

NUVEEN PENNSYLVANIA 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 811-06265

Nuveen Pennsylvania 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

NQP

Nuveen Pennsylvania Quality Municipal Income Fund

Portfolio of Investments as of May 31, 2018

(Unaudited)

Principal

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|--------------|
| | LONG-TERM INVESTMENTS – 163.0% (100.0% of Total Investments) | | | |
| | MUNICIPAL BONDS – 163.0% (100.0% of Total Investments) | | | |
| | Consumer Staples – 0.4% (0.3% of Total Investments) | | | |
| \$ 2,000 | Pennsylvania Economic Development Financing Authority, Solid Waste Disposal Revenue Bonds, Procter & Gamble Paper Project, Series 2001, 5.375%, 3/01/31 (Alternative Minimum Tax) | No Opt. Call | AA- | \$ 2,428,740 |
| | Education and Civic Organizations – 19.6% (12.0% of Total Investments) | | | |
| 1,255 | Allegheny County Higher Education Building Authority, Pennsylvania, College Revenue Refunding Bonds, Robert Morris College, Series 1998A, 6.000%, 5/01/28 | No Opt. Call | Baa3 | 1,428,629 |
| 5,035 | Allegheny County Higher Education Building Authority, Pennsylvania, Revenue Bonds, Carnegie Mellon University, Series 2013, 5.000%, 3/01/28 | 3/23 at 100.00 | AA | 5,647,055 |
| 940 | Allegheny County Higher Education Building Authority, Pennsylvania, Revenue Bonds, Duquesne University, Series 2013A, 3.500%, 3/01/34 | 3/23 at 100.00 | A | 927,630 |
| | Allegheny County Higher Education Building Authority, Pennsylvania, Revenue Bonds, Robert Morris University, Series 2016: | | | |
| 735 | 3.000%, 10/15/30 | 10/26 at 100.00 | Baa3 | 661,162 |
| 1,000 | 5.000%, 10/15/38 | 10/26 at 100.00 | Baa3 | 1,085,990 |
| 1,625 | Allegheny County Higher Education Building Authority, Pennsylvania, Revenue Bonds, Robert Morris University, Series 2017, 5.000%, 10/15/47 | 10/27 at 100.00 | Baa3 | 1,766,684 |
| 3,215 | Bucks County Industrial Development Authority, Pennsylvania, Revenue Bonds, School Lane Charter School Project, Series 2016, 5.125%, 3/15/36 | 3/27 at 100.00 | BBB- | 3,472,972 |
| 835 | Chester County Industrial Development Authority, Pennsylvania, Avon Grove Charter School Revenue Bonds, Series 2017A, 5.000%, 12/15/47 | 12/27 at 100.00 | BBB- | 874,971 |
| 2,200 | Crawford County Industrial Development Authority, Pennsylvania, College Revenue Bonds, Allegheny College, Series 2016, 3.000%, 5/01/34 | 5/26 at 100.00 | A- | 2,000,526 |
| 1,000 | Cumberland County Municipal Authority, Pennsylvania, Revenue Bonds, Dickinson College Project, Second Series 2017A, 5.000%, 11/01/39 | 11/27 at 100.00 | A+ | 1,145,210 |
| 1,020 | Dallas Area Municipal Authority, Pennsylvania, Revenue Bonds, Misericordia University, Series 2014, 5.000%, 5/01/37 | 5/24 at 100.00 | Baa3 | 1,084,199 |
| 750 | Delaware County Authority, Pennsylvania, General Revenue Bonds, Eastern University, Series 2006, 4.500%, 10/01/27 – Insured | 8/18 at 100.00 | AA | 750,660 |

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| | | | |
|-------|--------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|-----------|
| 4,595 | Erie Higher Education Building Authority, Pennsylvania, Revenue Bonds, Gannon University, Series 2016, 4.000%, 5/01/46 | 11/26 at 100.00BBB+ | 4,372,051 |
| 2,395 | General Authority of Southcentral Pennsylvania, Revenue Bonds, AICUP Financing Program-York College of Pennsylvania, Series 2017 PP4, 3.375%, 11/01/37 | 10/27 at 100.00A- | 2,303,918 |
| 590 | Huntingdon County General Authority, Pennsylvania, Revenue Bonds, Juniata College, Series 2016OO2: 3.250%, 5/01/36 | 5/26 at 100.00 BBB+ | 547,384 |
| 1,555 | 3.500%, 5/01/41 | 5/26 at 100.00 BBB+ | 1,470,346 |
| 1 | | | |

NQP Nuveen Pennsylvania 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) | | | |
| \$ 815 | Indiana County Industrial Development Authority, Pennsylvania, Revenue Bonds, Student Cooperative Association Inc./Indiana University of Pennsylvania - Student Union Project, Series 1999B, 0.000%, 11/01/19 – AMBAC Insured | No Opt. Call | N/R | \$793,916 |
| 475 | Lackawanna County Industrial Development Authority, Pennsylvania, Revenue Bonds, University of Scranton, Series 2017: 3.375%, 11/01/33 | 11/27 at 100.00 | A- | 459,700 |
| 2,910 | 4.000%, 11/01/40 | 11/27 at 100.00 | A- | 2,953,301 |
| 5,235 | Lycoming County Authority, Pennsylvania, Revenue Bonds, Pennsylvania College of Technology, Series 2012, 5.000%, 5/01/32 | 5/22 at 100.00 | A | 5,550,775 |
| 2,155 | Montgomery County Higher Education and Health Authority, Pennsylvania, Revenue Bonds, Arcadia University, Series 2010, 5.625%, 4/01/40 | 4/20 at 100.00 | BBB | 2,245,639 |
| 1,855 | Montgomery County Higher Education and Health Authority, Pennsylvania, Revenue Bonds, Thomas Jefferson University, Series 2018A, 5.000%, 9/01/48 | 9/28 at 100.00 | A+ | 2,087,561 |
| 1,400 | Northampton County General Purpose Authority, Pennsylvania, Revenue Bonds, Lafayette College, Refunding Series 2017, 5.000%, 11/01/34 | 11/27 at 100.00 | Aa3 | 1,636,754 |
| 1,465 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Holy Family University, Series 2013A, 6.500%, 9/01/38 | 9/23 at 100.00 | BBB- | 1,593,920 |
| 1,625 | Pennsylvania Higher Educational Facilities Authority, General Revenue Bonds, State System of Higher Education, Series 2008AH, 5.000%, 6/15/33 | 6/18 at 100.00 | Aa3 | 1,629,095 |
| 2,415 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, AICUP Financing Program-Mount Aloysius College Project, Series 2011R-1, 5.000%, 11/01/35 | 11/21 at 100.00 | A- | 2,594,652 |
| 2,545 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Bryn Mawr College, Refunding Series 2014: 5.000%, 12/01/38 | 12/24 at 100.00 | AA | 2,910,946 |
| 2,080 | 5.000%, 12/01/44 | 12/24 at 100.00 | AA | 2,372,427 |
| 85 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Drexel University, Series 2011A, 5.250%, 5/01/41 | 5/21 at 100.00 | A | 91,194 |
| 1,000 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Gwynedd Mercy College, Series 2012-KK1, 5.375%, 5/01/42 | 5/22 at 100.00 | BBB | 1,041,910 |
| 320 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, LaSalle University, Series 2012, 4.000%, 5/01/32 | 11/22 at 100.00 | BBB | 319,990 |
| 2,000 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Temple University, First Series of 2012, 5.000%, 4/01/42 | 4/22 at 100.00 | Aa3 | 2,156,220 |
| 7,125 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Thomas Jefferson University, Refunding Series 2015A, 5.250%, 9/01/50 | 3/25 at 100.00 | A+ | 7,967,389 |
| 760 | | 9/22 at 100.00 | A+ | 822,601 |

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|-------|--------------------------------------------------------------------------------------------------------------------------------|-------------------|-----------|
| | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Thomas Jefferson University, Series 2012, 5.000%, 3/01/42 | | |
| | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of the Sciences in Philadelphia, Series 2012: | | |
| 1,030 | 4.000%, 11/01/39 | 11/22 at 100.00A3 | 1,043,277 |
| 4,300 | 5.000%, 11/01/42 | 11/22 at 100.00A3 | 4,652,514 |
| | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of the Sciences in Philadelphia, Series 2015A, | | |
| 1,310 | 5.000%, 11/01/36 | 11/25 at 100.00A3 | 1,445,310 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-------------|
| | Education and Civic Organizations (continued) | | | |
| \$ 1,590 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Widener University, Series 2013A, 5.500%, 7/15/38 | 7/23 at 100.00 | A- | \$1,724,482 |
| 3,005 | Pennsylvania State University, Revenue Bonds, Series 2010, 5.000%, 3/01/35 | 3/20 at 100.00 | Aa1 | 3,153,177 |
| 1,255 | Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, La Salle University, Series 2017, 3.625%, 5/01/35 | 11/27 at 100.00 | BBB | 1,202,014 |
| 554 | Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, Leadership Learning Partners, Series 2005A, 5.375%, 7/01/36 (4) | 8/18 at 100.00 | N/R | 5,540 |
| 4,500 | Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, Philadelphia Performing Arts Charter School, Series 2013, 6.750%, 6/15/43, 144A | 6/20 at 100.00 | BB | 4,732,695 |
| 500 | Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, Richard Allen Preparatory Charter School, Series 2006, 6.250%, 5/01/33 | 8/18 at 100.00 | N/R | 438,330 |
| 2,420 | Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, University of the Arts, Series 2017, 5.000%, 3/15/45, 144A | 3/28 at 100.00 | BB+ | 2,472,417 |
| 2,320 | Scranton-Lackawanna Health and Welfare Authority, Pennsylvania, Revenue Bonds, University of Scranton, Series 2016, 5.000%, 11/01/37 | 5/26 at 100.00 | A- | 2,545,086 |
| 5,250 | Scranton-Lackawanna Health and Welfare Authority, Pennsylvania, University Revenue Bonds, Marywood University, Series 2016, 5.000%, 6/01/46 | 6/26 at 100.00 | BB+ | 5,294,730 |
| 5,000 | State Public School Building Authority, Pennsylvania, College Revenue Bonds, Northampton County Area Community College, Series 2011, 5.500%, 3/01/31 | 3/21 at 100.00 | A1 | 5,414,250 |
| 3,555 | Washington County Industrial Development Authority, Pennsylvania, College Revenue Bonds, AICUP Financing Program-Washington and Jefferson College Project, Series 2017-PP5, 3.375%, 11/01/36 | 11/27 at 100.00 | A- | 3,392,501 |
| 1,890 | Wilkes-Barre Finance Authority, Pennsylvania, Revenue Bonds, University of Scranton, Series 2015A: 5.000%, 11/01/32 | 11/25 at 100.00 | A- | 2,107,483 |
| 740 | 5.000%, 11/01/33 | 11/25 at 100.00 | A- | 823,087 |
| 740 | 4.000%, 11/01/35 | 11/25 at 100.00 | A- | 751,847 |
| 104,969 | Total Education and Civic Organizations | | | 109,966,117 |
| | Health Care – 34.1% (20.9% of Total Investments) | | | |
| 1,860 | Allegheny County Hospital Development Authority, Pennsylvania, Revenue Bonds, Ohio Valley General Hospital, Series 2005A: 5.000%, 4/01/25 | 8/18 at 100.00 | Caa1 | 1,846,087 |
| 4,160 | 5.125%, 4/01/35 | 8/18 at 100.00 | Caa1 | 3,864,765 |
| 4,010 | Beaver County Hospital Authority, Pennsylvania, Revenue Bonds, Heritage Valley Health System, Inc., Series 2012: 5.000%, 5/15/26 | 5/21 at 100.00 | AA- | 4,308,464 |
| 1,910 | 5.000%, 5/15/27 | 5/21 at 100.00 | AA- | 2,047,654 |

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|-------|------------------------------------------------------------------------------------------------------------------------------------------------|--------------------|------------|
| 2,000 | 5.000%, 5/15/28 Berks County Industrial Development Authority, Pennsylvania, | 5/21 at 100.00 AA- | 2,141,180 |
| 9,885 | Health System Revenue Bonds, Tower Health Project, Series 2017, 5.000%, 11/01/50 | 11/27 at 100.00A | 11,005,860 |
| 3,300 | Berks County Municipal Authority, Pennsylvania, Revenue Bonds, Reading Hospital & Medical Center Project, Series 2012A, 4.500%, 11/01/41 | 5/22 at 100.00 A | 3,413,388 |

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NQP Nuveen Pennsylvania 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) | | | |
| \$ 4,000 | Central Bradford Progress Authority, Pennsylvania, Revenue Bonds, Guthrie Health, Refunding Series 2011, 5.375%, 12/01/41 | 12/21 at 100.00 | AA- | \$4,383,640 |
| | Centre County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Mount Nittany Medical Center Project, Series 2016A: | | | |
| 805 | 5.000%, 11/15/41 | 11/25 at 100.00 | AA- | 893,566 |
| 2,985 | 5.000%, 11/15/46 | 11/25 at 100.00 | AA- | 3,300,962 |
| | Chester County Health and Education Facilities Authority, Pennsylvania, Health System Revenue Bonds, Main Line Health System, Series 2017A: | | | |
| 3,200 | 4.000%, 10/01/36 | 10/27 at 100.00 | AA | 3,336,608 |
| 1,655 | 4.000%, 10/01/37 | 10/27 at 100.00 | AA | 1,724,311 |
| | Chester County Health and Educational Facilities Authority, Pennsylvania, Health System Revenue Bonds, Jefferson Health System, Series 2010A, 5.000%, 5/15/40 | 5/20 at 100.00 | AA | 441,386 |
| | Dauphin County General Authority, Pennsylvania, Health System Revenue Bonds, Pinnacle Health System Project, Refunding Series 2016A: | | | |
| 1,375 | 5.000%, 6/01/34 | 6/26 at 100.00 | A+ | 1,559,718 |
| 375 | 5.000%, 6/01/35 | 6/26 at 100.00 | A+ | 424,241 |
| | Dauphin County General Authority, Pennsylvania, Health System Revenue Bonds, Pinnacle Health System Project, Series 2012A, 5.000%, 6/01/42 | 6/22 at 100.00 | A+ | 3,785,275 |
| 1,500 | Doylestown Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Series 2013A, 5.000%, 7/01/28 | 7/23 at 100.00 | BBB- | 1,611,690 |
| 2,275 | Doylestown Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Series 2016A, 5.000%, 7/01/41 | 7/26 at 100.00 | BBB- | 2,456,682 |
| 5,000 | Dubois Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Penn Highlands Healthcare, Series 2018, 5.000%, 7/15/48 | 1/28 at 100.00 | A- | 5,590,300 |
| 6,845 | Franklin County Industrial Development Authority, Pennsylvania, Revenue Bonds, Chambersburg Hospital Project, Series 2010, 5.375%, 7/01/42 | 7/20 at 100.00 | AA- | 7,256,111 |
| 4,555 | Geisinger Authority, Montour County, Pennsylvania, Health System Revenue Bonds, Geisinger Health System, Series 2014A, 5.000%, 6/01/41 | 6/24 at 100.00 | AA | 5,024,939 |
| 1,370 | Indiana County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Indiana Regional Medical Center, Series 2014A, 6.000%, 6/01/39 | 6/23 at 100.00 | Ba1 | 1,491,574 |
| 3,385 | Lancaster County Hospital Authority, Pennsylvania, Health System Revenue Bonds, Lancaster General Hospital Project, Tender Option Bond Trust 2015-XF0064, 11.344%, 7/01/42, 144A (IF) | 1/22 at 100.00 | N/R | 4,419,321 |
| 3,200 | | 8/26 at 100.00 | AA- | 3,602,464 |

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|-------|------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|-----|-----------|
| | Lancaster County Hospital Authority, Revenue Bonds, University of Pennsylvania Health System, Refunding Series 2016B, 5.000%, 8/15/46 | | | |
| 3,000 | Lancaster County Hospital Authority, Revenue Bonds, University of Pennsylvania Health System, Series 2016A, 5.000%, 8/15/42 | 8/26 at 100.00 | AA- | 3,386,520 |
| 3,450 | Lehigh County General Purpose Authority, Pennsylvania, Hospital Revenue Bonds, Lehigh Valley Health Network, Refunding Series 2016A, 4.000%, 7/01/35 | 7/26 at 100.00 | A+ | 3,536,147 |
| 2,565 | Lehigh County General Purpose Authority, Pennsylvania, Hospital Revenue Bonds, Lehigh Valley Health Network, Series 2012B, 4.000%, 7/01/43 | 7/22 at 100.00 | A+ | 2,609,349 |
| 4 | | | | |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-------------|
| | Health Care (continued) | | | |
| | Lehigh County General Purpose Authority, Pennsylvania, Revenue Bonds, Good Shepherd Group, Refunding Series 2016: | | | |
| \$ 1,265 | 3.000%, 11/01/36 | 5/26 at 100.00 | A | \$1,136,514 |
| 2,850 | 4.000%, 11/01/41 | 5/26 at 100.00 | A | 2,886,594 |
| 4,955 | 4.000%, 11/01/46 | 5/26 at 100.00 | A | 5,001,775 |
| 4,600 | Lehigh County General Purpose Authority, Pennsylvania, Revenue Bonds, Good Shepherd Group, Series 2012, 4.000%, 11/01/32 | 11/22 at 100.00 | A | 4,753,916 |
| | Lycoming County Authority, Pennsylvania, Health System Revenue Bonds, Susquehanna Health System Project, Series 2009A: | | | |
| 6,000 | 5.500%, 7/01/28 | 7/19 at 100.00 | AA- | 6,238,500 |
| 2,840 | 5.750%, 7/01/39 | 7/19 at 100.00 | AA- | 2,962,574 |
| | Monroe County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Pocono Medical Center, Series 2016: | | | |
| 1,020 | 3.375%, 7/01/32 | 7/26 at 100.00 | A+ | 990,420 |
| 2,650 | 5.000%, 7/01/41 | 7/26 at 100.00 | A+ | 2,949,132 |
| 925 | Montgomery County Industrial Development Authority, Pennsylvania, Health Facilities Revenue Bonds, Jefferson Health System, Series 2012A, 5.000%, 10/01/41 | 4/22 at 100.00 | AA | 988,242 |
| 7,500 | Montgomery County Industrial Development Authority, Pennsylvania, Health System Revenue Bonds, Albert Einstein Healthcare Network Issue, Series 2015A, 5.250%, 1/15/45 | 1/25 at 100.00 | Baa3 | 8,071,350 |
| 4,000 | Pennsylvania Economic Development Financing Authority, Revenue Bonds, University of Pittsburgh Medical Center, Series 2013A, 5.000%, 7/01/43 | 7/23 at 100.00 | AA- | 4,352,320 |
| 16,385 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of Pennsylvania Health System, Refunding Series 2016C, 4.000%, 8/15/41 (UB) (5) | 8/26 at 100.00 | AA- | 17,058,751 |
| 3,100 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University of Pennsylvania Health System, Series 2012A, 5.000%, 8/15/42 | 8/22 at 100.00 | AA- | 3,346,481 |
| 3,935 | Philadelphia Authority for Industrial Development, Pennsylvania, Hospital Revenue Bonds, The Children's Hospital of Philadelphia, Series 2017, 5.000%, 7/01/33 | 7/27 at 100.00 | AA | 4,610,679 |
| 2,440 | Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Children's Hospital of Philadelphia, Tender Option Bond Trust 2015-XF0114, 11.337%, 7/01/41, 144A (IF) | 7/21 at 100.00 | AA | 3,031,700 |
| 4,885 | Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Temple University Health System Obligated Group, Series 2012A, 5.625%, 7/01/42 | 7/22 at 100.00 | BBB- | 5,320,449 |
| | Pocono Mountains Industrial Park Authority, Pennsylvania, Hospital Revenue Bonds, Saint Luke's Hospital -Monroe Project, Series 2015A: | | | |
| 3,000 | 5.000%, 8/15/40 | 2/25 at 100.00 | A- | 3,298,380 |
| 1,590 | 4.000%, 8/15/45 | 2/25 at 100.00 | A- | 1,610,463 |

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| 3,000 | Pottsville Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Lehigh Valley Health Network, Series 2016B, 5.000%, 7/01/45 | 1/27 at 100.00 | A+ | 3,321,420 |
| 3,000 | Southcentral Pennsylvania General Authority, Revenue Bonds, Wellspan Health Obligated Group, Refunding Series 2014A, 5.000%, 6/01/44 | 6/24 at 100.00 | Aa3 | 3,294,000 |

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NQP Nuveen Pennsylvania 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) | | | |
| \$ 1,800 | The Hospitals and Higher Education Facilities Authority of Philadelphia, Hospital Revenue Bonds, Pennsylvania, Temple University Health System Obligated Group, Series of 2017, 5.000%, 7/01/30 | 7/27 at 100.00 | BBB- | \$2,009,808 |
| 3,130 | Union County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Evangelical Community Hospital Project, Refunding & Improvement Series 2011: 6.875%, 8/01/31 | 8/21 at 100.00 | A- | 3,466,788 |
| 2,500 | 7.000%, 8/01/41 | 8/21 at 100.00 | A- | 2,751,450 |
| 3,470 | Washington County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, The Washington Hospital Project, Series 2013A, 5.000%, 7/01/28 | 7/23 at 100.00 | A- | 3,668,658 |
| 1,635 | West Shore Area Authority, Cumberland County, Pennsylvania, Hospital Revenue Bonds, Holy Spirit Hospital of the Sisters of Christian Charity, Series 2011B: 5.625%, 1/01/32 | 1/22 at 100.00 | AA | 1,826,475 |
| 1,970 | 5.750%, 1/01/41 | 1/22 at 100.00 | AA | 2,208,409 |
| 575 | Westmoreland County Industrial Development Authority, Pennsylvania, Health System Revenue Bonds, Excelsa Health Project, Series 2010A, 5.125%, 7/01/30 | 7/20 at 100.00 | A3 | 601,519 |
| 177,565 | Total Health Care | | | 191,218,969 |
| | Housing/Multifamily – 1.1% (0.7% of Total Investments) | | | |
| 160 | Chester County Industrial Development Authority, Pennsylvania, Student Housing Revenue Bonds, University Student Housing, LLC Project at West Chester University Series 2013A, 5.000%, 8/01/45 | 8/23 at 100.00 | Baa3 | 168,296 |
| 1,900 | East Hempfield Township Industrial Development Authority, Pennsylvania, Student Services Inc - Student Housing Project at Millersville University, Series 2015, 5.000%, 7/01/47 | 7/25 at 100.00 | BBB- | 2,016,014 |
| 1,235 | East Hempfield Township Industrial Development Authority, Pennsylvania, Student Services Inc. - Student Housing Project at Millersville University, Series 2014, 5.000%, 7/01/46 | 7/24 at 100.00 | BBB- | 1,306,445 |
| 420 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Shippensburg University Student Services, Inc. Student Housing Project at Shippensburg University of Pennsylvania, Series 2012, 5.000%, 10/01/44 | 10/22 at 100.00 | BBB- | 437,690 |
| 270 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, University Properties Inc. Student Housing Project at East Stroudsburg University of Pennsylvania, Series 2016A, 5.000%, 7/01/31 | 7/26 at 100.00 | Baa3 | 292,537 |
| 1,684 | Philadelphia Authority for Industrial Development, Pennsylvania, Multifamily Housing Revenue Bonds, Presbyterian Homes Germantown - Morrisville Project, Series 2005A, 5.625%, 7/01/35 | 8/18 at 100.00 | Baa3 | 1,685,701 |
| 5,669 | Total Housing/Multifamily | | | 5,906,683 |

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Housing/Single Family – 17.0% (10.4% of Total Investments)
 Pennsylvania Housing Finance Agency, Single Family Mortgage
 Revenue Bonds, Series 2012-114:

| | | | | |
|-------|------------------|--------------------|-----|-----------|
| 4,750 | 3.300%, 10/01/32 | 10/21 at 100.00 | AA+ | 4,757,267 |
| 2,275 | 3.650%, 10/01/37 | 10/21 at 100.00 | AA+ | 2,286,261 |
| 2,005 | 3.700%, 10/01/42 | 10/21 at 100.00 | AA+ | 2,031,847 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-------------|
| | Housing/Single Family (continued) | | | |
| | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2015-116B: | | | |
| \$ 2,330 | 3.950%, 10/01/40 | 10/24 at 100.00 | AA+ | \$2,378,324 |
| 3,145 | 4.000%, 4/01/45 | 10/24 at 100.00 | AA+ | 3,199,409 |
| | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2015-117B: | | | |
| 3,290 | 3.900%, 10/01/35 | 10/24 at 100.00 | AA+ | 3,362,084 |
| 2,465 | 4.050%, 10/01/40 | 10/24 at 100.00 | AA+ | 2,528,548 |
| 4,225 | 4.150%, 10/01/45 | 10/24 at 100.00 | AA+ | 4,335,948 |
| 7,175 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2015-118B, 4.100%, 10/01/45 | 4/25 at 100.00 | AA+ | 7,355,092 |
| 2,045 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2016-119, 3.500%, 10/01/36 | 4/25 at 100.00 | AA+ | 2,048,640 |
| 7,000 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2016-120, 3.200%, 4/01/40 | 10/25 at 100.00 | AA+ | 6,498,660 |
| | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2016-121: | | | |
| 20,000 | 3.200%, 10/01/41 (UB) | 10/25 at 100.00 | AA+ | 18,956,200 |
| 2,450 | 3.200%, 10/01/41 | 10/25 at 100.00 | AA+ | 2,322,135 |
| | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2017-122: | | | |
| 2,000 | 3.650%, 10/01/32 (UB) (5) | 4/26 at 100.00 | AA+ | 2,056,220 |
| 6,725 | 3.900%, 10/01/36 (UB) (5) | 4/26 at 100.00 | AA+ | 6,893,596 |
| | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2017-123B: | | | |
| 4,160 | 3.450%, 10/01/32 | 10/26 at 100.00 | AA+ | 4,223,149 |
| 4,135 | 3.900%, 10/01/37 | 10/26 at 100.00 | AA+ | 4,250,366 |
| 3,960 | 4.000%, 10/01/42 | 10/26 at 100.00 | AA+ | 4,061,416 |
| 5,000 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2017-124B, 3.500%, 10/01/37 | 10/26 at 100.00 | AA+ | 5,003,400 |
| | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2018-126A: | | | |
| 2,400 | 3.700%, 10/01/33, (WI/DD, Settling 6/27/18) | 4/27 at 100.00 | AA+ | 2,428,608 |
| 2,260 | 3.950%, 10/01/38, (WI/DD, Settling 6/27/18) | 4/27 at 100.00 | AA+ | 2,290,013 |
| 930 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Tender Option Bond Trust 2015-XF0066, 10.848%, 10/01/33 (Alternative Minimum Tax), 144A (IF) | 10/22 at 100.00 | AA+ | 1,052,109 |
| 600 | Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Tender Option Bonds Trust 2015-XF0109, 8.214%, 10/01/38, 144A (IF) (5) | 4/21 at 100.00 | AA+ | 629,970 |
| 95,325 | Total Housing/Single Family | | | 94,949,262 |

NQP Nuveen Pennsylvania 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 |
|------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-------------|
| | Industrials – 1.0% (0.6% of Total Investments) | | | |
| | Pennsylvania Economic Development Financing Authority, Exempt Facilities Revenue Refunding Bonds, Amtrak Project, Series 2012A: | | | |
| \$ 2,495 | 5.000%, 11/01/23 (Alternative Minimum Tax) | 11/22 at 100.00 | A1 | \$2,711,366 |
| 545 | 5.000%, 11/01/27 (Alternative Minimum Tax) | 11/22 at 100.00 | A1 | 590,382 |
| 2,000 | 5.000%, 11/01/41 (Alternative Minimum Tax) | 11/22 at 100.00 | A1 | 2,129,920 |
| 5,040 | Total Industrials | | | 5,431,668 |
| | Long-Term Care – 5.4% (3.3% of Total Investments) | | | |
| | Berks County Industrial Development Authority Healthcare Facilities Revenue Bonds, Pennsylvania, The Highlands at Wyomissing, Series 2018: | | | |
| 1,000 | 5.000%, 5/15/43 | 5/25 at 102.00 | BBB | 1,088,690 |
| 400 | 5.000%, 5/15/48 | 5/25 at 102.00 | BBB | 434,192 |
| | Berks County Industrial Development Authority, Pennsylvania, Healthcare Facilities Revenue Bonds, Highlands at Wyomissing, Series 2017A: | | | |
| 565 | 5.000%, 5/15/37 | 5/27 at 100.00 | BBB | 616,901 |
| 1,160 | 5.000%, 5/15/47 | 5/27 at 100.00 | BBB | 1,256,489 |
| | Chester County Health and Education Facilities Authority, Pennsylvania, Revenue Bonds, Simpson Senior Services Project, Series 2015A, 5.000%, 12/01/35 | 12/25 at 100.00 | N/R | 236,801 |
| 500 | Cumberland County Municipal Authority Revenue Bonds, Pennsylvania, Diakon Lutheran Social Ministries Project, Series 2009, 6.375%, 1/01/39 | 1/19 at 100.00 | BBB+ | 510,400 |
| | Cumberland County Municipal Authority, Pennsylvania, Revenue Bonds, Diakon Lutheran Social Ministries Project, Series 2015: | | | |
| 4,380 | 4.000%, 1/01/33 | 1/25 at 100.00 | BBB+ | 4,420,296 |
| 5,740 | 5.000%, 1/01/38 | 1/25 at 100.00 | BBB+ | 6,234,616 |
| | Cumberland County Municipal Authority, Pennsylvania, Revenue Bonds, Diakon Lutheran Social Ministries Project, Series 2016: | | | |
| 985 | 5.000%, 1/01/28 | 1/26 at 100.00 | BBB+ | 1,106,224 |
| 1,815 | 5.000%, 1/01/29 | 1/26 at 100.00 | BBB+ | 2,026,720 |
| 735 | 5.000%, 1/01/30 | 1/26 at 100.00 | BBB+ | 817,607 |
| 300 | 3.250%, 1/01/36 | 1/26 at 100.00 | BBB+ | 274,995 |
| 2,015 | 3.250%, 1/01/39 | 1/26 at 100.00 | BBB+ | 1,817,550 |
| 650 | Lancaster County Hospital Authority, Pennsylvania, Health Center Revenue Bonds, Masonic Villages Project, Series 2015, 5.000%, 11/01/35 | 5/25 at 100.00 | A | 718,588 |
| 530 | Lancaster County Hospital Authority, Pennsylvania, Health Center Revenue Bonds, Saint Anne's Retirement Community, Inc., Series 2012, 5.000%, 4/01/33 | 4/22 at 100.00 | BB+ | 544,617 |

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| | | | | |
|-------|------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|------|-----------|
| 1,250 | Lancaster County Hospital Authority, Pennsylvania, Revenue Bonds, Landis Homes Retirement Community Project, Refunding Series 2015A, 5.000%, 7/01/45 | 7/25 at 100.00 | BBB- | 1,331,875 |
| 1,000 | Lancaster Industrial Development Authority, Pennsylvania, Revenue Bonds, Garden Spot Village Project, Series 2013: 5.375%, 5/01/28 | 5/23 at 100.00 | BBB | 1,102,340 |
| 1,665 | 5.750%, 5/01/35 | 5/23 at 100.00 | BBB | 1,845,219 |
| 1,500 | Langhorne Manor Boro Higher Education and Health Authority, Pennsylvania, Revenue Bonds, Woods Services Project, Series 2013, 4.000%, 11/15/38 | 11/18 at 100.00 | A- | 1,502,850 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|--------------|
| | Long-Term Care (continued) | | | |
| \$ 2,150 | Montgomery County Industrial Development Authority, Pennsylvania, Revenue Bonds, ACTS Retirement-Life Communities, Inc. Obligated Group, Refunding Series 2012, 5.000%, 11/15/26 | 5/22 at 100.00 | A- | \$ 2,328,901 |
| 28,570 | Total Long-Term Care | | | 30,215,871 |
| | Materials – 1.2% (0.8% of Total Investments) | | | |
| 6,455 | Pennsylvania Economic Development Financing Authority, Exempt Facilities Revenue Bonds, National Gypsum Company, Refunding Series 2014, 5.500%, 11/01/44 (Alternative Minimum Tax) Tax Obligation/General – 24.8% (15.2% of Total Investments) | 11/24 at 100.00 | N/R | 6,843,785 |
| 1,305 | Adams County, Pennsylvania, General Obligation Bonds, Series 2017B, 2.500%, 11/15/29 | 11/25 at 100.00 | Aa2 | 1,245,270 |
| 1,700 | Allegheny County, Pennsylvania, General Obligation Bonds, Series 2011C-65, 5.375%, 5/01/31 | 5/21 at 100.00 | AA- | 1,851,725 |
| | Allegheny County, Pennsylvania, General Obligation Bonds, Series 2013C-72: | | | |
| 2,780 | 5.250%, 12/01/32 | 12/23 at 100.00 | AA- | 3,136,535 |
| 2,000 | 5.250%, 12/01/33 | 12/23 at 100.00 | AA- | 2,255,420 |
| | Allegheny County, Pennsylvania, General Obligation Bonds, Series 2014C-74: | | | |
| 1,750 | 5.000%, 12/01/32 | 12/24 at 100.00 | AA- | 1,961,628 |
| 1,285 | 5.000%, 12/01/34 | 12/24 at 100.00 | AA- | 1,433,970 |
| 5,100 | Allegheny County, Pennsylvania, General Obligation Bonds, Series C69-C70 of 2012, 5.000%, 12/01/37 | 12/22 at 100.00 | AA- | 5,568,231 |
| | Bethel Park School District, Allegheny County, Pennsylvania, General Obligation Bonds, Refunding Series 2016: | | | |
| 1,500 | 4.000%, 8/01/31 | 8/26 at 100.00 | Aa2 | 1,586,625 |
| 1,500 | 4.000%, 8/01/32 | 8/26 at 100.00 | Aa2 | 1,581,105 |
| 1,255 | 4.000%, 8/01/33 | 8/26 at 100.00 | Aa2 | 1,318,265 |
| 1,950 | Boyertown Area School District, Berks and Montgomery Counties, Pennsylvania, General Obligation Bonds, Series 2015, 5.000%, 10/01/38 | 4/24 at 100.00 | AA- | 2,165,748 |
| 3,000 | Bristol Township School District, Bucks County, Pennsylvania, General Obligation Bonds, Series 2013, 5.250%, 6/01/43 | 6/23 at 100.00 | A2 | 3,309,300 |
| | Canon-McMillan School District, Washington County, Pennsylvania, General Obligation Bonds, Series 2014D: | | | |
| 3,000 | 5.000%, 12/15/37 | 12/24 at 100.00 | AA | 3,342,120 |
| 1,075 | 5.000%, 12/15/38 – BAM Insured | 12/24 at 100.00 | AA | 1,195,572 |
| 1,100 | 5.000%, 12/15/39 | 12/24 at 100.00 | AA | 1,222,694 |
| 650 | Cranberry Township, Pennsylvania, General Obligation Bonds, Refunding Series 2015, 3.250%, 10/01/32 | 10/25 at 100.00 | Aaa | 661,024 |
| 7,465 | Erie City School District, Erie County, Pennsylvania, General Obligation Bonds, Series 2000, 0.000%, 9/01/30 – AMBAC Insured | No Opt. Call | N/R | 4,536,704 |
| 6,680 | Gateway School District, Allegheny County, Pennsylvania, General Obligation Bonds, Refunding Series 2012, 4.000%, 10/15/32 | 10/22 at 100.00 | Aa3 | 6,942,791 |
| 6,225 | | 11/23 at 100.00 | AA | 6,836,419 |

Lehigh Area School District, Carbon County, Pennsylvania,
General Obligation Bonds, Limited Tax Series 2015A, 5.000%,
11/15/43 - BAM Insured

NQP Nuveen Pennsylvania 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) | | | |
| | Nazareth Area School District, Northampton County, Pennsylvania, General Obligation Bonds, Series 2017E: | | | |
| \$ 1,350 | 5.000%, 11/15/37 | 11/25 at 100.00 | AA | \$1,536,705 |
| 1,000 | 5.000%, 11/15/39 | 11/25 at 100.00 | AA | 1,135,430 |
| | North Allegheny School District, Allegheny County, Pennsylvania, General Obligation Bonds, Series 2015: | | | |
| 5,000 | 5.000%, 5/01/31 | 5/25 at 100.00 | AA | 5,750,800 |
| 4,000 | 5.000%, 5/01/32 | 5/25 at 100.00 | AA | 4,595,200 |
| 2,875 | 5.000%, 5/01/33 | 5/25 at 100.00 | AA | 3,294,980 |
| | Pennsbury School District, Bucks County, Pennsylvania, General Obligation Bonds, Series 2016A: | | | |
| 3,115 | 5.000%, 10/01/32 | 4/25 at 100.00 | Aa2 | 3,569,167 |
| 1,000 | 5.000%, 10/01/33 | 4/25 at 100.00 | Aa2 | 1,143,120 |
| 2,660 | 5.000%, 10/01/34 | 4/25 at 100.00 | Aa2 | 3,026,468 |
| 2,045 | 5.000%, 10/01/35 | 4/25 at 100.00 | Aa2 | 2,315,881 |
| 1,410 | 5.000%, 10/01/36 | 4/25 at 100.00 | Aa2 | 1,593,032 |
| 2,620 | Pennsylvania Economic Development Financing Authority, Parking System Revenue Bonds, Capitol Region Parking System, Junior Insured Series 2013C, 5.500%, 1/01/30 – AGM Insured | 1/24 at 100.00 | AA | 2,952,452 |
| 3,925 | Philadelphia School District, Pennsylvania, General Obligation Bonds, Series 2007A, 5.000%, 6/01/34 – FGIC Insured | No Opt. Call | A+ | 4,483,567 |
| 745 | Pittsburgh School District, Allegheny County, Pennsylvania, General Obligation Bonds, Series 2014A, 5.000%, 9/01/25 – BAM Insured | 11/22 at 100.00 | AA | 827,419 |
| | Pittsburgh, Pennsylvania, General Obligation Bonds, Series 2012B: | | | |
| 2,590 | 5.000%, 9/01/25 | 9/22 at 100.00 | AA- | 2,886,529 |
| 6,800 | 5.000%, 9/01/26 | 9/22 at 100.00 | AA- | 7,569,760 |
| 2,485 | Radnor Township School District, Delaware County, Pennsylvania, General Obligation Bonds, Series 2012, 3.000%, 2/15/34 | 8/18 at 100.00 | Aa1 | 2,484,975 |
| 1,000 | Radnor Township, Pennsylvania, General Obligation Bonds, Series 2012, 4.000%, 11/01/37 | 11/22 at 100.00 | Aa1 | 1,045,610 |
| 11,440 | Reading School District, Berks County, Pennsylvania, General Obligation Bonds, Series 2003B, 0.000%, 1/15/32 – FGIC Insured | No Opt. Call | Baa2 | 6,926,348 |
| | Scranton, Lackawanna County, Pennsylvania, General Obligation Notes, Series 2016: | | | |
| 280 | 5.000%, 11/15/26 | 5/24 at 100.00 | BB+ | 299,421 |
| 2,925 | 5.000%, 11/15/32 | 5/24 at 100.00 | BB+ | 3,078,387 |
| 1,000 | South Park School District, Allegheny County, Pennsylvania, General Obligation Bonds, Series 2014, 3.375%, 8/01/32 – BAM Insured | 11/20 at 100.00 | AA | 1,004,710 |
| 21,000 | | No Opt. Call | AA | 25,043,130 |

State Public School Building Authority, Pennsylvania, Lease
Revenue Bonds, Philadelphia School District, Series 2003,
5.500%, 6/01/28 – AGM Insured (UB) (5)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-------------|
| | Tax Obligation/General (continued) | | | |
| | The Redevelopment Authority of the City of Scranton, Lackawanna county, Pennsylvania, Guaranteed Lease Revenue Bonds, Series 2016A: | | | |
| \$ 285 | 5.000%, 11/15/21 | No Opt. Call | BB+ | \$293,995 |
| 170 | 5.000%, 11/15/28 | 5/24 at 100.00 | BB+ | 172,968 |
| 133,040 | Total Tax Obligation/General | | | 139,181,200 |
| | Tax Obligation/Limited – 11.6% (7.1% of Total Investments) | | | |
| | Allegheny County Redevelopment Authority, Pennsylvania, TIF Revenue Bonds, Pittsburg Mills Project, Series 2004, 5.600%, 7/01/23 | 8/18 at 100.00 | N/R | 1,466,458 |
| 1,490 | | | | |
| 155 | Allentown Neighborhood Improvement Zone Development Authority, Pennsylvania, Tax Revenue Bonds, City Center Project, Series 2018, 5.000%, 5/01/33, 144A | 5/28 at 100.00 | Ba1 | 170,234 |
| 1,115 | Allentown Neighborhood Improvement Zone Development Authority, Pennsylvania, Tax Revenue Bonds, City Center Refunding Project, Series 2017, 5.000%, 5/01/42, 144A | 5/27 at 100.00 | Ba1 | 1,199,562 |
| 1,475 | Allentown Neighborhood Improvement Zone Development Authority, Pennsylvania, Tax Revenue Bonds, Series 2012A, 5.000%, 5/01/35 | 5/22 at 100.00 | Baa3 | 1,544,133 |
| 1,135 | Commonwealth Financing Authority, Pennsylvania, State Appropriation Lease Bonds, Master Settlement, Series 2018: 5.000%, 6/01/33 | 6/28 at 100.00 | A1 | 1,288,781 |
| 5,000 | 4.000%, 6/01/39 – AGM Insured | 6/28 at 100.00 | AA | 5,115,950 |
| 1,670 | Government of Guam, Business Privilege Tax Bonds, Series 2011A: 5.250%, 1/01/36 | 1/22 at 100.00 | A | 1,753,600 |
| 655 | 5.125%, 1/01/42 | 1/22 at 100.00 | A | 679,962 |
| 1,704 | Monroe County Industrial Development Authority, Pennsylvania, Special Obligation Revenue Bonds, Tobyhanna Township Project, Series 2014, 6.875%, 7/01/33, 144A | 7/24 at 100.00 | N/R | 1,737,245 |
| 3,500 | Norristown Area School District, Pennsylvania, Installment Purchase Certificates of Participation, Series 2012, 5.000%, 4/01/32 | 4/22 at 100.00 | A3 | 3,676,015 |
| 1,935 | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Turnpike Special Revenue Bonds, Subordinate Series 2011B, 5.000%, 12/01/41 | 12/21 at 100.00 | A2 | 2,076,990 |
| 7,000 | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Turnpike Subordinate Special Revenue Bonds, Series 2013B-1, 5.250%, 12/01/43 | 12/23 at 100.00 | AA- | 7,810,740 |
| 2,650 | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Turnpike Subordinate Special Revenue Bonds, Series 2014A: 0.000%, 12/01/37 (6) | No Opt. Call | AA- | 2,475,312 |
| 4,000 | 0.000%, 12/01/44 (6) | No Opt. Call | AA- | 3,719,320 |
| 2,500 | Pennsylvania Turnpike Commission, Oil Franchise Tax Revenue Bonds, Subordinate Series 2018B, 5.000%, 12/01/48, (WI/DD), | 12/28 at 100.00 | A2 | 2,829,200 |

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| | | | | |
|-------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|----|-----------|
| | Settling 6/05/18) | | | |
| 2,200 | Pennsylvania Turnpike Commission, Registration Fee Revenue Bonds, Series 2005A, 5.250%, 7/15/18 – AGM Insured | No Opt. Call | AA | 2,209,592 |
| 5,530 | Philadelphia Authority For Industrial Development, Pennsylvania, Revenue Bonds, Cultural and Commercial Corridors Program, Refunding Series 2016A, 5.000%, 12/01/30 | 12/25 at 100.00 | A | 6,243,370 |
| 3,820 | Pittsburgh and Allegheny County Sports and Exhibition Authority, Pennsylvania, Hotel Room Excise Tax Revenue Bonds, Refunding Series 2012, 5.000%, 2/01/26 – AGC Insured | 8/22 at 100.00 | AA | 4,172,701 |

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NQPNuveen Pennsylvania 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) | | | |
| \$ 4,225 | Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2007N, 5.500%, 7/01/29 – AMBAC Insured | No Opt. Call | C | \$4,502,371 |
| 2,500 | Southeastern Pennsylvania Transportation Authority, Capital Grant Receipts Bonds, Federal Transit Administration Section 5309 Fixed Guideway Modernization Formula Funds, Series 2011, 5.000%, 6/01/23 | No Opt. Call | AA- | 2,820,375 |
| 1,180 | Southeastern Pennsylvania Transportation Authority, Capital Grant Receipts Bonds, Federal Transit Administration Section 5337 State of Good Repair Formula Program Funds, Refunding Series 2017: 5.000%, 6/01/24 | No Opt. Call | AA- | 1,350,982 |
| 2,000 | 5.000%, 6/01/25 | No Opt. Call | AA- | 2,320,300 |
| 2,370 | 5.000%, 6/01/26 | No Opt. Call | AA- | 2,776,194 |
| 825 | Washington County Redevelopment Authority, Pennsylvania, Tanger Outlet Victory Center Tax Increment Bonds, Series 2018, 5.000%, 7/01/35 | 1/28 at 100.00 | BB | 850,295 |
| 60,634 | Total Tax Obligation/Limited Transportation – 10.6% (6.5% of Total Investments) | | | 64,789,682 |
| 3,280 | Delaware River Port Authority, New Jersey and Pennsylvania, Revenue Bonds, Series 2010E, 5.000%, 1/01/40 | 1/20 at 100.00 | A | 3,420,843 |
| 1,270 | Delaware River Port Authority, Pennsylvania and New Jersey, Revenue Refunding Bonds, Port District Project, Series 2012: 5.000%, 1/01/22 | No Opt. Call | A- | 1,387,018 |
| 2,425 | 5.000%, 1/01/23 | No Opt. Call | A- | 2,695,485 |
| 2,310 | 5.000%, 1/01/24 | 1/23 at 100.00 | A- | 2,545,528 |
| 610 | 5.000%, 1/01/25 | 1/23 at 100.00 | A- | 668,060 |
| 3,990 | Pennsylvania Economic Development Financing Authority, Parking System Revenue Bonds, Capitol Region Parking System, Series 2013A, 5.250%, 1/01/44 – AGM Insured | 1/24 at 100.00 | AA | 4,317,659 |
| 12,100 | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Capital Appreciation Series 2009E, 6.375%, 12/01/38 | 12/27 at 100.00 | A- | 15,088,458 |
| 820 | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Refunding Subordinate Second Series 2016B-2, 5.000%, 6/01/39 | 6/26 at 100.00 | A3 | 900,901 |
| 3,000 | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Series 2014C, 5.000%, 12/01/44 | 12/24 at 100.00 | A1 | 3,316,110 |
| 10,000 | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Series 2015B, 5.000%, 12/01/45 | 12/25 at 100.00 | A1 | 11,169,400 |
| 2,000 | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Subordinate Series 2009C, 6.250%, 6/01/33 – AGM Insured | 6/26 at 100.00 | AA | 2,474,860 |
| | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Subordinate Series 2017B-1: | | | |
| 1,430 | 5.000%, 6/01/31 | 6/27 at 100.00 | A3 | 1,615,428 |
| 1,430 | 5.000%, 6/01/33 | 6/27 at 100.00 | A3 | 1,603,616 |
| 1,010 | | 7/27 at 100.00 | AA | 974,872 |

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| | | | |
|-------|-------------------------------------------------------------------------------------------------------------------------|------------------|-----------|
| | Philadelphia, Pennsylvania, Airport Revenue Bonds, Refunding Series 2017A, 3.000%, 7/01/34 – AGM Insured | | |
| 1,500 | Philadelphia, Pennsylvania, Airport Revenue Bonds, Refunding Series 2017B, 5.000%, 7/01/42 (Alternative Minimum Tax) | 7/27 at 100.00 A | 1,689,765 |
| 12 | | | |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-------------|
| | Transportation (continued) | | | |
| \$ 1,865 | Philadelphia, Pennsylvania, Airport Revenue Bonds, Series 2010A, 5.250%, 6/15/28 | 6/20 at 100.00 | A | \$1,987,325 |
| | Pittsburgh and Allegheny County Sports and Exhibition Authority, Pennsylvania, Parking Revenue Bonds, Series 2017: | | | |
| 1,000 | 5.000%, 12/15/30 | 12/27 at 100.00 | A- | 1,144,190 |
| 500 | 5.000%, 12/15/33 | 12/27 at 100.00 | A- | 567,270 |
| 550 | 5.000%, 12/15/34 | 12/27 at 100.00 | A- | 621,599 |
| 1,000 | 5.000%, 12/15/36 | 12/27 at 100.00 | A- | 1,123,250 |
| 250 | 5.000%, 12/15/37 | 12/27 at 100.00 | A- | 280,595 |
| 52,340 | Total Transportation | | | 59,592,232 |
| | U.S. Guaranteed – 17.9% (11.0% of Total Investments) (7) | | | |
| 2,325 | Allegheny County, Pennsylvania, General Obligation Bonds, Series 2011C-65, 5.375%, 5/01/31 (Pre-refunded 5/01/21) | 5/21 at 100.00 | N/R | 2,546,270 |
| 6,025 | Bethel Park School District, Allegheny County, Pennsylvania, General Obligation Bonds, Series 2009, 5.000%, 8/01/29 (Pre-refunded 8/01/19) | 8/19 at 100.00 | Aa2 | 6,249,130 |
| 4,100 | Centre County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Mount Nittany Medical Center Project, Series 2011, 7.000%, 11/15/46 (Pre-refunded 11/15/21) | 11/21 at 100.00 | AA- | 4,776,541 |
| | Centre County, Pennsylvania, General Obligation Bonds, Series 2012B: | | | |
| 310 | 4.000%, 7/01/24 (Pre-refunded 7/01/20) | 7/20 at 100.00 | AA | 323,504 |
| 1,430 | 4.000%, 7/01/25 (Pre-refunded 7/01/20) | 7/20 at 100.00 | AA | 1,492,291 |
| 915 | 4.000%, 7/01/26 (Pre-refunded 7/01/20) | 7/20 at 100.00 | AA | 954,857 |
| 1,175 | Chester County Health and Educational Facilities Authority, Pennsylvania, Health System Revenue Bonds, Jefferson Health System, Series 2010A, 5.000%, 5/15/40 (Pre-refunded 5/15/20) | 5/20 at 100.00 | N/R | 1,245,688 |
| 4,500 | Cumberland County Municipal Authority Revenue Bonds, Pennsylvania, Diakon Lutheran Social Ministries Project, Series 2009, 6.375%, 1/01/39 (Pre-refunded 1/01/19) | 1/19 at 100.00 | N/R | 4,620,600 |
| 3,000 | Erie County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Saint Vincent Health Center Project, Series 2010A, 7.000%, 7/01/27 (Pre-refunded 7/01/20) | 7/20 at 100.00 | N/R | 3,306,570 |
| 7,660 | Lehigh County General Purpose Authority, Pennsylvania, Hospital Revenue Bonds, Lehigh Valley Health Network, Series 2008A, 5.000%, 7/01/33 (Pre-refunded 7/01/18) – AGM Insured | 7/18 at 100.00 | AA | 7,680,452 |
| | Monroe County Hospital Authority, Pennsylvania, Hospital Revenue Bonds, Pocono Medical Center, Series 2012A: | | | |
| 365 | 4.000%, 1/01/25 (Pre-refunded 1/01/22) | 1/22 at 100.00 | A+ | 389,670 |
| 3,000 | 5.000%, 1/01/41 (Pre-refunded 1/01/22) | 1/22 at 100.00 | A+ | 3,305,700 |
| 3,730 | Montgomery County Higher Education and Health Authority, Pennsylvania, Hospital Revenue Bonds, Abington Memorial Hospital Obligated Group, Series 2012A, 5.000%, 6/01/31 (Pre-refunded 6/01/22) | 6/22 at 100.00 | N/R | 4,149,662 |
| 1,130 | Montgomery County Industrial Development Authority, Pennsylvania, FHA Insured Mortgage Revenue Bonds, New | 8/20 at 100.00 | N/R | 1,212,128 |

Regional Medical Center Project, Series 2010, 5.375%, 8/01/38
(Pre-refunded 8/01/20)

NQPNuveen Pennsylvania 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 (7) (continued) | | | |
| | Northampton County General Purpose Authority, Pennsylvania, Hospital Revenue Bonds, Saint Lukes Hospital Project, Series 2008A: | | | |
| \$ 1,235 | 5.250%, 8/15/23 (Pre-refunded 8/15/18) | 8/18 at 100.00 | A- | \$1,243,929 |
| 2,000 | 5.500%, 8/15/35 (Pre-refunded 8/15/18) | 8/18 at 100.00 | A- | 2,015,440 |
| 3,525 | Pennsylvania Economic Development Financing Authority, Health System Revenue Bonds, Albert Einstein Healthcare, Series 2009A, 6.250%, 10/15/23 (Pre-refunded 10/15/19) | 10/19 at 100.00 | N/R | 3,708,406 |
| 1,415 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Drexel University, Series 2011A, 5.250%, 5/01/41 (Pre-refunded 5/01/21) | 5/21 at 100.00 | N/R | 1,546,793 |
| 1,300 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Edinboro University Foundation Student Housing Project, Series 2010, 6.000%, 7/01/43 (Pre-refunded 7/01/20) | 7/20 at 100.00 | N/R | 1,406,535 |
| | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Foundation for Student Housing at Indiana University, Project Series 2012A: | | | |
| 1,000 | 5.000%, 7/01/27 (Pre-refunded 7/01/22) | 7/22 at 100.00 | N/R | 1,110,200 |
| 750 | 5.000%, 7/01/32 (Pre-refunded 7/01/22) | 7/22 at 100.00 | N/R | 832,650 |
| 1,195 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Philadelphia University, Refunding Series 2013, 5.000%, 6/01/32 (Pre-refunded 6/01/23) | 6/23 at 100.00 | N/R | 1,356,588 |
| 2,015 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Thomas Jefferson University, Series 2010, 5.000%, 3/01/40 (Pre-refunded 3/01/20) | 3/20 at 100.00 | A+ | 2,120,042 |
| | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Turnpike Special Revenue Bonds, Subordinate Series 2010A1&2: | | | |
| 315 | 5.500%, 12/01/34 (Pre-refunded 12/01/20) | 12/20 at 100.00 | N/R | 342,389 |
| 1,440 | 5.500%, 12/01/34 (Pre-refunded 12/01/20) | 12/20 at 100.00 | AA- | 1,565,208 |
| 3,915 | 5.000%, 12/01/38 (Pre-refunded 12/01/19) | 12/19 at 100.00 | AA- | 4,101,511 |
| 2,065 | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Turnpike Special Revenue Bonds, Subordinate Series 2011B, 5.000%, 12/01/41 (Pre-refunded 12/01/21) | 12/21 at 100.00 | N/R | 2,274,391 |
| 3,180 | Pennsylvania Turnpike Commission, Motor License Fund-Enhanced Turnpike Special Revenue Bonds, Subordinate Series 2012A, 5.000%, 12/01/31 (Pre-refunded 12/01/21) | 12/21 at 100.00 | AA- | 3,508,113 |
| 5,125 | Pennsylvania Turnpike Commission, Oil Franchise Tax Revenue Bonds, Senior Lien Series 2003A, 5.000%, 12/01/32 (Pre-refunded 12/01/18) – NPMFG Insured | 12/18 at 100.00 | AA | 5,210,741 |
| 2,485 | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Subordinate Lien, Refunding Series 2010B-1, 5.000%, 12/01/37 (Pre-refunded 12/01/19) | 12/19 at 100.00 | A- | 2,603,385 |

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| | | | | |
|-------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|------|-----------|
| 205 | Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Twelfth Series 1990B, 7.000%, 5/15/20 – NPMFG Insured (ETM) | No Opt. Call | N/R | 219,157 |
| 7,165 | Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Health System Revenue Bonds, Jefferson Health System, Series 2010B, 5.000%, 5/15/40 (Pre-refunded 5/15/20) | 5/20 at 100.00 | N/R | 7,588,953 |
| 1,135 | Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Presbyterian Medical Center of Philadelphia, Series 1993, 6.650%, 12/01/19 (ETM) | No Opt. Call | AA+ | 1,194,338 |
| 3,345 | Philadelphia, Pennsylvania, General Obligation Bonds, Refunding Series 2011, 6.500%, 8/01/41 (Pre-refunded 8/01/20) | 8/20 at 100.00 | A | 3,663,544 |
| 1,470 | Puerto Rico, Highway Revenue Bonds, Highway and Transportation Authority, Series 2003AA, 5.500%, 7/01/19 – NPMFG Insured (ETM) | No Opt. Call | Baa2 | 1,528,433 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-------------|
| | U.S. Guaranteed (7) (continued) | | | |
| | Saint Mary Hospital Authority, Pennsylvania, Health System Revenue Bonds, Catholic Health East, Series 2010A: | | | |
| \$ 55 | 5.000%, 11/15/40 (Pre-refunded 11/15/20) | 11/20 at 100.00 | N/R | \$58,989 |
| 605 | 5.000%, 11/15/40 (Pre-refunded 11/15/20) | 11/20 at 100.00 | AA- | 648,881 |
| 1,613 | South Fork Municipal Authority, Pennsylvania, Hospital Revenue Bonds, Conemaugh Valley Memorial Hospital, Series 2010, 5.500%, 7/01/29 (Pre-refunded 7/01/20) | 7/20 at 100.00 | N/R | 1,728,862 |
| | West Shore Area Authority, Cumberland County, Pennsylvania, Hospital Revenue Bonds, Holy Spirit Hospital of the Sisters of Christian Charity Project, Series 2011: | | | |
| 325 | 6.250%, 1/01/31 (Pre-refunded 1/01/21) | 1/21 at 100.00 | AA | 360,012 |
| 4,555 | 6.500%, 1/01/36 (Pre-refunded 1/01/21) | 1/21 at 100.00 | AA | 5,068,075 |
| 1,110 | Wilkes-Barre Finance Authority, Pennsylvania, Revenue Bonds, University of Scranton, Series 2010, 5.000%, 11/01/40 (Pre-refunded 11/01/20) | 11/20 at 100.00 | A- | 1,191,974 |
| 94,208 | Total U.S. Guaranteed Utilities – 8.0% (4.9% of Total Investments) | | | 100,450,602 |
| 2,540 | Beaver County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Bonds, FirstEnergy Nuclear Generation Project, Refunding Series 2005A, 4.000%, 1/01/35 (Mandatory Put 7/01/21) (4) | No Opt. Call | N/R | 1,282,700 |
| 3,000 | 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 | 2,880,000 |
| 6,210 | Beaver County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generation Project, Series 2006B, 3.500%, 12/01/35 (Mandatory Put 6/01/20) (4) | No Opt. Call | N/R | 3,136,050 |
| 9,855 | Beaver County Industrial Development Authority, Pennsylvania, Pollution Control Revenue Refunding Bonds, FirstEnergy Nuclear Generation Project, Series 2008A, 2.700%, 4/01/35 (4) | No Opt. Call | N/R | 4,976,775 |
| 7,250 | Delaware County Industrial Development Authority, Pennsylvania, Revenue Bonds, Covanta Project, Refunding Series 2015A, 5.000%, 7/01/43 | 7/20 at 100.00 | BB- | 7,340,842 |
| 4,015 | Luzerne County Industrial Development Authority, Pennsylvania, Water Facility Revenue Refunding Bonds, Pennsylvania-American Water Company, Series 2009, 5.500%, 12/01/39 | 12/19 at 100.00 | A+ | 4,222,335 |
| 2,220 | Pennsylvania Economic Development Financing Authority, Exempt Facilities Revenue Refunding Bonds, PPL Energy Supply, LLC Project, Series 2009A, 6.400%, 12/01/38 | 9/25 at 100.00 | B+ | 2,275,211 |
| 4,575 | Pennsylvania Economic Development Financing Authority, Water Facilities Revenue Bonds, Aqua Pennsylvania, Inc. Project, Series 2009A, 5.000%, 10/01/39 | 10/19 at 100.00 | AA- | 4,743,086 |

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| | | | | |
|--------|--------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|-----|------------|
| 5,000 | Pennsylvania Economic Development Financing Authority, Water Facilities Revenue Bonds, Aqua Pennsylvania, Inc. Project, Series 2009B, 5.000%, 11/15/40 | 11/19 at 100.00 | AA- | 5,199,000 |
| | Philadelphia Gas Works, Pennsylvania, Revenue Bonds, General Ordinance, Fifteenth Series 2017: | | | |
| 3,500 | 5.000%, 8/01/42 | 8/27 at 100.00 | A | 3,934,455 |
| 1,500 | 5.000%, 8/01/47 | 8/27 at 100.00 | A | 1,679,925 |
| 2,735 | Philadelphia Gas Works, Pennsylvania, Revenue Bonds, Refunding Thirteenth Series 2015, 5.000%, 8/01/29 | 8/25 at 100.00 | A | 3,107,562 |
| 52,400 | Total Utilities | | | 44,777,941 |
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NQP Nuveen Pennsylvania 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 |
|------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-------------|
| | Water and Sewer – 10.3% (6.3% of Total Investments) Allegheny County Sanitary Authority, Pennsylvania, Sewer Revenue Bonds, Refunding Series 2015: | | | |
| \$ 3,325 | 5.000%, 12/01/40 | 12/25 at 100.00 | A1 | \$3,723,235 |
| 3,320 | 5.000%, 12/01/45 | 12/25 at 100.00 | A1 | 3,703,560 |
| 750 | Allegheny County Sanitary Authority, Pennsylvania, Sewer Revenue Bonds, Refunding Series 2016, 4.000%, 12/01/32 – AGM Insured | 12/26 at 100.00 | AA | 794,303 |
| 1,665 | Bucks County Water and Sewer Authority, Pennsylvania, Revenue Bonds, Tender Option Bond Trust 2015-XF0123: 11.142%, 12/01/29 – AGM Insured, 144A (IF) (5) | 12/21 at 100.00 | AA | 2,180,900 |
| 825 | 11.133%, 12/01/33 – AGM Insured, 144A (IF) (5) | 12/21 at 100.00 | AA | 1,080,371 |
| 1,110 | Delaware County Regional Water Quality Control Authority, Pennsylvania, Sewer Revenue Bonds, Series 2015: 5.000%, 5/01/40 | 5/25 at 100.00 | Aa3 | 1,251,248 |
| 2,220 | 4.000%, 5/01/45 | 5/25 at 100.00 | Aa3 | 2,287,532 |
| 665 | Findlay Township Municipal Authority, Allegheny County, Pennsylvania, Revenue Bonds, Series 2015, 3.375%, 12/15/35 BAM Insured | 12/20 at 100.00 | AA | 665,392 |
| 7,295 | Lehigh County Authority, Pennsylvania, Water and Sewer Revenue Bonds, Allentown Concession, Capital Appreciation Series 2013B: 0.000%, 12/01/34 | No Opt. Call | A | 3,765,752 |
| 4,420 | 0.000%, 12/01/35 | No Opt. Call | A | 2,173,270 |
| 12,500 | Lehigh County Authority, Pennsylvania, Water and Sewer Revenue Bonds, Allentown Concession, Series 2013A, 5.125%, 12/01/47 | 12/23 at 100.00 | A | 13,795,750 |
| 1,100 | Pennsylvania Economic Development Financing Authority, Sewage Sludge Disposal Revenue Bonds, Philadelphia Biosolids Facility Project, Series 2009, 6.250%, 1/01/32 | 1/20 at 100.00 | BBB+ | 1,156,474 |
| 6,560 | Philadelphia, Pennsylvania, Water and Wastewater Revenue Bonds, Series 2011A, 5.000%, 1/01/41 | 1/21 at 100.00 | A+ | 6,937,790 |
| 2,500 | Philadelphia, Pennsylvania, Water and Wastewater Revenue Bonds, Series 2013A, 5.125%, 1/01/43 | 1/22 at 100.00 | A+ | 2,694,600 |
| 5,000 | Pittsburgh Water and Sewer Authority, Pennsylvania, Water and Sewer System Revenue Bonds, First Lien Series 2013B, 5.250%, 9/01/40 | 9/23 at 100.00 | A | 5,590,550 |
| 2,840 | Robinson Township Municipal Authority, Allegheny County, Pennsylvania, Water and Sewer Revenue Bonds, Series 2014, 4.000%, 5/15/40 – BAM Insured | 11/19 at 100.00 | AA | 2,840,738 |
| 170 | Robinson Township Municipal Authority, Allegheny County, Pennsylvania, Water and Sewer Revenue Bonds, Series 2017, 3.375%, 5/15/32 – AGM Insured | 5/26 at 100.00 | AA | 173,630 |
| 1,930 | | 5/23 at 100.00 | Aa2 | 3,031,933 |

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| | | |
|------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------|----------------|
| | Westmoreland County Municipal Authority, Pennsylvania, Municipal Service Revenue Bonds, Tender Option Bond Trust 2016-XF1058, 13.714%, 8/15/37, 144A (IF) (5) | |
| 58,195 | Total Water and Sewer | 57,847,028 |
| \$ 876,410 | Total Long-Term Investments (cost \$884,776,040) | 913,599,780 |
| | Floating Rate Obligations – (8.5)% | (47,825,000) |
| | Variable Rate MuniFund Term Preferred Shares, net of deferred offering costs – (15.5)% (8) | (86,990,797) |
| | Variable Rate Demand Preferred Shares, net of deferred offering costs – (38.6)% (9) | (216,656,525) |
| | Other Assets Less Liabilities – (0.4)% (10) | (1,501,356) |
| | Net Asset Applicable to Common Shares – 100% | \$ 560,626,102 |

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Investments in Derivatives

Futures Contracts

| Description | Contract Position | Number of Contracts | Expiration Date | Notional Amount | Value | Unrealized Appreciation (Depreciation) | Variation Margin Receivable/ (Payable) |
|-------------------------------|-------------------|---------------------|-----------------|-----------------|----------------|----------------------------------------|----------------------------------------|
| U.S. Treasury Long Bond Short | (122) | | 9/18 | \$(17,344,280) | \$(17,705,250) | \$(360,970) | \$(44,250) |

Interest Rate Swaps - OTC Uncleared

| Counterparty | Notional Amount | Fund Pay/Receive Floating Rate | Floating Rate Index | Fixed Rate (Annualized) | Fixed Rate Payment Frequency | Effective Date | Optional Termination Date | Maturity Date | Value | Unrealized Appreciation (Depreciation) |
|---------------------------|-----------------|--------------------------------|---------------------|-------------------------|------------------------------|----------------|---------------------------|---------------|-----------|----------------------------------------|
| JPMorgan Chase Bank, N.A. | \$20,300,000 | Receive | 3-Month SIFMA | 2.038% | Quarterly | 12/14/18 | 1/12/19 | 12/14/28 | \$395,994 | \$395,994 |

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 | \$ — | \$913,599,780 | \$ — | \$913,599,780 |
| Investments in Derivatives: | | | | |
| Futures Contracts* | (360,970) | — | — | (360,970) |
| Interest Rate Swaps* | — | 395,994 | — | 395,994 |
| Total | \$(360,970) | \$913,995,774 | \$ — | \$913,634,804 |

*Represents net unrealized appreciation (depreciation).

NQP Nuveen Pennsylvania Quality Municipal Income Fund (continued)

Portfolio of Investments as of May 31, 2018

(Unaudited)

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 | \$836,312,472 |
| Gross unrealized: | |
| Appreciation | \$ 41,607,133 |
| Depreciation | (12,144,736) |
| Net unrealized appreciation (depreciation) of investments | \$ 29,462,397 |

| | |
|-----------------------------------------------------------------|-------------|
| Tax cost of futures contracts | \$(360,970) |
| Net unrealized appreciation (depreciation) of futures contracts | — |

| | |
|-----------------------------------------------------|---------|
| Tax cost of swaps | \$ — |
| Net unrealized appreciation (depreciation) of swaps | 395,994 |

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) As of, or subsequent to, the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.
- (5) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
- (6) Step-up coupon bond, a bond with a coupon that increases ("steps up"), usually at regular intervals, while the bond is outstanding. The rate shown is the coupon as of the end of the reporting period.
- (7) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest.
- (8)

Variable Rate MuniFund Term Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 9.5%.

(9) Variable Rate Demand Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 23.7%.

(10) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter (“OTC”) derivatives as well as the OTC cleared and exchange-traded derivatives, when applicable.

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

144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.

ETM Escrowed to maturity.

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

SIFMA Securities Industry and Financial Market Association

UB Underlying bond of an inverse floating rate trust reflected as a financing transaction.

WI/DD Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.

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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.

