

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

UNITED STATES SECURITIES AND EXCHANGE COMMISSION

Washington, DC 20549

FORM N-Q

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

Investment Company Act file number 811-06385

Nuveen Ohio Quality Municipal Income Fund

(Exact name of registrant as specified in charter)

Nuveen Investments

333 West Wacker Drive, Chicago, Illinois 60606

(Address of principal executive offices) (Zip code)

Gifford R. Zimmerman

Vice President and Secretary

333 West Wacker Drive, Chicago, Illinois 60606

(Name and address of agent for service)

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

Date of fiscal year end: February 28

Date of reporting period: May 31, 2018

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

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

Edgar Filing: NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND - Form N-Q

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

Edgar Filing: NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND - Form N-Q

NUO

Nuveen Ohio Quality Municipal Income Fund

Portfolio of Investments as of May 31, 2018

(Unaudited)

Principal

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|---------------|
| | LONG-TERM INVESTMENTS – 154.7% (100.0% of Total Investments) | | | |
| | MUNICIPAL BONDS – 154.7% (100.0% of Total Investments) | | | |
| | Consumer Staples – 4.4% (2.8% of Total Investments) | | | |
| \$ 13,120 | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2, 5.875%, 6/01/47 | 7/18 at 100.00 | B- | \$ 13,119,738 |
| | Education and Civic Organizations – 14.6% (9.4% of Total Investments) | | | |
| | Lorain County Community College District, Ohio, General Receipts Revenue Bonds, Series 2017: | | | |
| 1,305 | 5.000%, 12/01/32 | 6/27 at 100.00 | Aa2 | 1,511,581 |
| 1,200 | 5.000%, 12/01/33 | 6/27 at 100.00 | Aa2 | 1,383,828 |
| 505 | 5.000%, 12/01/34 | 6/27 at 100.00 | Aa2 | 579,791 |
| | Miami University of Ohio, General Receipts Bonds, Refunding Series 2014: | | | |
| 4,375 | 5.000%, 9/01/33 | 9/24 at 100.00 | AA | 4,922,487 |
| 2,500 | 4.000%, 9/01/39 | 9/24 at 100.00 | AA | 2,603,625 |
| 2,585 | Miami University of Ohio, General Receipts Bonds, Refunding Series 2017, 5.000%, 9/01/41 | 9/26 at 100.00 | AA | 2,953,828 |
| | Miami University of Ohio, General Receipts Bonds, Series 2011: | | | |
| 130 | 5.000%, 9/01/33 | 9/21 at 100.00 | AA | 140,858 |
| 1,960 | 5.000%, 9/01/36 | 9/21 at 100.00 | AA | 2,119,858 |
| | Miami University of Ohio, General Receipts Bonds, Series 2012: | | | |
| 480 | 4.000%, 9/01/32 | 9/22 at 100.00 | AA | 501,893 |
| 1,000 | 4.000%, 9/01/33 | 9/22 at 100.00 | AA | 1,043,570 |
| | Ohio Higher Educational Facilities Commission, Revenue Bonds, Denison University Project, Series 2012: | | | |
| 120 | 5.000%, 11/01/27 | 5/22 at 100.00 | AA | 131,477 |
| 590 | 5.000%, 11/01/32 | 5/22 at 100.00 | AA | 643,436 |
| 5,000 | Ohio Higher Educational Facilities Commission, Revenue Bonds, University of Dayton, Refunding Series 2013, 5.000%, 12/01/43 | 12/22 at 100.00 | A+ | 5,432,600 |
| 1,000 | Ohio University at Athens, General Receipts Bonds, Series 2013, 5.000%, 12/01/39 | 12/22 at 100.00 | Aa3 | 1,091,810 |
| 1,000 | Tuscarawas County Economic Development and Finance Alliance, Ohio, Higher Education Facilities Revenue Bonds, Ashland University, Refunding & Improvement Series 2015, 6.000%, 3/01/45 | 3/25 at 100.00 | N/R | 1,020,420 |
| 1,000 | University of Cincinnati, Ohio, General Receipts Bonds, Green Bond Series 2014C, 5.000%, 6/01/41 | 12/24 at 100.00 | AA- | 1,119,050 |
| 4,175 | University of Cincinnati, Ohio, General Receipts Bonds, Series 2016C, 5.000%, 6/01/46 | 6/26 at 100.00 | AA- | 4,745,347 |
| 7,580 | | 5/21 at 100.00 | AA | 8,097,183 |

Wright State University, Ohio, General Receipts Bonds, Series
2011A, 5.000%, 5/01/31 – BAM Insured

1

NUONuveen Ohio Quality Municipal Income Fund (continued)
 Portfolio of Investments as of May 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Education and Civic Organizations (continued) | | | |
| | Youngstown State University, Ohio, General Receipts Bonds, Refunding Series 2017: | | | |
| \$ 1,555 | 5.000%, 12/15/29 | 12/26 at 100.00 | A+ | \$1,795,123 |
| 1,670 | 5.000%, 12/15/30 | 12/26 at 100.00 | A+ | 1,922,437 |
| 39,730 | Total Education and Civic Organizations | | | 43,760,202 |
| | Health Care – 15.8% (10.2% of Total Investments) | | | |
| 3,000 | Akron, Bath and Copley Joint Township Hospital District, Ohio, Hospital Revenue Bonds, Children's Hospital Medical Center, Improvement Series 2013, 5.000%, 11/15/38 | 5/23 at 100.00 | AA- | 3,308,730 |
| 3,125 | Chillicothe, Ohio, Hospital Facilities Revenue Bonds, Adena Health System Obligated Group Project, Refunding & Improvement Series 2017, 5.000%, 12/01/47 | 12/27 at 100.00 | A- | 3,471,469 |
| 2,400 | Fairfield County, Ohio, Hospital Facilities Revenue Bonds, Fairfield Medical Center Project, Series 2013, 5.000%, 6/15/43 | 6/23 at 100.00 | Baa2 | 2,523,984 |
| 250 | Franklin County, Ohio, Hospital Revenue Bonds, OhioHealth Corporation, Series 2011A, 5.000%, 11/15/41 | 11/21 at 100.00 | AA+ | 269,058 |
| 4,480 | Franklin County, Ohio, Hospital Revenue Bonds, OhioHealth Corporation, Tender Option Bond Trust 2016-XL0004, 8.144%, 11/15/41, 144A (IF) (4) | 11/21 at 100.00 | AA+ | 5,163,066 |
| 1,730 | Franklin County, Ohio, Revenue Bonds, Trinity Health Credit Group, Series 2017A, 5.000%, 12/01/47 | 12/27 at 100.00 | AA- | 1,969,501 |
| 820 | Middleburg Heights, Ohio, Hospital Facilities Revenue Bonds, Southwest General Health Center Project, Refunding Series 2011, 5.250%, 8/01/41 | 8/21 at 100.00 | A2 | 892,996 |
| | Montgomery County, Ohio, Revenue Bonds, Catholic Health Initiatives, Series 2004A: | | | |
| 2,575 | 5.000%, 5/01/30 | 8/18 at 100.00 | BBB+ | 2,596,038 |
| 2,040 | 5.000%, 5/01/32 | 8/18 at 100.00 | BBB+ | 2,059,849 |
| 6,105 | Muskingum County, Ohio, Hospital Facilities Revenue Bonds, Genesis HealthCare System Obligated Group Project, Series 2013, 5.000%, 2/15/44 | 2/23 at 100.00 | BB+ | 6,411,776 |
| 1,100 | Ohio State Higher Educational Facilities Commission, Hospital Revenue Bonds, Cleveland Clinic Health System Obligated Group, Series 2012A, 5.000%, 1/01/38 | 1/22 at 100.00 | AA | 1,192,686 |
| | Ohio State Higher Educational Facilities Commission, Hospital Revenue Bonds, Summa Health System Project, Series 2010: | | | |
| 1,520 | 5.250%, 11/15/40 – AGM Insured | 5/20 at 100.00 | AA | 1,599,542 |
| 555 | 5.750%, 11/15/40 – AGM Insured | 5/20 at 100.00 | AA | 590,814 |
| | Ohio State, Hospital Revenue Bonds, University Hospitals Health System, Inc., Series 2013A: | | | |
| 1,000 | 5.000%, 1/15/28 | 1/23 at 100.00 | A | 1,095,480 |
| 2,000 | 5.000%, 1/15/29 | 1/23 at 100.00 | A | 2,183,720 |

Edgar Filing: NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND - Form N-Q

State of Ohio, Hospital Refunding Revenue Bonds, Cleveland
Clinic Health System Obligated Group, Series 2017A:

| | | | | |
|-------|-----------------|----------------|----|-----------|
| 1,765 | 5.000%, 1/01/30 | 1/28 at 100.00 | AA | 2,103,827 |
| 1,325 | 5.000%, 1/01/32 | 1/28 at 100.00 | AA | 1,567,091 |
| 2 | | | | |

Edgar Filing: NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND - Form N-Q

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Health Care (continued) | | | |
| | Wood County, Ohio, Hospital Facilities Refunding and Improvement Revenue Bonds, Wood County Hospital Project, Series 2012: | | | |
| \$ 2,670 | 5.000%, 12/01/37 | 12/22 at 100.00 | Ba1 | \$2,782,113 |
| 5,510 | 5.000%, 12/01/42 | 12/22 at 100.00 | Ba1 | 5,720,702 |
| 43,970 | Total Health Care | | | 47,502,442 |
| | Housing/Multifamily – 1.8% (1.1% of Total Investments) | | | |
| | Franklin County, Ohio, GNMA Collateralized Multifamily Housing Mortgage Revenue Bonds, Agler Project, Series 2002A, 5.550%, 5/20/22 (Alternative Minimum Tax) | 8/18 at 100.00 | Aaa | 205,471 |
| 205 | Montgomery County, Ohio, GNMA Guaranteed Multifamily Housing Revenue Bonds, Canterbury Court Project, Series 2007, 5.500%, 10/20/42 (Alternative Minimum Tax) | 10/18 at 101.00 | Aa1 | 1,649,808 |
| 1,600 | Summit County Port Authority, Ohio, Multifamily Housing Revenue Bonds, Callis Tower Apartments Project, Series 2007, 5.250%, 9/20/47 (Alternative Minimum Tax) | 9/19 at 100.00 | Aa1 | 3,430,988 |
| 3,365 | Total Housing/Multifamily | | | 5,286,267 |
| 5,170 | Industrials – 1.3% (0.9% of Total Investments) | | | |
| | Toledo-Lucas County Port Authority, Ohio, Revenue Refunding Bonds, CSX Transportation Inc., Series 1992, 6.450%, 12/15/21 | No Opt. Call | Baa1 | 3,993,038 |
| 3,495 | Western Reserve Port Authority, Ohio, Solid Waste Facility Revenue Bonds, Central Waste Inc., Series 2007A, 6.350%, 7/01/27 (Alternative Minimum Tax) (5) | 7/19 at 100.00 | N/R | 16 |
| 1,600 | Total Industrials | | | 3,993,054 |
| 5,095 | Long-Term Care – 1.1% (0.7% of Total Investments) | | | |
| | Franklin County, Ohio, Healthcare Facilities Revenue Bonds, Ohio Presbyterian Retirement Services, Improvement Series 2010A, 5.625%, 7/01/26 | 7/20 at 100.00 | BBB | 941,531 |
| 895 | Montgomery County, Ohio, Health Care and Multifamily Housing Revenue Bonds, Saint Leonard, Refunding & improvement Series 2010, 6.625%, 4/01/40 | 4/20 at 100.00 | BBB- | 2,373,224 |
| 2,220 | Total Long-Term Care | | | 3,314,755 |
| 3,115 | Tax Obligation/General – 22.2% (14.3% of Total Investments) | | | |
| | Clark-Shawnee Local School District, Clark County, Ohio, General Obligation Bonds, School Facilities Construction & Improvement Series 2017, 5.000%, 11/01/54 | 11/27 at 100.00 | AA | 2,860,850 |
| 2,500 | Columbus City School District, Franklin County, Ohio, General Obligation Bonds, Refunding Series 2006: | | | |
| | 0.000%, 12/01/27 – AGM Insured | No Opt. Call | AA+ | 3,236,724 |
| 4,310 | 0.000%, 12/01/28 – AGM Insured | No Opt. Call | AA+ | 4,216,721 |
| 5,835 | Columbus, Ohio, General Obligation Bonds, Refunding Various Purpose Series 2016-3, 5.000%, 2/15/28 | 2/27 at 100.00 | AAA | 2,693,002 |
| 2,250 | Dublin, Ohio, General Obligation Bonds, Limited Tax Various Purpose Series 2015: | | | |
| | 5.000%, 12/01/26 | 12/25 at 100.00 | Aaa | 861,749 |
| 725 | 5.000%, 12/01/32 | 12/25 at 100.00 | Aaa | 1,057,554 |
| 900 | | | | |

Edgar Filing: NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND - Form N-Q

| | | | |
|-------|--|---------------------|-----------|
| 1,000 | 5.000%, 12/01/34 | 12/25 at 100.00 Aaa | 1,166,860 |
| 1,730 | Franklin County, Ohio, General Obligation Bonds, Refunding Series 2014, 5.000%, 6/01/31 | 12/23 at 100.00 AAA | 1,983,134 |
| 3 | | | |

Edgar Filing: NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND - Form N-Q

NUONuveen Ohio Quality Municipal Income Fund (continued)
 Portfolio of Investments as of May 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | Tax Obligation/General (continued) | | | |
| | Gallia County Local School District, Gallia and Jackson Counties, Ohio, General Obligation Bonds, Refunding School Improvement Series 2014: | | | |
| \$ 1,260 | 5.000%, 11/01/30 | 11/24 at 100.00 | Aa2 | \$1,424,707 |
| 1,540 | 5.000%, 11/01/31 | 11/24 at 100.00 | Aa2 | 1,738,414 |
| | Greenville City School District, Drake County, Ohio, General Obligation Bonds, School Improvement Series 2013: | | | |
| 555 | 5.250%, 1/01/38 | 1/22 at 100.00 | AA | 611,072 |
| 1,355 | 5.250%, 1/01/41 | 1/22 at 100.00 | AA | 1,490,432 |
| 1,355 | Grove City, Ohio, General Obligation Bonds, Construction & Improvement Series 2009, 5.125%, 12/01/36 | 12/19 at 100.00 | Aa1 | 1,417,533 |
| 2,160 | Kenston Local School District, Geauga County, Ohio, General Obligation Bonds, Series 2011, 0.000%, 12/01/21 | No Opt. Call | Aa1 | 2,008,757 |
| | Middletown City School District, Butler County, Ohio, General Obligation Bonds, Refunding Series 2007: | | | |
| 3,625 | 5.250%, 12/01/28 – AGM Insured | No Opt. Call | A2 | 4,304,180 |
| 4,500 | 5.250%, 12/01/31 – AGM Insured | No Opt. Call | A2 | 5,421,690 |
| 1,305 | Monroe Local School District, Butler County, Ohio, General Obligation Bonds, Series 2006, 5.500%, 12/01/24 – AMBAC Insured | No Opt. Call | A1 | 1,505,291 |
| 725 | Napoleon City School District, Henry County, Ohio, General Obligation Bonds, Facilities Construction & Improvement Series 2012, 5.000%, 12/01/36 | 6/22 at 100.00 | Aa3 | 785,980 |
| 5,000 | Ohio State, General Obligation Bonds, Higher Education, Series 2017A, 5.000%, 5/01/36 | 5/25 at 100.00 | AA+ | 5,703,300 |
| 3,000 | Ohio State, General Obligation Bonds, Highway Capital Improvement, Series 2014R, 5.000%, 5/01/29 | 5/24 at 100.00 | AAA | 3,430,770 |
| 5,000 | South Euclid, Ohio, General Obligation Bonds, Real Estate Acquisition and Urban Redevelopment, Series 2012, 5.000%, 6/01/42 | 6/22 at 100.00 | Aa2 | 5,450,200 |
| | South-Western City School District, Franklin and Pickaway Counties, Ohio, General Obligation Bonds, School Facilities Construction & Improvement Series 2012: | | | |
| 1,800 | 5.000%, 12/01/36 | 6/22 at 100.00 | N/R | 2,006,172 |
| 450 | 5.000%, 12/01/36 | 6/22 at 100.00 | AA | 493,740 |
| 1,500 | Springboro Community City School District, Warren County, Ohio, General Obligation Bonds, Refunding Series 2007, 5.250%, 12/01/32 | No Opt. Call | AA | 1,873,740 |
| 7,500 | Upper Arlington City School District, Franklin County, Ohio, School Facilities and Improvement Bonds, Series 2018A, 5.000%, 12/01/48 | 12/27 at 100.00 | AAA | 8,744,475 |
| 61,880 | Total Tax Obligation/General Tax Obligation/Limited – 24.4% (15.8% of Total Investments) | | | 66,487,047 |

Edgar Filing: NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND - Form N-Q

| | | | | |
|-------|---|-----------------|-----|-----------|
| 8,045 | Cleveland, Ohio, Income Tax Revenue Bonds, Bridges & Roadways Improvements, Subordinate Lien Series 2015A-2, 5.000%, 10/01/37 | 10/23 at 100.00 | AA+ | 8,918,848 |
| 1,250 | Cleveland, Ohio, Income Tax Revenue Bonds, Bridges & Roadways Improvements, Subordinate Lien Series 2017B-2: 5.000%, 10/01/31 | 4/28 at 100.00 | AA+ | 1,456,688 |
| 1,000 | 5.000%, 10/01/32 | 4/28 at 100.00 | AA+ | 1,159,820 |
| 3,000 | Cleveland, Ohio, Income Tax Revenue Bonds, Public Facilities Improvements, Series 2014A-1, 5.000%, 11/15/38 | 11/23 at 100.00 | AA+ | 3,323,250 |
| 4 | | | | |

Edgar Filing: NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND - Form N-Q

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|------------|
| | Tax Obligation/Limited (continued) | | | |
| | Cleveland, Ohio, Income Tax Revenue Bonds, Subordinate Lien Improvement and Refunding Series 2017A-2: | | | |
| \$ 435 | 5.000%, 10/01/30 | 10/27 at 100.00 | AA+ | \$508,380 |
| 700 | 5.000%, 10/01/33 | 10/27 at 100.00 | AA+ | 809,417 |
| 500 | Columbus-Franklin County Finance Authority, Ohio, Development Revenue Bonds, Hubbard Avenue Parking Facility Project, Series 2012A, 5.000%, 12/01/36 | 12/19 at 100.00 | BBB | 507,675 |
| 6,750 | Cuyahoga County, Ohio, Economic Development Revenue Bonds, Medical Mart-Convention Center Project, Recovery Zone Facility Series 2010F, 5.000%, 12/01/27 | 12/20 at 100.00 | AA | 7,234,717 |
| | Cuyahoga County, Ohio, Sales Tax Revenue Bonds, Refunding Various Purpose Series 2014: | | | |
| 1,815 | 5.000%, 12/01/32 | 12/24 at 100.00 | AAA | 2,079,482 |
| 1,415 | 5.000%, 12/01/33 | 12/24 at 100.00 | AAA | 1,616,652 |
| 1,000 | 5.000%, 12/01/34 | 12/24 at 100.00 | AAA | 1,139,950 |
| 945 | 5.000%, 12/01/35 | 12/24 at 100.00 | AAA | 1,074,834 |
| 300 | Delaware County District Library, Ohio, Library Fund Library Facilities Special Obligation Notes, Series 2009, 5.000%, 12/01/34 | 12/19 at 100.00 | Aa2 | 313,977 |
| 1,920 | Dublin, Ohio, Special Obligation Non-Tax Revenue Bonds, Series 2015A, 5.000%, 12/01/44 | 12/25 at 100.00 | Aa1 | 2,174,554 |
| 10,350 | Franklin County Convention Facilities Authority, Ohio, Excise Tax and Lease Revenue Bonds, Columbus City & Franklin County Lessees, Refunding Anticipation Series 2014, 5.000%, 12/01/35 | 12/24 at 100.00 | Aa1 | 11,732,449 |
| 5,535 | Franklin County, Ohio, Sales Tax Revenue Bonds, Various Purpose Series 2018, 5.000%, 6/01/48, (WI/DD, Settling 6/05/18) | 6/28 at 100.00 | AAA | 6,526,208 |
| 1,000 | Greater Cleveland Regional Transit Authority, Ohio, Sales Tax Supported Capital Improvement Bonds, Refunding Series 2015, 5.000%, 12/01/34 | 12/25 at 100.00 | AAA | 1,152,860 |
| 1,200 | Greater Cleveland Regional Transit Authority, Ohio, Sales Tax Supported Capital Improvement Bonds, Refunding Series 2016, 5.000%, 12/01/28 | 12/26 at 100.00 | AAA | 1,416,168 |
| 5,565 | Hamilton County, Ohio, Sales Tax Bonds, Subordinate Series 2000B, 0.000%, 12/01/28 – AMBAC Insured | No Opt. Call | AA | 3,992,665 |
| 5,000 | Hamilton County, Ohio, Sales Tax Revenue Bonds, Refunding Series 2011A, 5.000%, 12/01/31 | 12/21 at 100.00 | A1 | 5,425,950 |
| 1,000 | New Albany Community Authority, Ohio, Community Facilities Revenue Refunding Bonds, Series 2012C, 5.000%, 10/01/24 | 10/22 at 100.00 | Aa3 | 1,105,740 |
| | Ohio State, Capital Facilities Lease-Appropriation Bonds, Parks & Recreation Improvement Fund Projects, Series 2017A: | | | |
| 915 | 5.000%, 12/01/31 | 12/27 at 100.00 | AA | 1,080,926 |
| 1,345 | 5.000%, 12/01/32 | 12/27 at 100.00 | AA | 1,586,454 |
| 1,845 | Pinnacle Community Infrastructure Financing Authority, Grove City, Ohio, Community Facilities Bonds, Series 2015A, 4.250%, 12/01/36 – AGM Insured | 12/25 at 100.00 | AA | 1,912,084 |
| | Riversouth Authority, Ohio, Riversouth Area Redevelopment Bonds, Payable from City of Columbus, Ohio Annual Rental | | | |

Edgar Filing: NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND - Form N-Q

| Appropriations, Refunding Series 2012A: | | | |
|---|------------------|---------------------|-----------|
| 1,645 | 5.000%, 12/01/23 | 12/22 at 100.00 AA+ | 1,850,707 |
| 1,200 | 5.000%, 12/01/24 | 12/22 at 100.00 AA+ | 1,347,324 |
| 5 | | | |

NUONuveen Ohio Quality Municipal Income Fund (continued)
 Portfolio of Investments as of May 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|------------|
| | Tax Obligation/Limited (continued) | | | |
| | Vermilion Local School District, Erie and Lorain Counties, Ohio, Certificates of Participation, School Facilities Project, Series 2012: | | | |
| \$ 765 | 5.000%, 12/01/24 | 12/20 at 100.00 | Aa3 | \$818,963 |
| 805 | 5.000%, 12/01/25 | 12/20 at 100.00 | Aa3 | 861,181 |
| 67,245 | Total Tax Obligation/Limited Transportation – 15.2% (9.9% of Total Investments) Cleveland, Ohio, Airport System Revenue Bonds, Series 2012A: | | | 73,127,923 |
| 2,150 | 5.000%, 1/01/30 | 1/22 at 100.00 | A- | 2,311,314 |
| 1,500 | 5.000%, 1/01/31 – AGM Insured Dayton, Ohio, Airport Revenue Bonds, James M. Cox International Airport, Series 2015B: | 1/22 at 100.00 | AA | 1,623,180 |
| 860 | 5.000%, 12/01/33 – AGM Insured | 12/23 at 100.00 | AA | 956,148 |
| 500 | 5.000%, 12/01/34 – AGM Insured Ohio State, Private Activity Bonds, Portsmouth Gateway Group, LLC - Borrower, Portsmouth Bypass Project, Series 2015: | 12/23 at 100.00 | AA | 554,825 |
| 2,500 | 5.000%, 12/31/35 – AGM Insured (Alternative Minimum Tax) | 6/25 at 100.00 | AA | 2,767,725 |
| 3,000 | 5.000%, 12/31/39 – AGM Insured (Alternative Minimum Tax) | 6/25 at 100.00 | AA | 3,303,360 |
| 4,250 | 5.000%, 6/30/53 (Alternative Minimum Tax) | 6/25 at 100.00 | A- | 4,660,167 |
| 2,050 | Ohio Turnpike Commission, Turnpike Revenue Bonds, Infrastructure Project, Junior Lien Series 2013A-1, 5.250%, 2/15/39 | 2/23 at 100.00 | Aa3 | 2,268,592 |
| 15,000 | Ohio Turnpike Commission, Turnpike Revenue Bonds, Infrastructure Projects, Junior Lien Series 2018A, 5.000%, 2/15/46 (UB) | 2/28 at 100.00 | Aa3 | 17,248,500 |
| | Ohio Turnpike Commission, Turnpike Revenue Bonds, Infrastructure Projects, Junior Lien, Capital Appreciation Series 2013A-2: | | | |
| 5,000 | 0.000%, 2/15/37 | No Opt. Call | Aa3 | 2,500,800 |
| 11,260 | 0.000%, 2/15/38 | No Opt. Call | Aa3 | 5,374,736 |
| 5,000 | 0.000%, 2/15/40 | No Opt. Call | Aa3 | 2,185,900 |
| 53,070 | Total Transportation | | | 45,755,247 |
| | U.S. Guaranteed – 37.4% (24.2% of Total Investments) (6) | | | |
| 1,950 | Allen County, Ohio, Hospital Facilities Revenue Bonds, Catholic Healthcare Partners, Series 2010A, 5.250%, 6/01/38 (Pre-refunded 6/01/20) | 6/20 at 100.00 | AA- | 2,077,471 |
| | Butler County, Ohio, Hospital Facilities Revenue Bonds, UC Health, Series 2010: | | | |
| 1,165 | 5.500%, 11/01/40 (Pre-refunded 11/01/20) | 11/20 at 100.00 | N/R | 1,263,256 |
| 2,335 | 5.500%, 11/01/40 (Pre-refunded 11/01/20) | 11/20 at 100.00 | A | 2,529,038 |

Edgar Filing: NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND - Form N-Q

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-----------|
| | U.S. Guaranteed (6) (continued) | | | |
| | Central Ohio Solid Waste Authority, General Obligation Bonds, Refunding & Improvements, Series 2012: | | | |
| \$ 110 | 5.000%, 12/01/26 (Pre-refunded 6/01/22) | 6/22 at 100.00 | N/R | \$122,376 |
| 1,140 | 5.000%, 12/01/26 (Pre-refunded 6/01/22) | 6/22 at 100.00 | Aaa | 1,272,901 |
| 245 | 5.000%, 12/01/28 (Pre-refunded 6/01/22) | 6/22 at 100.00 | N/R | 272,565 |
| 2,545 | 5.000%, 12/01/28 (Pre-refunded 6/01/22) | 6/22 at 100.00 | Aaa | 2,841,696 |
| 160 | 5.000%, 12/01/29 (Pre-refunded 6/01/22) | 6/22 at 100.00 | N/R | 178,002 |
| 1,605 | 5.000%, 12/01/29 (Pre-refunded 6/01/22) | 6/22 at 100.00 | Aaa | 1,792,111 |
| | Cincinnati, Ohio, General Obligation Bonds, Various Purpose, Refunding Series 2012A: | | | |
| 1,960 | 5.000%, 12/01/31 (Pre-refunded 12/01/20) | 12/20 at 100.00 | AA | 2,109,176 |
| 875 | 5.000%, 12/01/32 (Pre-refunded 12/01/20) | 12/20 at 100.00 | AA | 941,596 |
| 8,150 | Cincinnati, Ohio, Water System Revenue Bonds, Series 2012A, 5.000%, 12/01/37 (Pre-refunded 12/01/21) | 12/21 at 100.00 | AAA | 8,990,917 |
| 2,000 | Cleveland, Ohio, General Obligation Bonds, Series 2011, 5.000%, 12/01/29 (Pre-refunded 12/01/19) | 12/19 at 100.00 | AA+ | 2,095,280 |
| | Cleveland, Ohio, Income Tax Revenue Bonds, Bridges & Roadways Improvements, Subordinate Lien Series 2013A-2: | | | |
| 1,315 | 5.000%, 10/01/27 (Pre-refunded 10/01/23) | 10/23 at 100.00 | AA+ | 1,506,859 |
| 1,520 | 5.000%, 10/01/30 (Pre-refunded 10/01/23) | 10/23 at 100.00 | AA+ | 1,741,768 |
| 1,600 | 5.000%, 10/01/31 (Pre-refunded 10/01/23) | 10/23 at 100.00 | AA+ | 1,833,440 |
| 2,705 | Cleveland, Ohio, Income Tax Revenue Bonds, Bridges & Roadways Improvements, Subordinate Lien Series 2015A-2, 5.000%, 10/01/37 (Pre-refunded 10/01/23) | 10/23 at 100.00 | N/R | 3,099,659 |
| | Cleveland, Ohio, Water Revenue Bonds, Refunding Second Lien Series 2012A: | | | |
| 2,500 | 5.000%, 1/01/25 (Pre-refunded 1/01/22) | 1/22 at 100.00 | AA | 2,763,875 |
| 1,975 | 5.000%, 1/01/26 (Pre-refunded 1/01/22) | 1/22 at 100.00 | AA | 2,183,461 |
| 1,140 | Columbia Local School District, Lorain County, Ohio, General Obligation Bonds, School Facilities Improvement Series 2011, 5.000%, 11/01/39 (Pre-refunded 11/01/21) – AGM Insured | 11/21 at 100.00 | A1 | 1,253,305 |
| | Franklin County, Ohio, Hospital Revenue Bonds, Nationwide Children's Hospital Project, Improvement Series 2009: | | | |
| 250 | 5.000%, 11/01/34 (Pre-refunded 11/01/19) | 11/19 at 100.00 | Aa2 | 261,143 |
| 2,615 | 5.250%, 11/01/40 (Pre-refunded 11/01/19) | 11/19 at 100.00 | Aa2 | 2,740,598 |
| 2,470 | Franklin County, Ohio, Hospital Revenue Bonds, Nationwide Children's Hospital Project, Series 2008A, 5.000%, 11/01/40 (Pre-refunded 11/01/18) | 11/18 at 100.00 | Aa2 | 2,503,493 |
| | Greater Cleveland Regional Transit Authority, Ohio, Sales Tax Supported Capital Improvement Bonds, Refunding Series 2012: | | | |
| 1,010 | 5.250%, 12/01/27 (Pre-refunded 12/01/21) | 12/21 at 100.00 | AAA | 1,122,696 |
| 1,090 | 5.250%, 12/01/28 (Pre-refunded 12/01/21) | 12/21 at 100.00 | AAA | 1,211,622 |
| 760 | 5.250%, 12/01/30 (Pre-refunded 12/01/21) | 12/21 at 100.00 | AAA | 844,801 |
| 600 | 5.000%, 12/01/31 (Pre-refunded 12/01/21) | 12/21 at 100.00 | AAA | 661,908 |
| 3,225 | Hancock County, Ohio, Hospital Revenue Bonds, Blanchard Valley Regional Health Center, Series 2011A, 6.250%, 12/01/34 | 6/21 at 100.00 | A+ | 3,622,094 |

Edgar Filing: NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND - Form N-Q

NUONuveen Ohio Quality Municipal Income Fund (continued)
 Portfolio of Investments as of May 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|--------------|
| | U.S. Guaranteed (6) (continued) | | | |
| \$ 20,700 | JobsOhio Beverage System, Ohio, Statewide Liquor Profits Revenue Bonds, Senior Lien Series 2013A, 5.000%, 1/01/38 (Pre-refunded 1/01/23) | 1/23 at 100.00 | AA | \$22,754,475 |
| 1,565 | Lake County, Ohio, Hospital Facilities Revenue Bonds, Lake Hospital System, Inc., Refunding Series 2008C: 6.000%, 8/15/29 (Pre-refunded 8/15/18) | 8/18 at 100.00 | NA | 1,578,600 |
| 300 | 6.000%, 8/15/29 (Pre-refunded 8/15/18) | 8/18 at 100.00 | A- | 302,457 |
| 2,620 | Lucas County, Ohio, General Obligation Bonds, Various Purpose Series 2010, 5.000%, 10/01/40 (Pre-refunded 10/01/18) | 10/18 at 100.00 | AA | 2,649,292 |
| 90 | Lucas County, Ohio, Hospital Revenue Bonds, ProMedica Healthcare Obligated Group, Series 2008D: 5.000%, 11/15/38 (Pre-refunded 11/15/18) | 11/18 at 100.00 | A+ | 91,337 |
| 40 | 5.125%, 11/15/40 (Pre-refunded 11/15/18) | 11/18 at 100.00 | A+ | 40,616 |
| 3,965 | Lucas County, Ohio, Hospital Revenue Bonds, ProMedica Healthcare Obligated Group, Series 2011A, 6.000%, 11/15/41 (Pre-refunded 11/15/21) | 11/21 at 100.00 | A+ | 4,487,904 |
| 1,500 | Milford Exempted Village School District, Ohio, General Obligation Bonds, School Improvement Series 2008, 5.250%, 12/01/36 (Pre-refunded 12/01/18) | 12/18 at 100.00 | Aa2 | 1,526,925 |
| 2,000 | Northeast Ohio Regional Sewer District, Wastewater Improvement Revenue Bonds, Series 2013, 5.000%, 11/15/38 (Pre-refunded 5/15/23) | 5/23 at 100.00 | AA+ | 2,274,180 |
| 2,300 | Northmor Local School District, Morrow County, Ohio, General Obligation Bonds, School Facilities Construction & Improvement Series 2008, 5.000%, 11/01/36 (Pre-refunded 11/01/18) | 11/18 at 100.00 | Aa2 | 2,331,648 |
| 945 | Ohio State Higher Educational Facilities Commission, Hospital Revenue Bonds, Summa Health System Project, Series 2010, 5.750%, 11/15/40 (Pre-refunded 5/15/20) – AGM Insured | 5/20 at 100.00 | AA | 1,015,346 |
| 3,000 | Ohio State Higher Educational Facility Commission, Higher Education Facility Revenue Bonds, Xavier University 2008C, 5.750%, 5/01/28 (Pre-refunded 11/01/18) | 11/18 at 100.00 | A3 | 3,050,400 |
| 950 | Ohio State, Higher Educational Facility Revenue Bonds, Otterbein College Project, Series 2008A, 5.500%, 12/01/28 (Pre-refunded 12/01/18) | 12/18 at 100.00 | Baa1 | 968,212 |
| 4,550 | Ohio State, Hospital Facility Revenue Bonds, Cleveland Clinic Health System Obligated Group, Refunding Series 2009A, 5.500%, 1/01/39 (Pre-refunded 1/01/19) | 1/19 at 100.00 | AA | 4,650,555 |
| 5,350 | Ohio State, Hospital Facility Revenue Refunding Bonds, Cleveland Clinic Health System Obligated Group, Tender Option Bond Trust 2015-XF0105, 14.517%, 1/01/39 (Pre-refunded 1/01/19), 144A (IF) | 1/19 at 100.00 | AA | 5,822,993 |
| | Ross County, Ohio, Hospital Revenue Refunding Bonds, Adena Health System Series 2008: | | | |

Edgar Filing: NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND - Form N-Q

| | | | |
|---------|---|--------------------|-------------|
| 1,425 | 5.750%, 12/01/28 (Pre-refunded 12/01/18) | 12/18 at 100.00 A- | 1,453,343 |
| 1,385 | 5.750%, 12/01/35 (Pre-refunded 12/01/18) | 12/18 at 100.00 A- | 1,412,548 |
| 1,000 | 5.750%, 12/01/35 (Pre-refunded 12/01/18) – AGC Insured | 12/18 at 100.00 AA | 1,019,890 |
| | Vandalia Butler City School District, Montgomery County, Ohio, General Obligation Bonds, School Improvement Series 2009: | | |
| 685 | 5.125%, 12/01/37 (Pre-refunded 6/01/19) | 6/19 at 100.00 N/R | 707,557 |
| 315 | 5.125%, 12/01/37 (Pre-refunded 6/01/19) | 6/19 at 100.00 AA- | 325,534 |
| 103,700 | Total U.S. Guaranteed | | 112,300,919 |
| 8 | | | |

Edgar Filing: NUVEEN OHIO QUALITY MUNICIPAL INCOME FUND - Form N-Q

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Utilities – 4.7% (3.0% of Total Investments) | | | |
| \$ 1,500 | American Municipal Power Ohio Inc., Prairie State Energy Campus Project Revenue Bonds, Series 2015A, 5.000%, 2/15/42 | 2/24 at 100.00 | A1 | \$1,644,450 |
| 1,430 | American Municipal Power, Inc., Ohio, Greenup Hydroelectric Project Revenue Bonds, Refunding Series 2016A, 5.000%, 2/15/41 | 2/26 at 100.00 | A1 | 1,606,391 |
| 1,565 | Cleveland, Ohio, Public Power System Revenue Bonds, Series 2008B-1, 0.000%, 11/15/33 – NPMFG Insured | No Opt. Call | A- | 884,272 |
| 2,000 | Cleveland, Ohio, Public Power System Revenue Bonds, Series 2008B-2: 0.000%, 11/15/28 – NPMFG Insured | No Opt. Call | A- | 1,397,620 |
| 6,895 | 0.000%, 11/15/32 – NPMFG Insured | No Opt. Call | A- | 4,077,082 |
| 2,155 | 0.000%, 11/15/34 – NPMFG Insured | No Opt. Call | A- | 1,162,148 |
| 1,500 | Ohio Air Quality Development Authority, Air Quality Revenue Refunding Bonds, Columbus Southern Power Company Project, Series 2009B, 5.800%, 12/01/38 | 12/19 at 100.00 | A2 | 1,575,420 |
| 2,000 | Ohio Air Quality Development Authority, Ohio, Pollution Control Revenue Bonds, FirstEnergy Generation Project, Refunding Series 2006A, 3.750%, 12/01/23 (Mandatory Put 12/03/18) (5) | No Opt. Call | N/R | 1,010,000 |
| 950 | Ohio Municipal Electric Generation Agency, Beneficial Interest Certificates, Belleville Hydroelectric Project - Joint Venture 5, Series 2001, 0.000%, 2/15/29 – NPMFG Insured | No Opt. Call | A1 | 666,558 |
| 19,995 | Total Utilities | | | 14,023,941 |
| | Water and Sewer – 11.8% (7.7% of Total Investments) | | | |
| 8,000 | Cincinnati, Ohio, Water System Revenue Bonds, Series 2016A, 5.000%, 12/01/46 | 12/26 at 100.00 | AAA | 9,236,960 |
| 2,035 | Cleveland, Ohio, Water Revenue Bonds, Senior Lien Series 2012X, 5.000%, 1/01/42 | 1/22 at 100.00 | AA+ | 2,206,469 |
| 545 | Cleveland, Ohio, Waterworks First Mortgage Revenue Refunding and Improvement Bonds, Series 1993G, 5.500%, 1/01/21 – NPMFG Insured | No Opt. Call | Aa1 | 572,326 |
| 1,275 | Hamilton County, Ohio, Sewer System Revenue Bonds, Metropolitan Sewer District of Greater Cincinnati, Refunding Series 2014A, 5.000%, 12/01/31 | 12/24 at 100.00 | AA+ | 1,452,620 |
| 2,025 | Ironton, Ohio, Sewer System Improvement Revenue Bonds, Series 2011, 5.250%, 12/01/40 – AGM Insured | 12/20 at 100.00 | A2 | 2,106,405 |
| 2,950 | Northeast Ohio Regional Sewer District, Wastewater Improvement Revenue Bonds, Refunding & Improvement Series 2014: 5.000%, 11/15/39 | 11/24 at 100.00 | AA+ | 3,334,061 |
| 1,400 | 5.000%, 11/15/44 | 11/24 at 100.00 | AA+ | 1,576,988 |
| 820 | Toledo, Ohio, Sewerage System Revenue Bonds, Refunding Series 2013: 5.000%, 11/15/25 | 11/23 at 100.00 | Aa3 | 922,894 |
| 605 | 5.000%, 11/15/26 | 11/23 at 100.00 | Aa3 | 678,949 |
| 1,075 | 5.000%, 11/15/27 | 11/23 at 100.00 | Aa3 | 1,205,236 |
| 695 | 5.000%, 11/15/28 | 11/23 at 100.00 | Aa3 | 778,074 |

NUONuveen Ohio Quality Municipal Income Fund (continued)
 Portfolio of Investments as of May 31, 2018
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|----------------|
| | Water and Sewer (continued) | | | |
| \$ 10,000 | Toledo, Ohio, Water System Revenue Bonds, Refunding & Improvement Series 2016, 5.000%, 11/15/41 (UB) | 11/26 at 100.00 | AA- | \$ 11,426,300 |
| 31,425 | Total Water and Sewer | | | 35,497,282 |
| \$ 447,515 | Total Long-Term Investments (cost \$444,070,073) | | | 464,168,817 |
| | Floating Rate Obligations – (6.7)% | | | (20,000,000) |
| | Variable Rate Demand Preferred Shares, net of deferred offering costs – (49.2)% (7) | | | (147,752,219) |
| | Other Assets Less Liabilities – 1.2% | | | 3,650,871 |
| | Net Asset Applicable to Common Shares – 100% | | | \$ 300,067,469 |

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 | \$ — | \$464,168,817 | \$ — | \$464,168,817 |

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 May 31, 2018.

| | |
|-------------------------|---------------|
| Tax cost of investments | \$423,816,465 |
| Gross unrealized: | |
| Appreciation | \$ 23,884,138 |

| | |
|---|---------------|
| Depreciation | (3,531,736) |
| Net unrealized appreciation (depreciation) of investments | \$ 20,352,402 |

10

- (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.
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.
- (3) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
- (4) As of, or subsequent to, the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.
- (5) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest.
- (6) Variable Rate Demand Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 31.8%.
- (7) Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These 144A investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
- IF Inverse floating rate security issued by a tender option bond ("TOB") trust, the interest rate on which varies inversely with the Securities Industry Financial Markets Association (SIFMA) short-term rate, which resets weekly, or a similar short-term rate, and is reduced by the expenses related to the TOB trust.
- UB Underlying bond of an inverse floating rate trust reflected as a financing transaction.
- 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.

