

NUVEEN NEW JERSEY QUALITY MUNICIPAL INCOME FUND
Form N-Q
July 30, 2018

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

**QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT
INVESTMENT COMPANY**

Investment Company Act file number 811-09455

Nuveen New Jersey Quality Municipal Income Fund

(Exact name of registrant as specified in charter)

Nuveen Investments

333 West Wacker Drive, Chicago, Illinois 60606

(Address of principal executive offices) (Zip code)

Gifford R. Zimmerman

Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

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

Date of fiscal year end: February 28

Date of reporting period: May 31, 2018

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget (OMB) control number. Please direct

comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

Item 1. Schedule of Investments

NXJ				
Nuveen New Jersey Quality Municipal Income Fund				
Portfolio of Investments as of May 31, 2018				
(Unaudited)				
Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	LONG-TERM INVESTMENTS – 149.1% (100.0% of Total Investments)			
	MUNICIPAL BONDS – 149.1% (100.0% of Total Investments)			
	Consumer Discretionary – 0.5% (0.3% of Total Investments)			
	Middlesex County Improvement Authority, New Jersey, Senior Revenue Bonds, Heldrich Center Hotel/Conference Center Project, Series 2005A:			
\$ 2,460	5.000%, 1/01/32	8/18 at 100.00	Caa2	\$1,916,291
1,485	5.125%, 1/01/37	8/18 at 100.00	Caa2	1,092,737
3,945	Total Consumer Discretionary			3,009,028
	Consumer Staples – 4.5% (3.0% of Total Investments)			
	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2018A:			
8,005	4.000%, 6/01/37	6/28 at 100.00	A-	8,163,739
12,645	5.000%, 6/01/46	6/28 at 100.00	BBB+	13,896,728
6,930	Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2018B, 5.000%, 6/01/46	6/28 at 100.00	BBB	7,454,740
27,580	Total Consumer Staples			29,515,207
	Education and Civic Organizations – 22.2% (14.9% of Total Investments)			
	Camden County Improvement Authority, New Jersey, Lease Revenue Bonds, Rowan University School of Osteopathic Medicine Project, Refunding Series 2013A, 5.000%, 12/01/32	12/23 at 100.00	A	1,960,570
1,760				
175	New Jersey Economic Development Authority, Charter School Revenue Bonds, Teaneck Community Charter School, Series 2017A, 5.125%, 9/01/52, 144A	9/27 at 100.00	BB	170,170
2,025	New Jersey Economic Development Authority, Revenue Bonds, The Seeing Eye Inc., Refunding Series 2015, 5.000%, 3/01/25	No Opt. Call	A	2,335,858
	New Jersey Economic Development Authority, Revenue Bonds, The Seeing Eye Inc., Refunding Series 2017:			
500	5.000%, 6/01/32	12/27 at 100.00	A	584,315
820	3.000%, 6/01/32	12/27 at 100.00	A	783,715
2,455	New Jersey Economic Development Authority, Rutgers University General Obligation Lease Revenue Bonds, Tender Option Bond 2016-XF2357, 14.733%, 6/15/46, 144A (IF) (4)	6/23 at 100.00	AA-	3,466,926
	New Jersey Education Facilities Authority Revenue Bonds, The College of New Jersey Issue, Series 2013A:			
2,475	5.000%, 7/01/38	7/23 at 100.00	AA-	2,729,653
3,250	5.000%, 7/01/43	7/23 at 100.00	AA-	3,574,707
1,100	New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Refunding Series 2015H, 4.000%, 7/01/39 – AC7M5 Insured	7/25 at 100.00	AA	1,148,917

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

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Education and Civic Organizations (continued)			
\$ 5,000	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2014A, 5.000%, 7/01/44	7/24 at 100.00	AA-	\$5,572,050
	New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2015D:			
2,395	5.000%, 7/01/31	7/25 at 100.00	AA-	2,732,647
1,600	5.000%, 7/01/33	7/25 at 100.00	AA-	1,815,680
1,000	5.000%, 7/01/34	7/25 at 100.00	AA-	1,131,380
5,955	New Jersey Educational Facilities Authority, Revenue Bonds, New Jersey City University, Series 2015A, 5.000%, 7/01/45	7/25 at 100.00	AA	6,561,338
	New Jersey Educational Facilities Authority, Revenue Bonds, Passaic County Community College, Series 2010C:			
1,500	5.250%, 7/01/32	7/20 at 100.00	A3	1,588,200
1,000	5.375%, 7/01/41	7/20 at 100.00	A3	1,060,060
4,335	New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Tender Option Bond Trust 2015-XF0099, 11.345%, 7/01/39, 144A (IF)	7/21 at 100.00	AAA	5,411,337
4,000	New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Tender Option Bond Trust 2015-XF0149, 11.500%, 7/01/44, 144A (IF) (4)	7/24 at 100.00	AAA	5,579,720
	New Jersey Educational Facilities Authority, Revenue Bonds, Ramapo College, Refunding Series 2012B:			
550	5.000%, 7/01/37	7/22 at 100.00	A	599,605
1,050	5.000%, 7/01/42	7/22 at 100.00	A	1,142,579
	New Jersey Educational Facilities Authority, Revenue Bonds, Rider University, Series 2012A:			
1,150	5.000%, 7/01/32	7/21 at 100.00	Baa2	1,209,444
740	5.000%, 7/01/37	7/21 at 100.00	Baa2	768,571
	New Jersey Educational Facilities Authority, Revenue Bonds, Rider University, Series 2017F:			
330	3.750%, 7/01/37	7/27 at 100.00	Baa2	311,464
3,830	4.000%, 7/01/42	7/27 at 100.00	Baa2	3,686,452
4,205	5.000%, 7/01/47	7/27 at 100.00	Baa2	4,512,343
1,200	New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Refunding Series 2015C, 5.000%, 7/01/35	7/25 at 100.00	A-	1,336,560
925	New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Refunding Series 2017D, 3.500%, 7/01/44	7/27 at 100.00	A-	915,602
	New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Series 2013D:			
730	5.000%, 7/01/38	7/23 at 100.00	A-	809,117
1,935	5.000%, 7/01/43	7/23 at 100.00	A-	2,134,092
1,970		7/26 at 100.00	A-	1,821,403

New Jersey Educational Facilities Authority, Revenue Bonds,
Seton Hall University, Series 2016C, 3.000%, 7/01/46

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Education and Civic Organizations (continued)			
	New Jersey Educational Facilities Authority, Revenue Bonds, Stevens Institute of Technology, Series 2017A:			
\$ 1,060	5.000%, 7/01/37	7/27 at 100.00	A-	\$1,199,411
2,500	5.000%, 7/01/42	7/27 at 100.00	A-	2,816,275
1,690	5.000%, 7/01/47	7/27 at 100.00	A-	1,893,966
1,050	4.000%, 7/01/47	7/27 at 100.00	A-	1,078,151
	New Jersey Educational Facilities Authority, Revenue Bonds, Stockton University Issue, Refunding Series 2016A, 5.000%, 7/01/41			
2,000		7/26 at 100.00	A	2,174,180
	New Jersey Educational Facilities Authority, Revenue Bonds, The College of Saint Elizabeth, Series 2016D, 5.000%, 7/01/46			
975		7/26 at 100.00	BB	987,236
	New Jersey Educational Facilities Authority, Revenue Bonds, William Paterson University, Series 2015C, 5.000%, 7/01/40			
4,560		7/25 at 100.00	A2	5,054,578
	New Jersey Educational Facilities Authority, Revenue Bonds, William Paterson University, Series 2017B:			
2,000	5.000%, 7/01/42 – AGM Insured	7/27 at 100.00	AA	2,273,120
2,420	5.000%, 7/01/47 – AGM Insured	7/27 at 100.00	AA	2,740,311
	New Jersey Educational Facilities Authority, Revenue Refunding Bonds, College of New Jersey, Series 2012A:			
200	5.000%, 7/01/18	No Opt. Call	AA-	200,518
1,000	5.000%, 7/01/19	No Opt. Call	AA-	1,033,470
	New Jersey Higher Education Assistance Authority, Senior Student Loan Revenue Bonds, Refunding Series 2018A:			
2,500	3.750%, 12/01/30 (Alternative Minimum Tax)	6/28 at 100.00	AA	2,510,350
3,000	3.750%, 12/01/31 (Alternative Minimum Tax)	6/28 at 100.00	AA	3,027,420
2,560	4.000%, 12/01/32 (Alternative Minimum Tax)	6/28 at 100.00	AA	2,634,445
2,000	4.000%, 12/01/33 (Alternative Minimum Tax)	6/28 at 100.00	AA	2,056,480
1,685	4.000%, 12/01/35 (Alternative Minimum Tax)	6/28 at 100.00	AA	1,726,906
	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Senior Lien Series 2016-1A:			
6,180	3.500%, 12/01/32 (Alternative Minimum Tax)	12/25 at 100.00	Aaa	6,076,361
1,430	4.000%, 12/01/39 (Alternative Minimum Tax)	12/25 at 100.00	Aaa	1,441,983
	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-1A, 5.000%, 12/01/25			
860		12/19 at 100.00	Aaa	891,803
	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-2, 5.000%, 12/01/30			
960		12/20 at 100.00	Aaa	1,017,149
	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2011-1, 5.750%, 12/01/27 (Alternative Minimum Tax)			
1,050		12/21 at 100.00	Aaa	1,130,588
	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2012-1A:			
2,955	4.250%, 12/01/25 (Alternative Minimum Tax)	12/22 at 100.00	Aaa	3,076,303
975	4.375%, 12/01/26 (Alternative Minimum Tax)	12/22 at 100.00	Aaa	1,017,588
	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2012-1B, 5.750%, 12/01/39 (Alternative Minimum Tax)			
500		12/22 at 100.00	Aaa	545,515

NXJNuveen New Jersey Quality Municipal Income Fund (continued)
 Portfolio of Investments as of May 31, 2018
 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Education and Civic Organizations (continued)			
\$ 1,120	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2013-1A, 3.750%, 12/01/26 (Alternative Minimum Tax)	12/22 at 100.00	Aaa	\$1,139,936
5,000	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2015-1A: 4.000%, 12/01/28 (Alternative Minimum Tax)	12/24 at 100.00	Aaa	5,206,000
2,575	4.000%, 12/01/30 (Alternative Minimum Tax)	12/24 at 100.00	Aaa	2,649,186
6,855	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Subordinate Series 2017-C, 4.250%, 12/01/47 (Alternative Minimum Tax)	12/26 at 100.00	Aaa	7,042,004
1,051	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust 2015-XF0151: 8.431%, 12/01/23 (Alternative Minimum Tax), 144A (IF) (4)	12/22 at 100.00	AA	1,142,090
940	8.606%, 12/01/24 (Alternative Minimum Tax), 144A (IF) (4)	12/22 at 100.00	AA	1,027,815
640	9.019%, 12/01/25 (Alternative Minimum Tax), 144A (IF) (4)	12/22 at 100.00	AA	678,669
190	9.352%, 12/01/26 (Alternative Minimum Tax), 144A (IF) (4)	12/22 at 100.00	AA	203,505
2,395	10.392%, 12/01/27 (Alternative Minimum Tax), 144A (IF) (4)	12/22 at 100.00	AA	2,757,890
2,000	New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust 2016-XG0001, 16.440%, 6/01/30, 144A (IF) (4)	6/19 at 100.00	AA	2,272,900
400	New Jersey Institute of Technology, New Jersey, General Obligation Bonds, Series 2012A, 5.000%, 7/01/42	7/22 at 100.00	A1	433,500
2,300	New Jersey Institute of Technology, New Jersey, General Obligation Bonds, Series 2015A, 5.000%, 7/01/45	7/25 at 100.00	A1	2,571,009
2,170	Rutgers State University, New Jersey, Revenue Bonds, Tender Option Bond 2016-XF2356, 14.548%, 5/01/43, 144A (IF) (4)	5/23 at 100.00	AA-	3,137,711
133,706	Total Education and Civic Organizations Financials – 1.2% (0.9% of Total Investments)			146,320,797
6,155	New Jersey Economic Development Authority, Revenue Refunding Bonds, Kapkowski Road Landfill Project, Series 2002: 5.750%, 10/01/21	No Opt. Call	Ba2	6,506,081
1,500	6.500%, 4/01/28	No Opt. Call	Ba2	1,761,405
7,655	Total Financials			8,267,486

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Health Care – 19.6% (13.1% of Total Investments)			
	Camden County Improvement Authority, New Jersey, Health Care Redevelopment Revenue Bonds, Cooper Health System Obligated Group Issue, Refunding Series 2014A:			
\$ 175	5.000%, 2/15/25	2/24 at 100.00	BBB+	\$194,845
220	5.000%, 2/15/26	2/24 at 100.00	BBB+	243,241
1,320	5.000%, 2/15/27	2/24 at 100.00	BBB+	1,452,898
1,385	5.000%, 2/15/28	2/24 at 100.00	BBB+	1,519,123
1,385	5.000%, 2/15/29	2/24 at 100.00	BBB+	1,513,833
2,500	5.000%, 2/15/32	2/24 at 100.00	BBB+	2,709,525
3,040	5.000%, 2/15/33	2/24 at 100.00	BBB+	3,286,574
1,000	5.000%, 2/15/34	2/24 at 100.00	BBB+	1,078,430
1,950	5.000%, 2/15/35	2/24 at 100.00	BBB+	2,098,746
6,100	Camden County Improvement Authority, New Jersey, Health Care Redevelopment Revenue Bonds, Cooper Health System Obligated Group Issue, Series 2013A, 5.750%, 2/15/42	2/23 at 100.00	BBB+	6,694,933
225	New Jersey Health Care Facilities Finance Authority, Revenue Bonds, AHS Hospital Corporation, Series 2008A, 5.000%, 7/01/27	7/18 at 100.00	AA-	225,623
2,500	New Jersey Health Care Facilities Financing Authority, Hospital Revenue Bonds, Virtua Health, Tender Option Bond Trust 2016-XG0047, 15.794%, 7/01/38 – AGC Insured, 144A (IF) (4)	7/19 at 100.00	AA-	2,893,125
	New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Refunding Series 2011:			
2,000	6.000%, 7/01/26	7/21 at 100.00	BB+	2,136,080
2,750	6.250%, 7/01/35	7/21 at 100.00	BB+	2,956,938
3,550	New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Series 2007, 5.750%, 7/01/37	7/18 at 100.00	BB+	3,558,556
1,145	New Jersey Health Care Facilities Financing Authority, Revenue and Refunding Bonds, Barnabas Health, Series 2012A, 5.000%, 7/01/24	7/22 at 100.00	A+	1,265,992
2,525	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, AHS Hospital Corporation, Refunding Series 2016, 4.000%, 7/01/41	1/27 at 100.00	AA-	2,578,303
10,000	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Barnabas Health, Refunding Series 2014A, 5.000%, 7/01/44	7/24 at 100.00	A+	10,928,700
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hackensack Meridian Health Obligated Group, Refunding Series 2017A:			
1,200	5.000%, 7/01/28	7/27 at 100.00	AA-	1,423,992
4,140	5.000%, 7/01/57	7/27 at 100.00	AA-	4,649,965
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hunterdon Medical Center, Refunding Series 2014A:			
2,055	5.000%, 7/01/45	7/24 at 100.00	A+	2,236,395
1,310	4.000%, 7/01/45	7/24 at 100.00	A+	1,327,620

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12,010	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Inspira Health Obligated Group Issue, Series 2017A, 5.000%, 7/01/42 (UB) (4)	7/27 at 100.00	A2	13,529,385
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5

NXJNuveen New Jersey Quality Municipal Income Fund (continued)
 Portfolio of Investments as of May 31, 2018
 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Health Care (continued)			
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health System Obligated Group, Refunding Series 2011:			
\$ 3,000	5.000%, 7/01/25	7/22 at 100.00	AA-	\$3,320,700
3,000	5.000%, 7/01/26	7/22 at 100.00	AA-	3,312,090
2,500	5.000%, 7/01/27	7/22 at 100.00	AA-	2,751,875
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health System Obligated Group, Refunding Series 2013A, 5.000%, 7/01/32			
1,450		7/23 at 100.00	AA-	1,594,870
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Princeton HealthCare System, Series 2016A:			
830	5.000%, 7/01/32	7/26 at 100.00	Baa2	939,336
1,055	5.000%, 7/01/33	7/26 at 100.00	Baa2	1,188,373
1,370	5.000%, 7/01/34	7/26 at 100.00	Baa2	1,534,907
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Robert Wood Johnson University Hospital Issue, Series 2014A:			
4,235	5.000%, 7/01/39	7/24 at 100.00	A+	4,729,521
5,955	5.000%, 7/01/43	7/24 at 100.00	A+	6,594,388
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Robert Wood Johnson University Hospital, Series 2013A, 5.500%, 7/01/43			
3,945		7/23 at 100.00	A+	4,467,515
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, RWJ Barnabas Health Obligated Group, Refunding Series 2016A, 5.000%, 7/01/43			
780		7/26 at 100.00	A+	870,379
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Refunding Series 2016:			
1,600	3.000%, 7/01/32	7/26 at 100.00	BBB-	1,429,040
1,135	4.000%, 7/01/34	7/26 at 100.00	BBB-	1,141,208
1,600	5.000%, 7/01/35	7/26 at 100.00	BBB-	1,742,832
2,700	5.000%, 7/01/36	7/26 at 100.00	BBB-	2,927,313
3,095	5.000%, 7/01/41	7/26 at 100.00	BBB-	3,324,370
4,510	4.000%, 7/01/48	7/26 at 100.00	BBB-	4,424,671
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Luke's Warren Hospital Obligated Group, Series 2013, 4.000%, 8/15/37			
2,345		8/23 at 100.00	A-	2,386,764
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, University Hospital Issue, Refunding Series 2015A:			
5,055	4.125%, 7/01/38 – AGM Insured	7/25 at 100.00	AA	5,244,967
3,910	5.000%, 7/01/46 – AGM Insured	7/25 at 100.00	AA	4,328,878
118,555	Total Health Care Housing/Multifamily – 3.4% (2.3% of Total Investments)			128,756,819

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1,845	New Jersey Economic Development Authority, Revenue Bonds, Provident Group - Kean Properties LLC - Kean University Student Housing Project, Series 2017A, 5.000%, 7/01/47	1/27 at 100.00	BBB-	1,980,534
1,900	New Jersey Economic Development Authority, Revenue Bonds, Provident Group - Rowan Properties LLC - Rowan University Student Housing Project, Series 2015A, 5.000%, 1/01/48	1/25 at 100.00	BBB-	2,016,736

6

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Housing/Multifamily (continued)			
\$ 6,075	New Jersey Economic Development Authority, Revenue Bonds, West Campus Housing LLC - New Jersey City University Student Housing Project, Series 2015, 5.000%, 7/01/47	7/25 at 100.00	BBB-	\$6,301,840
2,165	New Jersey Housing and Mortgage Finance Agency, Multifamily Housing Revenue Bonds, Series 2013-2: 4.350%, 11/01/33 (Alternative Minimum Tax)	11/22 at 100.00	AA	2,244,001
1,235	4.600%, 11/01/38 (Alternative Minimum Tax)	11/22 at 100.00	AA	1,282,337
1,235	4.750%, 11/01/46 (Alternative Minimum Tax)	11/22 at 100.00	AA	1,282,671
4,320	New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2015A, 4.000%, 11/01/45	11/24 at 100.00	AA-	4,415,515
	New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2017D:			
1,125	3.900%, 11/01/32 (Alternative Minimum Tax)	5/26 at 100.00	AA-	1,131,064
1,750	4.250%, 11/01/37 (Alternative Minimum Tax)	5/26 at 100.00	AA-	1,774,605
21,650	Total Housing/Multifamily			22,429,303
	Housing/Single Family – 2.9% (1.9% of Total Investments)			
	New Jersey Housing & Mortgage Finance Agency, Single Family Home Mortgage Revenue Bonds, Series 2011A:			
8,795	4.450%, 10/01/25	4/21 at 100.00	Aa2	9,215,489
8,805	4.650%, 10/01/29	4/21 at 100.00	Aa2	9,166,269
470	New Jersey Housing and Mortgage Finance Agency, Single Family Housing Revenue Bonds, Series 2007T, 4.700%, 10/01/37 (Alternative Minimum Tax)	7/18 at 100.00	AA	470,353
18,070	Total Housing/Single Family			18,852,111
	Long-Term Care – 2.3% (1.5% of Total Investments)			
7,835	Burlington County Bridge Commission, New Jersey, Economic Development Revenue Bonds, The Evergreens Project, Series 2007, 5.625%, 1/01/38	8/18 at 100.00	N/R	7,720,452
510	New Jersey Economic Development Authority, Fixed Rate Revenue Bonds, Lions Gate Project, Series 2014, 5.250%, 1/01/44	1/24 at 100.00	N/R	531,721
5,000	New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of New Jersey Obligated Group Issue, Refunding Series 2013, 5.000%, 7/01/34	7/23 at 100.00	BBB-	5,262,650
1,410	New Jersey Economic Development Authority, Revenue Bonds, United Methodist Homes of New Jersey Obligated Group Issue, Refunding Series 2014A, 5.000%, 7/01/29	7/24 at 100.00	BBB-	1,519,205
14,755	Total Long-Term Care			15,034,028
	Tax Obligation/General – 7.3% (4.9% of Total Investments)			
2,225	Cumberland County Improvement Authority, New Jersey, County General Obligation Revenue Bonds, Technical High School Project, Series 2014, 5.000%, 9/01/39 – AGM Insured	9/24 at 100.00	AA	2,475,134
800	Cumberland County Improvement Authority, New Jersey, General Obligation Lease Revenue Bonds, Vineland Public Safety Building Project, Series 2017, 3.250%, 12/15/37 – BAM Insured	12/27 at 100.00	AA	782,968

NXJNuveen New Jersey Quality Municipal Income Fund (continued)
 Portfolio of Investments as of May 31, 2018
 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Tax Obligation/General (continued)			
	Gloucester County, New Jersey, General Obligation Bonds, Series 2017B:			
\$ 550	4.000%, 10/15/24	No Opt. Call	AA	\$604,703
195	4.000%, 10/15/25	No Opt. Call	AA	215,108
575	4.000%, 10/15/27	No Opt. Call	AA	638,980
1,315	Hamilton Township, Mercer County Board of Education, New Jersey, General Obligation Bonds, Series 2017, 3.250%, 12/15/38	12/27 at 100.00	AA	1,282,204
	Hudson County Improvement Authority, New Jersey, County Guaranteed Governmental Loan Revenue Bonds, Guttenberg General Obligation Bond Project, Series 2018:			
375	3.250%, 8/01/34(WI/DD, Settling 6/07/18)	8/25 at 100.00	AA	367,586
1,095	3.500%, 8/01/38(WI/DD, Settling 6/07/18)	8/25 at 100.00	AA	1,082,462
1,040	5.000%, 8/01/42(WI/DD, Settling 6/07/18)	8/25 at 100.00	AA	1,170,073
	Hudson County, New Jersey, General Obligation Bonds, County College, Refunding Series 2017:			
650	4.000%, 2/15/21	No Opt. Call	AA	684,307
500	4.000%, 2/15/22	No Opt. Call	AA	534,720
300	4.000%, 2/15/23	No Opt. Call	AA	325,083
500	4.000%, 2/15/25	No Opt. Call	AA	550,510
325	4.000%, 2/15/27	No Opt. Call	AA	359,671
	Jersey City, New Jersey, General Obligation Bonds, Refunding General Improvement Series 2017A:			
1,000	5.000%, 11/01/29	11/27 at 100.00	AA-	1,179,930
550	5.000%, 11/01/30	11/27 at 100.00	AA-	647,466
515	5.000%, 11/01/31	11/27 at 100.00	AA-	604,873
440	5.000%, 11/01/33	11/27 at 100.00	AA-	515,596
1,100	Linden, New Jersey, General Obligation Bonds, Refunding Series 2011, 4.000%, 5/01/23	5/21 at 100.00	AA-	1,160,566
1,380	Middlesex County, New Jersey, General Obligation Bonds, Refunding General Improvement Series 2017, 4.000%, 1/15/24	No Opt. Call	AAA	1,518,911
975	Middlesex County, New Jersey, General Obligation Bonds, Refunding Redevelopment Series 2017, 4.000%, 1/15/23	No Opt. Call	AAA	1,061,414
1,975	Middletown Township Board of Education, Monmouth County, New Jersey, Refunding Series 2010, 5.000%, 8/01/27	8/20 at 100.00	AA-	2,104,264
2,280	Monroe Township Board of Education, Middlesex County, New Jersey, General Obligation Bonds, Refunding Series 2015, 5.000%, 3/01/38	3/25 at 100.00	AA-	2,529,911
760	Montclair Township, Essex County, New Jersey, General Obligation Bonds, Refunding Parking Utility Series 2014A, 5.000%, 1/01/37	1/24 at 100.00	AAA	856,604
	Mount Laurel Township, Burlington County, New Jersey, General Obligation Bonds, Refunding Series 2017:			
250	3.000%, 4/15/22	No Opt. Call	AA	258,305

750	4.000%, 4/15/29	4/27 at 100.00	AA	814,058
8				

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Tax Obligation/General (continued)			
	New Brunswick Parking Authority, Middlesex County, New Jersey, Guaranteed Parking Revenue Bonds, Refunding Series 2012:			
\$ 465	5.000%, 9/01/28	9/22 at 100.00	A+	\$510,314
610	5.000%, 9/01/29	9/22 at 100.00	A+	668,670
300	5.000%, 9/01/31	9/22 at 100.00	A+	328,224
250	3.625%, 9/01/34	9/22 at 100.00	A+	252,788
	New Brunswick Parking Authority, Middlesex County, New Jersey, Guaranteed Parking Revenue Bonds, Refunding Series 2016:			
510	3.000%, 9/01/32	9/25 at 100.00	AA	502,411
1,000	3.000%, 9/01/33	9/25 at 100.00	AA	975,990
2,190	New Brunswick, New Jersey, General Obligation Bonds, Cultural Center Project, Series 2017, 4.000%, 9/15/44 – AGM Insured	9/27 at 100.00	AA	2,306,223
	Sparta Township Board of Education, Sussex County, New Jersey, General Obligation Bonds, Refunding Series 2015:			
1,000	5.000%, 2/15/34	2/25 at 100.00	AA-	1,123,070
1,395	5.000%, 2/15/35	2/25 at 100.00	AA-	1,563,976
	Union County Utilities Authority, New Jersey, Resource Recovery Facility Lease Revenue Bonds, Covantan Union Inc. Lessee, Refunding Series 2011B, 5.250%, 12/01/31 (Alternative Minimum Tax)			
5,165		12/21 at 100.00	AA+	5,662,493
2,515	Union County Utilities Authority, New Jersey, Solid Waste System County Deficiency Revenue Bonds, Series 2011A, 5.000%, 6/15/41	6/21 at 100.00	Aaa	2,716,502
	Union County, New Jersey, General Obligation Bonds, Refunding Series 2017:			
2,000	4.000%, 3/01/24	No Opt. Call	Aaa	2,199,940
1,535	4.000%, 3/01/26	No Opt. Call	Aaa	1,716,729
1,515	Washington Township Board of Education, Mercer County, New Jersey, General Obligation Bonds, Series 2005, 5.250%, 1/01/27 – AGM Insured	No Opt. Call	Aa3	1,841,255
1,435	West Deptford Township, Gloucester County, New Jersey, General Obligation Bonds, Refunding Series 2014, 4.000%, 9/01/28 – AGM Insured	9/24 at 100.00	AA	1,522,793
100	Woodbridge Township, Middlesex County, New Jersey, General Obligation Bonds, Refunding Series 2010, 5.000%, 7/15/19	No Opt. Call	AA+	103,692
44,405	Total Tax Obligation/General			48,320,477
	Tax Obligation/Limited – 33.9% (22.7% of Total Investments)			
3,775	Bergen County Improvement Authority, New Jersey, Guaranteed Lease Revenue Bonds, County Administration Complex Project, Series 2005, 5.000%, 11/15/26	No Opt. Call	Aaa	4,508,634
	Burlington County Bridge Commission, New Jersey, County Guaranteed Bridge System Revenue Bonds, Series 2017:			
1,000	5.000%, 10/01/19	No Opt. Call	AA	1,043,170
300	5.000%, 10/01/22	No Opt. Call	AA	336,309
745	Burlington County Bridge Commission, New Jersey, Governmental Leasing Program Revenue Bonds, Series 2018, 3.125%, 4/15/33	4/28 at 100.00	AA	733,207
4,150		No Opt. Call	Aa1	4,714,026

Essex County Improvement Authority, New Jersey, Project
Consolidation Revenue Bonds, Refunding Series 2007, 5.250%,
12/15/22 – AMBAC Insured

NXJNuveen New Jersey Quality Municipal Income Fund (continued)
 Portfolio of Investments as of May 31, 2018
 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Tax Obligation/Limited (continued)			
\$ 3,000	Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2003B, 0.000%, 11/01/25 AGM Insured	-No Opt. Call	AA	\$2,406,120
3,015	Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2005A, 5.750%, 11/01/28 AGM Insured	-No Opt. Call	AA	3,584,654
5,120	Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2005C, 5.125%, 11/01/18 AGM Insured	-No Opt. Call	AA	5,193,677
	Government of Guam, Business Privilege Tax Bonds, Series 2011A:			
5,005	5.250%, 1/01/36	1/22 at 100.00	A	5,255,550
3,020	5.125%, 1/01/42	1/22 at 100.00	A	3,135,092
500	Government of Guam, Business Privilege Tax Bonds, Series 2012B-1, 5.000%, 1/01/29	1/22 at 100.00	A	523,940
1,110	Hudson County Improvement Authority, New Jersey, County Secured Lease Revenue Bonds, Hudson County Plaza Refunding Project, Series 2013, 3.250%, 4/01/35	4/22 at 100.00	Aa3	1,105,682
	Hudson County Improvement Authority, New Jersey, County Secured Lease Revenue Bonds, Hudson County Vocational Technical Schools Project, Series 2016:			
10,310	5.000%, 5/01/46	5/26 at 100.00	AA	11,689,787
3,745	5.250%, 5/01/51	5/26 at 100.00	AA	4,283,194
	New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012:			
310	5.000%, 6/15/21	No Opt. Call	BBB+	330,984
6,400	5.000%, 6/15/25	6/22 at 100.00	BBB+	6,874,944
3,480	5.000%, 6/15/26	6/22 at 100.00	BBB+	3,725,966
7,945	5.000%, 6/15/28	6/22 at 100.00	BBB+	8,475,488
415	5.000%, 6/15/29	6/22 at 100.00	BBB+	441,900
5,750	New Jersey Economic Development Authority, Revenue Bonds, Motor Vehicle Surcharge, Refunding Series 2017A, 3.375%, 7/01/30	7/27 at 100.00	BBB+	5,580,145
	New Jersey Economic Development Authority, Revenue Bonds, Newark Downtown District Management Corporation Project, Series 2007:			
405	5.125%, 6/15/27	8/18 at 100.00	Baa3	405,251
740	5.125%, 6/15/37	8/18 at 100.00	Baa3	740,429
6,385	New Jersey Economic Development Authority, School Facilities Construction Bonds, Series 2014UU, 5.000%, 6/15/27	6/24 at 100.00	A-	6,869,238
12,000	New Jersey Economic Development Authority, School Facilities Construction Bonds, Series 2015WW, 5.250%, 6/15/40	6/25 at 100.00	A-	12,964,680
5,000		6/24 at 100.00	A-	5,424,300

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	New Jersey Economic Development Authority, School Facilities Construction Financing Program Bonds, Refunding Series 2014PP, 5.000%, 6/15/26			
6,000	New Jersey Economic Development Authority, Sublease Revenue Bonds, New Jersey Transit Corporation Projects, Refunding Series 2017B, 5.000%, 11/01/25	No Opt. Call	A-	6,636,300
3,750	New Jersey Transportation Trust Fund Authority, Federal Highway Aid Grant Anticipation Bonds, Series 2006, 5.000%, 6/15/18 – FGIC Insured	6/18 at 100.00	A-	3,779,175
1,130	New Jersey Transportation Trust Fund Authority, Federal Highway Reimbursement Revenue Notes, Series 2016A-1: 5.000%, 6/15/29	6/26 at 100.00	A+	1,244,435
655	5.000%, 6/15/30	6/26 at 100.00	A+	719,891
10				

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Tax Obligation/Limited (continued)			
\$ 32,965	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/30	No Opt. Call	A-	\$19,154,313
8,100	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Refunding Series 2006A, 5.500%, 12/15/22	No Opt. Call	A-	8,966,214
	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Refunding Series 2006C:			
37,565	0.000%, 12/15/32 – AGM Insured	No Opt. Call	AA	21,188,163
39,090	0.000%, 12/15/33 – AGM Insured	No Opt. Call	AA	20,971,394
5,160	0.000%, 12/15/34 – AGM Insured	No Opt. Call	AA	2,629,536
7,500	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2007A, 5.000%, 12/15/26 – AMBAC Insured	6/18 at 100.00	A-	7,515,000
7,000	New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/24	No Opt. Call	A-	7,719,810
3,860	Passaic County Improvement Authority, New Jersey, Lease Revenue Bonds, Preakness Healthcare Center Expansion Project, Refunding Series 2015, 3.750%, 5/01/36	5/25 at 100.00	AA	3,956,809
	Passaic County Improvement Authority, New Jersey, Lease Revenue Bonds, Preakness Healthcare Center Expansion Project, Series 2012:			
865	5.000%, 5/01/21	No Opt. Call	Aa2	937,695
4,105	3.500%, 5/01/35	5/22 at 100.00	Aa2	4,124,294
	Union County Improvement Authority, New Jersey, General Obligation Lease Bonds, Juvenile Detention Center Facility Project, Tender Option Bond Trust 2015-XF1019:			
285	19.980%, 5/01/28, 144A (IF) (4)	No Opt. Call	Aaa	625,812
285	20.044%, 5/01/29, 144A (IF) (4)	No Opt. Call	Aaa	641,427
200	20.044%, 5/01/30, 144A (IF) (4)	No Opt. Call	Aaa	464,822
370	19.847%, 5/01/31, 144A (IF) (4)	No Opt. Call	Aaa	879,227
385	19.949%, 5/01/32, 144A (IF) (4)	No Opt. Call	Aaa	946,376
400	19.953%, 5/01/33, 144A (IF) (4)	No Opt. Call	Aaa	1,002,844
415	20.044%, 5/01/34, 144A (IF) (4)	No Opt. Call	Aaa	1,061,184
3,975	Union County Improvement Authority, New Jersey, Lease Revenue Bonds, Plainfield - Park Madison Redevelopment Project, Tender Option Trust 2016-XG0057, 14.377%, 3/01/34, 144A (IF) (4)	No Opt. Call	AA+	7,428,718
257,685	Total Tax Obligation/Limited Transportation – 28.8% (19.3% of Total Investments)			222,939,806
5,550	Casino Reinvestment Development Authority, New Jersey, Parking Revenue Bonds, Series 2005A, 5.250%, 6/01/20 – NPFCA Insured	6/18 at 100.00	Baa2	5,565,984
2,400	Delaware River and Bay Authority, Delaware and New Jersey, Revenue Bonds, Series 2012A, 5.000%, 1/01/42	1/23 at 100.00	A1	2,612,280
	Delaware River and Bay Authority, Delaware and New Jersey, Revenue Bonds, Series 2014A:			
1,285	5.000%, 1/01/34	1/24 at 100.00	A1	1,425,759

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5,890	4.125%, 1/01/39	1/24 at 100.00	A1	6,095,973
7,800	5.000%, 1/01/44	1/24 at 100.00	A1	8,590,998
11				

NXJNuveen New Jersey Quality Municipal Income Fund (continued)
 Portfolio of Investments as of May 31, 2018
 (Unaudited)

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Transportation (continued)			
	Delaware River Joint Toll Bridge Commission, New Jersey and Pennsylvania, Bridge System Revenue Bonds, Refunding Series 2015:			
\$ 1,000	4.000%, 7/01/34 – BAM Insured	7/25 at 100.00	AA	\$1,052,860
2,820	4.000%, 7/01/35 – BAM Insured	7/25 at 100.00	AA	2,961,761
	Delaware River Joint Toll Bridge Commission, New Jersey and Pennsylvania, Bridge System Revenue Bonds, Series 2017:			
2,820	5.000%, 7/01/42	7/27 at 100.00	A1	3,248,161
10,210	5.000%, 7/01/47	7/27 at 100.00	A1	11,681,874
	Delaware River Joint Toll Bridge Commission, Pennsylvania, Bridge System Revenue Bonds, Refunding Series 2012A:			
2,150	5.000%, 7/01/24	7/22 at 100.00	A1	2,377,191
1,105	5.000%, 7/01/25	7/22 at 100.00	A1	1,220,406
650	4.000%, 7/01/26	7/22 at 100.00	A1	685,477
625	4.000%, 7/01/27	7/22 at 100.00	A1	657,375
	Delaware River Port Authority, New Jersey and Pennsylvania, Revenue Bonds, Series 2010E:			
5,005	5.000%, 1/01/40	1/20 at 100.00	A	5,219,915
1,000	5.000%, 1/01/40 – AGM Insured	1/20 at 100.00	AA	1,045,320
7,035	Delaware River Port Authority, New Jersey and Pennsylvania, Revenue Bonds, Series 2013, 5.000%, 1/01/40	1/24 at 100.00	A	7,733,294
	Delaware River Port Authority, Pennsylvania and New Jersey, Revenue Refunding Bonds, Port District Project, Series 2012:			
1,800	5.000%, 1/01/24	1/23 at 100.00	A-	1,983,528
1,635	5.000%, 1/01/25	1/23 at 100.00	A-	1,790,619
1,875	5.000%, 1/01/26	1/23 at 100.00	A-	2,045,044
3,595	5.000%, 1/01/27	1/23 at 100.00	A-	3,901,761
5,555	New Jersey Economic Development Authority, Private Activity Bonds, The Goethals Bridge Replacement Project, Series 2013, 5.625%, 1/01/52 (Alternative Minimum Tax)	1/24 at 100.00	BBB	6,139,108
	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999:			
1,000	5.125%, 9/15/23 (Alternative Minimum Tax)	9/18 at 100.00	BB	1,086,730
1,800	5.250%, 9/15/29 (Alternative Minimum Tax)	8/22 at 101.00	BB	1,963,674
2,250	New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000A & 2000B, 5.625%, 11/15/30 (Alternative Minimum Tax)	3/24 at 101.00	BB	2,554,515
	New Jersey Economic Development Authority, Special Facility Revenue Bonds, Port Newark Container Terminal LLC Project, Refunding Series 2017:			
5,660	5.000%, 10/01/37 (Alternative Minimum Tax)	10/27 at 100.00	Ba1	6,179,531
7,440	5.000%, 10/01/47 (Alternative Minimum Tax)	10/27 at 100.00	Ba1	8,080,286

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New Jersey Transit Corporation, Grant Anticipation Notes,
Federal Transit Administration Section 5307 Urbanized Area
Formula Funds, Series 2014A:

6,000	5.000%, 9/15/20	No Opt. Call	A	6,334,380
5,750	5.000%, 9/15/21	No Opt. Call	A	6,154,800
12				

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Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Transportation (continued)			
\$ 6,570	New Jersey Turnpike Authority, Revenue Bonds, Refunding Series 2015E, 5.000%, 1/01/45	1/25 at 100.00	A+	\$7,319,637
3,065	New Jersey Turnpike Authority, Revenue Bonds, Series 2005A, 5.250%, 1/01/29 – AGM Insured	No Opt. Call	AA	3,776,601
7,620	New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/28	1/23 at 100.00	A+	8,459,495
3,625	New Jersey Turnpike Authority, Revenue Bonds, Tender Option Bond Trust 2016-XF1057, 13.640%, 1/01/43, 144A (IF) (4)	7/22 at 100.00	AA	5,180,379
2,750	Passaic County Improvement Authority, New Jersey, Revenue Bonds, Paterson Parking Deck Facility, Series 2005, 5.000%, 4/15/35 – AGM Insured	8/18 at 100.00	A2	2,756,848
7,235	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Seventy Ninth Series 2013, 5.000%, 12/01/43	12/23 at 100.00	AA-	8,098,642
5,700	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Seventy Seventh Series 2013, 4.000%, 1/15/43 (Alternative Minimum Tax)	1/23 at 100.00	AA-	5,800,833
3,500	Port Authority of New York and New Jersey, Consolidated Revenue Bonds, Two Hundred Ninth Series 2018, 5.000%, 7/15/32	7/28 at 100.00	AA-	4,191,075
19,655	Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC, Sixth Series 1997: 5.750%, 12/01/22 – NPFPG Insured (Alternative Minimum Tax)	6/18 at 100.00	Baa1	20,568,958
12,130	5.750%, 12/01/25 – NPFPG Insured (Alternative Minimum Tax)	6/18 at 100.00	Baa1	12,693,681
173,555	Total Transportation			189,234,753
	U.S. Guaranteed – 12.5% (8.4% of Total Investments) (5)			
25	Essex County Improvement Authority, New Jersey, Project Consolidation Revenue Bonds, Refunding Series 2007, 5.250%, 12/15/22 – AMBAC Insured (ETM)	No Opt. Call	Aa1	28,514
335	New Jersey Economic Development Authority, Revenue Bonds, Yeshiva Ktana of Passaic, Series 1993, 8.000%, 9/15/18 (ETM)	No Opt. Call	N/R	340,943
	New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A:			
3,870	5.750%, 6/01/31 (Pre-refunded 6/01/20)	6/20 at 100.00	Aaa	4,168,532
2,100	5.875%, 6/01/42 (Pre-refunded 6/01/20)	6/20 at 100.00	Aaa	2,267,118
	New Jersey Educational Facilities Authority, Revenue Bonds, University of Medicine and Dentistry of New Jersey, Refunding Series 2009B:			
25	6.500%, 12/01/19 (Pre-refunded 6/01/19)	6/19 at 100.00	N/R	26,172
100	6.500%, 12/01/20 (Pre-refunded 6/01/19)	6/19 at 100.00	N/R	104,690
5	7.125%, 12/01/23 (Pre-refunded 6/01/19)	6/19 at 100.00	N/R	5,265
30	New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Series 2012A, 3.250%, 9/01/31 (Pre-refunded 9/01/21)	9/21 at 100.00	N/R	31,161

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4,885	New Jersey Health Care Facilities Finance Authority, Revenue Bonds, AHS Hospital Corporation, Series 2008A, 5.000%, 7/01/27 (Pre-refunded 7/01/18)	7/18 at 100.00	N/R	4,897,896
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13

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

Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	U.S. Guaranteed (5) (continued)			
	New Jersey Health Care Facilities Financing Authority, Revenue and Refunding Bonds, Palisades Medical Center Obligated Group Issue, Series 2013:			
\$ 555	5.250%, 7/01/31 (Pre-refunded 7/01/23)	7/23 at 100.00	N/R	\$636,430
2,570	5.250%, 7/01/31 (Pre-refunded 7/01/23)	7/23 at 100.00	N/R	2,953,727
275	5.500%, 7/01/43 (Pre-refunded 7/01/23)	7/23 at 100.00	N/R	318,634
1,285	5.500%, 7/01/43 (Pre-refunded 7/01/23)	7/23 at 100.00	N/R	1,492,245
	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Kennedy Health System Obligated Group Issue, Refunding Series 2012:			
4,165	3.750%, 7/01/27 (ETM)	No Opt. Call	N/R	4,581,167
3,375	5.000%, 7/01/31 (Pre-refunded 7/01/22)	7/22 at 100.00	N/R	3,760,864
1,500	5.000%, 7/01/37 (Pre-refunded 7/01/22)	7/22 at 100.00	N/R	1,671,495
7,520	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health, Series 2007, 5.000%, 7/01/38 (Pre-refunded 7/01/18) – AGC Insured	7/18 at 100.00	AA	7,539,853
7,670	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Barnabas Health Care System, Refunding Series 2011A, 5.625%, 7/01/37 (Pre-refunded 7/01/21)	7/21 at 100.00	N/R	8,507,180
5,000	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Series 2008, 6.625%, 7/01/38 (Pre-refunded 7/01/18)	7/18 at 100.00	Baa3	5,019,050
3,805	New Jersey Health Care Facilities Financing Authority, Revenue Bonds, St. Clare's Hospital, Series 2004A, 5.250%, 7/01/20 – AGC Insured (ETM)	No Opt. Call	AA	4,067,126
	New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset Transformation Program, Series 2008A:			
410	5.250%, 10/01/38 (Pre-refunded 10/01/18)	10/18 at 100.00	N/R	414,846
1,400	5.250%, 10/01/38 (Pre-refunded 10/01/18)	10/18 at 100.00	BBB+	1,416,548
175	New Jersey Institute of Technology, New Jersey, General Obligation Bonds, Series 2012A, 5.000%, 7/01/42 (Pre-refunded 7/01/22)	7/22 at 100.00	N/R	195,736
1,555	New Jersey Sports and Exposition Authority, Convention Center Luxury Tax Bonds, Series 2004, 5.500%, 3/01/22 – NPF Insured (ETM)	No Opt. Call	Baa2	1,747,820
7,500	New Jersey Turnpike Authority, Revenue Bonds, Series 2009I, 5.000%, 1/01/35 (Pre-refunded 1/01/20)	1/20 at 100.00	A+	7,874,550
1,650	Newark Housing Authority, New Jersey, City-Secured Police Facility Revenue Bonds, South Ward Police Facility, Series 2009A, 6.750%, 12/01/38 (Pre-refunded 12/01/19) – AGC Insured	12/19 at 100.00	A3	1,767,150
305	North Hudson Sewerage Authority, New Jersey, Gross Revenue Lease Certificates, Senior Lien Series 2012A, 5.000%, 6/01/27	6/22 at 100.00	N/R	339,316

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	(Pre-refunded 6/01/22)			
15,840	North Hudson Sewerage Authority, New Jersey, Sewerage Revenue Refunding Bonds, Series 2001A, 0.000%, 8/01/23 – NPMFG Insured (ETM)	No Opt. Call	Baa2	14,055,941
2,100	Passaic County Improvement Authority, New Jersey, County Guaranteed Parking Revenue Bonds, 200 Hospital Plaza Project, Series 2010, 5.000%, 5/01/42 (Pre-refunded 5/01/20)	5/20 at 100.00	Aa2	2,225,874
80,030	Total U.S. Guaranteed Utilities – 4.7% (3.2% of Total Investments)			82,455,843
13,500	Essex County Improvement Authority, New Jersey, Solid Waste Disposal Revenue Bonds, Covanta Project, Series 2015, 5.250%, 7/01/45 (Alternative Minimum Tax), 144A	7/20 at 100.00	BB-	13,665,915
14				

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Principal Amount (000)	Description (1)	Optional Call Provisions (2)	Ratings (3)	Value
	Utilities (continued)			
\$ 1,510	Industrial Pollution Control Financing Authority of Cape May County (New Jersey), Pollution Control Revenue Refunding Bonds, 1991 Series A (Atlantic City Electric Company Project), 6.800%, 3/01/21 – NPMFG Insured	No Opt. Call	A	\$1,667,402
1,000	New Jersey Economic Development Authority, Energy Facilities Revenue Bonds, UMM Energy Partners, LLC Project, Series 2012A: 4.750%, 6/15/32 (Alternative Minimum Tax)	6/22 at 100.00	Baa3	1,037,450
1,225	5.125%, 6/15/43 (Alternative Minimum Tax)	6/22 at 100.00	Baa3	1,274,429
5,100	New Jersey Economic Development Authority, Water Facilities Revenue Bonds, New Jersey-American Water Company Inc. Project, Refunding Series 2010B, 5.600%, 11/01/34 (Alternative Minimum Tax)	5/20 at 100.00	A+	5,379,990
2,040	New Jersey Economic Development Authority, Water Facilities Revenue Bonds, New Jersey-American Water Company Inc. Project, Refunding Series 2010D, 4.875%, 11/01/29 (Alternative Minimum Tax)	11/20 at 100.00	A+	2,132,534
2,700	Passaic County Utilities Authority, New Jersey, Solid Waste Disposal Revenue Bonds, Refunding Series 2018, 5.000%, 3/01/37	No Opt. Call	AA	3,311,955
2,530	Salem County Pollution Control Financing Authority, New Jersey, Pollution Control Revenue Bonds, Chambers Project, Refunding Series 2014A, 5.000%, 12/01/23 (Alternative Minimum Tax)	No Opt. Call	BBB-	2,720,712
29,605	Total Utilities			31,190,387
	Water and Sewer – 5.3% (3.6% of Total Investments)			
1,460	New Jersey Economic Development Authority, Water Facilities Revenue Bonds, Middlesex Water Company, Series 2012C: 5.000%, 10/01/23	No Opt. Call	A+	1,655,669
15,670	4.250%, 10/01/47 (Alternative Minimum Tax)	10/22 at 100.00	A+	15,985,750
1,650	New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Series 2012A, 3.250%, 9/01/31	9/21 at 100.00	AAA	1,672,292
6,270	New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Tender Option Bond Trust 2016-XF0395, 6.125%, 9/01/21, 144A (IF) (4)	No Opt. Call	AAA	7,106,293
3,515	North Hudson Sewerage Authority, New Jersey, Gross Revenue Lease Certificates, Senior Lien Series 2012A: 5.000%, 6/01/27	6/22 at 100.00	A	3,821,754
4,000	5.000%, 6/01/42 – NPMFG Insured	6/22 at 100.00	A	4,309,760
105	Wanaque Valley Regional Sewer Authority, Passaic County, New Jersey, Sewer Revenue Refunding Bonds, Series 1993B, 5.750%, 9/01/18 – AMBAC Insured	No Opt. Call	N/R	105,919
32,670	Total Water and Sewer			34,657,437
\$ 963,866	Total Long-Term Investments (cost \$932,881,701)			980,983,482
	Floating Rate Obligations – (1.4)%			(9,005,000)

Variable Rate Demand Preferred Shares, net of deferred offering costs – (47.5)% (6)	(312,394,974)
Other Assets Less Liabilities – (0.2)%	(1,686,236)
Net Asset Applicable to Common Shares – 100%	\$ 657,897,272

NXJ Nuveen New Jersey Quality Municipal Income Fund (continued)

Portfolio of Investments as of May 31, 2018

(Unaudited)

Investments in Derivatives

Interest Rate Swaps - OTC Cleared

Notional Amount	Fund Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Effective Date (7)	Maturity Date	Value	Premiums Paid (Received)	Unrealized Appreciation (Depreciation)	Variation Margin Receivable (Payable)
\$9,500,000	Receive	3-Month LIBOR	3.050%	Semi-Annually	6/04/19	6/04/29	\$(101,681)	\$514	\$(102,195)	\$(12,600)

Fair Value Measurements

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

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

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

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

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

	Level 1	Level 2	Level 3	Total
Long-Term Investments:				
Municipal Bonds	\$ —	\$980,983,482	\$ —	\$980,983,482
Investments in Derivatives:				
Interest Rate Swaps*	—	(102,195)	—	(102,195)
Total	\$ —	\$980,881,287	\$ —	\$980,881,287

*Represents net unrealized appreciation (depreciation).

Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to timing differences in recognizing taxable market discount, timing differences in recognizing certain gains and losses on investment transactions and the treatment of investments in inverse floating rate securities reflected as financing transactions, if any. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund. The tables below present the cost and unrealized appreciation (depreciation) of the Fund's investment portfolio, as determined on a federal income tax basis, as of May 31, 2018.

For purposes of this disclosure, derivative tax cost is generally the sum of any upfront fees or premiums exchanged and any amounts unrealized for income statement reporting but realized in income and/or capital gains for tax reporting. If a particular derivative category does not disclose any tax unrealized appreciation or depreciation, the change in value of those derivatives have generally been fully realized for tax purposes.

Tax cost of investments	\$923,126,119
Gross unrealized:	
Appreciation	\$ 51,965,928
Depreciation	(3,089,764)
Net unrealized appreciation (depreciation) of investments	\$ 48,876,164

Tax cost of swaps	\$ 514
Net unrealized appreciation (depreciation) of swaps (102,195)	

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
- (5) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest.
- (6) Variable Rate Demand Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 31.8%.
- (7) Effective date represents the date on which both the Fund and counterparty commence interest payment accruals on each contract.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- ETM Escrowed to maturity.
- IF Inverse floating rate security issued by a tender option bond ("TOB") trust, the interest rate on which varies inversely with the Securities Industry Financial Markets Association (SIFMA) short-term rate, which resets weekly, or a similar short-term rate, and is reduced by the expenses related to the TOB trust.
- LIBOR London Inter-Bank Offered Rate
- UB Underlying bond of an inverse floating rate trust reflected as a financing transaction.
- WI/DD Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.

Item 2. Controls and Procedures.

- a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).
- b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d))) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

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

SIGNATURES

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

(Registrant) Nuveen New Jersey Quality Municipal Income Fund

By (Signature and Title) /s/ Gifford R. Zimmerman

Gifford R. Zimmerman
Vice President and Secretary

Date: July 30, 2018

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

By (Signature and Title) /s/ Cedric H. Antosiewicz

Cedric H. Antosiewicz
Chief Administrative Officer (principal executive officer)

Date: July 30, 2018

By (Signature and Title) /s/ Stephen D. Foy

Stephen D. Foy
Vice President and Controller (principal financial officer)

Date: July 30, 2018