

NUVEEN NEW JERSEY QUALITY MUNICIPAL INCOME FUND
Form N-Q
January 29, 2018

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

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

Investment Company Act file number 811-09455

Nuveen New Jersey Quality Municipal Income Fund

(Exact name of registrant as specified in charter)

Nuveen Investments

333 West Wacker Drive, Chicago, Illinois 60606

(Address of principal executive offices) (Zip code)

Gifford R. Zimmerman

Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

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

Date of fiscal year end: February 28

Date of reporting period: November 30, 2017

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

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

Item 1. Schedule of Investments

| NXJ | | | | |
|--|---|------------------------------|-------------|-------------|
| Nuveen New Jersey Quality Municipal Income Fund | | | | |
| Portfolio of Investments November 30, 2017 (Unaudited) | | | | |
| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
| | LONG-TERM INVESTMENTS – 145.6% (100.0% of Total Investments) | | | |
| | MUNICIPAL BONDS – 145.6% (100.0% of Total Investments) | | | |
| | Consumer Discretionary – 0.4% (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 | 2/18 at 100.00 | Caa1 | \$1,361,380 |
| 1,485 | 5.125%, 1/01/37 | 2/18 at 100.00 | Caa1 | 1,116,661 |
| 3,205 | Total Consumer Discretionary | | | 2,478,041 |
| | Consumer Staples – 5.6% (3.8% of Total Investments) | | | |
| | Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2007-1A: | | | |
| 3,260 | 4.500%, 6/01/23 | 1/18 at 100.00 | BBB+ | 3,308,770 |
| 31,750 | 4.750%, 6/01/34 | 1/18 at 100.00 | BB- | 30,520,640 |
| 3,360 | 5.000%, 6/01/41 | 1/18 at 100.00 | B | 3,247,339 |
| 38,370 | Total Consumer Staples | | | 37,076,749 |
| | Education and Civic Organizations – 20.9% (14.4% of Total Investments) | | | |
| | Camden County Improvement Authority, New Jersey, Lease Revenue Bonds, Rowan University School of Osteopathic Medicine Project, Refunding Series 2013A, 5.000%, 12/01/32 | | | |
| 1,760 | New Jersey Economic Development Authority, Charter School Revenue Bonds, Teaneck Community Charter School, Series 2017A, 144A, 5.125%, 9/01/52 | 12/23 at 100.00 | A | 2,005,520 |
| 175 | New Jersey Economic Development Authority, Revenue Bonds, The Seeing Eye Inc., Refunding Series 2015, 5.000%, 3/01/25 | 9/27 at 100.00 | BB | 173,164 |
| 2,025 | New Jersey Economic Development Authority, Revenue Bonds, The Seeing Eye Inc., Refunding Series 2017: | No Opt. Call | A | 2,378,889 |
| 500 | 5.000%, 6/01/32 (WI/DD, Settling 12/05/17) | 12/27 at 100.00 | A | 592,400 |
| 820 | 3.000%, 6/01/32 (WI/DD, Settling 12/05/17) | 12/27 at 100.00 | A | 803,903 |
| 2,455 | New Jersey Economic Development Authority, Rutgers University General Obligation Lease Revenue Bonds, Tender Option Bond 2016-XF2357, 144A, 15.353%, 6/15/46 (IF) (4) | 6/23 at 100.00 | AA- | 3,560,020 |
| | 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- | 2,760,961 |
| 3,250 | 5.000%, 7/01/43 | 7/23 at 100.00 | AA- | 3,614,845 |
| 1,100 | New Jersey Educational Facilities Authority, Revenue Bonds, Kean University, Refunding Series 2015H, 4.000%, 7/01/39 – AGWZ | 7/25 at 100.00 | AA | 1,136,300 |
| | Insured | | | |

| | | | | |
|-------|--|----------------|-----|-----------|
| 5,000 | New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2014A, 5.000%, 7/01/44 | 7/24 at 100.00 | AA- | 5,669,150 |
|-------|--|----------------|-----|-----------|

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Education and Civic Organizations (continued) | | | |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Montclair State University, Series 2015D: | | | |
| \$ 2,395 | 5.000%, 7/01/31 | 7/25 at 100.00 | AA- | \$2,752,334 |
| 1,600 | 5.000%, 7/01/33 | 7/25 at 100.00 | AA- | 1,828,160 |
| 1,000 | 5.000%, 7/01/34 | 7/25 at 100.00 | AA- | 1,141,140 |
| 5,955 | New Jersey Educational Facilities Authority, Revenue Bonds, New Jersey City University, Series 2015A, 5.000%, 7/01/45 | 7/25 at 100.00 | AA | 6,599,033 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Passaic County Community College, Series 2010C: | | | |
| 1,500 | 5.250%, 7/01/32 | 7/20 at 100.00 | A3 | 1,612,335 |
| 1,000 | 5.375%, 7/01/41 | 7/20 at 100.00 | A3 | 1,075,660 |
| 4,335 | New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Tender Option Bond Trust 2015-XF0099, 144A, 11.620%, 7/01/39 (IF) | 7/21 at 100.00 | AAA | 5,721,333 |
| 4,000 | New Jersey Educational Facilities Authority, Revenue Bonds, Princeton University, Tender Option Bond Trust 2015-XF0149, 144A, 11.842%, 7/01/44 (IF) (4) | 7/24 at 100.00 | AAA | 5,855,480 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Ramapo College, Refunding Series 2012B: | | | |
| 550 | 5.000%, 7/01/37 | 7/22 at 100.00 | A | 607,079 |
| 1,050 | 5.000%, 7/01/42 | 7/22 at 100.00 | A | 1,156,113 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Rider University, Series 2012A: | | | |
| 1,140 | 5.000%, 7/01/32 | 7/21 at 100.00 | Baa2 | 1,213,131 |
| 740 | 5.000%, 7/01/37 | 7/21 at 100.00 | Baa2 | 776,038 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Rider University, Series 2017F: | | | |
| 275 | 3.750%, 7/01/37 | 7/27 at 100.00 | Baa2 | 266,813 |
| 3,830 | 4.000%, 7/01/42 | 7/27 at 100.00 | Baa2 | 3,788,483 |
| 4,205 | 5.000%, 7/01/47 | 7/27 at 100.00 | Baa2 | 4,606,746 |
| 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- | 1,351,992 |
| 1,005 | New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Refunding Series 2017D, 3.500%, 7/01/44 | 7/27 at 100.00 | A- | 1,003,251 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, Seton Hall University, Series 2013D: | | | |
| 675 | 5.000%, 7/01/38 | 7/23 at 100.00 | A- | 757,067 |
| 1,935 | 5.000%, 7/01/43 | 7/23 at 100.00 | A- | 2,158,570 |
| 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- | 1,774,753 |
| | 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- | 1,212,502 |
| 2,500 | 5.000%, 7/01/42 | 7/27 at 100.00 | A- | 2,846,425 |

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|-------|-----------------|----------------|----|-----------|
| 1,690 | 5.000%, 7/01/47 | 7/27 at 100.00 | A- | 1,916,764 |
| 1,050 | 4.000%, 7/01/47 | 7/27 at 100.00 | A- | 1,091,507 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Education and Civic Organizations (continued) | | | |
| \$ 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 | \$2,212,720 |
| 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 | 995,417 |
| 4,560 | New Jersey Educational Facilities Authority, Revenue Bonds, William Paterson University, Series 2015C, 5.000%, 7/01/40 | 7/25 at 100.00 | A2 | 5,104,920 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, William Paterson University, Series 2017B: | | | |
| 2,000 | 5.000%, 7/01/42 – AGM Insured | 7/27 at 100.00 | AA | 2,278,900 |
| 2,420 | 5.000%, 7/01/47 – AGM Insured | 7/27 at 100.00 | AA | 2,746,821 |
| | New Jersey Educational Facilities Authority, Revenue Refunding Bonds, College of New Jersey, Series 2012A: | | | |
| 200 | 5.000%, 7/01/18 | No Opt. Call | AA- | 204,084 |
| 1,000 | 5.000%, 7/01/19 | No Opt. Call | AA- | 1,049,780 |
| | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Senior Lien Series 2016-1A: | | | |
| 6,180 | 3.500%, 12/01/32 (Alternative Minimum Tax) | 12/25 at 100.00 | Aaa | 6,038,725 |
| 1,430 | 4.000%, 12/01/39 (Alternative Minimum Tax) | 12/25 at 100.00 | Aaa | 1,434,848 |
| | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2008A, 6.125%, 6/01/30 – AGC | 6/18 at 100.00 | Aaa | 2,211,779 |
| | Insured (Alternative Minimum Tax) | | | |
| 925 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-1A, 5.000%, 12/01/25 | 12/19 at 100.00 | Aaa | 978,308 |
| 960 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2010-2, 5.000%, 12/01/30 | 12/20 at 100.00 | Aaa | 1,025,616 |
| | 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 | Aaa | 1,190,814 |
| | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2012-1A: | | | |
| 3,410 | 4.250%, 12/01/25 (Alternative Minimum Tax) | 12/22 at 100.00 | Aaa | 3,615,998 |
| 1,125 | 4.375%, 12/01/26 (Alternative Minimum Tax) | 12/22 at 100.00 | Aaa | 1,196,213 |
| | 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 | Aaa | 549,435 |
| 1,210 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2013-1A, 3.750%, 12/01/26 (Alternative Minimum Tax) | 12/22 at 100.00 | Aaa | 1,239,911 |
| | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2015-1A: | | | |
| 5,000 | 4.000%, 12/01/28 (Alternative Minimum Tax) | 12/24 at 100.00 | Aaa | 5,188,450 |
| 2,575 | 4.000%, 12/01/30 (Alternative Minimum Tax) | 12/24 at 100.00 | Aaa | 2,649,392 |
| 6,855 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Subordinate Series 2017-C, 4.250%, 12/01/47 (Alternative Minimum Tax) | 12/26 at 100.00 | Aaa | 6,957,414 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Education and Civic Organizations (continued) | | | |
| | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust 2015-XF0151, 144A: | | | |
| \$ 1,135 | 9.227%, 12/01/23 (Alternative Minimum Tax) (IF) (4) | 12/22 at 100.00 | Aaa | \$1,286,057 |
| 1,015 | 9.092%, 12/01/24 (Alternative Minimum Tax) (IF) (4) | 12/22 at 100.00 | Aaa | 1,114,135 |
| 690 | 9.657%, 12/01/25 (Alternative Minimum Tax) (IF) (4) | 12/22 at 100.00 | Aaa | 753,963 |
| 205 | 10.301%, 12/01/26 (Alternative Minimum Tax) (IF) (4) | 12/22 at 100.00 | Aaa | 225,147 |
| 2,500 | 11.308%, 12/01/27 (Alternative Minimum Tax) (IF) (4) | 12/23 at 100.00 | Aaa | 2,899,800 |
| | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Tender Option Bond Trust 2016-XG0001, 144A, 16.928%, 6/01/30 (IF) (4) | 6/19 at 100.00 | AA | 2,422,880 |
| 400 | New Jersey Institute of Technology, New Jersey, General Obligation Bonds, Series 2012A, 5.000%, 7/01/42 | 7/22 at 100.00 | A1 | 442,604 |
| 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 | 2,619,608 |
| 2,170 | Rutgers State University, New Jersey, Revenue Bonds, Tender Option Bond 2016-XF2356, 144A, 15.571%, 5/01/43 (IF) (4) | 5/23 at 100.00 | AA- | 3,366,061 |
| 125,225 | Total Education and Civic Organizations Financials – 1.3% (0.9% of Total Investments) | | | 139,807,661 |
| | New Jersey Economic Development Authority, Revenue Refunding Bonds, Kapkowski Road Landfill Project, Series 2002: | | | |
| 6,585 | 5.750%, 10/01/21 | No Opt. Call | Ba2 | 7,013,091 |
| 1,500 | 6.500%, 4/01/28 | No Opt. Call | Ba2 | 1,773,390 |
| 8,085 | Total Financials | | | 8,786,481 |
| | Health Care – 20.9% (14.3% of Total Investments) | | | |
| | Camden County Improvement Authority, New Jersey, Health Care Redevelopment Revenue Bonds, Cooper Health System Obligated Group Issue, Refunding Series 2014A: | | | |
| 175 | 5.000%, 2/15/25 | 2/24 at 100.00 | BBB+ | 198,247 |
| 220 | 5.000%, 2/15/26 | 2/24 at 100.00 | BBB+ | 247,753 |
| 1,320 | 5.000%, 2/15/27 | 2/24 at 100.00 | BBB+ | 1,477,740 |
| 1,385 | 5.000%, 2/15/28 | 2/24 at 100.00 | BBB+ | 1,543,015 |
| 1,385 | 5.000%, 2/15/29 | 2/24 at 100.00 | BBB+ | 1,535,577 |
| 2,500 | 5.000%, 2/15/32 | 2/24 at 100.00 | BBB+ | 2,740,725 |
| 3,040 | 5.000%, 2/15/33 | 2/24 at 100.00 | BBB+ | 3,322,021 |
| 1,000 | 5.000%, 2/15/34 | 2/24 at 100.00 | BBB+ | 1,089,850 |
| 1,950 | 5.000%, 2/15/35 | 2/24 at 100.00 | BBB+ | 2,119,513 |
| | 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+ | 6,765,022 |
| | 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- | 229,783 |
| 2,500 | New Jersey Health Care Facilities Financing Authority, Hospital Revenue Bonds, Virtua Health, Tender Option Bond Trust | 7/19 at 100.00 | AA | 3,133,475 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Health Care (continued) | | | |
| | 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+ | \$2,168,680 |
| 2,500 | 6.250%, 7/01/35 | 7/21 at 100.00 | BB+ | 2,715,750 |
| 3,550 | New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Series 2007, 5.750%, 7/01/37 | 7/18 at 100.00 | BB+ | 3,616,349 |
| 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+ | 1,291,423 |
| 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- | 2,600,649 |
| 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+ | 11,005,100 |
| 3,765 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, CentraState Medical Center, Series 2006A, 5.000%, 7/01/30 – AGC Insured | 2/18 at 100.00 | AA | 3,773,057 |
| 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 | AA- | 4,692,359 |
| 2,055 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Hunterdon Medical Center, Refunding Series 2014A: | | | |
| 1,295 | 5.000%, 7/01/45 | 7/24 at 100.00 | A+ | 2,260,294 |
| | 4.000%, 7/01/45 | 7/24 at 100.00 | A+ | 1,321,301 |
| 12,010 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Inspira Health Obligated Group Issue, Series 2017A, 5.000%, 7/01/42 | 7/27 at 100.00 | A2 | 13,621,502 |
| | 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 | 4,307,572 |
| 3,375 | 5.000%, 7/01/31 | 7/22 at 100.00 | A3 | 3,675,915 |
| 1,500 | 5.000%, 7/01/37 | 7/22 at 100.00 | A3 | 1,609,065 |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health System Obligated Group, Refunding Series 2011: | | | |
| 3,000 | 5.000%, 7/01/25 | 7/22 at 100.00 | AA- | 3,384,360 |
| 3,000 | 5.000%, 7/01/26 | 7/22 at 100.00 | AA- | 3,371,040 |
| 2,500 | 5.000%, 7/01/27 | 7/22 at 100.00 | AA- | 2,798,150 |
| 1,450 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Meridian Health System Obligated Group, Refunding Series 2013A, 5.000%, 7/01/32 | 7/23 at 100.00 | AA- | 1,615,532 |

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| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Princeton HealthCare System, Series 2016A: | | | | |
| 830 | 5.000%, 7/01/32 | 7/26 at 100.00 | Baa2 | 945,918 | |
| 1,055 | 5.000%, 7/01/33 | 7/26 at 100.00 | Baa2 | 1,196,402 | |
| 340 | 5.000%, 7/01/34 | 7/26 at 100.00 | Baa2 | 383,938 | |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Robert Wood Johnson University Hospital Issue, Series 2014A: | | | | |
| 4,235 | 5.000%, 7/01/39 | 7/24 at 100.00 | A+ | 4,756,710 | |
| 5,955 | 5.000%, 7/01/43 | 7/24 at 100.00 | A+ | 6,673,352 | |
| 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+ | 4,531,976 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Health Care (continued) | | | |
| \$ 780 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, RWJ Barnabas Health Obligated Group, Refunding Series 2016A, 5.000%, 7/01/43 | 7/26 at 100.00 | A+ | \$880,316 |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Refunding Series 2016: | | | |
| 1,135 | 4.000%, 7/01/34 | 7/26 at 100.00 | BBB- | 1,148,960 |
| 2,600 | 5.000%, 7/01/35 | 7/26 at 100.00 | BBB- | 2,868,450 |
| 1,700 | 5.000%, 7/01/36 | 7/26 at 100.00 | BBB- | 1,868,946 |
| 3,095 | 5.000%, 7/01/41 | 7/26 at 100.00 | BBB- | 3,364,544 |
| 4,645 | 4.000%, 7/01/48 | 7/26 at 100.00 | BBB- | 4,588,284 |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Luke's Warren Hospital Obligated Group, Series 2013, 4.000%, 8/15/37 | 8/23 at 100.00 | A- | 2,378,440 |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, University Hospital Issue, Refunding Series 2015A: | | | |
| 5,055 | 4.125%, 7/01/38 – AGM Insured | 7/25 at 100.00 | AA | 5,284,093 |
| 3,910 | 5.000%, 7/01/46 – AGM Insured | 7/25 at 100.00 | AA | 4,371,654 |
| 127,390 | Total Health Care | | | 139,472,802 |
| | Housing/Multifamily – 4.0% (2.8% of Total Investments) | | | |
| | New Jersey Economic Development Authority, Revenue Bonds, Provident Group - Kean Properties LLC - Kean University Student Housing Project, Series 2017A, 5.000%, 7/01/47 | 1/27 at 100.00 | BBB- | 1,992,951 |
| | 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- | 2,022,037 |
| | New Jersey Economic Development Authority, Revenue Bonds, West Campus Housing LLC - New Jersey City University Student Housing Project, Series 2015, 5.000%, 7/01/47 | 7/25 at 100.00 | BBB- | 6,343,272 |
| | New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A: | | | |
| 3,870 | 5.750%, 6/01/31 | 6/20 at 100.00 | Baa3 | 4,191,520 |
| 2,100 | 5.875%, 6/01/42 | 6/20 at 100.00 | Baa3 | 2,259,621 |
| | New Jersey Housing and Mortgage Finance Agency, Multifamily Housing Revenue Bonds, Series 2013-2: | | | |
| 2,165 | 4.350%, 11/01/33 (Alternative Minimum Tax) | 11/22 at 100.00 | AA | 2,288,621 |
| 1,235 | 4.600%, 11/01/38 (Alternative Minimum Tax) | 11/22 at 100.00 | AA | 1,291,341 |
| 1,235 | 4.750%, 11/01/46 (Alternative Minimum Tax) | 11/22 at 100.00 | AA | 1,293,934 |
| | New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2015A, 4.000%, 11/01/45 | 11/24 at 100.00 | AA- | 2,331,140 |
| | New Jersey Housing and Mortgage Finance Agency, Multifamily Revenue Bonds, Series 2017D: | | | |
| 1,125 | 3.900%, 11/01/32 (Alternative Minimum Tax) | 5/26 at 100.00 | AA- | 1,136,239 |
| 1,750 | 4.250%, 11/01/37 (Alternative Minimum Tax) | 5/26 at 100.00 | AA- | 1,780,292 |
| 25,580 | Total Housing/Multifamily | | | 26,930,968 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|--------------|
| | Housing/Single Family – 3.1% (2.1% of Total Investments) | | | |
| | New Jersey Housing & Mortgage Finance Agency, Single Family Home Mortgage Revenue Bonds, Series 2011A: | | | |
| \$ 9,495 | 4.450%, 10/01/25 | 4/21 at 100.00 | Aa2 | \$10,096,888 |
| 9,505 | 4.650%, 10/01/29 | 4/21 at 100.00 | Aa2 | 10,004,868 |
| 515 | New Jersey Housing and Mortgage Finance Agency, Single Family Housing Revenue Bonds, Series 2007T, 4.700%, 10/01/37 (Alternative Minimum Tax) | 1/18 at 100.00 | AA | 515,391 |
| 19,515 | Total Housing/Single Family | | | 20,617,147 |
| | Long-Term Care – 2.2% (1.5% of Total Investments) | | | |
| 7,835 | Burlington County Bridge Commission, New Jersey, Economic Development Revenue Bonds, The Evergreens Project, Series 2007, 5.625%, 1/01/38 | 1/18 at 100.00 | N/R | 7,609,979 |
| 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 | 527,376 |
| 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- | 5,280,750 |
| 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- | 1,528,919 |
| 14,755 | Total Long-Term Care | | | 14,947,024 |
| | Tax Obligation/General – 7.4% (5.1% of Total Investments) | | | |
| 2,225 | Cumberland County Improvement Authority, New Jersey, County General Obligation Revenue Bonds, Technical High School Project, Series 2014, 5.000%, 9/01/39 – AGM Insured | 9/24 at 100.00 | AA | 2,503,370 |
| | Gloucester County, New Jersey, General Obligation Bonds, Series 2017B: | | | |
| 550 | 4.000%, 10/15/24 | No Opt. Call | AA | 616,462 |
| 195 | 4.000%, 10/15/25 | No Opt. Call | AA | 220,065 |
| 575 | 4.000%, 10/15/27 | No Opt. Call | AA | 653,200 |
| | Hudson County, New Jersey, General Obligation Bonds, County College, Refunding Series 2017: | | | |
| 650 | 4.000%, 2/15/21 | No Opt. Call | AA | 695,058 |
| 500 | 4.000%, 2/15/22 | No Opt. Call | AA | 543,420 |
| 300 | 4.000%, 2/15/23 | No Opt. Call | AA | 330,561 |
| 500 | 4.000%, 2/15/25 | No Opt. Call | AA | 562,780 |
| 300 | 4.000%, 2/15/27 | No Opt. Call | AA | 339,660 |
| | Jersey City, New Jersey, General Obligation Bonds, Refunding General Improvement Series 2017A: | | | |
| 1,000 | 5.000%, 11/01/29 | 11/27 at 100.00 | AA- | 1,188,230 |
| 550 | 5.000%, 11/01/30 | 11/27 at 100.00 | AA- | 650,914 |
| 515 | 5.000%, 11/01/31 | 11/27 at 100.00 | AA- | 607,061 |
| 440 | 5.000%, 11/01/33 | 11/27 at 100.00 | AA- | 518,654 |
| 1,100 | Linden, New Jersey, General Obligation Bonds, Refunding Series 2011, 4.000%, 5/01/23 | 5/21 at 100.00 | AA- | 1,169,498 |

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Middlesex County, New Jersey, General Obligation Bonds,
Refunding General Improvement Series 2017:

| | | | | |
|-------|-----------------|--------------|-----|-----------|
| 1,770 | 3.000%, 1/15/22 | No Opt. Call | AAA | 1,852,411 |
| 1,380 | 4.000%, 1/15/24 | No Opt. Call | AAA | 1,538,907 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Tax Obligation/General (continued) | | | |
| \$ 975 | Middlesex County, New Jersey, General Obligation Bonds, Refunding Redevelopment Series 2017, 4.000%, 1/15/23 | No Opt. Call | AAA | \$1,075,318 |
| 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- | 2,145,798 |
| 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 | 3,160,506 |
| 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- | 2,579,478 |
| 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 | 864,622 |
| 250 | Mount Laurel Township, Burlington County, New Jersey, General Obligation Bonds, Refunding Series 2017: 3.000%, 4/15/22 | No Opt. Call | AA | 261,460 |
| 750 | 4.000%, 4/15/29 | 4/27 at 100.00 | AA | 831,488 |
| 465 | New Brunswick Parking Authority, Middlesex County, New Jersey, Guaranteed Parking Revenue Bonds, Refunding Series 2012: 5.000%, 9/01/28 | 9/22 at 100.00 | A+ | 517,540 |
| 610 | 5.000%, 9/01/29 | 9/22 at 100.00 | A+ | 677,765 |
| 300 | 5.000%, 9/01/31 | 9/22 at 100.00 | A+ | 332,196 |
| 250 | 3.625%, 9/01/34 | 9/22 at 100.00 | A+ | 254,520 |
| 1,000 | New Brunswick Parking Authority, Middlesex County, New Jersey, Guaranteed Parking Revenue Bonds, Refunding Series 2016: 3.000%, 9/01/32 | 9/25 at 100.00 | AA | 995,250 |
| 1,000 | 3.000%, 9/01/33 | 9/25 at 100.00 | AA | 986,360 |
| 2,190 | New Brunswick, New Jersey, General Obligation Bonds, Cultural Center Project, Series 2017, 4.000%, 9/15/44 – AGM Insured | 9/27 at 100.00 | AA | 2,322,823 |
| 1,000 | Sparta Township Board of Education, Sussex County, New Jersey, General Obligation Bonds, Refunding Series 2015: 5.000%, 2/15/34 | 2/25 at 100.00 | AA- | 1,143,160 |
| 1,395 | 5.000%, 2/15/35 | 2/25 at 100.00 | AA- | 1,591,779 |
| 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+ | 5,755,463 |
| 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 | 2,747,562 |
| 2,000 | Union County, New Jersey, General Obligation Bonds, Refunding Series 2017: 4.000%, 3/01/24 (WI/DD, Settling 12/14/17) | No Opt. Call | Aaa | 2,242,540 |
| 1,535 | 4.000%, 3/01/26 (WI/DD, Settling 12/14/17) | No Opt. Call | Aaa | 1,758,926 |

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|--------|---|---------------------|------------|
| 1,515 | Washington Township Board of Education, Mercer County, New Jersey, General Obligation Bonds, Series 2005, 5.250%, 1/01/27 – No Opt. Call AGM Insured | A2 | 1,847,239 |
| 1,435 | West Deptford Township, Gloucester County, New Jersey, General Obligation Bonds, Refunding Series 2014, 4.000%, 9/01/28 – BA 0 24 at 100.00 Insured | AA | 1,545,567 |
| 100 | Woodbridge Township, Middlesex County, New Jersey, General Obligation Bonds, Refunding Series 2010, 5.000%, 7/15/19 | No Opt. Call AA+ | 105,427 |
| 44,820 | Total Tax Obligation/General | | 49,733,038 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Tax Obligation/Limited – 33.7% (23.2% of Total Investments) | | | |
| \$ 3,775 | Bergen County Improvement Authority, New Jersey, Guaranteed Lease Revenue Bonds, County Administration Complex Project, Series 2005, 5.000%, 11/15/26 | No Opt. Call | Aaa | \$4,653,291 |
| 1,000 | Burlington County Bridge Commission, New Jersey, County Guaranteed Bridge System Revenue Bonds, Series 2017: 5.000%, 10/01/19 | No Opt. Call | AA | 1,060,330 |
| 300 | 5.000%, 10/01/22 | No Opt. Call | AA | 343,719 |
| 4,150 | Essex County Improvement Authority, New Jersey, Project Consolidation Revenue Bonds, Refunding Series 2007, 5.250%, 12/15/22 – AMBAC Insured | No Opt. Call | Aa1 | 4,803,168 |
| 3,000 | Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2003B, 0.000%, 11/01/25 – AGM Insured | No Opt. Call | AA | 2,411,550 |
| 3,015 | Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2005A, 5.750%, 11/01/28 – AGM Insured | No Opt. Call | AA | 3,660,964 |
| 5,120 | Garden State Preservation Trust, New Jersey, Open Space and Farmland Preservation Bonds, Series 2005C, 5.125%, 11/01/18 – AGM Insured | No Opt. Call | AA | 5,297,152 |
| 5,005 | Government of Guam, Business Privilege Tax Bonds, Series 2011A: 5.250%, 1/01/36 | 1/22 at 100.00 | A | 5,355,050 |
| 3,020 | 5.125%, 1/01/42 | 1/22 at 100.00 | A | 3,182,325 |
| 500 | Government of Guam, Business Privilege Tax Bonds, Series 2012B-1, 5.000%, 1/01/29 | 1/22 at 100.00 | A | 532,505 |
| 1,110 | Hudson County Improvement Authority, New Jersey, County Secured Lease Revenue Bonds, Hudson County Plaza Refunding Project, Series 2013, 3.250%, 4/01/35 | 4/22 at 100.00 | Aa3 | 1,112,198 |
| 10,310 | Hudson County Improvement Authority, New Jersey, County Secured Lease Revenue Bonds, Hudson County Vocational Technical Schools Project, Series 2016: 5.000%, 5/01/46 | 5/26 at 100.00 | AA | 11,815,569 |
| 3,745 | 5.250%, 5/01/51 | 5/26 at 100.00 | AA | 4,330,868 |
| 310 | New Jersey Economic Development Authority, Cigarette Tax Revenue Refunding Bonds, Series 2012: 5.000%, 6/15/21 | No Opt. Call | BBB+ | 340,324 |
| 6,400 | 5.000%, 6/15/25 | 6/22 at 100.00 | BBB+ | 6,980,928 |
| 3,480 | 5.000%, 6/15/26 | 6/22 at 100.00 | BBB+ | 3,771,206 |
| 7,945 | 5.000%, 6/15/28 | 6/22 at 100.00 | BBB+ | 8,540,160 |
| 415 | 5.000%, 6/15/29 | 6/22 at 100.00 | BBB+ | 444,639 |
| 5,255 | New Jersey Economic Development Authority, Revenue Bonds, Motor Vehicle Surcharge, Refunding Series 2017A, 3.375%, 7/01/30 | 7/27 at 100.00 | BBB+ | 5,094,722 |
| | New Jersey Economic Development Authority, Revenue Bonds, Newark Downtown District Management Corporation Project, Series 2007: | | | |

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|--------|--|----------------|------|------------|
| 440 | 5.125%, 6/15/27 | 2/18 at 100.00 | Baa3 | 440,286 |
| 740 | 5.125%, 6/15/37 | 2/18 at 100.00 | Baa3 | 740,422 |
| 6,385 | New Jersey Economic Development Authority, School Facilities Construction Bonds, Series 2014UU, 5.000%, 6/15/27 | 6/24 at 100.00 | A- | 6,986,531 |
| 12,000 | New Jersey Economic Development Authority, School Facilities Construction Bonds, Series 2015WW, 5.250%, 6/15/40 | 6/25 at 100.00 | A- | 13,031,880 |
| 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- | 5,501,800 |
| 6,000 | New Jersey Economic Development Authority, Sublease Revenue Bonds, New Jersey Transit Corporation Projects, Refunding Series 2017B, 5.000%, 11/01/25 | No Opt. Call | A- | 6,758,100 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Tax Obligation/Limited (continued) | | | |
| \$ 1,400 | New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset Transformation Program, Series 2008A, 5.250%, 10/01/38 | 10/18 at 100.00 | BBB+ | \$1,434,552 |
| 3,750 | New Jersey Transportation Trust Fund Authority, Federal Highway Aid Grant Anticipation Bonds, Series 2006, 5.000%, 6/15/18 – FGIC Insured | 2/18 at 100.00 | A- | 3,808,988 |
| 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+ | 1,260,233 |
| 655 | 5.000%, 6/15/30 | 6/26 at 100.00 | A+ | 727,423 |
| 32,965 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital Appreciation Series 2010A, 0.000%, 12/15/30 | No Opt. Call | A- | 19,154,973 |
| 8,100 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Refunding Series 2006A, 5.500%, 12/15/22 | No Opt. Call | A- | 9,139,797 |
| 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 | 20,897,409 |
| 39,090 | 0.000%, 12/15/33 – AGM Insured | No Opt. Call | AA | 20,750,145 |
| 5,160 | 0.000%, 12/15/34 – AGM Insured | No Opt. Call | AA | 2,611,063 |
| 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- | 7,517,025 |
| 7,000 | New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2010D, 5.000%, 12/15/24 | No Opt. Call | A- | 7,862,540 |
| 3,860 | Passaic County Improvement Authority, New Jersey, Lease Revenue Bonds, Preakness Healthcare Center Expansion Project, Refunding Series 2015, 3.750%, 5/01/36 | 5/25 at 100.00 | AA | 3,996,374 |
| 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 | Aa2 | 956,699 |
| 4,105 | 3.500%, 5/01/35 | 5/22 at 100.00 | Aa2 | 4,140,016 |
| 285 | Union County Improvement Authority, New Jersey, General Obligation Lease Bonds, Juvenile Detention Center Facility Project, Tender Option Bond Trust 2015-XF1019, 144A: 21.350%, 5/01/28 (IF) (4) | No Opt. Call | Aaa | 670,257 |
| 285 | 21.419%, 5/01/29 (IF) (4) | No Opt. Call | Aaa | 682,549 |
| 200 | 21.419%, 5/01/30 (IF) (4) | No Opt. Call | Aaa | 489,862 |
| 370 | 21.204%, 5/01/31 (IF) (4) | No Opt. Call | Aaa | 919,136 |
| 385 | 21.316%, 5/01/32 (IF) (4) | No Opt. Call | Aaa | 986,505 |
| 400 | 21.320%, 5/01/33 (IF) (4) | No Opt. Call | Aaa | 1,045,052 |
| 415 | 21.419%, 5/01/34 (IF) (4) | No Opt. Call | Aaa | 1,105,701 |
| 3,975 | Union County Improvement Authority, New Jersey, Lease Revenue Bonds, Plainfield - Park Madison Redevelopment Project, Tender Option Trust 2016-XG0057, 144A, 15.397%, 3/01/34 (IF) (4) | No Opt. Call | AA+ | 7,720,483 |

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| | | |
|---------|--|-------------|
| 257,880 | Total Tax Obligation/Limited Transportation – 26.7% (18.3% of Total Investments) | 225,066,469 |
| 5,550 | Casino Reinvestment Development Authority, New Jersey, Parking Revenue Bonds, Series 2005A, 5.250%, 6/01/20 – NPFQ/18 at 100.00 A3 Insured | 5,566,872 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Transportation (continued) | | | |
| \$ 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 | \$2,657,712 |
| | Delaware River and Bay Authority, Delaware and New Jersey, Revenue Bonds, Series 2014A: | | | |
| 1,285 | 5.000%, 1/01/34 | 1/24 at 100.00 | A1 | 1,445,715 |
| 5,890 | 4.125%, 1/01/39 | 1/24 at 100.00 | A1 | 6,138,911 |
| 7,800 | 5.000%, 1/01/44 | 1/24 at 100.00 | A1 | 8,701,602 |
| | 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 | 1,063,800 |
| 2,820 | 4.000%, 7/01/35 – BAM Insured | 7/25 at 100.00 | AA | 2,990,131 |
| | 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 | 3,263,417 |
| 10,210 | 5.000%, 7/01/47 | 7/27 at 100.00 | A1 | 11,769,680 |
| | Delaware River Joint Toll Bridge Commission, Pennsylvania, Bridge System Revenue Bonds, Refunding Series 2012A: | | | |
| 2,150 | 5.000%, 7/01/24 | 7/22 at 100.00 | A1 | 2,424,598 |
| 1,105 | 5.000%, 7/01/25 | 7/22 at 100.00 | A1 | 1,244,075 |
| 650 | 4.000%, 7/01/26 | 7/22 at 100.00 | A1 | 699,179 |
| 625 | 4.000%, 7/01/27 | 7/22 at 100.00 | A1 | 669,194 |
| | Delaware River Port Authority, New Jersey and Pennsylvania, Revenue Bonds, Series 2010E: | | | |
| 5,005 | 5.000%, 1/01/40 | 1/20 at 100.00 | A | 5,305,450 |
| 1,000 | 5.000%, 1/01/40 – AGM Insured | 1/20 at 100.00 | AA | 1,063,190 |
| 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 | 8,016,171 |
| | 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- | 2,001,402 |
| 1,635 | 5.000%, 1/01/25 | 1/23 at 100.00 | A- | 1,807,296 |
| 1,875 | 5.000%, 1/01/26 | 1/23 at 100.00 | A- | 2,063,250 |
| 3,595 | 5.000%, 1/01/27 | 1/23 at 100.00 | A- | 3,936,381 |
| 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 | 6,250,819 |
| | New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999: | | | |
| 1,000 | 5.125%, 9/15/23 (Alternative Minimum Tax) | 3/18 at 100.00 | BB- | 1,098,180 |
| 1,800 | 5.250%, 9/15/29 (Alternative Minimum Tax) | 8/22 at 101.00 | BB- | 1,969,794 |
| 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- | 2,557,485 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Transportation (continued) | | | |
| | 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 | \$6,411,960 |
| 5,750 | 5.000%, 9/15/21 | No Opt. Call | A | 6,258,760 |
| 7,780 | New Jersey Turnpike Authority, Revenue Bonds, Refunding Series 2015E, 5.000%, 1/01/45 | 1/25 at 100.00 | A+ | 8,796,846 |
| 1,300 | New Jersey Turnpike Authority, Revenue Bonds, Refunding Series 2017B, 5.000%, 1/01/33 | 1/28 at 100.00 | A+ | 1,547,013 |
| 3,065 | New Jersey Turnpike Authority, Revenue Bonds, Series 2005A, 5.250%, 1/01/29 – AGM Insured | No Opt. Call | AA | 3,828,798 |
| 7,620 | New Jersey Turnpike Authority, Revenue Bonds, Series 2012B, 5.000%, 1/01/28 | 1/23 at 100.00 | A+ | 8,674,456 |
| 3,625 | New Jersey Turnpike Authority, Revenue Bonds, Tender Option Bond Trust 2016-XF1057, 144A, 14.069%, 1/01/43 (IF) (4) | 7/22 at 100.00 | A+ | 5,285,250 |
| 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 | Aa2 | 2,244,291 |
| 2,750 | Passaic County Improvement Authority, New Jersey, Revenue Bonds, Paterson Parking Deck Facility, Series 2005, 5.000%, 4/15/35 – AGM Insured | 2/18 at 100.00 | A2 | 2,757,260 |
| 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- | 8,252,965 |
| 5,700 | Port Authority of New York and New Jersey, Consolidated Revenue Bonds, One Hundred Seventy Seventh Series 2013, 4.000%, 1/15/43 (Alternative Minimum Tax) | 1/23 at 100.00 | AA- | 5,861,823 |
| 19,655 | Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC, Sixth Series 1997: 5.750%, 12/01/22 – NPMFG Insured (Alternative Minimum Tax) | 12/17 at 100.00 | A3 | 20,694,160 |
| 12,130 | 5.750%, 12/01/25 – NPMFG Insured (Alternative Minimum Tax) | 12/17 at 100.00 | A3 | 12,771,556 |
| 161,565 | Total Transportation | | | 178,089,442 |
| | U.S. Guaranteed – 9.9% (6.8% of Total Investments) (5) | | | |
| 25 | Essex County Improvement Authority, New Jersey, Project Consolidation Revenue Bonds, Refunding Series 2007, 5.250%, 12/15/22 – AMBAC Insured (ETM) | No Opt. Call | Aa1 (5) | 29,078 |
| 335 | New Jersey Economic Development Authority, Revenue Bonds, Yeshiva Ktana of Passaic, Series 1993, 8.000%, 9/15/18 (ETM) | No Opt. Call | N/R (5) | 352,065 |
| 250 | New Jersey Educational Facilities Authority, Revenue Bonds, Georgian Court University, Series 2007D, 5.000%, 7/01/27 (Pre-refunded 4/24/18) | 4/18 at 100.00 | BBB-(5) | 250,463 |
| | New Jersey Educational Facilities Authority, Revenue Bonds, University of Medicine and Dentistry of New Jersey, Refunding Series 2009B: | | | |
| 15 | 6.000%, 12/01/17 (ETM) | No Opt. Call | N/R (5) | 15,000 |
| 25 | 6.500%, 12/01/19 (Pre-refunded 6/01/19) | 6/19 at 100.00 | N/R (5) | 26,795 |

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|-------|--|----------------|---------|-----------|
| 100 | 6.500%, 12/01/20 (Pre-refunded 6/01/19) | 6/19 at 100.00 | N/R (5) | 107,179 |
| 5 | 7.125%, 12/01/23 (Pre-refunded 6/01/19) | 6/19 at 100.00 | N/R (5) | 5,405 |
| 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) | 31,622 |
| 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) | 4,989,881 |

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| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|------------|
| | U.S. Guaranteed (5) (continued) | | | |
| | New Jersey Health Care Facilities Financing Authority, Revenue and Refunding Bonds, Palisades Medical Center Obligated Group Issue, Series 2013: | | | |
| \$ 555 | 5.250%, 7/01/31 (Pre-refunded 7/01/23) | 7/23 at 100.00 | N/R (5) | \$651,620 |
| 2,570 | 5.250%, 7/01/31 (Pre-refunded 7/01/23) | 7/23 at 100.00 | A- (5) | 3,032,292 |
| 275 | 5.500%, 7/01/43 (Pre-refunded 7/01/23) | 7/23 at 100.00 | N/R (5) | 326,491 |
| 1,285 | 5.500%, 7/01/43 (Pre-refunded 7/01/23) | 7/23 at 100.00 | A- (5) | 1,533,095 |
| | 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) | 7,681,454 |
| 2,250 | 5.000%, 7/01/38 (Pre-refunded 7/01/18) – AGC Insured | 7/18 at 100.00 | AA (5) | 2,298,307 |
| 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) | 8,715,498 |
| 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) | 5,153,750 |
| 3,805 | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, St. Clare's Hospital, Series 2004A, 5.250%, 7/01/20 – AGC Insured (ETM) | No Opt. Call | AA (5) | 4,151,940 |
| 410 | New Jersey Health Care Facilities Financing Authority, State Contract Bonds, Hospital Asset Transformation Program, Series 2008A, 5.250%, 10/01/38 (Pre-refunded 10/01/18) | 10/18 at 100.00 | N/R (5) | 423,378 |
| 175 | New Jersey Institute of Technology, New Jersey, General Obligation Bonds, Series 2012A, 5.000%, 7/01/42 (Pre-refunded 7/01/22) | 7/22 at 100.00 | N/R (5) | 200,232 |
| 1,555 | New Jersey Sports and Exposition Authority, Convention Center Luxury Tax Bonds, Series 2004, 5.500%, 3/01/22 – NPMFG Insured (ETM) | No Opt. Call | A3 (5) | 1,795,092 |
| 7,500 | New Jersey Turnpike Authority, Revenue Bonds, Series 2009I, 5.000%, 1/01/35 (Pre-refunded 1/01/20) | 1/20 at 100.00 | A+ (5) | 8,021,475 |
| 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) | 1,816,600 |
| 305 | North Hudson Sewerage Authority, New Jersey, Gross Revenue Lease Certificates, Senior Lien Series 2012A, 5.000%, 6/01/27 (Pre-refunded 6/01/22) | 6/22 at 100.00 | N/R (5) | 346,931 |
| 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) | 14,153,040 |
| 64,035 | Total U.S. Guaranteed Utilities – 4.2% (2.9% of Total Investments) | | | 66,108,683 |
| 13,500 | Essex County Improvement Authority, New Jersey, Solid Waste Disposal Revenue Bonds, Covanta Project, Series 2015, 144A, 5.250%, 7/01/45 (Alternative Minimum Tax) | 7/20 at 100.00 | BB- | 13,580,055 |
| 1,510 | | No Opt. Call | A | 1,706,360 |

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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 – NPFG Insured

New Jersey Economic Development Authority, Energy Facilities
 Revenue Bonds, UMM Energy Partners, LLC Project, Series
 2012A:

| | | | | |
|-------|---|----------------|------|-----------|
| 1,000 | 4.750%, 6/15/32 (Alternative Minimum Tax) | 6/22 at 100.00 | Baa3 | 1,041,720 |
| 1,225 | 5.125%, 6/15/43 (Alternative Minimum Tax) | 6/22 at 100.00 | Baa3 | 1,279,513 |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|----------------|
| | Utilities (continued) | | | |
| \$ 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+ | \$5,490,762 |
| 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+ | 2,197,080 |
| 2,530 | Salem County Pollution Control Financing Authority, New Jersey, Pollution Control Revenue Bonds, Chambers Project, Refunding Series 2014A, 5.000%, 12/01/23 (Alternative Minimum Tax) | No Opt. Call | BBB- | 2,740,622 |
| 26,905 | Total Utilities | | | 28,036,112 |
| | Water and Sewer – 5.3% (3.6% of Total Investments) | | | |
| 1,460 | New Jersey Economic Development Authority, Water Facilities Revenue Bonds, Middlesex Water Company, Series 2012C: 5.000%, 10/01/23 | No Opt. Call | A+ | 1,681,453 |
| 15,670 | 4.250%, 10/01/47 (Alternative Minimum Tax) | 10/22 at 100.00 | A+ | 16,074,913 |
| 1,650 | New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Series 2012A, 3.250%, 9/01/31 | 9/21 at 100.00 | AAA | 1,684,403 |
| 6,270 | New Jersey Environmental Infrastructure Trust, Environmental Infrastructure Bonds, Tender Option Bond Trust 2016-XF0395, 144A, 6.487%, 9/01/21 (IF) (4) | No Opt. Call | AAA | 7,339,850 |
| | North Hudson Sewerage Authority, New Jersey, Gross Revenue Lease Certificates, Senior Lien Series 2012A: | | | |
| 3,515 | 5.000%, 6/01/27 | 6/22 at 100.00 | A | 3,862,633 |
| 4,000 | 5.000%, 6/01/42 – NPMG Insured | 6/22 at 100.00 | A | 4,325,080 |
| 205 | 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 | 208,907 |
| 32,770 | Total Water and Sewer | | | 35,177,239 |
| \$ 950,100 | Total Long-Term Investments (cost \$909,024,826) | | | 972,327,856 |
| | Variable Rate Demand Preferred Shares, net of deferred offering costs – (46.8)% (6) | | | (312,364,915) |
| | Other Assets Less Liabilities – 1.2% | | | 7,766,241 |
| | Net Asset Applicable to Common Shares – 100% | | | \$ 667,729,182 |

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 | \$ — | \$972,327,856 | \$ — | \$972,327,856 |

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 table below presents the cost and unrealized appreciation (depreciation) of the Fund's investment portfolio, as determined on a federal income tax basis, as of November 30, 2017.

| | |
|---|---------------|
| Tax cost of investments | \$907,667,813 |
| Gross unrealized: | |
| Appreciation | \$ 67,221,737 |
| Depreciation | (2,561,694) |
| Net unrealized appreciation (depreciation) of investments | \$ 64,660,043 |

- (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 not rated by national ratings agencies and are regarded as having an implied rating equal to the rating of the U.S. Government or agency.
- (6) Variable Rate Demand Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 32.1%.
- 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.
- WI/DD Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.

Item 2. Controls and Procedures.

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

Item 3. Exhibits.

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

SIGNATURES

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

(Registrant) Nuveen New Jersey Quality Municipal Income Fund

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

Gifford R. Zimmerman
Vice President and Secretary

Date: January 29, 2018

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

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

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

Date: January 29, 2018

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

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

Date: January 29, 2018