nuveen
A TIAA Company

Nuveen Mortgage and Income Fund (JLS)

Sector and Credit Quality Allocation

As of 30 Jun 2026

Credit Rating
(% of portfolio)

	A and Higher	BBB	Below Investment Grade	Not Rated	Total
ABS	**3.1%**	**6.1%**	**11.3%**	**1.2%**	**21.8%**
Aircraft	**0.1%**	**0.2%**	**0.5%**		**0.8%**
CDO	**1.5%**				**1.5%**
Equipment Lease			**0.4%**		**0.4%**
Other	**1.5%**	**4.2%**	**8.2%**	**0.7%**	**14.5%**
Timeshare			**0.8%**		**0.8%**
Whole Business		**1.5%**			**1.5%**
Auto			**0.8%**	**0.2%**	**1.0%**
Solar		**0.2%**	**0.6%**	**0.3%**	**1.2%**
CMBS	**2.6%**	**11.7%**	**19.3%**	**1.8%**	**35.4%**
Other				**0.5%**	**0.5%**
Single Borrower	**0.9%**	**5.9%**	**7.7%**	**1.0%**	**15.6%**
Conduit Pools	**1.6%**	**5.7%**	**11.7%**	**0.3%**	**19.3%**
CLO		**2.7%**	**6.0%**	**1.1%**	**9.7%**
RMBS	**0.8%**		**32.0%**	**0.3%**	**33.1%**
Credit Risk Transfer	**0.8%**		**32.0%**		**32.8%**
Alt A				**0.3%**	**0.3%**

Percentages shown are based on market value. RMBS: residential mortgage-backed securities; CMBS: commercial mortgage-backed securities; ABS: asset-backed securities. Ratings shown are given by one of the following national rating agencies: S&P, Moody's, Fitch, DBRS or KBRA. Credit ratings are subject to change. If there are two ratings for a security, the lowest rating is used unless ratings are provided by all agencies, in which case the middle rating is used. AAA, AA, A, and BBB are investment grade ratings; BB, B, CCC/CC/C and D are below-investment grade ratings. Holdings designated NR are not rated by these national rating agencies and, where applicable, include net derivative positions. Holdings and ratings 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

Nuveen Securities, LLC, member FINRA and SIPC