

NUVEEN MISSOURI QUALITY MUNICIPAL INCOME FUND  
Form N-Q  
October 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 811-07616

**Nuveen Missouri 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: May 31

Date of reporting period: August 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 MISSOURI 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**

NOM

Nuveen Missouri Quality Municipal Income Fund

Portfolio of Investments August 31, 2018

(Unaudited)

Principal

| Principal Amount (000) | Description (1)                                                                                                                                                               | Optional Call Provisions (2) | Ratings (3) | Value        |
|------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|--------------|
|                        | LONG-TERM INVESTMENTS – 155.8% (100.0% of Total Investments)                                                                                                                  |                              |             |              |
|                        | MUNICIPAL BONDS – 155.8% (100.0% of Total Investments)                                                                                                                        |                              |             |              |
|                        | Consumer Staples – 4.0% (2.5% of Total Investments)                                                                                                                           |                              |             |              |
| \$ 1,055               | Missouri Development Finance Board, Solid Waste Disposal Revenue Bonds, Procter and Gamble Inc., Series 1999, 5.200%, 3/15/29 (Alternative Minimum Tax)                       | No Opt. Call                 | AA-         | \$ 1,239,224 |
|                        | Education and Civic Organizations – 20.2% (13.0% of Total Investments)                                                                                                        |                              |             |              |
| 300                    | Curators of the University of Missouri, System Facilities Revenue Bonds, Refunding Series 2014A, 4.000%, 11/01/33                                                             | 11/24 at 100.00              | AA+         | 315,876      |
| 250                    | Lincoln University, Missouri, Auxiliary System Revenue Bonds, Series 2007, 5.125%, 6/01/37 – AGC Insured                                                                      | 11/18 at 100.00              | AA          | 253,530      |
| 410                    | Missouri Health and Educational Facilities Authority, Educational Facilities Revenue Bonds, Kansas City University of Medicine and Biosciences, Series 2013A, 5.000%, 6/01/33 | 6/23 at 100.00               | A1          | 452,242      |
| 750                    | Missouri Health and Educational Facilities Authority, Educational Facilities Revenue Bonds, Saint Louis College of Pharmacy, Series 2013, 5.500%, 5/01/43                     | 5/23 at 100.00               | BBB+        | 802,905      |
| 600                    | Missouri Health and Educational Facilities Authority, Educational Facilities Revenue Bonds, Southwest Baptist University Project, Series 2012, 5.000%, 10/01/33               | 10/22 at 100.00              | BBB-        | 629,916      |
| 725                    | Missouri Health and Educational Facilities Authority, Educational Facilities Revenue Bonds, University of Central Missouri, Series 2013C-2, 5.000%, 10/01/34                  | 10/23 at 100.00              | A+          | 803,169      |
| 630                    | Missouri Health and Educational Facilities Authority, Revenue Bonds, A.T. Still University of Health Sciences, Series 2011, 5.250%, 10/01/41                                  | 10/21 at 100.00              | A-          | 682,473      |
| 510                    | Missouri Health and Educational Facilities Authority, Revenue Bonds, A.T. Still University of Health Sciences, Series 2014, 5.000%, 10/01/39                                  | 10/23 at 100.00              | A-          | 557,150      |
| 1,000                  | Missouri Health and Educational Facilities Authority, Revenue Bonds, Saint Louis University, Series 2015A, 4.000%, 10/01/42                                                   | 10/25 at 100.00              | AA-         | 1,029,170    |
| 550                    | Missouri Health and Educational Facilities Authority, Revenue Bonds, Washington University, Series 2011B, 5.000%, 11/15/37                                                    | 11/21 at 100.00              | AA+         | 597,058      |
| 125                    | Missouri Health and Educational Facilities Authority, Revenue Bonds, Webster University, Refunding Series 2017, 4.000%, 4/01/34                                               | 4/27 at 100.00               | A2          | 128,564      |
| 100                    | Saline County Industrial Development Authority, Missouri, First Mortgage Revenue Bonds, Missouri Valley College, Series 2017, 4.500%, 10/01/40                                | 10/23 at 100.00              | N/R         | 99,305       |
| 5,950                  | Total Education and Civic Organizations Health Care – 38.4% (24.7% of Total Investments)                                                                                      |                              |             | 6,351,358    |

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

|     |                                                                                                                                                                   |                 |      |         |
|-----|-------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------------|------|---------|
| 300 | Boone County, Missouri, Hospital Revenue Bonds, Boone Hospital Center, Refunding Series 2016, 5.000%, 8/01/30                                                     | 8/26 at 100.00  | A-   | 320,991 |
| 400 | Cape Girardeau County Industrial Development Authority, Missouri, Health Facilities Revenue Bonds, Southeasthealth, Series 2017A, 5.000%, 3/01/36                 | 3/27 at 100.00  | BBB- | 431,536 |
| 170 | Clinton County Industrial Development Authority, Missouri, Health Facilities Revenue Bonds, Cameron Regional Medical Center, Inc., Series 2017B, 4.400%, 12/01/34 | 12/25 at 100.00 | N/R  | 166,512 |

1

---

NOM Nuveen Missouri Quality Municipal Income Fund (continued)  
 Portfolio of Investments August 31, 2018  
 (Unaudited)

| Principal Amount (000) | Description (1)                                                                                                                                                                                 | Optional Call Provisions (2) | Ratings (3) | Value     |
|------------------------|-------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
|                        | Health Care (continued)                                                                                                                                                                         |                              |             |           |
| \$ 250                 | Hannibal Industrial Development Authority, Missouri, Health Facilities Revenue Bonds, Hannibal Regional Healthcare System, Series 2017, 5.000%, 10/01/47                                        | 10/27 at 100.00              | A-          | \$272,833 |
| 200                    | Joplin Industrial Development Authority, Missouri, Health Facilities Revenue Bonds, Freeman Health System, Series 2011, 5.500%, 2/15/31                                                         | 2/21 at 100.00               | A           | 212,914   |
| 315                    | Joplin Industrial Development Authority, Missouri, Health Facilities Revenue Bonds, Freeman Health System, Series 2015, 5.000%, 2/15/35                                                         | 2/24 at 100.00               | A           | 337,585   |
| 500                    | Missouri Health and Educational Facilities Authority, Health Facilities Revenue Bonds, BJC Health System, Series 2015A, 4.000%, 1/01/45                                                         | 1/25 at 100.00               | AA          | 509,780   |
| 750                    | Missouri Health and Educational Facilities Authority, Health Facilities Revenue Bonds, BJC Health System, Series 2018D, 4.000%, 1/01/58 (UB) (4)                                                | 1/28 at 100.00               | AA          | 761,063   |
| 500                    | Missouri Health and Educational Facilities Authority, Health Facilities Revenue Bonds, BJC Health System, Variable Rate Demand Obligation Series 2013C, 4.000%, 1/01/50 (Mandatory Put 1/01/46) | 7/26 at 100.00               | AA          | 508,725   |
| 540                    | Missouri Health and Educational Facilities Authority, Health Facilities Revenue Bonds, Capital Region Medical Center, Series 2011, 5.000%, 11/01/27                                             | 11/20 at 100.00              | Baa1        | 569,187   |
| 1,730                  | Missouri Health and Educational Facilities Authority, Health Facilities Revenue Bonds, CoxHealth, Series 2013A, 5.000%, 11/15/44                                                                | 11/23 at 100.00              | A2          | 1,848,799 |
| 415                    | Missouri Health and Educational Facilities Authority, Health Facilities Revenue Bonds, CoxHealth, Series 2015A, 5.000%, 11/15/32                                                                | 11/25 at 100.00              | A2          | 461,800   |
| 335                    | Missouri Health and Educational Facilities Authority, Health Facilities Revenue Bonds, Heartland Regional Medical Center, Series 2012, 5.000%, 2/15/37                                          | 2/22 at 100.00               | A1          | 358,577   |
| 290                    | Missouri Health and Educational Facilities Authority, Health Facilities Revenue Bonds, Mercy Health, Series 2012, 4.000%, 11/15/42                                                              | 11/22 at 100.00              | AA-         | 293,564   |
| 300                    | Missouri Health and Educational Facilities Authority, Health Facilities Revenue Bonds, Mercy Health, Series 2014F, 4.250%, 11/15/48                                                             | 11/24 at 100.00              | AA-         | 309,381   |
| 425                    | Missouri Health and Educational Facilities Authority, Health Facilities Revenue Bonds, Mercy Health, Series 2017C, 4.000%, 11/15/47                                                             | 11/27 at 100.00              | AA-         | 432,187   |
| 500                    | Missouri Health and Educational Facilities Authority, Health Facilities Revenue Bonds, Saint Luke's Episcopal and Presbyterian Hospitals, Series 2011, 5.000%, 12/01/25                         | 12/21 at 100.00              | A+          | 542,215   |

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

|        |                                                                                                                                                                              |                     |            |
|--------|------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|---------------------|------------|
| 2,000  | Missouri Health and Educational Facilities Authority, Health Facility Revenue Bonds, Saint Luke's Health System, Series 2010A, 5.000%, 11/15/30                              | 11/20 at 100.00 A+  | 2,111,320  |
| 350    | Missouri Health and Educational Facilities Authority, Revenue Bonds, Children's Mercy Hospital, Series 2017A, 4.000%, 5/15/42                                                | 5/25 at 102.00 A+   | 354,868    |
| 500    | Saint Louis County Industrial Development Authority, Missouri, Health Facilities Revenue Bonds, Ranken-Jordan Project, Refunding & Improvement Series 2016, 5.000%, 11/15/46 | 11/25 at 100.00 N/R | 513,025    |
| 720    | Saline County Industrial Development Authority, Missouri, Health Facilities Revenue Bonds, John Fitzgibbon Memorial Hospital Inc., Series 2010, 5.600%, 12/01/28             | 12/20 at 100.00 BB+ | 750,506    |
| 11,490 | Total Health Care Housing/Single Family – 0.7% (0.4% of Total Investments)                                                                                                   |                     | 12,067,368 |
| 205    | Missouri Housing Development Commission, Single Family Mortgage Revenue Bonds, First Place Homeownership Loan Program, Series 2017A-2, 3.800%, 11/01/37                      | 11/26 at 100.00 AA+ | 208,159    |
| 2      |                                                                                                                                                                              |                     |            |

---

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

| Principal Amount (000) | Description (1)                                                                                                                                            | Optional Call Provisions (2) | Ratings (3) | Value     |
|------------------------|------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
|                        | Long-Term Care – 13.2% (8.5% of Total Investments)                                                                                                         |                              |             |           |
| \$ 190                 | Bridgeton Industrial Development Authority, Missouri, Senior Housing Revenue Bonds, The Sarah Community Project, Refunding Series 2016, 4.000%, 5/01/33    | 5/25 at 100.00               | N/R         | \$186,272 |
| 250                    | Bridgeton Industrial Development Authority, Missouri, Senior Housing Revenue Bonds, The Sarah Community Project, Series 2013, 4.500%, 5/01/28              | 11/18 at 100.00              | N/R         | 249,405   |
| 500                    | Joplin Industrial Development Authority, Missouri, Revenue Bonds, Christian Homes Inc., Series 2007F, 5.750%, 5/15/31                                      | 11/18 at 100.00              | BBB-        | 501,195   |
| 100                    | Kirkwood Industrial Development Authority, Missouri, Retirement Community Revenue Bonds, Aberdeen Heights Project, Refunding Series 2017A, 5.250%, 5/15/37 | 5/27 at 100.00               | BB          | 106,899   |
| 250                    | Lees Summit Industrial Development Authority, Missouri, Revenue Bonds, John Knox Village Obligated Group, Series 2014A, 5.250%, 8/15/39                    | 8/24 at 100.00               | BB+         | 263,810   |
| 250                    | Missouri Health and Educational Facilities Authority, Revenue Bonds, Lutheran Senior Services Projects, Series 2011, 6.000%, 2/01/41                       | 2/21 at 100.00               | BBB         | 266,492   |
| 385                    | Missouri Health and Educational Facilities Authority, Revenue Bonds, Lutheran Senior Services Projects, Series 2014A: 5.000%, 2/01/35                      | 2/24 at 100.00               | BBB         | 410,664   |
| 500                    | 5.000%, 2/01/44                                                                                                                                            | 2/24 at 100.00               | BBB         | 527,555   |
| 250                    | Missouri Health and Educational Facilities Authority, Revenue Bonds, Lutheran Senior Services Projects, Series 2016B, 5.000%, 2/01/46                      | 2/26 at 100.00               | BBB         | 267,865   |
| 250                    | St. Louis County Industrial Development Authority, Missouri, Revenue Bonds, Friendship Village of Sunset Hills, Series 2012: 5.000%, 9/01/32               | 9/22 at 100.00               | BBB+        | 262,043   |
| 500                    | 5.000%, 9/01/42                                                                                                                                            | 9/22 at 100.00               | BBB+        | 519,200   |
| 430                    | St. Louis County Industrial Development Authority, Missouri, Revenue Bonds, Friendship Village of Sunset Hills, Series 2013A, 5.875%, 9/01/43              | 9/23 at 100.00               | BBB+        | 484,550   |
| 100                    | St. Louis County Industrial Development Authority, Missouri, Revenue Bonds, Saint Andrew's Resources for Seniors, Series 2015A, 5.125%, 12/01/45           | 12/25 at 100.00              | N/R         | 105,015   |
| 3,955                  | Total Long-Term Care                                                                                                                                       |                              |             | 4,150,965 |
|                        | Tax Obligation/General – 15.7% (10.1% of Total Investments)                                                                                                |                              |             |           |
| 105                    | Capr Girardeau County, Missouri, Reorganized School District R-02, General Obligation Refunding Bonds, Series 2018, 5.000%, 3/01/38                        | 3/28 at 100.00               | AA+         | 121,385   |
| 335                    | Clay County Public School District 53, Liberty, Missouri, General Obligation Bonds, Series 2018, 4.000%, 3/01/36                                           | 3/26 at 100.00               | AA          | 349,090   |
| 340                    | Clay County Reorganized School District R-II Smithville, Missouri, General Obligation Bonds, Refunding Series 2015, 4.000%, 3/01/36                        | 3/27 at 100.00               | AA+         | 355,953   |
| 500                    | Fort Zumwalt School District, Callaway County, Missouri, General Obligation Bonds, Refunding & Improvement Series 2015, 4.000%, 3/01/32                    | 3/24 at 100.00               | AA+         | 529,545   |



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

|       |                                                                                                                                                     |                |     |           |
|-------|-----------------------------------------------------------------------------------------------------------------------------------------------------|----------------|-----|-----------|
| 1,340 | Independence School District, Jackson County, Missouri, General<br>Obligation Bonds, Series 2010, 5.000%, 3/01/27                                   | 3/20 at 100.00 | AA+ | 1,402,913 |
| 500   | Jackson County Reorganized School District 4, Blue Springs,<br>Missouri, General Obligation Bonds, School Building Series<br>2013A, 5.000%, 3/01/31 | 3/21 at 100.00 | AA- | 534,605   |
| 200   | Jefferson City School District, Missouri, General Obligation Bonds,<br>Series 2018, 5.000%, 3/01/38                                                 | 3/27 at 100.00 | AA+ | 229,136   |
| 300   | Kansas City, Missouri, General Obligation Bonds, Refunding &<br>Improvement Series 2018A, 4.000%, 2/01/35                                           | 2/28 at 100.00 | AA  | 318,600   |
| 3     |                                                                                                                                                     |                |     |           |

---

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

NOM Nuveen Missouri Quality Municipal Income Fund (continued)  
 Portfolio of Investments August 31, 2018  
 (Unaudited)

| Principal Amount (000) | Description (1)                                                                                                                                                                                        | Optional Call Provisions (2) | Ratings (3) | Value        |
|------------------------|--------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|--------------|
|                        | Tax Obligation/General (continued)                                                                                                                                                                     |                              |             |              |
| \$ 1,000               | Springfield School District R12, Greene County, Missouri, General Obligation Bonds, Refunding Series 2017, 4.000%, 3/01/31                                                                             | 3/28 at 100.00               | AA+         | \$ 1,081,190 |
| 4,620                  | Total Tax Obligation/General                                                                                                                                                                           |                              |             | 4,922,417    |
|                        | Tax Obligation/Limited – 23.2% (14.9% of Total Investments)                                                                                                                                            |                              |             |              |
| 910                    | Bi-State Development Agency of the Missouri-Illinois Metropolitan District, Mass Transit Sales Tax Appropriation Bonds, Refunding Combined Lien Series 2013A, 5.000%, 10/01/33                         | 10/22 at 100.00              | AA+         | 1,004,230    |
| 350                    | Blue Springs, Missouri, Special Obligation Tax Increment Bonds, Adams Farm Project, Special Districts Refunding & Improvement Series 2015A, 4.750%, 6/01/30                                            | 6/24 at 100.00               | N/R         | 350,847      |
| 145                    | Clay, Jackson & Platte Counties Consolidated Public Library District 3, Missouri, Certificates of Participation, Mid-Continent Public Library Project, Series 2018, 4.000%, 3/01/35                    | 3/26 at 100.00               | Aa3         | 149,836      |
| 250                    | Conley Road Transportation District, Missouri, Transportation Sales Tax Revenue Bonds, Series 2017, 5.125%, 5/01/41                                                                                    | 5/25 at 100.00               | N/R         | 254,140      |
| 315                    | Fulton, Missouri, Tax Increment Revenue Bonds, Fulton Commons Redevelopment Project, Series 2006, 5.000%, 6/01/28                                                                                      | 11/18 at 100.00              | N/R         | 204,750      |
| 430                    | Government of Guam, Business Privilege Tax Bonds, Series 2012B-1, 5.000%, 1/01/42                                                                                                                      | 1/22 at 100.00               | A           | 448,808      |
|                        | Howard Bend Levee District, St. Louis County, Missouri, Levee District Improvement Bonds, Series 2013B:                                                                                                |                              |             |              |
| 180                    | 4.875%, 3/01/33                                                                                                                                                                                        | 3/23 at 100.00               | BB+         | 182,059      |
| 115                    | 5.000%, 3/01/38                                                                                                                                                                                        | 3/23 at 100.00               | BB+         | 116,103      |
| 485                    | Jackson County, Missouri, Special Obligation Bonds, Truman Medical Center Project, Series 2011B, 4.350%, 12/01/23                                                                                      | 12/21 at 100.00              | Aa3         | 516,942      |
| 300                    | Kansas City Industrial Development Authority, Missouri, Downtown Redevelopment District Revenue Bonds, Series 2011A, 5.000%, 9/01/32                                                                   | 9/21 at 100.00               | AA-         | 323,268      |
| 150                    | Kansas City Industrial Development Authority, Missouri, Sales Tax Revenue Bonds, Ward Parkway Center Community Improvement District, Senior Refunding & Improvement Series 2016, 4.250%, 4/01/26, 144A | No Opt. Call                 | N/R         | 154,203      |
| 325                    | Kansas City, Missouri, Special Obligation Bonds, Downtown Redevelopment District, Series 2014C, 5.000%, 9/01/33                                                                                        | 9/23 at 100.00               | AA-         | 360,149      |
|                        | Land Clearance for Redevelopment Authority of Kansas City, Missouri, Project Revenue Bonds, Convention Center Hotel Project - TIF Financing, Series 2018B:                                             |                              |             |              |
| 100                    | 5.000%, 2/01/40, 144A                                                                                                                                                                                  | 2/28 at 100.00               | N/R         | 103,916      |
| 100                    | 5.000%, 2/01/50, 144A                                                                                                                                                                                  | 2/28 at 100.00               | N/R         | 102,176      |
| 245                    | Missouri Development Finance Board, Infrastructure Facilities Revenue Bonds, City of Branson - Branson Landing Project, Series 2015A, 4.000%, 6/01/34                                                  | 6/23 at 100.00               | A           | 249,224      |
| 385                    |                                                                                                                                                                                                        |                              | N/R         | 380,888      |

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

|     |                                                                                                                                                                       |                    |      |         |
|-----|-----------------------------------------------------------------------------------------------------------------------------------------------------------------------|--------------------|------|---------|
|     | Osage Beach, Missouri, Tax Increment Revenue Bonds, Prewitts<br>Point Project, Series 2006, 5.000%, 5/01/23                                                           | 11/18 at<br>100.00 |      |         |
| 140 | Plaza at Noah's Ark Community Improvement District, Saint<br>Charles, Missouri, Tax Increment and Improvement District<br>Revenue Bonds, Series 2015, 5.000%, 5/01/30 | 5/21 at 100.00 N/R |      | 137,446 |
| 530 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue<br>Bonds, Series 2007A, 0.000%, 8/01/41 – NCFG Insured                                                 | No Opt. Call       | Baa2 | 164,194 |

4

---

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

| Principal Amount (000) | Description (1)                                                                                                                                                                              | Optional Call Provisions (2) | Ratings (3) | Value     |
|------------------------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|-----------|
|                        | Tax Obligation/Limited (continued)                                                                                                                                                           |                              |             |           |
| \$ 340                 | Saint Joseph Industrial Development Authority, Missouri, Tax Increment Bonds, Shoppes at North Village Project, Series 2005A: 5.375%, 11/01/24                                               | 11/18 at 100.00              | N/R         | \$339,997 |
| 400                    | 5.500%, 11/01/27                                                                                                                                                                             | 11/18 at 100.00              | N/R         | 399,996   |
| 200                    | Saint Joseph Industrial Development Authority, Missouri, Tax Increment Bonds, Shoppes at North Village Project, Series 2005B, 5.500%, 11/01/27                                               | 11/18 at 100.00              | N/R         | 199,998   |
| 250                    | Saint Louis County Industrial Development Authority, Missouri, Sales Tax Revenue Bonds, Chesterfield Blue Valley Community Improvement District Project, Series 2014A, 5.250%, 7/01/44, 144A | 7/24 at 100.00               | N/R         | 250,475   |
| 600                    | Springfield, Missouri, Special Obligation Bonds, Sewer System Improvements Project, Series 2015, 4.000%, 4/01/35                                                                             | 4/25 at 100.00               | Aa2         | 621,390   |
| 50                     | The Industrial Development Authority of the City of Saint Louis, Missouri, Development Financing Revenue Bonds, Ballpark Village Development Project, Series 2017A, 4.750%, 11/15/47         | 11/26 at 100.00              | N/R         | 51,432    |
| 215                    | Transportation Development District, Missouri, Transportation Sales Tax Revenue Bonds, Series 2017, 4.500%, 6/01/36                                                                          | 6/26 at 100.00               | BBB         | 220,356   |
| 7,510                  | Total Tax Obligation/Limited Transportation – 2.3% (1.5% of Total Investments)                                                                                                               |                              |             | 7,286,823 |
| 335                    | Guam International Airport Authority, Revenue Bonds, Series 2013B, 5.500%, 10/01/33 – AGM Insured                                                                                            | 10/23 at 100.00              | AA          | 374,292   |
| 220                    | Saint Louis, Missouri, Airport Revenue Bonds, Lambert-St Louis International Series 2017D: 5.000%, 7/01/34 – AGM Insured (Alternative Minimum Tax)                                           | 7/27 at 100.00               | AA          | 248,774   |
| 100                    | 5.000%, 7/01/35 – AGM Insured (Alternative Minimum Tax)                                                                                                                                      | 7/27 at 100.00               | AA          | 112,752   |
| 655                    | Total Transportation                                                                                                                                                                         |                              |             | 735,818   |
|                        | U.S. Guaranteed – 17.4% (11.1% of Total Investments) (5)                                                                                                                                     |                              |             |           |
| 500                    | Branson Reorganized School District R-4, Taney County, Missouri, General Obligation Bonds, School Building Series 2012, 4.375%, 3/01/32 (Pre-refunded 3/01/22)                               | 3/22 at 100.00               | A+          | 540,705   |
| 525                    | Cape Girardeau County Industrial Development Authority, Missouri, Health Facilities Revenue Bonds, Saint Francis Medical Center, Series 2009A, 5.750%, 6/01/39 (Pre-refunded 6/01/19)        | 6/19 at 100.00               | AA-         | 540,845   |
| 345                    | Independence School District, Jackson County, Missouri, General Obligation Bonds, Series 2010, 5.000%, 3/01/27 (Pre-refunded 3/01/20)                                                        | 3/20 at 100.00               | N/R         | 360,991   |
| 700                    | Missouri Health and Educational Facilities Authority, Revenue Bonds, Rockhurst University, Series 2011A, 6.500%, 10/01/35 (Pre-refunded 10/01/18)                                            | 10/18 at 103.00              | BB+         | 723,478   |
| 600                    | Missouri Health and Educational Facilities Authority, Revenue Bonds, Webster University, Series 2011, 5.000%, 4/01/36 (Pre-refunded 4/01/21)                                                 | 4/21 at 100.00               | A2          | 646,938   |
| 400                    | Missouri Joint Municipal Electric Utility Commission, Power Supply System Revenue Bonds, MoPEP Facilities, Series 2012: 5.000%, 1/01/32 (Pre-refunded 1/01/21)                               | 1/21 at 100.00               | A2          | 428,596   |
| 425                    | 5.000%, 1/01/37 (Pre-refunded 1/01/21)                                                                                                                                                       | 1/21 at 100.00               | A2          | 455,383   |

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

|       |                                                                                                                                                                                  |           |
|-------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|
| 1,035 | Springfield Public Building Corporation, Missouri, Lease Revenue<br>Bonds, Jordan Valley Park Projects, Series 2000A, 6.125%, 6/01/21 12/18 at 100.00 N/R<br>AMBAC Insured (ETM) | 1,114,560 |
|-------|----------------------------------------------------------------------------------------------------------------------------------------------------------------------------------|-----------|

5

---

NOM Nuveen Missouri Quality Municipal Income Fund (continued)  
 Portfolio of Investments August 31, 2018  
 (Unaudited)

| Principal Amount (000) | Description (1)                                                                                                                                                     | Optional Call Provisions (2) | Ratings (3) | Value        |
|------------------------|---------------------------------------------------------------------------------------------------------------------------------------------------------------------|------------------------------|-------------|--------------|
|                        | U.S. Guaranteed (5) (continued)                                                                                                                                     |                              |             |              |
| \$ 100                 | St. Louis County Industrial Development Authority, Missouri, Revenue Bonds, Friendship Village of Chesterfield, Series 2012, 5.000%, 9/01/42 (Pre-refunded 9/01/22) | 9/22 at 100.00               | N/R         | \$111,243    |
| 500                    | St. Louis County, Missouri, GNMA Collateralized Mortgage Revenue Bonds, Series 1993D, 5.650%, 7/01/20 (Alternative Minimum Tax) (ETM)                               | No Opt. Call                 | AA+         | 533,410      |
| 5,130                  | Total U.S. Guaranteed Utilities – 4.7% (3.0% of Total Investments)                                                                                                  |                              |             | 5,456,149    |
| 350                    | Missouri Joint Municipal Electric Utility Commission, Power Project Revenue Bonds, Plum Point Project, Refunding Series 2014A, 5.000%, 1/01/32                      | 1/25 at 100.00               | A           | 388,112      |
| 500                    | Missouri Joint Municipal Electric Utility Commission, Power Project Revenue Bonds, Plum Point Project, Refunding Series 2015A, 4.000%, 1/01/35                      | 1/26 at 100.00               | A           | 521,590      |
| 500                    | Missouri Joint Municipal Electric Utility Commission, Power Supply System Revenue Bonds, MoPEP Facilities, Series 2018, 5.000%, 12/01/43                            | 6/27 at 100.00               | A2          | 557,615      |
| 1,350                  | Total Utilities Water and Sewer – 16.0% (10.3% of Total Investments)                                                                                                |                              |             | 1,467,317    |
| 250                    | Camden County Public Water Supply District 4, Missouri, Certificates of Participation, Series 2017, 5.000%, 1/01/47                                                 | 1/25 at 100.00               | A-          | 267,577      |
| 475                    | Franklin County Public Water Supply District 3, Missouri, Certificates of Participation, Series 2017, 4.000%, 12/01/37                                              | 12/24 at 100.00              | A+          | 485,512      |
| 160                    | Kansas City, Missouri, Sanitary Sewer System Revenue Bonds, Improvement Series 2018A, 4.000%, 1/01/35                                                               | 1/28 at 100.00               | AA          | 169,314      |
| 125                    | Metropolitan St. Louis Sewerage District, Missouri, Wastewater System Revenue Bonds, Refunding & Improvement Series 2016C, 5.000%, 5/01/46                          | 5/26 at 100.00               | AAA         | 141,708      |
| 2,000                  | Metropolitan St. Louis Sewerage District, Missouri, Wastewater System Revenue Bonds, Series 2012A, 5.000%, 5/01/42                                                  | 5/22 at 100.00               | AAA         | 2,180,880    |
| 500                    | Missouri Environmental Improvement and Energy Resources Authority, Water Facility Revenue Bonds, Tri-County Water Authority, Series 2015, 5.000%, 1/01/40           | 1/25 at 100.00               | Aa3         | 554,745      |
| 585                    | Saint Charles County Public Water Supply District 2, Missouri, Certificates of Participation, Refunding Series 2016C, 5.000%, 12/01/32                              | 12/25 at 100.00              | AA+         | 667,953      |
| 550                    | Saint Charles County Public Water Supply District 2, Missouri, Certificates of Participation, Series 2018, 4.000%, 12/01/39                                         | 12/25 at 100.00              | AA+         | 561,775      |
| 4,645                  | Total Water and Sewer                                                                                                                                               |                              |             | 5,029,464    |
| \$ 46,565              | Total Long-Term Investments (cost \$46,912,565)                                                                                                                     |                              |             | 48,915,062   |
|                        | Floating Rate Obligations – (1.9)%                                                                                                                                  |                              |             | (600,000)    |
|                        | MuniFund Preferred Shares, net of deferred offering costs – (56.6)% (6)                                                                                             |                              |             | (17,765,054) |

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

|                                              |               |
|----------------------------------------------|---------------|
| Other Assets Less Liabilities – 2.7%         | 844,238       |
| Net Asset Applicable to Common Shares – 100% | \$ 31,394,246 |

---

6

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        | \$ —    | \$48,915,062 | \$ —    | \$48,915,062 |

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 August 31, 2018.

|                                                           |              |
|-----------------------------------------------------------|--------------|
| Tax cost of investments                                   | \$46,230,709 |
| Gross unrealized:                                         |              |
| Appreciation                                              | \$ 2,253,284 |
| Depreciation                                              | (168,933)    |
| Net unrealized appreciation (depreciation) of investments | \$ 2,084,351 |

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.  
Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There
- (2) 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
- (3) 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)



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

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) MuniFund Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 36.3%. 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.

ETM Escrowed to maturity.

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

7

**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.

