

NUVEEN MASSACHUSETTS QUALITY MUNICIPAL INCOME FUND
Form N-Q
April 29, 2019

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 811-07484

Nuveen Massachusetts 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: February 28, 2019

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 MASSACHUSETTS 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

NMT

Nuveen Massachusetts Quality Municipal Income Fund

Portfolio of Investments February 28, 2019

(Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | LONG-TERM INVESTMENTS – 153.0% (100.0% of Total Investments) | | | |
| | MUNICIPAL BONDS – 153.0% (100.0% of Total Investments) | | | |
| | Education and Civic Organizations – 45.4% (29.7% of Total Investments) | | | |
| \$ 3,515 | Massachusetts Development Finance Agency, Revenue Bonds, Berklee College of Music, Series 2016, 5.000%, 10/01/39 | 10/26 at 100.00 | A | \$3,965,377 |
| 2,200 | Massachusetts Development Finance Agency, Revenue Bonds, Boston College, Series 2013S, 5.000%, 7/01/38 | 7/23 at 100.00 | AA- | 2,456,432 |
| 730 | Massachusetts Development Finance Agency, Revenue Bonds, Boston College, Series 2017T, 5.000%, 7/01/42 | 7/27 at 100.00 | AA- | 833,397 |
| 1,880 | Massachusetts Development Finance Agency, Revenue Bonds, Boston University, Tender Option Bond Trust 2016-XG0070: 12.348%, 10/01/48, 144A (IF) (4) | 10/23 at 100.00 | Aa3 | 2,550,803 |
| 575 | 12.287%, 10/01/48, 144A (IF) (4) | 10/23 at 100.00 | Aa3 | 779,913 |
| 2,000 | Massachusetts Development Finance Agency, Revenue Bonds, Emerson College, Series 2017A: 5.000%, 1/01/34 | 1/28 at 100.00 | BBB+ | 2,251,820 |
| 2,240 | 5.000%, 1/01/37 | 1/28 at 100.00 | BBB+ | 2,490,096 |
| 2,150 | Massachusetts Development Finance Agency, Revenue Bonds, Lesley University, Series 2011B-1, 5.250%, 7/01/33 – AGM Insured | 7/21 at 100.00 | AA | 2,304,886 |
| 1,955 | Massachusetts Development Finance Agency, Revenue Bonds, Lesley University, Series 2016, 5.000%, 7/01/35 | 7/26 at 100.00 | A- | 2,205,611 |
| 450 | Massachusetts Development Finance Agency, Revenue Bonds, MCPHS University Issue, Series 2015H: 3.500%, 7/01/35 | 7/25 at 100.00 | AA | 452,160 |
| 190 | 5.000%, 7/01/37 | 7/25 at 100.00 | AA | 212,971 |
| 1,200 | Massachusetts Development Finance Agency, Revenue Bonds, Merrimack College, Series 2017, 5.000%, 7/01/47 | 7/26 at 100.00 | BBB- | 1,287,288 |
| 550 | Massachusetts Development Finance Agency, Revenue Bonds, Northeastern University, Series 2012, 5.000%, 10/01/31 | 10/22 at 100.00 | A1 | 604,769 |
| 875 | Massachusetts Development Finance Agency, Revenue Bonds, Northeastern University, Series 2014A: 5.000%, 3/01/39 | 3/24 at 100.00 | A1 | 964,049 |
| 1,400 | 5.000%, 3/01/44 | 3/24 at 100.00 | A1 | 1,537,690 |
| 500 | Massachusetts Development Finance Agency, Revenue Bonds, Simmons College, Series 2013J, 5.250%, 10/01/39 | 10/23 at 100.00 | BBB+ | 542,635 |
| 1,230 | Massachusetts Development Finance Agency, Revenue Bonds, Sterling and Francine Clark Art Institute, Series 2015, 5.000%, 7/01/33 | 7/25 at 100.00 | AA | 1,410,404 |
| 450 | Massachusetts Development Finance Agency, Revenue Bonds, Suffolk University, Refunding Series 2019, 5.000%, 7/01/36, | 7/29 at 100.00 | Baa2 | 509,953 |

(WI/DD, Settling 4/03/19)

1

NMTNuveen Massachusetts Quality Municipal Income Fund (continued)
Portfolio of Investments February 28, 2019
(Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Education and Civic Organizations (continued) | | | |
| | Massachusetts Development Finance Agency, Revenue Bonds, The Broad Institute, Series 2017: | | | |
| \$ 2,200 | 5.000%, 4/01/35 | 10/27 at 100.00 | AA- | \$2,577,674 |
| 1,250 | 5.000%, 4/01/36 | 10/27 at 100.00 | AA- | 1,457,400 |
| 875 | Massachusetts Development Finance Agency, Revenue Bonds, Tufts University, Series 2015Q, 5.000%, 8/15/38 | 8/25 at 100.00 | Aa2 | 1,000,877 |
| 1,325 | Massachusetts Development Finance Agency, Revenue Bonds, Wheaton College, Series 2017H, 5.000%, 1/01/42 | 1/28 at 100.00 | A3 | 1,477,401 |
| 1,510 | Massachusetts Development Finance Agency, Revenue Bonds, Woods Hole Oceanographic Institution, Series 2018, 5.000%, 6/01/43 | 6/28 at 100.00 | AA- | 1,726,866 |
| 1,365 | Massachusetts Development Finance Agency, Revenue Bonds, Worcester Polytechnic Institute, Series 2012, 5.000%, 9/01/50 | 9/22 at 100.00 | A1 | 1,472,617 |
| 840 | Massachusetts Development Finance Agency, Revenue Bonds, Worcester Polytechnic Institute, Series 2016, 5.000%, 9/01/37 | 9/26 at 100.00 | A1 | 942,850 |
| 550 | Massachusetts Development Finance Agency, Revenue Bonds, Worcester Polytechnic Institute, Series 2017: | | | |
| 700 | 5.000%, 9/01/42 | 9/27 at 100.00 | A1 | 616,847 |
| 2,500 | 5.000%, 9/01/47 | 9/27 at 100.00 | A1 | 780,563 |
| 500 | Massachusetts Development Finance Agency, Revenue Bonds, Worcester Polytechnic Institute, Series 2017B, 5.000%, 9/01/42 | 9/27 at 100.00 | A1 | 2,803,850 |
| 500 | Massachusetts Development Finance Authority, Revenue Bonds, Suffolk University, Refunding Series 2017, 5.000%, 7/01/35 | 7/27 at 100.00 | Baa2 | 558,155 |
| 3,000 | Massachusetts Development Finance Authority, Revenue Bonds, WGBH Educational Foundation, Series 2002A, 5.750%, 1/01/42 – AMBAC Insured | No Opt. Call | AA- | 3,997,110 |
| 2,495 | Massachusetts Development Finance Authority, Revenue Bonds, WGBH Educational Foundation, Series 2016, 5.000%, 1/01/40 | 7/26 at 100.00 | AA- | 2,805,054 |
| 1,090 | Massachusetts Development Finance Authority, Revenue Refunding Bonds, Boston University, Series 1999P: | | | |
| 1,000 | 6.000%, 5/15/29 | No Opt. Call | Aa3 | 1,377,433 |
| 385 | 6.000%, 5/15/59 | 5/29 at 105.00 | Aa3 | 1,237,150 |
| 385 | Massachusetts Educational Financing Authority, Education Loan Revenue Bonds, Series 2011J, 5.625%, 7/01/33 (AMT) | 7/21 at 100.00 | AA | 402,749 |
| 255 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Northeastern University, Series 2010A, 4.875%, 10/01/35 | 10/20 at 100.00 | A1 | 265,506 |
| 165 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Suffolk University, Refunding Series 2009A, 5.750%, 7/01/39 | 7/19 at 100.00 | Baa2 | 167,206 |
| 2,000 | University of Massachusetts Building Authority, Project Revenue Bonds, Senior Series 2014-1, 5.000%, 11/01/44 | 11/24 at 100.00 | Aa2 | 2,232,400 |

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

| | | | |
|--------|--|---------------------|------------|
| 4,000 | University of Massachusetts Building Authority, Project Revenue Bonds, Senior Series 2015-1, 5.000%, 11/01/40 | 11/25 at 100.00 Aa2 | 4,523,480 |
| 52,095 | Total Education and Civic Organizations | | 59,783,442 |
| 2 | | | |

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

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Health Care – 32.4% (21.1% of Total Investments) | | | |
| \$ 1,000 | Massachusetts Development Finance Agency Revenue Bonds, Children's Hospital Issue, Series 2014P, 5.000%, 10/01/46 | 10/24 at 100.00 | AA | \$1,100,600 |
| 1,340 | Massachusetts Development Finance Agency Revenue Bonds, South Shore Hospital, Series 2016I, 5.000%, 7/01/41 | 7/26 at 100.00 | A- | 1,453,525 |
| 1,410 | Massachusetts Development Finance Agency, Hospital Revenue Bonds, Cape Cod Healthcare Obligated Group, Series 2013, 5.250%, 11/15/41 | 11/23 at 100.00 | A+ | 1,535,011 |
| 1,000 | Massachusetts Development Finance Agency, Revenue Bonds, Baystate Medical Center Issue, Series 2014N, 5.000%, 7/01/44 | 7/24 at 100.00 | A+ | 1,077,230 |
| 895 | Massachusetts Development Finance Agency, Revenue Bonds, Berkshire Health Systems, Series 2012G: | | | |
| 700 | 5.000%, 10/01/29 | 10/21 at 100.00 | AA- | 958,339 |
| 500 | 5.000%, 10/01/31 | 10/21 at 100.00 | AA- | 748,447 |
| 1,675 | Massachusetts Development Finance Agency, Revenue Bonds, Boston Medical Center Issue, Series 2016E, 5.000%, 7/01/32 | 7/26 at 100.00 | BBB | 556,635 |
| 900 | Massachusetts Development Finance Agency, Revenue Bonds, CareGroup Issue, Refunding Series 2016-I, 5.000%, 7/01/30 | 7/26 at 100.00 | A- | 1,902,247 |
| 1,000 | Massachusetts Development Finance Agency, Revenue Bonds, CareGroup Issue, Series 2015H-1: | | | |
| 500 | 5.000%, 7/01/30 | 7/25 at 100.00 | A- | 1,011,897 |
| 1,000 | 5.000%, 7/01/32 | 7/25 at 100.00 | A- | 1,112,020 |
| 500 | 5.000%, 7/01/33 | 7/25 at 100.00 | A- | 554,175 |
| 1,500 | Massachusetts Development Finance Agency, Revenue Bonds, CareGroup Issue, Series 2018J-2, 5.000%, 7/01/38 | 7/28 at 100.00 | A- | 1,673,490 |
| 1,000 | Massachusetts Development Finance Agency, Revenue Bonds, Covenant Health System Obligated Group, Series 2012, 5.000%, 7/01/31 | 7/22 at 100.00 | BBB+ | 1,057,630 |
| 2,800 | Massachusetts Development Finance Agency, Revenue Bonds, Dana-Farber Cancer Institute Issue, Series 2016N, 5.000%, 12/01/46 | 12/26 at 100.00 | A1 | 3,105,116 |
| 3,500 | Massachusetts Development Finance Agency, Revenue Bonds, Lahey Health System Obligated Group Issue, Series 2015F, 5.000%, 8/15/45 | 8/25 at 100.00 | A | 3,783,990 |
| 1,080 | Massachusetts Development Finance Agency, Revenue Bonds, Milford Regional Medical Center Issue, Series 2014F, 5.750%, 7/15/43 | 7/23 at 100.00 | BB+ | 1,155,622 |
| 3,450 | Massachusetts Development Finance Agency, Revenue Bonds, Partners HealthCare System Issue, Series 2016Q, 5.000%, 7/01/47 | 7/26 at 100.00 | AA- | 3,797,001 |
| 2,200 | Massachusetts Development Finance Agency, Revenue Bonds, Partners HealthCare System Issue, Series 2017S-1: | | | |
| 2,100 | 5.000%, 7/01/37 | 1/28 at 100.00 | AA- | 2,499,750 |
| 5 | 4.000%, 7/01/41 | 1/28 at 100.00 | AA- | 2,143,848 |
| 820 | Massachusetts Development Finance Agency, Revenue Bonds, Partners HealthCare System, Series 2012L, 5.000%, 7/01/36 | 7/21 at 100.00 | AA- | 5,323 |
| | Massachusetts Development Finance Agency, Revenue Bonds, Southcoast Health System Obligated Group Issue, Series | 7/23 at 100.00 | BBB+ | 881,065 |

2013F, 5.000%, 7/01/37

3

NMTNuveen Massachusetts Quality Municipal Income Fund (continued)
 Portfolio of Investments February 28, 2019
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Health Care (continued) | | | |
| | Massachusetts Development Finance Agency, Revenue Bonds, The Lowell General Hospital, Series 2013G: | | | |
| \$ 1,000 | 5.000%, 7/01/37 | 7/23 at 100.00 | BBB+ | \$1,060,750 |
| 2,200 | 5.000%, 7/01/44 | 7/23 at 100.00 | BBB+ | 2,324,850 |
| 610 | Massachusetts Development Finance Agency, Revenue Bonds, UMass Memorial Health Care Obligated Group Issue, Series 2017K, 5.000%, 7/01/38 | 1/27 at 100.00 | A- | 668,950 |
| | Massachusetts Development Finance Agency, Revenue Bonds, UMass Memorial Health Care Obligated Group Issue, Series 2017L: | | | |
| 400 | 3.625%, 7/01/37 | 7/27 at 100.00 | A- | 383,956 |
| 1,095 | 5.000%, 7/01/44 | 7/27 at 100.00 | A- | 1,194,415 |
| 445 | Massachusetts Development Finance Agency, Revenue Bonds, UMass Memorial Health Care, Series 2016I, 5.000%, 7/01/36 | 7/26 at 100.00 | A- | 491,262 |
| 25 | Massachusetts Development Finance Agency, Revenue Bonds, UMass Memorial Health, Series 2011H, 5.500%, 7/01/31 | 7/21 at 100.00 | BBB+ | 26,734 |
| 280 | Massachusetts Development Finance Agency, Revenue Bonds, Wellforce Issue, Series 2019A, 5.000%, 7/01/44 | 1/29 at 100.00 | BBB+ | 308,504 |
| 2,500 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Dana-Farber Cancer Institute, Series 2008K, 5.000%, 12/01/37 | 3/19 at 100.00 | A1 | 2,520,950 |
| 1,495 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Milford Regional Medical Center, Series 2007E, 5.000%, 7/15/32 | 3/19 at 100.00 | BB+ | 1,507,932 |
| 39,425 | Total Health Care | | | 42,601,264 |
| | Housing/Multifamily – 0.5% (0.3% of Total Investments) | | | |
| 495 | Boston Housing Authority, Massachusetts, Capital Program Revenue Bonds, Series 2008, 5.000%, 4/01/20 – AGM Insured | 3/19 at 100.00 | AA | 496,322 |
| 215 | Massachusetts Housing Finance Agency, Housing Bonds, Series 2003H, 5.125%, 6/01/43 | 2/19 at 100.00 | AA | 216,081 |
| 710 | Total Housing/Multifamily | | | 712,403 |
| | Long-Term Care – 3.2% (2.1% of Total Investments) | | | |
| | Massachusetts Development Finance Agency Revenue Refunding Bonds, NewBridge on the Charles, Inc. Issue, Series 2017: | | | |
| 1,040 | 4.125%, 10/01/42, 144A | 10/22 at 105.00 | BB+ | 961,324 |
| 250 | 5.000%, 10/01/47, 144A | 10/22 at 105.00 | BB+ | 260,068 |
| 460 | Massachusetts Development Finance Agency, Revenue Bonds, Berkshire Retirement Community Lennox, Series 2015, 5.000%, 7/01/31 | 7/25 at 100.00 | A | 510,848 |
| 285 | Massachusetts Development Finance Agency, Revenue Bonds, Carleton-Willard Village, Series 2010, 5.625%, 12/01/30 | 12/19 at 100.00 | A- | 291,774 |
| 1,000 | | 1/23 at 100.00 | BBB | 1,082,720 |

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

| | | | |
|-------|---|-----------------|----------------|
| | Massachusetts Development Finance Agency, Revenue Bonds, Loomis Communities, Series 2013A, 5.250%, 1/01/26 | | |
| 1,000 | Massachusetts Development Finance Agency, Revenue Bonds, Orchard Cove, Inc., Refunding Series 2019, 5.000%, 10/01/49 | 10/24 at 104.00 | BBB+ 1,081,920 |
| 4,035 | Total Long-Term Care | | 4,188,654 |
| 4 | | | |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Tax Obligation/General – 16.8% (11.0% of Total Investments) | | | |
| \$ 1,250 | Hudson, Massachusetts, General Obligation Bonds, Municipal Purpose Loan Series 2011, 5.000%, 2/15/32 | 2/20 at 100.00 | AA | \$1,287,187 |
| 640 | Massachusetts Bay Transportation Authority, General Obligation Transportation System Bonds, Series 1991A, 7.000%, 3/01/21 | No Opt. Call | Aa1 | 671,917 |
| 1,500 | Massachusetts State, General Obligation Bonds, Consolidated Loan, Series 2004B, 5.250%, 8/01/21 – AGM Insured | No Opt. Call | Aa1 | 1,629,660 |
| 2,000 | Massachusetts State, General Obligation Bonds, Consolidated Loan, Series 2015C, 5.000%, 7/01/45 | 7/25 at 100.00 | Aa1 | 2,230,380 |
| 3,895 | Massachusetts State, General Obligation Bonds, Consolidated Loan, Series 2017F, 5.000%, 11/01/46 | 11/27 at 100.00 | Aa1 | 4,419,462 |
| 4,000 | Massachusetts State, General Obligation Bonds, Consolidated Loan, Series 2019A, 5.250%, 1/01/44 | 1/29 at 100.00 | Aa1 | 4,711,280 |
| 1,775 | North Reading, Massachusetts, General Obligation Bonds, Municipal Purpose Loan Series 2012, 5.000%, 5/15/35 | 5/22 at 100.00 | Aa2 | 1,935,229 |
| 1,760 | Norwell, Massachusetts, General Obligation Bonds, Series 2003, 5.000%, 11/15/20 – FGIC Insured | No Opt. Call | AAA | 1,829,995 |
| | Quincy, Massachusetts, General Obligation Bonds, State Qualified Municipal Purpose Loan Series 2011: | | | |
| 1,280 | 5.125%, 12/01/33 | 12/20 at 100.00 | Aa2 | 1,349,210 |
| 2,000 | 5.250%, 12/01/38 | 12/20 at 100.00 | Aa2 | 2,112,400 |
| 20,100 | Total Tax Obligation/General | | | 22,176,720 |
| | Tax Obligation/Limited – 18.0% (11.8% of Total Investments) | | | |
| | Government of Guam, Business Privilege Tax Bonds, Series 2011A: | | | |
| 2,000 | 5.250%, 1/01/36 | 1/22 at 100.00 | BB | 2,088,680 |
| 1,310 | 5.125%, 1/01/42 | 1/22 at 100.00 | BB | 1,345,580 |
| | Government of Guam, Business Privilege Tax Bonds, Series 2012B-1: | | | |
| 400 | 5.000%, 1/01/37 | 1/22 at 100.00 | BB | 410,384 |
| 1,115 | 5.000%, 1/01/42 | 1/22 at 100.00 | BB | 1,140,110 |
| 855 | Martha's Vineyard Land Bank, Massachusetts, Revenue Bonds, Refunding Green Series 2014, 5.000%, 5/01/33 – BAM Insured | 11/24 at 100.00 | AA | 971,485 |
| 500 | Martha's Vineyard Land Bank, Massachusetts, Revenue Bonds, Refunding Green Series 2017, 5.000%, 5/01/35 | 5/27 at 100.00 | AA | 578,345 |
| 1,000 | Massachusetts Bay Transportation Authority, Assessment Bonds, Series 2012A, 5.000%, 7/01/41 | 7/22 at 100.00 | AAA | 1,083,950 |
| 770 | Massachusetts Bay Transportation Authority, Sales Tax Revenue Bonds, Refunding Senior Lien Series 2004C, 5.250%, 7/01/21 | No Opt. Call | AA | 834,487 |
| 1,610 | Massachusetts College Building Authority, Project Revenue Bonds, Green Series 2014B, 5.000%, 5/01/44 | 5/24 at 100.00 | Aa2 | 1,783,671 |
| 1,000 | Massachusetts College Building Authority, Project Revenue Refunding Bonds, Series 2003B, 5.375%, 5/01/23 – SYNCORNTY Insured | No Opt. Call | Aa2 | 1,146,830 |
| 855 | | 5/22 at 100.00 | Aa2 | 923,118 |

Massachusetts College Building Authority, Revenue Bonds,
Refunding Series 2012B, 5.000%, 5/01/37

NMTNuveen Massachusetts Quality Municipal Income Fund (continued)
 Portfolio of Investments February 28, 2019
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------|
| | Tax Obligation/Limited (continued) | | | |
| \$ 1,350 | Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Senior Refunding Series 2015C, 5.000%, 8/15/37 | 8/25 at 100.00 | AAA | \$1,518,966 |
| 1,875 | Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Senior Series 2013A, 5.000%, 5/15/38 | 5/23 at 100.00 | AAA | 2,074,462 |
| 1,000 | Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2011B, 5.000%, 10/15/41 | 10/21 at 100.00 | AAA | 1,067,850 |
| 2,000 | Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Subordinated Series 2018A, 5.250%, 2/15/48 | 2/28 at 100.00 | AA+ | 2,314,740 |
| 1,070 | Massachusetts State, Special Obligation Dedicated Tax Revenue Bonds, Series 2005, 5.000%, 1/01/20 – FGIC Insured | No Opt. Call | A1 | 1,099,500 |
| 1,500 | Massachusetts State, Transportation Fund Revenue Bonds, Rail Enhancement Program, Series 2015A, 5.000%, 6/01/45 | 6/25 at 100.00 | AA+ | 1,669,920 |
| 520 | Virgin Islands Public Finance Authority, Gross Receipts Taxes Loan Note, Refunding Series 2012A, 5.000%, 10/01/32 – AGM Insured | 10/22 at 100.00 | AA | 558,943 |
| 1,000 | Virgin Islands Public Finance Authority, Matching Fund Loan Notes Revenue Bonds, Series 2012A, 5.000%, 10/01/32 – AGM Insured | 10/22 at 100.00 | AA | 1,074,890 |
| 21,730 | Total Tax Obligation/Limited Transportation – 10.1% (6.6% of Total Investments) | | | 23,685,911 |
| 400 | Massachusetts Department of Transportation, Metropolitan Highway System Revenue Bonds, Commonwealth Contract Assistance Secured, Refunding Series 2010B, 5.000%, 1/01/35 | 1/20 at 100.00 | AA+ | 410,392 |
| 2,500 | Massachusetts Port Authority, Revenue Bonds, Refunding Series 2017A, 5.000%, 7/01/47 (AMT) | 7/27 at 100.00 | AA | 2,785,025 |
| 1,000 | Massachusetts Port Authority, Revenue Bonds, Series 2010A, 5.000%, 7/01/30 | 7/20 at 100.00 | AA | 1,041,490 |
| 1,000 | Massachusetts Port Authority, Revenue Bonds, Series 2012B, 5.000%, 7/01/33 | 7/22 at 100.00 | AA | 1,095,370 |
| 1,000 | Massachusetts Port Authority, Revenue Bonds, Series 2014A: 5.000%, 7/01/39 | 7/24 at 100.00 | AA | 1,110,260 |
| 2,500 | 5.000%, 7/01/44 | 7/24 at 100.00 | AA | 2,760,975 |
| 715 | Massachusetts Port Authority, Revenue Bonds, Series 2015A: 5.000%, 7/01/40 | 7/25 at 100.00 | AA | 801,244 |
| 1,000 | 5.000%, 7/01/45 | 7/25 at 100.00 | AA | 1,115,190 |
| 1,400 | Massachusetts Port Authority, Special Facilities Revenue Bonds, BOSFUEL Corporation, Series 2007, 5.000%, 7/01/32 – FGIC Insured (AMT) | 3/19 at 100.00 | A1 | 1,403,710 |
| 730 | Metropolitan Boston Transit Parking Corporation, Massachusetts, Systemwide Parking Revenue Bonds, Senior Lien Series 2011, 5.000%, 7/01/41 | 7/21 at 100.00 | A+ | 771,515 |
| 12,245 | Total Transportation U.S. Guaranteed – 19.2% (12.6% of Total Investments) (5) | | | 13,295,171 |

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

| | | | |
|-------|---|---------------------|-----------|
| 500 | Boston Water and Sewer Commission, Massachusetts, General Revenue Bonds, Refunding Senior Lien Series 2010A, 5.000%, 11/01/30 (Pre-refunded 11/01/19) | 11/19 at 100.00 AA+ | 511,080 |
| 2,580 | Guam Power Authority, Revenue Bonds, Series 2010A, 5.000%, 10/01/37 (Pre-refunded 10/01/20) – AGM Insured | 10/20 at 100.00 AA | 2,716,276 |
| 6 | | | |

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|---|------------------------------|-------------|-------------|
| | U.S. Guaranteed (5) (continued) | | | |
| \$ 2,000 | Hampden-Wilbraham Regional School District, Hampden County, Massachusetts, General Obligation Bonds, Series 2011, 5.000%, 2/15/41 (Pre-refunded 2/15/21) | 2/21 at 100.00 | Aa3 | \$2,130,640 |
| 750 | Massachusetts Development Finance Agency, Revenue Bonds, Boston University, Series 2009V-1, 5.000%, 10/01/29 (Pre-refunded 10/01/19) | 10/19 at 100.00 | Aa3 | 764,835 |
| 1,275 | Massachusetts Development Finance Agency, Revenue Bonds, Emerson College, Series 2010A: 5.000%, 1/01/40 (Pre-refunded 1/01/20) | 1/20 at 100.00 | N/R | 1,310,891 |
| 125 | 5.000%, 1/01/40 (Pre-refunded 1/01/20) | 1/20 at 100.00 | BBB+ | 128,519 |
| 467 | Massachusetts Development Finance Agency, Revenue Bonds, North Hill Communities Issue, Series 2013A, 6.250%, 11/15/28 (Pre-refunded 11/15/23), 144A | 11/23 at 100.00 | N/R | 541,996 |
| 2,200 | Massachusetts Development Finance Agency, Revenue Bonds, Partners HealthCare System, Series 2011K-6, 5.375%, 7/01/41 (Pre-refunded 7/01/20) | 7/20 at 100.00 | AA- | 2,304,830 |
| 995 | Massachusetts Development Finance Agency, Revenue Bonds, Partners HealthCare System, Series 2012L, 5.000%, 7/01/36 (Pre-refunded 7/01/21) | 7/21 at 100.00 | N/R | 1,068,341 |
| 1,000 | Massachusetts Development Finance Agency, Revenue Bonds, Sterling and Francine Clark Art Institute, Series 2011A, 5.000%, 7/01/41 (Pre-refunded 7/01/21) | 7/21 at 100.00 | AA | 1,076,080 |
| 3,000 | Massachusetts Development Finance Agency, Revenue Bonds, The Broad Institute, Series 2011A, 5.250%, 4/01/37 (Pre-refunded 4/01/21) | 4/21 at 100.00 | Aa3 | 3,223,200 |
| 475 | Massachusetts Development Finance Agency, Revenue Bonds, UMass Memorial Health, Series 2011H, 5.500%, 7/01/31 (Pre-refunded 7/01/21) | 7/21 at 100.00 | N/R | 515,399 |
| 160 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Baystate Medical Center, Series 2009I, 5.750%, 7/01/36 (Pre-refunded 7/01/19) | 7/19 at 100.00 | N/R | 162,165 |
| 500 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Cape Cod Healthcare Obligated Group, Series 2004D, 5.125%, 11/15/35 (Pre-refunded 11/15/19) – AGC Insured | 11/19 at 100.00 | AA | 512,160 |
| 410 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, CareGroup Inc., Series 1998A, 5.000%, 7/01/25 (Pre-refunded 7/01/21) – NPFPG Insured | 7/21 at 100.00 | N/R | 434,432 |
| 2,000 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Children's Hospital, Series 2009M, 5.500%, 12/01/39 (Pre-refunded 12/01/19) | 12/19 at 100.00 | Aa2 | 2,056,480 |
| 335 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Suffolk University, Refunding Series 2009A, 5.750%, 7/01/39 (Pre-refunded 7/01/19) | 7/19 at 100.00 | N/R | 339,589 |
| 2,030 | Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Wheaton College Issues, Series 2010F, 5.000%, 1/01/41 (Pre-refunded 1/01/20) | 1/20 at 100.00 | A3 | 2,087,144 |

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

| | | | | |
|--------|--|-----------------|------|------------|
| 1,500 | Massachusetts State, Transportation Fund Revenue Bonds, Rail Enhancement Program, Series 2013A, 5.000%, 6/01/38 (Pre-refunded 6/01/21) | 6/21 at 100.00 | AA+ | 1,611,825 |
| 1,065 | Puerto Rico, Highway Revenue Bonds, Highway and Transportation Authority, Series 2003AA, 5.500%, 7/01/19 – NPNG Insured (ETM) | Opt. Call | Baa2 | 1,078,195 |
| 720 | Springfield Water and Sewer Commission, Massachusetts, General Revenue Bonds, Refunding Series 2010B, 5.000%, 11/15/30 (Pre-refunded 11/15/20) – AGC Insured | 11/20 at 100.00 | AA | 761,184 |
| 24,087 | Total U.S. Guaranteed Utilities – 1.1% (0.7% of Total Investments) | | | 25,335,261 |
| 1,265 | Massachusetts Clean Energy Cooperative Corporation, Revenue Bonds, Massachusetts Municipal Lighting Plant Cooperative, Series 2013, 5.000%, 7/01/32 | 7/23 at 100.00 | A1 | 1,408,717 |

7

NMTNuveen Massachusetts Quality Municipal Income Fund (continued)
 Portfolio of Investments February 28, 2019
 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|-------------------|
| | Water and Sewer – 6.3% (4.1% of Total Investments) | | | |
| \$ 565 | Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Refunding Series 2014A, 5.000%, 7/01/29 | 7/24 at 100.00 | A- | \$615,714 |
| 1,250 | Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Refunding Series 2017, 5.000%, 7/01/37 | 7/27 at 100.00 | A- | 1,361,350 |
| 420 | Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2016, 5.000%, 1/01/46 | 7/26 at 100.00 | A- | 447,103 |
| 415 | Lynn Water and Sewer Commission, Massachusetts, General Revenue Bonds, Series 2003A, 5.000%, 12/01/32 | – 3/19 at 100.00 | A1 | 416,075 |
| | NPFG Insured | | | |
| 1,000 | Massachusetts Clean Water Trust, State Revolving Fund Bonds, Green 18 Series 2015, 5.000%, 2/01/45 | 2/24 at 100.00 | AAA | 1,109,610 |
| 60 | Massachusetts Water Pollution Abatement Trust, Pooled Loan Program Bonds, Series 2003-9, 5.000%, 8/01/22 | 3/19 at 100.00 | AAA | 60,157 |
| 140 | Massachusetts Water Pollution Abatement Trust, Revenue Bonds, MWRA Loan Program, Series 2002A, 5.250%, 8/01/20 | 3/19 at 100.00 | AAA | 140,385 |
| 500 | Massachusetts Water Resources Authority, General Revenue Bonds, Refunding Series 2016B, 5.000%, 8/01/40 | 8/26 at 100.00 | AA+ | 567,355 |
| 1,000 | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2002J, 5.250%, 8/01/19 – AGM Insured | No Opt. Call | AA+ | 1,014,980 |
| 1,230 | Massachusetts Water Resources Authority, General Revenue Bonds, Series 2017B, 5.000%, 8/01/42 | 8/27 at 100.00 | AA+ | 1,405,533 |
| 1,000 | Springfield Water and Sewer Commission, Massachusetts, General Revenue Bonds, Series 2017C, 5.000%, 4/15/37 | 4/27 at 100.00 | AA | 1,157,600 |
| 7,580 | Total Water and Sewer | | | 8,295,862 |
| \$ 183,272 | Total Long-Term Investments (cost \$193,833,274) | | | 201,483,405 |
| | Variable Rate Demand Preferred Shares, net of deferred offering costs – (56.0)% (6) | | | (73,726,773) |
| | Other Assets Less Liabilities – 3.0% | | | 3,923,450 |
| | Net Asset Applicable to Common Shares – 100% | | | \$ 131,680,082 |

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, credit spreads, etc.).

Level 3 – Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

8

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 | \$ — | \$201,483,405 | \$ — | \$201,483,405 |

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 February 28, 2019.

| | |
|---|---------------|
| Tax cost of investments | \$193,804,446 |
| Gross unrealized: | |
| Appreciation | \$ 7,887,025 |
| Depreciation | (208,066) |
| Net unrealized appreciation (depreciation) of investments | \$ 7,678,959 |

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to common shares unless otherwise noted.
 - (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption. There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
 - (3) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
 - (4) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
 - (5) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest.
 - (6) Variable Rate Demand Preferred Shares, net of deferred offering costs as a percentage of Total Investments is 36.6%.
- 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.
- AMT Alternative Minimum Tax
- ETM Escrowed to maturity
- IF Inverse floating rate security issued by a tender option bond ("TOB") trust, the interest rate on which varies inversely with the Securities Industry Financial Markets Association (SIFMA) short-term rate, which resets weekly, or a similar short-term rate, and is reduced by the expenses related to the TOB trust.
- WI/DD Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.

Item 2. Controls and Procedures.

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

Item 3. Exhibits.

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

SIGNATURES

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

(Registrant) Nuveen Massachusetts Quality Municipal Income Fund

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

Date: April 29, 2019

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

By (Signature and Title) /s/ Cedric H. Antosiewicz
Cedric H. Antosiewicz
Chief Administrative Officer (principal executive officer)

Date: April 29, 2019

By (Signature and Title) /s/ E. Scott Wickerham
E. Scott Wickerham
Vice President and Controller (principal financial officer)

Date: April 29, 2019