

NUVEEN NEW JERSEY QUALITY MUNICIPAL INCOME FUND

Form N-Q

July 28, 2017

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: 2/28

Date of reporting period: 5/31/17

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

Portfolio of Investments

Nuveen New Jersey Quality Municipal Income Fund (NXJ)
May 31, 2017 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------------|---|---------------------------------------|----------------|--------------|
| | LONG-TERM INVESTMENTS – 145.2% (100.0% of Total Investments) | | | |
| | MUNICIPAL BONDS – 145.2% (100.0% of Total Investments) | | | |
| | Consumer Discretionary – 0.3% (0.3% of Total Investments) | | | |
| | Middlesex County Improvement Authority, New Jersey, Senior Revenue Bonds, Heldrich Center Hotel/Conference Center Project, Series 2005A: | | | |
| \$ 1,720 | 5.000%, 1/01/32 | 8/17 at 100.00 | Caa1 | \$ 1,345,298 |
| 1,485 | 5.125%, 1/01/37 | 8/17 at 100.00 | Caa1 | 1,103,801 |
| 3,205 | Total Consumer Discretionary | | | 2,449,099 |
| | Consumer Staples – 6.0% (4.1% of Total Investments) | | | |
| | Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2007-1A: | | | |
| 3,260 | 4.500%, 6/01/23 | 6/17 at 100.00 | BBB+ | 3,279,788 |
| 32,225 | 4.750%, 6/01/34 | 6/17 at 100.00 | BB– | 32,172,795 |
| 4,890 | 5.000%, 6/01/41 | 6/17 at 100.00 | B | 4,887,946 |
| 40,375 | Total Consumer Staples | | | 40,340,529 |
| | Education and Civic Organizations – 18.9% (13.0% of Total Investments) | | | |
| 1,760 | 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 | 1,999,853 |
| 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 | 2,453,774 |
| 2,455 | New Jersey Economic Development Authority, Rutgers University General Obligation Lease | 6/23 at 100.00 | Aa3 | 3,670,716 |

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| | Revenue Bonds, Tender Option Bond 2016-XF2357, 15.993%, 6/15/46 (IF) (4) 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- | 2,773,163 |
| 3,250 | 5.000%, 7/01/43 | 7/23 at 100.00 | AA- | 3,622,288 |
| 250 | New Jersey Educational Facilities Authority, Revenue Bonds, Georgian Court University, Series 2007D, 5.000%, 7/01/27 | 7/17 at 100.00 | BBB- | 250,698 |
| 1,100 | New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Refunding Series 2015H, 4.000%, 7/01/39 – AGM Insured | 7/25 at 100.00 | AA | 1,132,934 |
| 5,000 | New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2014A, 5.000%, 7/01/44 New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2015D: | 7/24 at 100.00 | AA- | 5,626,950 |
| 2,395 | 5.000%, 7/01/31 | 7/25 at 100.00 | AA- | 2,747,616 |
| 1,600 | 5.000%, 7/01/33 | 7/25 at 100.00 | AA- | 1,828,144 |
| 1,000 | 5.000%, 7/01/34 | 7/25 at 100.00 | AA- | 1,141,050 |
| 5,955 | New Jersey Educational Facilities Authority, Revenue Bonds, New Jersey City University, Series 2015A, 5.000%, 7/01/45 New Jersey Educational Facilities Authority, Revenue Bonds, Passaic County Community College, Series 2010C: | 7/25 at 100.00 | AA | 6,681,450 |
| 1,500 | 5.250%, 7/01/32 | 7/20 at 100.00 | A3 | 1,605,510 |
| 1,000 | 5.375%, 7/01/41 | 7/20 at 100.00 | A3 | 1,070,330 |
| 4,335 | New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Tender Option Bond Trust 2015-XF0099, 12.205%, 7/01/39 (IF) | 7/21 at 100.00 | AAA | 5,957,374 |
| 4,000 | New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Tender Option Bond Trust 2015-XF0149, 12.335%, 7/01/44 (IF) (4) New Jersey Educational Facilities Authority, Revenue Bonds, Ramapo College, Refunding Series 2012B: | 7/24 at 100.00 | AAA | 5,910,880 |
| 550 | 5.000%, 7/01/37 | 7/22 at 100.00 | A | 608,322 |
| 1,050 | 5.000%, 7/01/42 | 7/22 at 100.00 | A | 1,156,890 |

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| | New Jersey Educational Facilities Authority, Revenue Bonds, Rider University, Series 2012A: | | | | |
| 1,140 | 5.000%, 7/01/32 | 7/21 at 100.00 | Baa2 | 1,223,801 | |
| 740 | 5.000%, 7/01/37 | 7/21 at 100.00 | Baa2 | 785,636 | |
| 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- | 1,365,564 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Series 2013D: | | | | |
| 675 | 5.000%, 7/01/38 | 7/23 at 100.00 | A- | 756,317 | |
| 1,935 | 5.000%, 7/01/43 | 7/23 at 100.00 | A- | 2,156,654 | |
| 1,970 | New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Series 2016C, 3.000%, 7/01/46 | | 7/26 at 100.00 | A- | 1,798,945 |
| | 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- | 1,225,286 | |
| 2,500 | 5.000%, 7/01/42 | 7/27 at 100.00 | A- | 2,871,200 | |
| 1,690 | 5.000%, 7/01/47 | 7/27 at 100.00 | A- | 1,929,777 | |
| 1,050 | 4.000%, 7/01/47 | 7/27 at 100.00 | A- | 1,073,489 | |
| 2,000 | New Jersey Educational Facilities Authority, Revenue Bonds, Stockton University Issue, Refunding Series 2016A, 5.000%, 7/01/41 | | 7/26 at 100.00 | A | 2,189,280 |
| 975 | New Jersey Educational Facilities Authority, Revenue Bonds, The College of Saint Elizabeth, Series 2016D, 5.000%, 7/01/46 | | 7/26 at 100.00 | BB | 981,503 |
| 4,560 | New Jersey Educational Facilities Authority, Revenue Bonds, William Paterson University, Series 2015C, 5.000%, 7/01/40 | | 7/25 at 100.00 | A+ | 5,044,591 |
| | New Jersey Educational Facilities Authority, Revenue Refunding Bonds, College of New Jersey, Series 2012A: | | | | |
| 200 | 5.000%, 7/01/18 | No Opt. Call | AA- | 208,220 | |
| 1,000 | 5.000%, 7/01/19 | No Opt. Call | AA- | 1,074,940 | |
| | 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 | AA | 6,088,289 | |
| 1,430 | 4.000%, 12/01/39 (Alternative Minimum Tax) | 12/25 at 100.00 | AA | 1,442,327 | |

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| 2,430 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2008A, 6.125%, 6/01/30 – AGC Insured (Alternative Minimum Tax) | 6/18 at 100.00 | AA | 2,515,026 |
| 990 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-1A, 5.000%, 12/01/25 | 12/19 at 100.00 | Aaa | 1,048,212 |
| 960 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-2, 5.000%, 12/01/30 | 12/20 at 100.00 | Aa3 | 1,025,069 |
| 1,255 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2011-1, 5.750%, 12/01/27 (Alternative Minimum Tax) | 12/21 at 100.00 | Aa3 | 1,392,950 |
| 4,005 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2012-1A: 4.250%, 12/01/25 (Alternative Minimum Tax) | 12/22 at 100.00 | AA | 4,324,559 |
| 1,320 | 4.375%, 12/01/26 (Alternative Minimum Tax) | 12/22 at 100.00 | AA | 1,425,758 |
| 500 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2012-1B, 5.750%, 12/01/39 (Alternative Minimum Tax) | 12/22 at 100.00 | A | 543,205 |
| 1,320 | 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 | AA | 1,354,056 |
| 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 | AA | 5,259,450 |
| 2,575 | 4.000%, 12/01/30 (Alternative Minimum Tax) | 12/24 at 100.00 | AA | 2,678,695 |
| 6,855 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Subordinate Series 2017-C, 4.250%, 12/01/47 (WI/DD, Settling 6/01/17) (Alternative Minimum Tax) | 12/26 at 100.00 | Aaa | 6,912,238 |
| 1,235 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust 2015-XF0151: 9.609%, 12/01/23 (Alternative Minimum Tax) (IF) (4) | 12/22 at 100.00 | Aaa | 1,427,821 |
| 1,105 | 9.745%, 12/01/24 (Alternative Minimum Tax) (IF) (4) | 12/22 at 100.00 | Aaa | 1,229,854 |
| 750 | 10.177%, 12/01/25 (Alternative Minimum Tax) (IF) (4) | 12/22 at 100.00 | Aaa | 827,790 |
| 220 | 10.532%, 12/01/26 (Alternative Minimum Tax) (IF) (4) | 12/22 at 100.00 | Aaa | 242,832 |
| 2,500 | 11.522%, 12/01/27 (Alternative Minimum Tax) (IF) (4) | 12/23 at 100.00 | Aaa | 3,024,100 |
| 2,000 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust 2016-XG0001, 17.520%, 6/01/30 (IF) (4) | 6/19 at 100.00 | AA | 2,583,200 |
| 575 | | | A1 | 642,045 |

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| | New Jersey Institute of Technology, New Jersey, General Obligation Bonds, Series 2012A, 5.000%, 7/01/42 | 7/22 at 100.00 | | |
| 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 | 2,605,003 |
| 2,170 | Rutgers State University, New Jersey, Revenue Bonds, Tender Option Bond 2016-XF2356, 15.809%, 5/01/43 (IF) (4) | 5/23 at 100.00 | Aa3 | 3,225,618 |
| 112,070 | Total Education and Civic Organizations Financials – 1.4% (1.0% of Total Investments) New Jersey Economic Development Authority, Revenue Refunding Bonds, Kapkowski Road Landfill Project, Series 2002: | | | 126,741,242 |
| 7,460 | 5.750%, 10/01/21 | No Opt. Call | Ba2 | 7,883,653 |
| 1,500 | 6.500%, 4/01/28 | No Opt. Call | Ba2 | 1,774,710 |
| 8,960 | Total Financials Health Care – 19.6% (13.5% of Total Investments) Camden County Improvement Authority, New Jersey, Health Care Redevelopment Revenue Bonds, Cooper Health System Obligated Group Issue, Refunding Series 2014A: | | | 9,658,363 |
| 175 | 5.000%, 2/15/25 | 2/24 at 100.00 | BBB+ | 203,053 |
| 220 | 5.000%, 2/15/26 | 2/24 at 100.00 | BBB+ | 252,694 |
| 1,320 | 5.000%, 2/15/27 | 2/24 at 100.00 | BBB+ | 1,505,038 |
| 1,385 | 5.000%, 2/15/28 | 2/24 at 100.00 | BBB+ | 1,569,385 |
| 1,385 | 5.000%, 2/15/29 | 2/24 at 100.00 | BBB+ | 1,560,244 |
| 2,500 | 5.000%, 2/15/32 | 2/24 at 100.00 | BBB+ | 2,774,300 |
| 3,040 | 5.000%, 2/15/33 | 2/24 at 100.00 | BBB+ | 3,361,936 |
| 1,000 | 5.000%, 2/15/34 | 2/24 at 100.00 | BBB+ | 1,103,370 |
| 1,950 | 5.000%, 2/15/35 | 2/24 at 100.00 | BBB+ | 2,147,867 |
| 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+ | 6,877,872 |
| 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- | 234,248 |
| 2,500 | New Jersey Health Care Facilities Financing Authority, Hospital Revenue Bonds, Virtua Health, Tender Option Bond Trust 2016-XG0047, 17.054%, 7/01/38 – AGC Insured (IF) (4) | 7/19 at 100.00 | AA | 3,304,400 |

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| 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+ | 2,150,020 |
| 2,500 | 6.250%, 7/01/35 | 7/21 at 100.00 | BB+ | 2,696,200 |
| 2,050 | 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+ | 2,102,624 |
| 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+ | 1,313,819 |
| New Jersey Health Care Facilities Financing Authority, Revenue and Refunding Bonds, Palisades Medical Center Obligated Group Issue, Series 2013: | | | | |
| 2,570 | 5.250%, 7/01/31 | 7/23 at 100.00 | A- | 3,139,229 |
| 1,285 | 5.500%, 7/01/43 | 7/23 at 100.00 | A- | 1,588,260 |
| 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- | 2,620,723 |
| 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+ | 11,085,700 |
| 3,765 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, CentraState Medical Center, Series 2006A, 5.000%, 7/01/30 – AGC Insured | 7/17 at 100.00 | AA | 3,773,772 |
| 4,140 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hackensack Meridian Health Obligated Group, Refunding Series 2017A, 5.000%, 7/01/57 | 7/27 at 100.00 | A+ | 4,670,996 |
| 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+ | 2,276,735 |
| 1,295 | 4.000%, 7/01/45 | 7/24 at 100.00 | A+ | 1,322,221 |
| New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Kennedy Health System Obligated Group Issue, Refunding Series 2012: | | | | |
| 4,155 | 3.750%, 7/01/27 | No Opt. Call | A3 | 4,347,044 |
| 3,375 | 5.000%, 7/01/31 | 7/22 at 100.00 | A3 | 3,719,419 |
| 1,500 | 5.000%, 7/01/37 | 7/22 at 100.00 | A3 | 1,623,510 |
| New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health System Obligated Group, Refunding Series 2011: | | | | |

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| 3,000 | 5.000%, 7/01/25 | 7/22 at 100.00 | A+ | 3,458,070 |
| 3,000 | 5.000%, 7/01/26 | 7/22 at 100.00 | A+ | 3,431,400 |
| 2,500 | 5.000%, 7/01/27 | 7/22 at 100.00 | A+ | 2,846,500 |
| 1,450 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health System Obligated Group, Refunding Series 2013A, 5.000%, 7/01/32 New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Princeton HealthCare System, Series 2016A: | 7/23 at 100.00 | A+ | 1,635,035 |
| 830 | 5.000%, 7/01/32 | 7/26 at 100.00 | Baa2 | 963,257 |
| 1,055 | 5.000%, 7/01/33 | 7/26 at 100.00 | Baa2 | 1,215,307 |
| 340 | 5.000%, 7/01/34 New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Robert Wood Johnson University Hospital Issue, Series 2014A: | 7/26 at 100.00 | Baa2 | 389,344 |
| 4,235 | 5.000%, 7/01/39 | 7/24 at 100.00 | A+ | 4,725,964 |
| 5,955 | 5.000%, 7/01/43 | 7/24 at 100.00 | A+ | 6,621,423 |
| 3,945 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Robert Wood Johnson University Hospital, Series 2013A, 5.500%, 7/01/43 | 7/23 at 100.00 | A+ | 4,510,792 |
| 780 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, RWJ Barnabas Health Obligated Group, Refunding Series 2016A, 5.000%, 7/01/43 New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Refunding Series 2016: | 7/26 at 100.00 | A+ | 883,319 |
| 1,135 | 4.000%, 7/01/34 | 7/26 at 100.00 | BBB- | 1,147,916 |
| 2,600 | 5.000%, 7/01/35 | 7/26 at 100.00 | BBB- | 2,892,604 |
| 1,700 | 5.000%, 7/01/36 | 7/26 at 100.00 | BBB- | 1,884,348 |
| 3,345 | 5.000%, 7/01/41 | 7/26 at 100.00 | BBB- | 3,672,375 |
| 5,750 | 4.000%, 7/01/48 | 7/26 at 100.00 | BBB- | 5,656,793 |
| 2,345 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Luke's Warren Hospital Obligated Group, Series 2013, 4.000%, 8/15/37 New Jersey Health Care Facilities Financing Authority, Revenue Bonds, University Hospital Issue, Refunding Series 2015A: | 8/23 at 100.00 | A- | 2,386,202 |

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| 5,055 | 4.125%, 7/01/38 – AGM Insured | 7/25 at 100.00 | AA | 5,281,060 |
| 3,910 | 5.000%, 7/01/46 – AGM Insured | 7/25 at 100.00 | AA | 4,313,903 |
| 119,090 | Total Health Care Housing/Multifamily – 4.8% (3.3% of Total Investments) | | | 131,240,291 |
| 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– | 2,027,927 |
| 1,845 | New Jersey Economic Development Authority, Revenue Bonds, Provident Group – Rowan Properties LLC – Rowan University Student Housing Project, Series 2017A, 5.000%, 7/01/47 | 1/27 at 100.00 | BBB– | 1,991,419 |
| 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 New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A: | 7/25 at 100.00 | BBB– | 6,352,324 |
| 3,870 | 5.750%, 6/01/31 | 6/20 at 100.00 | Baa3 | 4,214,972 |
| 2,100 | 5.875%, 6/01/42 New Jersey Housing and Mortgage Finance Agency, Multifamily Housing Revenue Bonds, Series 2013-2: | 6/20 at 100.00 | Baa3 | 2,278,584 |
| 2,165 | 4.350%, 11/01/33 (Alternative Minimum Tax) | 11/22 at 100.00 | AA | 2,295,614 |
| 1,235 | 4.600%, 11/01/38 (Alternative Minimum Tax) | 11/22 at 100.00 | AA | 1,296,491 |
| 1,235 | 4.750%, 11/01/46 (Alternative Minimum Tax) | 11/22 at 100.00 | AA | 1,298,701 |
| 2,280 | New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2015A, 4.000%, 11/01/45 | 11/24 at 100.00 | AA– | 2,332,873 |
| 4,870 | New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2015B, 1.000%, 11/01/17 New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2017D: | No Opt. Call | AA– | 4,869,805 |
| 1,125 | 3.900%, 11/01/32 (Alternative Minimum Tax) | 5/26 at 100.00 | AA– | 1,157,445 |
| 1,750 | 4.250%, 11/01/37 (Alternative Minimum Tax) | 5/26 at 100.00 | AA– | 1,797,040 |
| 30,450 | Total Housing/Multifamily Housing/Single Family – 3.3% (2.3% of Total Investments) New Jersey Housing & Mortgage Finance Agency, Single Family Home Mortgage Revenue Bonds, | | | 31,913,195 |

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| Series 2011A: | | | | |
|---------------|---|-------------------|------|------------|
| 10,000 | 4.450%, 10/01/25 | 4/21 at 100.00 | Aa2 | 10,790,000 |
| 10,000 | 4.650%, 10/01/29 | 4/21 at 100.00 | Aa2 | 10,633,000 |
| 545 | New Jersey Housing and Mortgage Finance Agency, Single Family Housing Revenue Bonds, Series 2007T, 4.700%, 10/01/37 (Alternative Minimum Tax) | 8/17 at 100.00 | AA | 545,441 |
| 20,545 | Total Housing/Single Family Industrials – 0.2% (0.1% of Total Investments) | | | 21,968,441 |
| 1,340 | Gloucester County Improvement Authority, New Jersey, Solid Waste Resource Recovery Revenue Refunding Bonds, Waste Management Inc. Project, Series 1999B, 2.125%, 12/01/29 (Mandatory put 12/01/17) Long-Term Care – 2.3% (1.6% of Total Investments) | No Opt. Call | A– | 1,345,869 |
| 7,835 | Burlington County Bridge Commission, New Jersey, Economic Development Revenue Bonds, The Evergreens Project, Series 2007, 5.625%, 1/01/38 | 1/18 at 100.00 | N/R | 7,931,526 |
| 510 | New Jersey Economic Development Authority, Fixed Rate Revenue Bonds, Lions Gate Project, Series 2014, 5.250%, 1/01/44 | 1/24 at 100.00 | N/R | 529,508 |
| 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– | 5,328,600 |
| 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– | 1,545,825 |
| 14,755 | Total Long-Term Care Tax Obligation/General – 4.8% (3.3% of Total Investments) | | | 15,335,459 |
| 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 | 2,531,561 |
| 1,100 | Linden, New Jersey, General Obligation Bonds, Refunding Series 2011, 4.000%, 5/01/23 | 5/21 at 100.00 | AA– | 1,197,075 |
| 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 | 2,215,555 |
| 2,805 | Monmouth County Improvement Authority, New Jersey, Governmental Pooled Loan Revenue Bonds, Refunding Series 2016B, 4.000%, 8/01/24 | No Opt. Call | AAA | 3,265,244 |
| 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– | 2,608,388 |
| 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 | 865,746 |

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| 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+ | 526,245 |
| 610 | 5.000%, 9/01/29 | 9/22 at 100.00 | A+ | 687,879 |
| 300 | 5.000%, 9/01/31 | 9/22 at 100.00 | A+ | 336,675 |
| 250 | 3.625%, 9/01/34 | 9/22 at 100.00 | A+ | 255,333 |
| New Brunswick Parking Authority, Middlesex County, New Jersey, Guaranteed Parking Revenue Bonds, Refunding Series 2016: | | | | |
| 1,000 | 3.000%, 9/01/32 | 9/25 at 100.00 | AA | 1,002,880 |
| 1,000 | 3.000%, 9/01/33 | 9/25 at 100.00 | AA | 994,870 |
| 740 | South Brunswick Township, Middlesex County, New Jersey, General Obligation Bonds, Refunding Series 2014, 3.000%, 9/01/17 | No Opt. Call | AA | 743,959 |
| 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- | 1,159,760 |
| 1,395 | 5.000%, 2/15/35 | 2/25 at 100.00 | AA- | 1,613,652 |
| 5,165 | Union County Utilities Authority, New Jersey, Resource Recovery Facility Lease Revenue Bonds, Covantan Union Inc. Lessee, Refunding Series 2011B, 5.250%, 12/01/31 (Alternative Minimum Tax) | 12/21 at 100.00 | AA+ | 5,632,638 |
| 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 | 2,749,021 |
| 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 | A2 | 1,885,599 |
| 1,435 | West Deptford Township, Gloucester County, New Jersey, General Obligation Bonds, Refunding Series 2014, 4.000%, 9/01/28 – BAM Insured | 9/24 at 100.00 | AA | 1,568,900 |
| 100 | Woodbridge Township, Middlesex County, New Jersey, General Obligation Bonds, Refunding Series 2010, 5.000%, 7/15/19 | No Opt. Call | AA+ | 108,412 |
| 28,635 | Total Tax Obligation/General Tax Obligation/Limited – 32.3% (22.2% of Total Investments) | | | 31,949,392 |
| 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 | 4,784,435 |
| 4,150 | Essex County Improvement Authority, New Jersey, Project Consolidation Revenue Bonds, Refunding | No Opt. Call | AA+ | 5,007,432 |

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| 3,000 | Series 2007, 5.250%, 12/15/22 – AMBAC Insured Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, | No Opt. Call | AA | 2,371,650 |
| 3,015 | Series 2003B, 0.000%, 11/01/25 – AGM Insured Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, | No Opt. Call | AA | 3,774,418 |
| 5,120 | Series 2005A, 5.750%, 11/01/28 – AGM Insured Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, | No Opt. Call | AA | 5,411,328 |
| 5,005 | Series 2005C, 5.125%, 11/01/18 – AGM Insured Government of Guam, Business Privilege Tax Bonds, Series 2011A: 5.250%, 1/01/36 | 1/22 at 100.00 | A | 5,335,680 |
| 3,020 | 5.125%, 1/01/42 | 1/22 at 100.00 | A | 3,183,533 |
| 500 | Government of Guam, Business Privilege Tax Bonds, Series 2012B-1, 5.000%, 1/01/29 | 1/22 at 100.00 | A | 536,530 |
| 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 Hudson County Improvement Authority, New Jersey, County Secured Lease Revenue Bonds, Hudson County Vocational Technical Schools Project, Series 2016: | 4/22 at 100.00 | Aa3 | 1,118,081 |
| 10,310 | 5.000%, 5/01/46 | 5/26 at 100.00 | AA | 11,921,246 |
| 3,745 | 5.250%, 5/01/51 | 5/26 at 100.00 | AA | 4,371,127 |
| 310 | New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012: 5.000%, 6/15/21 | No Opt. Call | BBB+ | 339,422 |
| 6,400 | 5.000%, 6/15/25 | 6/22 at 100.00 | BBB+ | 6,980,800 |
| 3,480 | 5.000%, 6/15/26 | 6/22 at 100.00 | BBB+ | 3,770,893 |
| 7,945 | 5.000%, 6/15/28 | 6/22 at 100.00 | BBB+ | 8,562,644 |
| 415 | 5.000%, 6/15/29 | 6/22 at 100.00 | BBB+ | 445,274 |
| 440 | New Jersey Economic Development Authority, Revenue Bonds, Newark Downtown District Management Corporation Project, Series 2007: 5.125%, 6/15/27 | 6/17 at 100.00 | Baa3 | 440,845 |
| 740 | 5.125%, 6/15/37 | 6/17 at 100.00 | Baa3 | 741,036 |
| 5,000 | New Jersey Economic Development Authority, School Facilities Construction Financing Program Bonds, Refunding Series 2014PP, 5.000%, 6/15/26 | 6/24 at 100.00 | A– | 5,313,550 |
| 6,385 | New Jersey Economic Development Authority, School Facilities Construction Financing Program | 6/24 at 100.00 | A– | 6,742,624 |

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| 12,000 | Bonds, Refunding Series 2014UU, 5.000%, 6/15/27 New Jersey Economic Development Authority, School Facilities Construction Financing Program | 6/25 at 100.00 | A- | 12,584,760 |
| 6,000 | Bonds, Refunding Series 2015WW, 5.250%, 6/15/40 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- | 6,489,480 |
| 1,400 | New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset Transformation Program, Series 2008A, 5.250%, 10/01/38 New Jersey Transportation Trust Fund Authority, Federal Highway Aid Grant Anticipation Bonds, Series 2006: | 10/18 at 100.00 | BBB+ | 1,424,066 |
| 2,120 | 5.000%, 6/15/17 – FGIC Insured | No Opt. Call 8/17 at | AA- | 2,123,392 |
| 3,750 | 5.000%, 6/15/18 – FGIC Insured | 100.00 | AA- | 3,762,413 |
| 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+ | 1,225,948 |
| 655 | 5.000%, 6/15/30 | 6/26 at 100.00 | A+ | 705,861 |
| 32,965 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/30 | No Opt. Call | A- | 17,175,094 |
| 8,100 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Refunding Series 2006A, 5.500%, 12/15/22 | No Opt. Call | A- | 9,023,724 |
| 37,565 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Refunding Series 2006C: 0.000%, 12/15/32 – AGM Insured | No Opt. Call | AA | 19,676,546 |
| 39,090 | 0.000%, 12/15/33 – AGM Insured | No Opt. Call | AA | 19,451,184 |
| 5,160 | 0.000%, 12/15/34 – AGM Insured | No Opt. Call | AA | 2,436,242 |
| 7,500 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2007A, 5.000%, 12/15/26 – AMBAC Insured | 12/17 at 100.00 | A- | 7,644,450 |
| 7,000 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/24 | No Opt. Call | A- | 7,640,080 |
| 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 | 4,015,597 |
| 865 | Passaic County Improvement Authority, New Jersey, Lease Revenue Bonds, Preakness Healthcare Center Expansion Project, Series 2012: 5.000%, 5/01/21 | No Opt. Call | Aa3 | 988,375 |
| 4,105 | 3.500%, 5/01/35 | | Aa3 | 4,160,541 |

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| | | 5/22 at 100.00 | | |
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| | Union County Improvement Authority, New Jersey, General Obligation Lease Bonds, Juvenile Detention Center Facility Project, Tender Option Bond Trust 2015-XF1019: | | | |
| 285 | 21.454%, 5/01/28 (IF) (4) | No Opt. Call | Aaa | 716,139 |
| 285 | 21.524%, 5/01/29 (IF) (4) | No Opt. Call | Aaa | 727,805 |
| 200 | 21.524%, 5/01/30 (IF) (4) | No Opt. Call | Aaa | 519,870 |
| 370 | 21.307%, 5/01/31 (IF) (4) | No Opt. Call | Aaa | 970,329 |
| 385 | 21.420%, 5/01/32 (IF) (4) | No Opt. Call | Aaa | 1,032,270 |
| 400 | 21.424%, 5/01/33 (IF) (4) | No Opt. Call | Aaa | 1,092,320 |
| 415 | 21.524%, 5/01/34 (IF) (4) | No Opt. Call | Aaa | 1,156,750 |
| 3,975 | Union County Improvement Authority, New Jersey, Lease Revenue Bonds, Plainfield – Park Madison Redevelopment Project, Tender Option Trust 2016-XG0057, 15.426%, 3/01/34 (IF) (4) | No Opt. Call | AA+ | 8,450,532 |
| 253,445 | Total Tax Obligation/Limited Transportation – 27.5% (18.9% of Total Investments) | | | 216,346,316 |
| 5,550 | Casino Reinvestment Development Authority, New Jersey, Parking Revenue Bonds, Series 2005A, 5.250%, 6/01/20 – NPMFG Insured | 8/17 at 100.00 | AA– | 5,651,066 |
| 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 | 2,701,488 |
| 1,285 | Delaware River and Bay Authority, Delaware and New Jersey, Revenue Bonds, Series 2014A: 5.000%, 1/01/34 | 1/24 at 100.00 | A1 | 1,450,559 |
| 5,890 | 4.125%, 1/01/39 | 1/24 at 100.00 | A1 | 6,175,312 |
| 7,800 | 5.000%, 1/01/44 | 1/24 at 100.00 | A1 | 8,695,908 |
| | 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 | 1,064,630 |
| 2,820 | 4.000%, 7/01/35 – BAM Insured | 7/25 at 100.00 | AA | 2,993,966 |
| | 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 | 3,286,174 |
| 10,210 | 5.000%, 7/01/47 | 7/27 at 100.00 | A1 | 11,838,801 |
| | Delaware River Joint Toll Bridge Commission, Pennsylvania, Bridge System Revenue Bonds, Refunding Series 2012A: | | | |
| 2,150 | 5.000%, 7/01/24 | | A1 | 2,515,823 |

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| | | 7/22 at 100.00 | | |
| 1,105 | 5.000%, 7/01/25 | 7/22 at 100.00 | A1 | 1,284,795 |
| 650 | 4.000%, 7/01/26 | 7/22 at 100.00 | A1 | 707,285 |
| 625 | 4.000%, 7/01/27 | 7/22 at 100.00 | A1 | 675,069 |
| | Delaware River Port Authority, New Jersey and Pennsylvania, Revenue Bonds, Series 2010E: | | | |
| 1,000 | 5.000%, 1/01/40 – AGM Insured | 1/20 at 100.00 | AA | 1,087,020 |
| 5,005 | 5.000%, 1/01/40 | 1/20 at 100.00 | A | 5,433,878 |
| 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 | 7,941,389 |
| | 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– | 2,016,468 |
| 1,635 | 5.000%, 1/01/25 | 1/23 at 100.00 | A– | 1,819,248 |
| 1,875 | 5.000%, 1/01/26 | 1/23 at 100.00 | A– | 2,087,213 |
| 3,595 | 5.000%, 1/01/27 | 1/23 at 100.00 | A– | 3,980,528 |
| 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 | 6,271,040 |
| | New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999: | | | |
| 1,000 | 5.125%, 9/15/23 (Alternative Minimum Tax) | 9/17 at 100.00 | BB– | 1,084,700 |
| 1,800 | 5.250%, 9/15/29 (Alternative Minimum Tax) | 8/22 at 101.00 | BB– | 1,965,168 |
| 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– | 2,537,370 |
| | 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 | 6,490,800 |
| 5,750 | 5.000%, 9/15/21 | No Opt. Call | A | 6,275,895 |
| 7,780 | New Jersey Turnpike Authority, Revenue Bonds, Refunding Series 2015E, 5.000%, 1/01/45 | 1/25 at 100.00 | A+ | 8,771,950 |
| 3,065 | | No Opt. Call | AA | 3,915,170 |

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| | New Jersey Turnpike Authority, Revenue Bonds, Series 2005A, 5.250%, 1/01/29 – AGM Insured | | | |
| 7,500 | New Jersey Turnpike Authority, Revenue Bonds, Series 2009I, 5.000%, 1/01/35 | 1/20 at 100.00 | A+ | 8,101,050 |
| 7,620 | New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/28 | 1/23 at 100.00 | A+ | 8,778,391 |
| 3,625 | New Jersey Turnpike Authority, Revenue Bonds, Tender Option Bond Trust 2016-XF1057, 14.956%, 1/01/43 (IF) (4) | 7/22 at 100.00 | A+ | 5,282,713 |
| 2,100 | Passaic County Improvement Authority, New Jersey, County Guaranteed Parking Revenue Bonds, 200 Hospital Plaza Project, Series 2010, 5.000%, 5/01/42 | 5/20 at 100.00 | Aa3 | 2,288,223 |
| 2,750 | Passaic County Improvement Authority, New Jersey, Revenue Bonds, Paterson Parking Deck Facility, Series 2005, 5.000%, 4/15/35 – AGM Insured | 8/17 at 100.00 | A2 | 2,758,195 |
| 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– | 8,313,956 |
| 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) Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC, Sixth Series 1997: | 1/23 at 100.00 | AA– | 5,867,637 |
| 19,655 | 5.750%, 12/01/22 – NPFQ Insured (Alternative Minimum Tax) | 6/17 at 100.00 | AA– | 19,893,218 |
| 12,130 | 5.750%, 12/01/25 – NPFQ Insured (Alternative Minimum Tax) | 6/17 at 100.00 | AA– | 12,277,015 |
| 167,765 | Total Transportation U.S. Guaranteed – 14.2% (9.8% of Total Investments) (5) | | | 184,279,111 |
| 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 | Aa2 (5) | 30,196 |
| 645 | New Jersey Economic Development Authority, Revenue Bonds, Yeshiva Ktana of Passaic, Series 1993, 8.000%, 9/15/18 (ETM) New Jersey Economic Development Authority, School Facilities Construction Financing Program Bonds, Series 2007U: | No Opt. Call | N/R (5) | 678,553 |
| 2,625 | 5.000%, 9/01/37 (Pre-refunded 9/01/17) – AMBAC Insured | 9/17 at 100.00 | AAA | 2,652,563 |
| 5,435 | 5.000%, 9/01/37 (Pre-refunded 9/01/17) | 9/17 at 100.00 | AAA | 5,492,068 |
| 1,545 | 5.000%, 9/01/37 (Pre-refunded 9/01/17) – AMBAC Insured | 9/17 at 100.00 | A– (5) | 1,561,223 |
| 2,910 | 5.000%, 9/01/37 (Pre-refunded 9/01/17) | 9/17 at 100.00 | A– (5) | 2,940,555 |
| 6,010 | New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Series 2007D: 5.000%, 7/01/32 (Pre-refunded 7/01/17) – FGIC Insured | | AA– (5) | 6,031,215 |

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| | | 7/17 at 100.00 | | |
| 6,875 | 5.000%, 7/01/39 (Pre-refunded 7/01/17) – FGIC Insured | 7/17 at 100.00 | AA– (5) | 6,899,269 |
| 15 | New Jersey Educational Facilities Authority, Revenue Bonds, University of Medicine and Dentistry of New Jersey, Refunding Series 2009B, 6.000%, 12/01/17 (ETM) | No Opt. Call | N/R (5) | 15,390 |
| | 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 (5) | 27,773 |
| 100 | 6.500%, 12/01/20 (Pre-refunded 6/01/19) | 6/19 at 100.00 | N/R (5) | 111,093 |
| 5 | 7.125%, 12/01/23 (Pre-refunded 6/01/19) | 6/19 at 100.00 | N/R (5) | 5,614 |
| 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 (5) | 32,583 |
| 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 (5) | 5,101,503 |
| | 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 (5) | 677,205 |
| 275 | 5.500%, 7/01/43 (Pre-refunded 7/01/23) | 7/23 at 100.00 | N/R (5) | 339,540 |
| 6,840 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Atlanticare Regional Medical Center, Series 2007, 5.000%, 7/01/37 (Pre-refunded 7/01/17) | 7/17 at 100.00 | N/R (5) | 6,864,419 |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health, Series 2007: | | | |
| 7,520 | 5.000%, 7/01/38 (Pre-refunded 7/01/18) – AGC Insured | 7/18 at 100.00 | AA (5) | 7,856,595 |
| 2,250 | 5.000%, 7/01/38 (Pre-refunded 7/01/18) – AGC Insured | 7/18 at 100.00 | AA (5) | 2,350,710 |
| 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 | A+ (5) | 9,045,308 |
| 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) | 5,310,400 |
| 3,805 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, St. Clare's Hospital, | No Opt. Call | AA (5) | 4,283,631 |

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| 410 | Series 2004A, 5.250%, 7/01/20 – AGC Insured (ETM) New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset | 10/18 at 100.00 | N/R (5) | 434,030 |
| 1,555 | Transformation Program, Series 2008A, 5.250%, 10/01/38 (Pre-refunded 10/01/18) New Jersey Sports and Exposition Authority, Convention Center Luxury Tax Bonds, Series 2004, 5.500%, 3/01/22 – NPMFG Insured (ETM) | No Opt. Call | A (5) | 1,862,579 |
| 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 (5) | 1,885,950 |
| 305 | North Hudson Sewerage Authority, New Jersey, Gross Revenue Senior Lien Lease Certificates, Series 2012A, 5.000%, 6/01/27 (Pre-refunded 6/01/22) | 6/22 at 100.00 | N/R (5) | 359,815 |
| 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 | A3 (5) | 14,264,870 |
| 7,580 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Forty Eighth Series 2007, 5.000%, 8/15/32 (Pre-refunded 8/15/17) – AGM Insured | 8/17 at 100.00 | AA (5) | 7,646,022 |
| 635 | West Deptford Township, Gloucester County, New Jersey, General Obligation Bonds, Series 2005, 5.000%, 7/01/27 (Pre-refunded 7/01/17) – AGM Insured | 7/17 at 100.00 | AA (5) | 637,242 |
| 93,020 | Total U.S. Guaranteed Utilities – 4.2% (2.9% of Total Investments) | | | 95,397,914 |
| 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) | 7/20 at 100.00 | Ba2 | 13,590,854 |
| 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 | AA– | 1,760,252 |
| 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 | 1,033,210 |
| 1,225 | 5.125%, 6/15/43 (Alternative Minimum Tax) | 6/22 at 100.00 | Baa3 | 1,272,297 |
| 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+ | 5,570,577 |
| 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+ | 2,222,356 |

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|------------|---|-----------------------------|---|
| 2,300 | 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- | 2,516,959 |
| 26,675 | Total Utilities Water and Sewer – 5.4% (3.7% of Total Investments) New Jersey Economic Development Authority, Water Facilities Revenue Bonds, Middlesex Water Company, Series 2012C: | | 27,966,505 |
| 1,460 | 5.000%, 10/01/23 | No Opt. Call A+ 10/22 at | 1,726,202 |
| 15,670 | 4.250%, 10/01/47 (Alternative Minimum Tax) | 100.00 A+ | 16,142,606 |
| 1,650 | New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Series 2012A, 3.250%, 9/01/31 | 9/21 at 100.00 AAA | 1,698,246 |
| 6,270 | New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Tender Option Bond Trust 2016-XF0395, 6.535%, 9/01/21 (IF) (4) North Hudson Sewerage Authority, New Jersey, Gross Revenue Senior Lien Lease Certificates, Series 2012A: | No Opt. Call AAA | 7,737,243 |
| 3,515 | 5.000%, 6/01/27 | 6/22 at 100.00 A | 3,978,031 |
| 4,000 | 5.000%, 6/01/42 – NPMFG Insured | 6/22 at 100.00 A | 4,435,520 |
| 300 | 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 | 307,257 |
| 32,865 | Total Water and Sewer | | 36,025,105 |
| \$ 953,195 | Total Long-Term Investments (cost \$907,362,499) Variable Rate Demand Preferred Shares, net of deferred operating costs – (46.6)% (6) Other Assets Less Liabilities – 1.4% (7) Net Assets Applicable to Common Shares – 100% | | 972,956,831 (312,334,691) 9,247,761 \$ 669,869,901 |

Investments in Derivatives as of May 31, 2017

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 (8) | Optional Termination Date | Unrealized Termination Date | Unrealized Appreciation (Depreciation) |
|---------------------------|-----------------|--------------------------------|---------------------|-------------------------|------------------------------|--------------------|---------------------------|-----------------------------|--|
| JPMorgan Chase Bank, N.A. | \$25,750,000 | Receive | Weekly USD-SIFMA | 1.130% | Quarterly | 10/30/17 | 11/30/17 | 10/30/26 | \$1,327,800 |

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 risk 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 | \$ — | \$972,956,831 | \$ — | \$972,956,831 |
| Investments in Derivatives: | | | | |
| Interest Rate Swaps* | — | 1,327,830 | — | 1,327,830 |
| Total | \$ — | \$974,284,661 | \$ — | \$974,284,661 |

* 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.

As of May 31, 2017, the cost of investments (excluding investments in derivatives) was \$906,209,611.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) as of May 31, 2017, were as follows:

| | |
|---|--------------|
| Gross unrealized: | |
| Appreciation | \$68,858,244 |
| Depreciation | (2,111,024) |
| Net unrealized appreciation (depreciation) of investments | \$66,747,220 |

- (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. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
 - (6) Variable Rate Demand Preferred Shares, net of deferred operating costs as a percentage of Total Investments is 32.1%.
 - (7) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter ("OTC") derivatives as well as OTC cleared and exchange-traded derivatives, when applicable.
 - (8) Effective date represents the date on which both the Fund and counterparty commence interest payment accruals on each contract.
- (ETM) Escrowed to maturity.
- (IF) Inverse floating rate investment.
- (WI/DD) Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.
- USD-SIFMA United States Dollar-Securities Industry and Financial Markets Association
-

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 28, 2017

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 28, 2017

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

Date: July 28, 2017