

## Nuveen Mortgage and Income Fund (JLS)

### Sector and Credit Quality Allocation

As of 31 Oct 2025

	Credit Rating (% of portfolio)				
	A and Higher	BBB	Below Investment Grade	Not Rated	Total
<b>ABS</b>	<b>2.2%</b>	<b>6.5%</b>	<b>12.2%</b>	<b>2.3%</b>	<b>23.2%</b>
<b>Timeshare</b>			<b>0.7%</b>		<b>0.7%</b>
<b>Aircraft</b>	<b>0.4%</b>	<b>0.3%</b>	<b>0.7%</b>		<b>1.4%</b>
<b>Whole Business</b>		<b>0.7%</b>			<b>0.7%</b>
<b>Auto</b>			<b>0.4%</b>	<b>0.2%</b>	<b>0.6%</b>
<b>Solar</b>		<b>0.2%</b>	<b>0.8%</b>	<b>0.4%</b>	<b>1.4%</b>
<b>CDO</b>	<b>1.5%</b>				<b>1.5%</b>
<b>Other</b>	<b>0.3%</b>	<b>5.2%</b>	<b>9.6%</b>	<b>1.7%</b>	<b>16.8%</b>
<b>CMBS</b>	<b>4.6%</b>	<b>12.1%</b>	<b>18.4%</b>	<b>1.6%</b>	<b>36.7%</b>
<b>Single Borrower</b>	<b>1.3%</b>	<b>5.2%</b>	<b>7.9%</b>	<b>0.6%</b>	<b>15.0%</b>
<b>Conduit Pools</b>	<b>3.2%</b>	<b>5.9%</b>	<b>10.5%</b>	<b>0.4%</b>	<b>20.1%</b>
<b>Other</b>		<b>1.1%</b>		<b>0.5%</b>	<b>1.6%</b>
<b>CLO</b>		<b>2.7%</b>	<b>4.7%</b>	<b>1.3%</b>	<b>8.7%</b>
<b>RMBS</b>		<b>0.8%</b>	<b>30.3%</b>	<b>0.3%</b>	<b>31.5%</b>
<b>Credit Risk Transfer</b>		<b>0.8%</b>	<b>30.3%</b>		<b>31.1%</b>
<b>Alt A</b>				<b>0.3%</b>	<b>0.3%</b>

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.

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#### 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](http://nuveen.com/JLS)