Revenue Bonds, Refunding Series 1992P, 6.250%, 7/01/20 – AMBAC Insured (ETM) | No Opt. Call | N/R | 593,552 |
| 1,000 | Unified Government of Athens-Clarke County, Georgia, Water and Sewerage Revenue Bonds, Series 2008, 5.500%, 1/01/38 (Pre-refunded 1/01/19) | 1/19 at 100.00 | Aa1 | 1,002,840 |
| 17,850 | Total U.S. Guaranteed Utilities – 16.7% (10.7% of Total Investments) | | | 18,430,949 |
| 1,250 | Burke County Development Authority, Georgia, Pollution Control Revenue Bonds, Oglethorpe Power Corporation Vogtle Project, Series 2017C, 4.125%, 11/01/45 | 2/28 at 100.00 | BBB+ | 1,192,262 |
| 1,250 | Burke County Development Authority, Georgia, Pollution Control Revenue Bonds, Oglethorpe Power Corporation Vogtle Project, Series 2017D, 4.125%, 11/01/45 | 2/28 at 100.00 | BBB+ | 1,192,263 |
| | Dalton, Georgia, Combined Utilities Revenue Bonds, Series 2017: | | | |
| 2,000 | 5.000%, 3/01/29 | 3/27 at 100.00 | A2 | 2,274,420 |
| 1,750 | 5.000%, 3/01/33 | 3/27 at 100.00 | A2 | 1,955,030 |
| 3,000 | Georgia Municipal Electric Authority, General Power Revenue Bonds, Series 2012GG, 5.000%, 1/01/43 | 1/23 at 100.00 | A1 | 3,230,850 |
| 1,005 | Georgia Municipal Electric Authority, Project One Revenue Bonds, Subordinated Series 2007A-2, 5.000%, 1/01/25 | 1/19 at 100.00 | A2 | 1,007,513 |
| | Main Street Natural Gas Inc., Georgia, Gas Project Revenue Bonds, Series 2006B: | | | |
| 1,055 | 5.000%, 3/15/20 | No Opt. Call | A+ | 1,089,815 |
| 1,300 | 5.000%, 3/15/21 | No Opt. Call | A+ | 1,370,876 |
| 1,500 | 5.000%, 3/15/22 | No Opt. Call | A+ | 1,610,955 |

NKG Nuveen Georgia Quality Municipal Income Fund
Portfolio of Investments (continued)
November 30, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------------------|---|---|------------------------|--------------|
| | Utilities (continued) | | | |
| \$2,000 | Main Street Natural Gas Inc., Georgia, Gas Project Revenue Bonds, Series 2007A, 5.000%, 3/15/22 | No Opt. Call | A+ | \$2,157,760 |
| 2,000 | Main Street Natural Gas Inc., Georgia, Gas Supply Revenue Bonds, Variable Rate Demand Bonds Series 2018A, 4.000%, 4/01/48 (Mandatory put 9/01/23) | 6/23 at 100.40 | AA2 | 2,087,020 |
| 1,500 | Municipal Electric Authority of Georgia, Project One Revenue Bonds, Subordinate Lien Series 2015A, 0.000%, 1/01/32 | No Opt. Call | A2 | 920,460 |
| 2,260 | Municipal Electric Authority of Georgia, Project One Revenue Bonds, Subordinate Lien Series 2016A, 5.000%, 1/01/30 – BAM Insured | 7/26 at 100.00 | AA | 2,518,793 |
| 21,870 | Total Utilities | | | 22,608,017 |
| | Water and Sewer – 19.4% (12.5% of Total Investments) | | | |
| 260 | Atlanta, Georgia, Water and Wastewater Revenue Bonds, Series 2004, 5.750%, 11/01/30 - AGM Insured | No Opt. Call | AA | 335,070 |
| 4,000 | Atlanta, Georgia, Water and Wastewater Revenue Bonds, Series 2018A, 5.000%, 11/01/39 (UB) (4) | 11/27 at 100.00 | Aa2 | 4,547,480 |
| 5 | Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Series 2001, 5.000%, 8/01/35 – AGM Insured | 2/19 at 100.00 | AA | 5,012 |
| 500 | Columbus, Georgia, Water and Sewerage Revenue Bonds, Refunding Series 2014A, 5.000%, 5/01/31 | 5/24 at 100.00 | AA+ | 559,630 |
| 500 | Columbus, Georgia, Water and Sewerage Revenue Bonds, Series 2016, 5.000%, 5/01/36 | 5/26 at 100.00 | AA+ | 564,205 |
| 300 | DeKalb County, Georgia, Water and Sewerage Revenue Bonds, Refunding Series 2006B, 5.000%, 10/01/35 – AGM Insured | 10/26 at 100.00 | AA | 341,781 |
| 5,350 | DeKalb County, Georgia, Water and Sewerage Revenue Bonds, Second Resolution Series 2011A, 5.250%, 10/01/41 | 10/21 at 100.00 | Aa3 | 5,732,044 |
| 6,000 | DeKalb County, Georgia, Water and Sewerage Revenue Bonds, Series 2006B, 5.250%, 10/01/32 – AGM Insured (UB) (4) | 10/26 at 100.00 | AA | 7,035,540 |
| 1,000 | Fulton County, Georgia, Water and Sewerage Revenue Bonds, Refunding Series 2013, 5.000%, 1/01/33 | 1/23 at 100.00 | AA | 1,095,450 |
| 635 | Midgeville, Georgia, Water and Sewerage Revenue Refunding Bonds, Series 1996, 6.000%, 12/01/21 – AGM Insured | No Opt. Call | AA | 665,823 |
| | Oconee County, Georgia, Water and Sewer Revenue Bonds, Series 2017A: | | | |
| 155 | 5.000%, 9/01/35 | 9/27 at 100.00 | AA | 177,520 |
| 535 | 5.000%, 9/01/37 | 9/27 at 100.00 | AA | 608,777 |
| 2,000 | | | AA | 2,207,760 |

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|-----------|---|----------------|-----|--------------------|
| | South Fulton Municipal Regional Water and Sewer Authority, Georgia, Revenue Bonds, Refunding Series 2014, 5.000%, 1/01/30 | 1/24 at 100.00 | | |
| 2,315 | Walton County Water and Sewerage Authority, Georgia, Revenue Bonds, Oconee-Hard Creek Reservoir Project, Series 2016, 4.000%, 2/01/38 | 2/26 at 100.00 | Aa2 | 2,378,777 |
| 23,555 | Total Water and Sewer | | | 26,254,869 |
| \$196,462 | Total Long-Term Investments (cost \$207,398,304) | | | 210,549,422 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|--|---------------------------------------|----------------|----------------------|
| | SHORT-TERM INVESTMENTS – 0.1 % (0.1 % of Total Investments) | | | |
| | MUNICIPAL BONDS – 0.1 % (0.1 % of Total Investments) | | | |
| | Health Care – 0.1 % (0.1 % of Total Investments) | | | |
| \$231 | Baldwin County Hospital Authority, Georgia, Revenue Bonds, Oconee Regional Medical Center, Series 2016, 6.500%, 4/30/17 (5), (6) | No Opt. Call | N/R | \$113,509 |
| \$231 | Total Short-Term Investments (cost \$231,260) | | | 113,509 |
| | Total Investments (cost \$207,629,564) – 155.5% | | | 210,662,931 |
| | Floating Rate Obligations – (14.5)% | | | (19,600,000) |
| | Variable Rate MuniFund Term Preferred Shares, net of deferred offering costs – (43.2)% (8) | | | (58,496,395) |
| | Other Assets Less Liabilities – 2.2% | | | 2,920,273 |
| | Net Assets Applicable to Common Shares – 100% | | | \$135,486,809 |

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
- (5) As of, or subsequent to, the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.
- (6) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3. See Notes to Financial Statements, Note 2 – Investment Valuation and Fair Value Measurements for more information.
- (7) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest.
- (8) Variable Rate MuniFund Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 27.8%.
- Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These 144A investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- ETM Escrowed to maturity.
- IF

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

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

See accompanying notes to financial statements.

**NMY Nuveen Maryland Quality Municipal
Income Fund
Portfolio of Investments
November 30, 2018 (Unaudited)**

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------------------|---|---|------------------------|--------------|
| | LONG-TERM INVESTMENTS – 164.5% (100.0% of Total Investments) | | | |
| | MUNICIPAL BONDS – 164.5% (100.0% of Total Investments) | | | |
| | Consumer Discretionary – 3.0% (1.8% of Total Investments) | | | |
| | Baltimore, Maryland, Convention Center Hotel Revenue Bonds, Refunding Series 2017: | | | |
| \$2,800 | 5.000%, 9/01/39 | 9/27 at 100.00 | BBB– | \$2,960,188 |
| 5,035 | 5.000%, 9/01/46 | 9/27 at 100.00 | BBB– | 5,277,989 |
| 2,000 | Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006A, 5.000%, 12/01/31 (4) | 2/19 at 100.00 | N/R | 1,360,000 |
| 9,835 | Total Consumer Discretionary | | | 9,598,177 |
| | Consumer Staples – 6.5% (4.0% of Total Investments) | | | |
| | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2: | | | |
| 1,695 | 5.875%, 6/01/30 | 1/19 at 100.00 | B– | 1,610,267 |
| 595 | 5.875%, 6/01/47 | 1/19 at 100.00 | B– | 564,572 |
| 210 | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-3, 6.250%, 6/01/37 (6) | 6/22 at 100.00 | B– | 207,373 |
| 13,000 | District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2006A, 0.000%, 6/15/46 | 1/19 at 100.00 | N/R | 1,997,840 |
| | Guam Economic Development & Commerce Authority, Tobacco Settlement Asset-Backed Bonds, Series 2007A: | | | |
| 1,970 | 5.250%, 6/01/32 | 1/19 at 100.00 | N/R | 1,878,415 |
| 2,915 | 5.625%, 6/01/47 | 1/19 at 100.00 | N/R | 2,673,959 |
| 1,900 | New York Counties Tobacco Trust VI, New York, Tobacco Settlement Pass-Through Bonds, Series 2016A-1, 5.625%, 6/01/35 | No Opt. Call | BBB | 2,005,545 |
| 100 | Northern Tobacco Securitization Corporation, Alaska, Tobacco Settlement Asset-Backed Bonds, Series 2006A, 5.000%, 6/01/46 | 1/19 at 100.00 | B3 | 94,169 |
| 3,270 | Puerto Rico, The Children's Trust Fund, Tobacco Settlement Asset-Backed Refunding Bonds, Series 2002, 5.500%, 5/15/39 | 2/19 at 100.00 | Ba1 | 3,277,652 |

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| 2,000 | Tobacco Securitization Authority of Southern California, Tobacco Settlement Asset-Backed Bonds, San Diego County Tobacco Asset Securitization Corporation, Senior Series 2006A, 5.000%, 6/01/37 | 1/19 at 100.00 | BB+ | 1,999,920 |
| 1,405 | Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2018A, 5.000%, 6/01/46 | 6/28 at 100.00 | BBB+ | 1,455,482 |
| 530 | Tobacco Settlement Financing Corporation, Virgin Islands, Tobacco Settlement Asset-Backed Bonds, Series 2001, 5.000%, 5/15/31 | 5/19 at 100.00 | A3 | 530,774 |
| 2,850 | TSASC Inc., New York, Tobacco Asset-Backed Bonds, Series 2006, 5.000%, 6/01/45 | 6/27 at 100.00 | B+ | 2,736,028 |
| 32,440 | Total Consumer Staples | | | 21,031,996 |
| Education and Civic Organizations – 10.7% (6.5% of Total Investments) | | | | |
| Frederick County, Maryland, Educational Facilities Revenue Bonds, Mount Saint Mary's University Inc., Series 2017A: | | | | |
| 1,500 | 5.000%, 9/01/37, 144A | 9/27 at 100.00 | BB+ | 1,558,005 |
| 3,250 | 5.000%, 9/01/45, 144A | 9/27 at 100.00 | BB+ | 3,335,410 |
| 700 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Goucher College, Series 2012A, 5.000%, 7/01/34 | 7/22 at 100.00 | A– | 750,554 |
| 1,100 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Goucher College, Series 2017A, 5.000%, 7/01/37 | 7/27 at 100.00 | A– | 1,202,036 |
| 1,200 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Goucher College, Series 2017A, 5.000%, 7/01/44 | 7/27 at 100.00 | A– | 1,294,920 |
| 265 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Green Street Academy, Series 2017A, 5.125%, 7/01/37, 144A | 7/27 at 100.00 | N/R | 258,937 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|--|---------------------------------------|----------------|--------------|
| | Education and Civic Organizations (continued) | | | |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Johns Hopkins University, Series 2012A: | | | |
| \$ 1,145 | 5.000%, 7/01/30 | 7/22 at 100.00 | AA+ | \$ 1,252,573 |
| 1,050 | 5.000%, 7/01/37 | 7/22 at 100.00 | AA+ | 1,142,988 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Johns Hopkins University, Series 2013B: | | | |
| 500 | 5.000%, 7/01/38 | 7/23 at 100.00 | AA+ | 550,530 |
| 4,375 | 4.250%, 7/01/41 | 7/23 at 100.00 | AA+ | 4,566,494 |
| 1,250 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Loyola University Maryland, Series 2012A, 5.000%, 10/01/39 | 10/22 at 100.00 | A | 1,344,812 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Loyola University Maryland, Series 2014: | | | |
| 1,250 | 5.000%, 10/01/45 | 10/24 at 100.00 | A | 1,374,012 |
| 1,000 | 4.000%, 10/01/45 | 10/24 at 100.00 | A | 1,008,530 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Maryland Institute College of Art, Series 2012: | | | |
| 1,500 | 5.000%, 6/01/34 | 6/22 at 100.00 | Baa1 | 1,582,935 |
| 3,000 | 5.000%, 6/01/47 | 6/22 at 100.00 | Baa1 | 3,119,670 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Maryland Institute College of Art, Series 2016: | | | |
| 175 | 5.000%, 6/01/36 | 6/26 at 100.00 | Baa1 | 189,409 |
| 2,500 | 4.000%, 6/01/42 | 6/26 at 100.00 | Baa1 | 2,433,075 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Maryland Institute College of Art, Series 2017: | | | |
| 525 | 5.000%, 6/01/35 | 6/26 at 100.00 | Baa1 | 570,733 |
| 1,000 | 5.000%, 6/01/42 | 6/26 at 100.00 | Baa1 | 1,070,190 |
| 745 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Patterson Park Public Charter School Issue, Series 2010, 6.000%, 7/01/40 | 7/19 at 100.00 | BB+ | 747,585 |
| 625 | Morgan State University, Maryland, Student Tuition and Fee Revenue Bonds, Academic Fees and Auxiliary Facilities, Series | 7/22 at 100.00 | A+ | 674,994 |

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| | 2012, 5.000%, 7/01/29 | | | |
| 4,115 | Morgan State University, Maryland, Student Tuition and Fee Revenue Refunding Bonds, Academic Fees and Auxiliary Facilities, Series 1993, 6.100%, 7/01/20 – NPFG Insured | No Opt. Call | A+ | 4,275,238 |
| 32,770 | Total Education and Civic Organizations | | | 34,303,630 |
| | Energy – 0.7% (0.5% of Total Investments) | | | |
| 2,310 | Maryland Economic Development Corporation, Port Facilities Revenue Bonds, CNX Marine Terminals Inc. Port of Baltimore Facility, Refunding Series 2010, 5.750%, 9/01/25 | 9/20 at 100.00 | BB– | 2,382,303 |
| | Health Care – 38.4% (23.3% of Total Investments) | | | |
| | Maryland Health and Higher Educational Facilities Authority, Maryland, Hospital Revenue Bonds, Meritus Medical Center, Series 2015: | | | |
| 990 | 4.000%, 7/01/32 | 7/25 at 100.00 | BBB+ | 1,010,008 |
| 2,470 | 4.250%, 7/01/35 | 7/25 at 100.00 | BBB+ | 2,531,009 |
| 1,740 | 5.000%, 7/01/45 | 7/25 at 100.00 | BBB+ | 1,842,712 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds Doctors Community Hospital, Series 2017B: | | | |
| 250 | 5.000%, 7/01/34 | 7/27 at 100.00 | Baa3 | 270,775 |
| 4,820 | 5.000%, 7/01/38 | 7/27 at 100.00 | Baa3 | 5,154,797 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Mercy Medical Center, Series 2016A: | | | |
| 90 | 5.000%, 7/01/36 | 7/26 at 100.00 | BBB | 96,999 |
| 1,450 | 5.000%, 7/01/38 | 7/26 at 100.00 | BBB | 1,553,370 |
| 585 | 4.000%, 7/01/42 | 7/26 at 100.00 | BBB | 560,506 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Adventist Healthcare, Series 2011A: | | | |
| 1,350 | 6.250%, 1/01/31 | 1/22 at 100.00 | Baa3 | 1,484,001 |
| 375 | 6.125%, 1/01/36 | 1/22 at 100.00 | Baa3 | 407,152 |

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NMY Nuveen Maryland Quality Municipal Income Fund
Portfolio of Investments (continued)
November 30, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------------------|---|---|------------------------|--------------|
| | Health Care (continued) | | | |
| \$3,270 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Adventist Healthcare, Series 2016A, 5.500%, 1/01/46 | 1/27 at 100.00 | Baa3 | \$3,577,576 |
| 1,355 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Anne Arundel Health System Issue, Series 2012, 5.000%, 7/01/24 | 7/22 at 100.00 | A | 1,481,814 |
| 2,000 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Calvert Health System Issue, Refunding Series 2013, 5.000%, 7/01/38 | 7/23 at 100.00 | AA- | 2,142,060 |
| 1,000 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Carroll Hospital Center, Series 2012A: 4.000%, 7/01/30 | 7/22 at 100.00 | A1 | 1,036,610 |
| 1,775 | 5.000%, 7/01/37 | 7/22 at 100.00 | A1 | 1,894,475 |
| 4,335 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Frederick Memorial Hospital Issue, Series 2012A, 4.250%, 7/01/32 | 7/22 at 100.00 | A- | 4,410,993 |
| 2,500 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Johns Hopkins Health System Issue, Series 2015A, 4.000%, 5/15/40 | 5/25 at 100.00 | Aa2 | 2,549,500 |
| 500 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Johns Hopkins Health System Obligated Group Issue, Series 2011A: 5.000%, 5/15/25 | 5/21 at 100.00 | Aa2 | 536,800 |
| 500 | 5.000%, 5/15/26 | 5/21 at 100.00 | Aa2 | 537,175 |
| 2,000 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, LifeBridge Health Issue, Series 2016, 5.000%, 7/01/47 | 7/26 at 100.00 | A+ | 2,158,240 |
| 1,000 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, LifeBridge Health Issue, Series 2017, 5.000%, 7/01/33 | 7/27 at 100.00 | A+ | 1,126,900 |
| 1,000 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, LifeBridge Health Issue, Series 2017, 5.000%, 7/01/44 | 7/27 at 100.00 | A+ | 1,088,220 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, LifeBridge Health System, Series 2015: | | | |

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|--------|--|-------------------|-----|------------|
| 1,500 | 4.000%, 7/01/35 | 7/25 at 100.00 | A+ | 1,526,790 |
| 1,125 | 5.000%, 7/01/40 | 7/25 at 100.00 | A+ | 1,225,687 |
| 2,975 | 4.125%, 7/01/47 | 7/25 at 100.00 | A+ | 2,999,960 |
| 2,500 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, MedStar Health Issue, Series 2015, 5.000%, 8/15/38 | 2/25 at 100.00 | A | 2,704,500 |
| 6,000 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, MedStar Health Issue, Series 2017A, 5.000%, 5/15/42 | 5/27 at 100.00 | A | 6,501,720 |
| 2,850 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Mercy Medical Center, Series 2011, 5.000%, 7/01/31 | 7/22 at 100.00 | BBB | 3,006,351 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Peninsula Regional Medical Center Issue, Refunding Series 2015: | | | |
| 1,000 | 5.000%, 7/01/39 | 7/24 at 100.00 | A | 1,079,170 |
| 5,500 | 5.000%, 7/01/45 | 7/24 at 100.00 | A | 5,899,850 |
| 1,000 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Trinity Health Credit Group, Series 2017MD, 5.000%, 12/01/46 | 6/27 at 100.00 | AA- | 1,108,280 |
| 3,260 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Trinity Health, Series 2017MD, 5.000%, 12/01/46 (UB) (5) | 6/27 at 100.00 | AA- | 3,612,993 |
| | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, University of Maryland Medical System Issue, Series 2013A: | | | |
| 11,500 | 5.000%, 7/01/43 | 7/22 at 100.00 | A | 12,261,990 |
| 4,665 | 4.000%, 7/01/43 | 7/22 at 100.00 | A | 4,694,296 |
| 1,000 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, University of Maryland Medical System Issue, Series 2015, 5.000%, 7/01/35 | 7/25 at 100.00 | A | 1,098,400 |
| 5,500 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, University of Maryland Medical System Issue, Series 2017B, 5.000%, 7/01/39 | 7/27 at 100.00 | A | 6,039,220 |
| 2,000 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, University of Maryland Medical System Issue, Taxable Series 2017D, 4.000%, 7/01/48 | 1/28 at 100.00 | A | 1,981,920 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|--|---------------------------------------|----------------|---------------|
| | Health Care (continued) | | | |
| \$ 12,250 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Western Maryland Health, Series 2014, 5.250%, 7/01/34 | 7/24 at 100.00 | BBB | \$ 13,280,225 |
| 8,000 | Montgomery County, Maryland, Revenue Bonds, Trinity Health Credit Group, Refunding Series 2011MD, 5.000%, 12/01/40 | 12/21 at 100.00 | AA- | 8,632,720 |
| 6,000 | Montgomery County, Maryland, Revenue Bonds, Trinity Health Credit Group, Series 2015, 4.000%, 12/01/44 | 6/25 at 100.00 | AA- | 6,019,860 |
| 2,000 | Montgomery County, Maryland, Revenue Bonds, Trinity Health Credit Group, Series 2015, 5.000%, 12/01/44 (UB) (5) | 6/25 at 100.00 | AA- | 2,187,240 |
| 115,980 | Total Health Care | | | 123,312,864 |
| | Housing/Multifamily – 8.9% (5.4% of Total Investments) | | | |
| 1,945 | Anne Arundel County, Maryland, FNMA Multifamily Housing Revenue Bonds, Glenview Gardens Apartments Project, Series 2009, 5.000%, 1/01/28 (Mandatory put 1/01/27) | 1/20 at 102.00 | AA+ | 2,024,317 |
| | Howard County Housing Commission, Maryland, Revenue Bonds, Columbia Commons Apartments, Series 2014A: | | | |
| 1,500 | 4.000%, 6/01/34 | 6/24 at 100.00 | A+ | 1,522,920 |
| 1,550 | 5.000%, 6/01/44 | 6/24 at 100.00 | A+ | 1,631,979 |
| 1,860 | Howard County Housing Commission, Maryland, Revenue Bonds, Gateway Village Apartments, Series 2016, 4.000%, 6/01/46 | 6/26 at 100.00 | A+ | 1,863,571 |
| | Howard County Housing Commission, Maryland, Revenue Bonds, The Verona at Oakland Mills Project, Series 2013: | | | |
| 3,000 | 5.000%, 10/01/28 | 10/23 at 100.00 | A+ | 3,259,110 |
| 2,000 | 4.625%, 10/01/28 | 10/23 at 100.00 | A+ | 2,139,340 |
| 1,000 | Howard County Housing Commission, Maryland, Revenue Bonds, Woodfield Oxford Square Apartments, Series 2017, 5.000%, 12/01/42 | 12/27 at 100.00 | A+ | 1,085,910 |
| 1,195 | Maryland Community Development Administration Department of Housing and Community Development, Housing Revenue Bonds, Series 2014D, 3.900%, 7/01/40 | 1/24 at 100.00 | AA+ | 1,193,243 |
| 680 | Maryland Community Development Administration Department of Housing and Community Development, Housing Revenue Bonds, Series 2017C, 3.550%, 7/01/42 | 1/27 at 100.00 | AA+ | 643,511 |
| 1,000 | Maryland Community Development Administration, Department of Housing and Community Development, Multifamily Development Revenue Bonds, Marlborough Apartments, Series 2014I, 3.450%, 12/15/31 | 12/24 at 100.00 | Aaa | 1,006,500 |
| | Maryland Economic Development Corporation, Senior Student Housing Revenue Bonds, Towson University Project, Refunding Series 2017: | | | |

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| 1,100 | 5.000%, 7/01/36 | 7/27 at 100.00 | BBB | 1,183,292 |
| 470 | 5.000%, 7/01/37 | 7/21 at 100.00 | BBB | 489,204 |
| | Maryland Economic Development Corporation, Student Housing Revenue Bonds, Salisbury University Project, Refunding Series 2013: | | | |
| 500 | 5.000%, 6/01/27 | 6/23 at 100.00 | Baa3 | 530,280 |
| 500 | 5.000%, 6/01/34 | 6/23 at 100.00 | Baa3 | 521,205 |
| | Maryland Economic Development Corporation, Student Housing Revenue Bonds, Sheppard Pratt University Village, Series 2012, 5.000%, 7/01/33 | | | |
| 1,500 | | 7/22 at 100.00 | BBB– | 1,549,965 |
| | Maryland Economic Development Corporation, Student Housing Revenue Bonds, University of Maryland – Baltimore Project, Refunding Senior Lien Series 2015, 5.000%, 7/01/39 | | | |
| 495 | | 7/25 at 100.00 | BBB– | 519,849 |
| | Maryland Economic Development Corporation, Student Housing Revenue Bonds, University of Maryland, Baltimore County Project, Refunding Series 2016, 3.600%, 7/01/35 – AGM Insured | | | |
| 1,215 | | 2/19 at 100.00 | AA | 1,194,102 |
| | Maryland Economic Development Corporation, Student Housing Revenue Bonds, University of Maryland, College Park Project, Refunding Series 2016: | | | |
| 875 | 5.000%, 6/01/30 – AGM Insured | 6/26 at 100.00 | AA | 997,299 |
| 240 | 5.000%, 6/01/31 – AGM Insured | 6/26 at 100.00 | AA | 272,508 |
| 2,405 | 5.000%, 6/01/35 – AGM Insured | 6/26 at 100.00 | AA | 2,686,241 |
| 780 | 5.000%, 6/01/43 – AGM Insured | 6/26 at 100.00 | AA | 859,217 |
| | Montgomery County Housing Opportunities Commission, Maryland, Multifamily Housing Development Bonds, Series 2014A, 3.875%, 7/01/39 | | | |
| 1,500 | | 7/24 at 100.00 | Aaa | 1,510,065 |
| 27,310 | Total Housing/Multifamily | | | 28,683,628 |
| 29 | | | | |

NMY Nuveen Maryland Quality Municipal Income Fund
Portfolio of Investments (continued)
November 30, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------------------|--|---|------------------------|--------------|
| | Housing/Single Family – 5.0% (3.0% of Total Investments) | | | |
| \$2,385 | Maryland Community Development Administration Department of Housing and Community Development, Residential Revenue Bonds, Series 2011B, 3.250%, 3/01/36 | 3/26 at 100.00 | Aa2 | \$2,363,130 |
| 2,365 | Maryland Community Development Administration Department of Housing and Community Development, Residential Revenue Bonds, Series 2014A, 4.300%, 9/01/32 | 9/23 at 100.00 | Aa2 | 2,456,336 |
| | Maryland Community Development Administration Department of Housing and Community Development, Residential Revenue Bonds, Series 2014C: | | | |
| 3,000 | 3.400%, 3/01/31 | 3/24 at 100.00 | Aa2 | 3,007,050 |
| 1,165 | 3.750%, 3/01/39 | 3/24 at 100.00 | Aa2 | 1,166,049 |
| 1,500 | Maryland Community Development Administration Department of Housing and Community Development, Residential Revenue Bonds, Series 2015A, 3.800%, 9/01/35 | 9/25 at 100.00 | Aa2 | 1,515,060 |
| 4,000 | Maryland Community Development Administration Department of Housing and Community Development, Residential Revenue Bonds, Series 2018A, 4.100%, 9/01/38 (UB) (5) | 9/27 at 100.00 | Aa2 | 4,046,760 |
| 1,470 | Montgomery County Housing Opportunities Commission, Maryland, Single Family Mortgage Revenue Bonds, Series 2017A, 3.650%, 7/01/37 | 7/26 at 100.00 | Aa2 | 1,470,941 |
| 15,885 | Total Housing/Single Family | | | 16,025,326 |
| | Industrials – 1.8% (1.1% of Total Investments) | | | |
| | Maryland Economic Development Corporation Economic Development Revenue Bonds, Transportation Facilities Project, Refunding Series 2017A: | | | |
| 1,000 | 5.000%, 6/01/31 | 6/28 at 100.00 | Baa3 | 1,122,830 |
| 1,000 | 5.000%, 6/01/32 | 6/28 at 100.00 | Baa3 | 1,115,970 |
| 3,260 | 5.000%, 6/01/35 | 6/28 at 100.00 | Baa3 | 3,596,595 |
| 5,260 | Total Industrials | | | 5,835,395 |
| | Long-Term Care – 7.6% (4.6% of Total Investments) | | | |
| | Baltimore County, Maryland, Revenue Bonds, Oak Crest Village, Series 2016: | | | |
| 2,220 | 5.000%, 1/01/37 | 1/26 at 100.00 | N/R | 2,406,769 |

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| 1,000 | 3.625%, 1/01/37 | 1/26 at 100.00 | N/R | 965,810 |
| 2,050 | Gaithersburg, Maryland, Economic Development Revenue Bonds, Asbury Methodist Homes Inc., Series 2009B, 6.000%, 1/01/23 | 1/20 at 100.00 | BBB | 2,128,248 |
| 3,000 | Gaithersburg, Maryland, Economic Development Revenue Bonds, Asbury Methodist Obligated Group Project, Refunding Series 2018A, 5.000%, 1/01/36 | 1/24 at 104.00 | N/R | 3,226,350 |
| 1,290 | Howard County, Maryland, Retirement Community Revenue Bonds, Vantage House, Refunding Series 2016, 5.000%, 4/01/46 | 4/27 at 100.00 | N/R | 1,280,402 |
| 1,710 | Howard County, Maryland, Retirement Community Revenue Bonds, Vantage House, Refunding Series 2017, 5.000%, 4/01/36 Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Charlestown Community Issue, Series 2016A: | 4/27 at 100.00 | N/R | 1,724,945 |
| 2,125 | 5.000%, 1/01/36 | 7/26 at 100.00 | N/R | 2,320,649 |
| 4,090 | 5.000%, 1/01/45 | 7/26 at 100.00 | N/R | 4,410,329 |
| 2,480 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Mercy Ridge Retirement Community, Series 2007, 4.750%, 7/01/34 | 1/19 at 100.00 | A- | 2,482,158 |
| 1,050 | Prince George's County, Maryland, Revenue Bonds, Collington Episcopal Life Care Community Inc., Series 2017, 5.250%, 4/01/37 | 4/27 at 100.00 | N/R | 1,095,958 |
| 1,000 | Rockville Mayor and Council, Maryland, Economic Development Revenue Bonds, Ingleside King Farm Project, Refunding Series 2017, 5.000%, 11/01/35 | 11/24 at 103.00 | N/R | 1,042,290 |
| 1,000 | Rockville Mayor and Council, Maryland, Economic Development Revenue Bonds, Ingleside King Farm Project, Series 2017A-1, 5.000%, 11/01/37 | 11/24 at 103.00 | N/R | 1,036,320 |
| 200 | Rockville Mayor and Council, Maryland, Economic Development Revenue Bonds, Series 2017B, 5.000%, 11/01/47 | 11/24 at 103.00 | N/R | 204,904 |
| 23,215 | Total Long-Term Care | | | 24,325,132 |
| | Tax Obligation/General – 18.8% (11.4% of Total Investments) | | | |
| 1,500 | Howard County, Maryland, General Obligation Bonds, Consolidated Public Improvement Project, Refunding Series 2017D, 5.000%, 2/15/23 | No Opt. Call | AAA | 1,676,400 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------------------|---|---|------------------------|--------------|
| | Tax Obligation/General (continued) | | | |
| \$5,240 | Huntington Beach Union High School District, Orange County, California, General Obligation Bonds, Series 2005, 0.000%, 8/01/30 – AGM Insured | No Opt. Call | AA | \$3,500,687 |
| 4,060 | Maryland State, General Obligation Bonds, State & Local Facilities Loan, Third Series 2009C, 5.000%, 11/01/19 | No Opt. Call | AAA | 4,174,979 |
| 3,645 | Maryland State, General Obligation Bonds, State and Local Facilities Loan, First Series 2017A, 5.000%, 3/15/23 | No Opt. Call | AAA | 4,078,646 |
| 6,000 | Maryland State, General Obligation Bonds, State and Local Facilities Loan, Second Series 2014C-2, 5.000%, 8/01/21 | No Opt. Call | AAA | 6,465,180 |
| 4,000 | Maryland State, General Obligation Bonds, State and Local Facilities Loan, Second Series 2015A-2, 5.000%, 8/01/21 | No Opt. Call | AAA | 4,310,120 |
| 1,500 | Montgomery County, Maryland, General Obligation Bonds, Consolidated Public Improvement Series 2017A, 5.000%, 11/01/22 | No Opt. Call | AAA | 1,664,760 |
| 3,450 | Montgomery County, Maryland, General Obligation Bonds, Refunding Consolidated Public Improvement Series 2009A, 5.000%, 11/01/19 | No Opt. Call | AAA | 3,546,738 |
| 1,405 | Montgomery County, Maryland, General Obligation Bonds, Refunding Consolidated Public Improvement Series 2010A, 5.000%, 8/01/19 | No Opt. Call | AAA | 1,433,788 |
| 3,510 | Montgomery County, Maryland, General Obligation Bonds, Refunding Consolidated Public Improvement Series 2017C, 5.000%, 10/01/21 | No Opt. Call | AAA | 3,798,733 |
| 4,930 | Patterson Joint Unified School District, Stanislaus County, California, General Obligation Bonds, 2008 Election Series 2009B, 0.000%, 8/01/42 – AGM Insured | No Opt. Call | AA | 1,865,561 |
| | Prince George's County, Maryland, General Obligation Consolidated Public Improvement Bonds, Series 2014A: | | | |
| 3,000 | 4.000%, 9/01/30 | 9/24 at 100.00 | AAA | 3,179,790 |
| 3,000 | 4.000%, 9/01/31 | 9/24 at 100.00 | AAA | 3,163,530 |
| 14,985 | San Ysidro School District, San Diego County, California, General Obligation Bonds, 1997 Election Series 2012G, 0.000%, 8/01/40 – AGM Insured | No Opt. Call | AA | 5,838,156 |
| | Washington Suburban Sanitary District, Montgomery and Prince George's Counties, Maryland, General Obligation Bonds, Consolidated Public Improvement, Second Series 2016: | | | |
| 3,000 | 5.000%, 6/01/27 | 6/26 at 100.00 | AAA | 3,529,650 |
| 2,000 | 5.000%, 6/01/35 | 6/26 at 100.00 | AAA | 2,281,000 |
| 3,500 | Washington Suburban Sanitary District, Montgomery and Prince George's Counties, Maryland, General Obligation Bonds, Consolidated Public Improvement, Series 2017, 5.000%, 6/15/25 | No Opt. Call | AAA | 4,090,765 |

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| 7,000 | Wylie Independent School District, Collin County, Texas, General Obligation Bonds, Capital Appreciation Series 2015, 0.000%, 8/15/50 | 8/25 at 35.55 | Aaa | 1,892,520 |
| 75,725 | Total Tax Obligation/General | | | 60,491,003 |
| | Tax Obligation/Limited – 29.7% (18.1% of Total Investments) | | | |
| 1,200 | Anne Arundel County, Maryland, Special Tax District Revenue Bonds, Villages of Dorchester & Farmington Village Projects, Series 2013, 5.000%, 7/01/32 | 7/23 at 100.00 | A+ | 1,310,448 |
| 30 | Baltimore, Maryland, Revenue Refunding Bonds, Convention Center, Series 1998, 5.000%, 9/01/19 – NPFG Insured | 2/19 at 100.00 | Baa2 | 30,056 |
| | Baltimore, Maryland, Special Obligation Bonds, Consolidated Tax Increment Financing, Series 2015: | | | |
| 525 | 5.000%, 6/15/30 | 6/24 at 100.00 | BBB+ | 571,436 |
| 425 | 5.000%, 6/15/33 | 6/24 at 100.00 | BBB+ | 458,350 |
| | Baltimore, Maryland, Special Obligation Bonds, East Baltimore Research Park Project, Series 2017A: | | | |
| 1,270 | 4.500%, 9/01/33 | 9/27 at 100.00 | N/R | 1,289,190 |
| 240 | 5.000%, 9/01/38 | 9/27 at 100.00 | N/R | 250,164 |
| | Baltimore, Maryland, Special Obligation Bonds, Harbor Point Project, Refunding Series 2016: | | | |
| 1,895 | 5.000%, 6/01/36 | 6/26 at 100.00 | N/R | 1,919,787 |
| 250 | 5.125%, 6/01/43 | 6/26 at 100.00 | N/R | 254,118 |
| 31 | | | | |

NMY Nuveen Maryland Quality Municipal Income Fund
Portfolio of Investments (continued)
November 30, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------------------|---|---|------------------------|--------------|
| | Tax Obligation/Limited (continued) | | | |
| | Frederick County, Maryland, Lake Linganore Village Community Development Special Obligation Bonds, Series 2001A: | | | |
| \$39 | 5.600%, 7/01/20 – RAAI Insured | 2/19 at 100.00 | AA | \$39,110 |
| 450 | 5.700%, 7/01/29 – RAAI Insured | 2/19 at 100.00 | AA | 459,909 |
| | Fredrick County, Maryland, Special Obligation Bonds, Urbana Community Development Authority, Series 2010A: | | | |
| 5,350 | 5.000%, 7/01/30 | 7/20 at 100.00 | A– | 5,584,811 |
| 2,355 | 5.000%, 7/01/40 | 7/20 at 100.00 | A– | 2,433,869 |
| 2,000 | Government of Guam, Business Privilege Tax Bonds, Refunding Series 2015D, 5.000%, 11/15/34 | 11/25 at 100.00 | A | 2,125,100 |
| | Government of Guam, Business Privilege Tax Bonds, Series 2011A: | | | |
| 500 | 5.000%, 1/01/31 | 1/22 at 100.00 | A | 518,945 |
| 1,000 | 5.250%, 1/01/36 | 1/22 at 100.00 | A | 1,047,440 |
| | Guam Government, Limited Obligation Section 30 Revenue Bonds, Series 2016A: | | | |
| 1,000 | 5.000%, 12/01/23 | No Opt. Call | BBB+ | 1,101,790 |
| 2,275 | 5.000%, 12/01/32 | 12/26 at 100.00 | BBB+ | 2,468,967 |
| 1,000 | 5.000%, 12/01/33 | 12/26 at 100.00 | BBB+ | 1,078,920 |
| 1,000 | 5.000%, 12/01/36 | 12/26 at 100.00 | BBB+ | 1,065,230 |
| 1,175 | 5.000%, 12/01/46 | 12/26 at 100.00 | BBB+ | 1,235,477 |
| 1,420 | Howard County, Maryland, Special Obligation Bonds, Annapolis Junction Town Center Project, Series 2014, 6.100%, 2/15/44 | 2/24 at 100.00 | N/R | 1,436,827 |
| | Howard County, Maryland, Special Obligation Bonds, Downtown Columbia Project, Series 2017A: | | | |
| 1,500 | 4.125%, 2/15/34, 144A | 2/26 at 100.00 | N/R | 1,465,935 |
| 1,550 | 4.375%, 2/15/39, 144A | 2/26 at 100.00 | N/R | 1,524,348 |

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|-------|---|--------------------|-----|-----------|
| 850 | 4.500%, 2/15/47, 144A | 2/26 at 100.00 | N/R | 836,596 |
| 1,260 | Huntington Beach Union High School District, Orange County, California, Certificates of Participation, Capital Project, Series 2007, 0.000%, 9/01/35 – AGM Insured Hyattsville, Maryland, Special Obligation Bonds, University Town Center Project, Series 2016: | No Opt. Call | AA | 662,168 |
| 2,125 | 5.000%, 7/01/31 | 7/25 at 100.00 | N/R | 2,166,650 |
| 1,640 | 5.000%, 7/01/34 | 7/25 at 100.00 | N/R | 1,656,400 |
| 355 | Maryland Economic Development Corporation, Special Obligation Bonds, Metro Centre Owings Mills Project, Series 2017, 4.500%, 7/01/44 Maryland Stadium Authority, Lease Revenue Bonds, Baltimore City Public Schools Construction & Revitalization Program, Series 2016: | 1/27 at 100.00 | N/R | 355,227 |
| 4,395 | 5.000%, 5/01/33 | 5/26 at 100.00 | AA | 4,950,045 |
| 3,650 | 5.000%, 5/01/35 | 5/26 at 100.00 | AA | 4,080,189 |
| 2,000 | Maryland Stadium Authority, Lease Revenue Bonds, Baltimore City Public Schools Construction & Revitalization Program, Series 2018A, 5.000%, 5/01/35 | 5/28 at 100.00 | AA | 2,281,700 |
| 5,100 | Maryland Stadium Authority, Lease Revenue Bonds, Baltimore City Public Schools Construction & Revitalization Program, Series 2016, 5.000%, 5/01/46 (UB) (5) | 5/26 at 100.00 | AA | 5,595,261 |
| 2,000 | Maryland Stadium Authority, Lease Revenue Bonds, Baltimore City Public Schools Construction & Revitalization Program, Series 2018A, 5.000%, 5/01/36 (UB) (5) | 5/28 at 100.00 | AA | 2,271,280 |
| 6,250 | Maryland Stadium Authority, Lease Revenue Bonds, Baltimore City Public Schools Construction & Revitalization Program, Series 2018A, 5.000%, 5/01/42 (UB) (5) | 5/28 at 100.00 | AA | 7,001,125 |
| 2,000 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2009A, 0.000%, 12/15/32 | No Opt. Call | A– | 1,056,600 |
| 320 | Prince George’s County Revenue Authority, Maryland, Special Obligation Bonds, Suitland-Naylor Road Project, Series 2016, 5.000%, 7/01/46, 144A | 1/26 at 100.00 | N/R | 308,400 |
| 4,500 | Prince George’s County, Maryland, Certificates of Participation, Series 2018, 5.000%, 10/01/43 (UB) (5) | 10/28 at 100.00 | AA+ | 5,031,630 |
| 5,970 | Prince George’s County, Maryland, Special Obligation Bonds, National Harbor Project, Series 2005, 5.200%, 7/01/34 | 2/19 at 100.00 | N/R | 5,989,522 |
| 1,300 | Prince George’s County, Maryland, Special Obligation Bonds, Westphalia Town Center Project, Series 2018, 5.125%, 7/01/39, 144A | 7/28 at 100.00 | N/R | 1,300,429 |
| 1,200 | Prince George’s County, Maryland, Special Obligation Bonds, Westphalia Town Center Project, Series 2018, 5.250%, 7/01/48, 144A | 7/28 at 100.00 | N/R | 1,182,228 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|---------------------------------------|----------------|--------------|
| | Tax Obligation/Limited (continued) | | | |
| \$ 2,292 | Prince George's County, Maryland, Special Tax District Bonds, Victoria Falls Project, Series 2005, 5.250%, 7/01/35 | 7/19 at 100.00 | N/R | \$ 2,294,957 |
| 1,100 | Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.500%, 7/01/29 – AMBAC Insured | No Opt. Call | C | 1,215,885 |
| 2,100 | Puerto Rico Municipal Finance Agency, Series 2002A, 5.250%, 8/01/21 – AGM Insured | 2/19 at 100.00 | AA | 2,162,118 |
| 2,830 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, Series 2007A, 0.000%, 8/01/41 – NPFG Insured | No Opt. Call | Baa2 | 844,840 |
| | Puerto Rico, Highway Revenue Bonds, Highway and Transportation Authority, Refunding Series 2007CC: | | | |
| 765 | 5.500%, 7/01/28 – NPFG Insured | No Opt. Call | Baa2 | 821,526 |
| 2,300 | 5.500%, 7/01/30 – AGM Insured | No Opt. Call | AA | 2,588,650 |
| 1,500 | Virgin Islands Public Finance Authority, Federal Highway Grant Anticipation Loan Note Revenue Bonds, Series 2015, 5.000%, 9/01/33, 144A | 9/25 at 100.00 | A | 1,564,440 |
| 2,000 | Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Refunding Series 2006, 5.000%, 10/01/27 – FGIC Insured | 2/19 at 100.00 | Baa2 | 2,023,040 |
| 2,240 | Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Working Capital Series 2014A, 5.000%, 10/01/34, 144A – AGM Insured | 10/24 at 100.00 | AA | 2,348,752 |
| 1,035 | Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien Series 2009A-1, 5.000%, 10/01/29 – AGM Insured | 10/19 at 100.00 | AA | 1,057,873 |
| 2,000 | Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Senior Lien, Refunding Series 2013B, 5.000%, 10/01/24 – AGM Insured | No Opt. Call | AA | 2,127,240 |
| 93,526 | Total Tax Obligation/Limited | | | 95,444,998 |
| | Transportation – 10.1% (6.2% of Total Investments) | | | |
| 85 | Baltimore, Maryland, Revenue Refunding Bonds, Parking System Facilities, Series 1998A, 5.250%, 7/01/21 – FGIC Insured | No Opt. Call | A1 | 89,032 |
| 125 | Guam International Airport Authority, Revenue Bonds, Series 2013C, 6.375%, 10/01/43 (Alternative Minimum Tax) | 10/23 at 100.00 | BBB+ | 141,272 |
| | Guam Port Authority, Port Revenue Bonds, Private Activity Series 2018B: | | | |
| 510 | 5.000%, 7/01/32 (Alternative Minimum Tax) | 7/28 at 100.00 | A | 549,755 |
| 355 | 5.000%, 7/01/33 (Alternative Minimum Tax) | 7/28 at 100.00 | A | 380,975 |
| | Maryland Economic Development Corporation, Parking Facilities Revenue Bonds Baltimore City Project, Subordinate Parking Facilities Revenue Bonds, Series 2018C: | | | |

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|-------|--|-------------------|------|-----------|
| 1,250 | 4.000%, 6/01/48 | 6/28 at 100.00 | BBB- | 1,182,500 |
| 1,170 | 4.000%, 6/01/58 | 6/28 at 100.00 | BBB- | 1,054,474 |
| 3,725 | Maryland Economic Development Corporation, Parking Facilities Revenue Bonds, Baltimore City Project, Senior Parking Facilities Revenue Bonds, Series 2018A, 5.000%, 6/01/58 Maryland Economic Development Corporation, Private Activity Revenue Bonds AP, Purple Line Light Rail Project, Green Bonds, Series 2016D: | 6/28 at 100.00 | BBB | 3,944,328 |
| 2,000 | 5.000%, 9/30/28 (Alternative Minimum Tax) | 9/26 at 100.00 | BBB+ | 2,199,340 |
| 1,270 | 5.000%, 9/30/31 (Alternative Minimum Tax) | 9/26 at 100.00 | BBB+ | 1,376,693 |
| 2,200 | 5.000%, 3/31/41 (Alternative Minimum Tax) | 9/26 at 100.00 | BBB+ | 2,319,174 |
| 3,625 | 5.000%, 3/31/46 (Alternative Minimum Tax) | 9/26 at 100.00 | BBB+ | 3,809,041 |
| 2,200 | 5.000%, 3/31/51 (Alternative Minimum Tax) Maryland Health and Higher Educational Facilities Authority, Parking Facilities Revenue Bonds, Johns Hopkins Hospital, Series 2001: | 9/26 at 100.00 | BBB+ | 2,304,632 |
| 1,300 | 5.000%, 7/01/27 – AMBAC Insured | 1/19 at 100.00 | N/R | 1,303,276 |
| 1,000 | 5.000%, 7/01/34 – AMBAC Insured | 1/19 at 100.00 | N/R | 1,002,420 |
| 425 | Maryland Health and Higher Educational Facilities Authority, Parking Facilities Revenue Bonds, Johns Hopkins Medical Institutions, Series 1996, 5.500%, 7/01/26 – AMBAC Insured New York Transportation Development Corporation, New York, Special Facility Revenue Bonds, American Airlines, Inc. John F Kennedy International Airport Project, Refunding Series 2016: | 2/19 at 100.00 | N/R | 425,723 |
| 175 | 5.000%, 8/01/26 (Alternative Minimum Tax) | 8/21 at 100.00 | BB- | 182,324 |
| 680 | 5.000%, 8/01/31 (Alternative Minimum Tax) | 8/21 at 100.00 | BB- | 702,154 |
| 3,000 | New York Transportation Development Corporation, Special Facilities Bonds, LaGuardia Airport Terminal B Redevelopment Project, Series 2016A, 5.000%, 7/01/46 (Alternative Minimum Tax) | 7/24 at 100.00 | BBB | 3,148,500 |

NMY Nuveen Maryland Quality Municipal Income Fund
Portfolio of Investments (continued)
November 30, 2018 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|---------------------------------------|--|---|------------------------|--------------|
| | Transportation (continued) | | | |
| | Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC, Sixth Series 1997: | | | |
| \$ 15 | 5.750%, 12/01/22 – NPFG Insured (Alternative Minimum Tax) | 12/18 at 100.00 | Baa1 | \$ 15,559 |
| 70 | 5.750%, 12/01/25 – NPFG Insured (Alternative Minimum Tax) | 12/18 at 100.00 | Baa1 | 72,610 |
| 1,000 | Washington Metropolitan Area Transit Authority, District of Columbia, Gross Revenue Bonds, Refunding Crossover Series 2017A-2, 5.000%, 7/01/33 | 7/27 at 100.00 | AA– | 1,151,020 |
| | Washington Metropolitan Area Transit Authority, District of Columbia, Gross Revenue Bonds, Series 2017B: | | | |
| 1,500 | 5.000%, 7/01/29 | 7/27 at 100.00 | AA– | 1,756,230 |
| 2,000 | 5.000%, 7/01/42 | 7/27 at 100.00 | AA– | 2,240,980 |
| 1,000 | Washington Metropolitan Area Transit Authority, District of Columbia, Gross Revenue Bonds, Series 2018, 5.000%, 7/01/38 (WI/DD, Settling 12/18/18) | 7/27 at 100.00 | AA– | 1,127,940 |
| 30,680 | Total Transportation | | | 32,479,952 |
| | U.S. Guaranteed – 14.0% (8.5% of Total Investments) (7) | | | |
| | Baltimore, Maryland, General Obligation Bonds, Consolidated Public Improvements, Series 2011A: | | | |
| 1,000 | 5.000%, 10/15/29 (Pre-refunded 10/15/21) | 10/21 at 100.00 | AA | 1,082,490 |
| 1,200 | 5.000%, 10/15/30 (Pre-refunded 10/15/21) | 10/21 at 100.00 | AA | 1,298,988 |
| 2,000 | Baltimore, Maryland, Revenue Bonds, Water Projects, Refunding Series 1994A, 5.000%, 7/01/24 – FGIC Insured (ETM) | No Opt. Call | AA | 2,218,620 |
| 3,120 | Baltimore, Maryland, Revenue Bonds, Water Projects, Refunding Series 1998A, 5.000%, 7/01/28 – FGIC Insured (ETM) | No Opt. Call | AA | 3,527,004 |
| 5,895 | Maryland Economic Development Corporation, Economic Development Revenue Bonds, Transportation Facilities Project, Series 2010A, 5.750%, 6/01/35 (Pre-refunded 6/01/20) | 6/20 at 100.00 | N/R | 6,226,358 |
| 2,445 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds Doctors Community Hospital, Refunding Series 2010, 5.750%, 7/01/38 (Pre-refunded 7/01/20) | 7/20 at 100.00 | N/R | 2,587,592 |
| 1,500 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Anne Arundel Health System, Series 2009A, 6.750%, 7/01/39 (Pre-refunded 7/01/19) | 7/19 at 100.00 | A | 1,541,295 |

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| 2,500 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Anne Arundel Health System, Series 2010, 5.000%, 7/01/40 (Pre-refunded 7/01/19) | 7/19 at 100.00 | A | 2,544,075 |
| 1,695 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Charlestown Community Issue, Series 2010: 6.125%, 1/01/30 (Pre-refunded 1/01/21) | 1/21 at 100.00 | N/R | 1,832,431 |
| 5,070 | 6.250%, 1/01/45 (Pre-refunded 1/01/21) | 1/21 at 100.00 | N/R | 5,493,852 |
| 3,050 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Helix Health, Series 1997, 5.000%, 7/01/27 – AMBAC Insured (ETM) | No Opt. Call | N/R | 3,446,286 |
| 4,450 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Johns Hopkins Health System Obligated Group Issue, Series 2010, 5.000%, 5/15/40 (Pre-refunded 5/15/20) | 5/20 at 100.00 | AA– | 4,642,062 |
| 500 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, LifeBridge Health System, Series 2011, 5.750%, 7/01/31 (Pre-refunded 7/01/21) | 7/21 at 100.00 | A+ | 544,980 |
| 1,000 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, LifeBridge Health System, Series 2011, 6.000%, 7/01/41 (Pre-refunded 7/01/21) | 7/21 at 100.00 | A+ | 1,096,190 |
| 4,155 | Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, University of Maryland Medical System, Series 2010, 5.125%, 7/01/39 (Pre-refunded 7/01/19) | 7/19 at 100.00 | A | 4,232,408 |
| 1,100 | Puerto Rico Public Finance Corporation, Commonwealth Appropriation Bonds, Series 1998A, 5.125%, 6/01/24 – AMBAC Insured (ETM) | No Opt. Call | Aaa | 1,194,292 |
| 1,610 | Puerto Rico, Highway Revenue Bonds, Highway and Transportation Authority, Series 2003AA, 5.500%, 7/01/19 – NPFG Insured (ETM) | No Opt. Call | Baa2 | 1,642,780 |
| 42,290 | Total U.S. Guaranteed | | | 45,151,703 |
| | Utilities – 1.7% (1.0% of Total Investments) | | | |
| 2,000 | Beaver County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generation Project, Series 2006A, 4.375%, 1/01/35 (Mandatory put 7/01/22) (4) | No Opt. Call | N/R | 1,940,000 |
| 1,300 | Guam Power Authority, Revenue Bonds, Series 2012A, 5.000%, 10/01/30 – AGM Insured | 10/22 at 100.00 | | |