

Nuveen Mortgage and Income Fund (JLS)

Coupon Structure

As of 31 Dec 2025

Coupon Structure (% of portfolio)

	Fixed-rate securities	Floating-rate securities
ABS	19.6%	4.1%
CMBS	24.8%	10.4%
CLO		8.3%
RMBS		33.0%
Total	44.3%	55.7%

Percentages shown are based on market value. RMBS: residential mortgage-backed securities; CMBS: commercial mortgage-backed securities; ABS: asset-backed securities. Holdings are subject to change. Totals may not add up to 100% due to rounding.

This material is not intended to be a recommendation or investment advice, does not constitute a solicitation to buy, sell or hold a security or investment strategy and is not provided in a fiduciary capacity. The information provided does not take into account the specific objectives or circumstances of any particular investor, or suggest any specific course of action. Investment decisions should be made based on an investor's objectives and circumstances and in consultation with his or her financial professionals.

Important information on risk

Investing in closed-end funds involves risk; principal loss is possible. There is no guarantee the Fund's investment objectives will be achieved. Closed-end fund shares may frequently trade at a discount or premium to their net asset value. More information about these and other risks specific to the Fund are available at nuveen.com/JLS