AB MUNICIPAL INCOME FUND II

FORM NPORT-P
(Monthly Portfolio Investments Report on Form N-PORT (Public))

Filed 10/22/21 for the Period Ending 08/31/21

Address	ALLIANCEBERNSTEIN LP
	1345 AVENUE OF THE AMERICAS
	NEW YORK, NY, 10105
Telephone	2129691000
CIK	0000899774
Symbol	AAZAX
Fiscal Year	09/30

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
WASHINGTON, DC 20549

FORM NPORT-P
Monthly Portfolio Investments Report

NPORT-P: Filer Information

Confidential	☐
Filer CIK	0000899774
Filer CCC	********
Filer Investment Company Type	
Is this a LIVE or TEST Filing?	☐ LIVE ☐ TEST
Would you like a Return Copy?	☐
Is this an electronic copy of an official filing submitted in paper format?	☐

Submission Contact Information

Name	
Phone	
E-Mail Address	

Notification Information

Notify via Filing Website only?	☐
Notification E-mail Address	
Series ID	S000010353
Class (Contract) ID	C000028637
	C000082954
	C000028639

NPORT-P: Part A: General Information

Item A.1. Information about the Registrant.

a. Name of Registrant	AB MUNICIPAL INCOME FUND II
b. Investment Company Act file number for Registrant: (e.g., 811-______)	811-07618

c. CIK number of Registrant	0000899774
d. LEI of Registrant	549300NQ4217TS0L9K86
e. Address and telephone number of Registrant:	
i. Street Address 1	ALLIANCEBERNSTEIN LP
ii. Street Address 2	1345 AVENUE OF THE AMERICAS
iii. City	NEW YORK
iv. State, if applicable	
v. Foreign country, if applicable	
vi. Zip / Postal Code	10105
vii. Telephone number	212-969-1000

Item A.2. Information about the Series.

a. Name of Series.	AB Arizona Portfolio
b. EDGAR series identifier (if any).	S000010353
c. LEI of Series.	OUXVEG9ZKF3SH2RPZP50

Item A.3. Reporting period.

a. Date of fiscal year-end.	2022-05-31
b. Date as of which information is reported.	2021-08-31

Item A.4. Final filing

a. Does the Fund anticipate that this will be its final filing on Form N PORT?	☐ Yes ☒ No

NPORT-P: Part B: Information About the Fund

Report the following information for the Fund and its consolidated subsidiaries.

Item B.1. Assets and liabilities. Report amounts in U.S. dollars.

a. Total assets, including assets attributable to miscellaneous securities reported in Part D.	126684235.41
b. Total liabilities.	5881867.23
c. Net assets.	120802368.18

Item B.2. Certain assets and liabilities. Report amounts in U.S. dollars.

a. Assets attributable to miscellaneous securities reported in Part D.	0.00000000
b. Assets invested in a Controlled Foreign Corporation for the purpose of investing in certain types of instruments such as, but not limited to, commodities.	0.00000000

c. Borrowings attributable to amounts payable for notes payable, bonds, and similar debt, as reported pursuant to rule 6-04(13)(a) of Regulation S-X [17 CFR 210.6-04(13)(a)].

Amounts payable within one year.

Banks or other financial institutions for borrowings.	0.00000000
Controlled companies.	0.00000000
Other affiliates.	0.00000000
Others.	0.00000000

Amounts payable after one year.

Banks or other financial institutions for borrowings.	0.00000000
Controlled companies.	0.00000000
Other affiliates.	0.00000000
Others.	0.00000000

d. Payables for investments purchased either (i) on a delayed delivery, when-issued, or other firm commitment basis, or (ii) on a standby commitment basis.

(i) On a delayed delivery, when-issued, or other firm commitment basis:	5411985.00000000
(ii) On a standby commitment basis:	0.00000000
e. Liquidation preference of outstanding preferred stock issued by the Fund.	0.00000000
f. Cash and cash equivalents not reported in Parts C and D.	0.00000000

Item B.3. Portfolio level risk metrics.

If the average value of the Fund's debt securities positions for the previous three months, in the aggregate, exceeds 25% or more of the Fund's net asset value, provide:

a. Interest Rate Risk (DV01). For each currency for which the Fund had a value of 1% or more of the Fund’s net asset value, provide the change in value of the portfolio resulting from a 1 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

b. Interest Rate Risk (DV100). For each currency for which the Fund had a value of 1% or more of the Fund’s net asset value, provide the change in value of the portfolio resulting from a 100 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

Currency Metric Record	ISO Currency code	3 month	1 year	5 years	10 years	30 years
#1	United States Dollar					
				Interest Rate Risk (DV01)		
		-555.49000000	-7147.29000000	-18717.51000000	-23254.16000000	-13005.93000000
				Interest Rate Risk (DV100)		

	-55821.90000000	-714590.81000000	-2019073.76000000	-3332729.45000000	-725774.58000000

c. Credit Spread Risk (SDV01, CR01 or CS01). Provide the change in value of the portfolio resulting from a 1 basis point change in credit spreads where the shift is applied to the option adjusted spread, aggregated by investment grade and non-investment grade exposures, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

Credit Spread Risk	3 month	1 year	5 years	10 years	30 years
Investment grade	-223.24000000	-6250.24000000	-20930.45000000	-19876.87000000	-4709.26000000
Non-Investment grade	-25.56000000	-389.60000000	-2533.25000000	-3234.15000000	-694.26000000

For purposes of Item B.3., calculate value as the sum of the absolute values of:
(i) the value of each debt security,
(ii) the notional value of each swap, including, but not limited to, total return swaps, interest rate swaps, and credit default swaps, for which the underlying reference asset or assets are debt securities or an interest rate;
(iii) the notional value of each futures contract for which the underlying reference asset or assets are debt securities or an interest rate; and
(iv) the delta-adjusted notional value of any option for which the underlying reference asset is an asset described in clause (i),(ii), or (iii).

Report zero for maturities to which the Fund has no exposure. For exposures that fall between any of the listed maturities in (a) and (b), use linear interpolation to approximate exposure to each maturity listed above. For exposures outside of the range of maturities listed above, include those exposures in the nearest maturity.

Item B.4. Securities lending.

a. For each borrower in any securities lending transaction, provide the following information:

Borrower Information Record	Name of borrower	LEI (if any) of borrower	Aggregate value of all securities on loan to the borrower
—	—	—	—

b. Did any securities lending counterparty provide any non-cash collateral?

☐ Yes ☒ No

Item B.5. Return information.

a. Monthly total returns of the Fund for each of the preceding three months. If the Fund is a Multiple Class Fund, report returns for each class. Such returns shall be calculated in accordance with the methodologies outlined in Item 26(b) (1) of Form N-1A, Instruction 13 to sub-Item 1 of Item 4 of Form N-2, or Item 26(b) (i) of Form N-3, as applicable.

Monthly Total Return Record	Monthly total returns of the Fund for each of the preceding three months			Class identification number(s) (if any) of the Class(es) for which returns are reported
	Month 1	Month 2	Month 3	
#1	0.28000000	0.80000000	-0.25000000	C000028637
#2	0.39000000	0.82000000	-0.31000000	C000082954
#3	0.30000000	0.73000000	-0.40000000	C000028639

b. For each of the preceding three months, monthly net realized gain (loss) and net change in unrealized appreciation (or depreciation) attributable to derivatives for each of the following categories: commodity contracts, credit contracts, equity contracts, foreign exchange contracts, interest rate contracts, and other contracts. Within each such asset category, further report the same information for each of the following types of derivatives instrument: forward, future, option, swaption, swap, warrant, and other. Report in U.S. dollars. Losses and depreciation shall be reported as negative numbers.

Asset category	Instrument type	Month 1		Month 2		Month 3	
		Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Commodity Contracts		—	—	—	—	—	—
Credit Contracts		—	—	—	—	—	—
Equity Contracts		—	—	—	—	—	—
Foreign Exchange Contracts		—	—	—	—	—	—
Interest Rate Contracts		-26552.40000000	6375.53000000	0.00000000	79569.78000000	0.00000000	42085.49000000
	Forward	—	—	—	—	—	—
	Future	—	—	—	—	—	—
	Option	—	—	—	—	—	—
	Swaption	—	—	—	—	—	—
	Swap	-26552.40000000	6375.53000000	0.00000000	79569.78000000	0.00000000	42085.49000000
	Warrant	—	—	—	—	—	—
	Other	—	—	—	—	—	—
Other Contracts		—	—	—	—	—	—

c. For each of the preceding three months, monthly net realized gain (loss) and net change in unrealized appreciation (or depreciation) attributable to investment other than derivatives. Report in U.S. dollars. Losses and depreciation shall be reported as negative numbers.

Month	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Month 1	814.38000000	204490.10000000
Month 2	870.95000000	630967.85000000
Month 3	-132.64000000	-615529.39000000

Item B.6. Flow information.

a. Provide the aggregate dollar amounts for sales and redemptions/repurchases of Fund shares during each of the preceding three months. If shares of the Fund are held in omnibus accounts, for purposes of calculating the Fund's sales, redemptions, and repurchases, use net sales or redemptions/repurchases from such omnibus accounts. The amounts to be reported under this Item should be after any front-end sales load has been deducted and before any deferred or contingent deferred sales load or charge has been deducted. Shares sold shall include shares sold by the Fund to a registered unit investment trust. For mergers and other acquisitions, include in the value of shares sold any transaction in which the Fund acquired the assets of another investment company or of a personal holding company in exchange for its own shares. For liquidations, include in the value of shares redeemed any transaction in which the Fund liquidated all or part of its assets. Exchanges are defined as the redemption or repurchase of shares of one Fund or series and the investment of all or part of the proceeds in shares of another Fund or series in the same family of investment companies.

Month	Total net asset value of shares sold (including exchanges but excluding reinvestment of dividends and distributions)	Total net asset value of shares sold in connection with reinvestments of dividends and distributions	Total net asset value of shares redeemed or repurchased, including exchanges
Month 1	2829936.35000000	127172.39000000	2772000.88000000
Month 2	1681500.72000000	127213.05000000	510138.84000000
Month 3	1390223.62000000	129551.68000000	1951988.64000000

Item B.7. Highly Liquid Investment Minimum information.

a. If applicable, provide the Fund's current Highly Liquid Investment Minimum.	—
b. If applicable, provide the number of days that the Fund's holdings in Highly Liquid Investments fell below the Fund's Highly Liquid Investment Minimum during the reporting period.	—
c. Did the Fund's Highly Liquid Investment Minimum change during the reporting period?	☐ Yes ☐ No ☐ N/A

Item B.8. Derivatives Transactions.

For portfolio investments of open-end management investment companies, provide the percentage of the Fund's Highly Liquid Investments that it has pledged as margin or collateral in connection with derivatives transactions that are classified among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]:

(1) Moderately Liquid Investments

(2) Less Liquid Investments

(3) Illiquid Investments

For purposes of Item B.8, when computing the required percentage, the denominator should only include assets (and exclude liabilities) that are categorized by the Fund as Highly Liquid Investments.

Classification	—

Item B.9. Derivatives Exposure for limited derivatives users.

If the Fund is excepted from the rule 18f-4 [17 CFR 270.18f-4] program requirement and limit on fund leverage risk under rule 18f-4(c)(4) [17 CFR 270.18f-4(c)(4)], provide the following information:

a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported as a percentage of the Fund's net asset value.	—
b. Exposure from currency derivatives that hedge currency risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.	—
c. Exposure from interest rate derivatives that hedge interest rate risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value.	—

d. The number of business days, if any, in excess of the five-business-day period described in rule 18f-4(c)(4)(ii) [17 CFR 270.18f-4(c)(4)(ii)], that the Fund's derivatives exposure exceeded 10 percent of its net assets during the reporting period.	—

Item B.10. VaR information.

For Funds subject to the limit on fund leverage risk described in rule 18f-4(c)(2) [17 CFR 270.18f-4(c)(2)], provide the following information, as determined in accordance with the requirement under rule 18f-4(c)(2)(ii) to determine the fund's compliance with the applicable VaR test at least once each business day:

a. Median daily VaR during the reporting period, reported as a percentage of the Fund's net asset value.	—
b. For Funds that were subject to the Relative VaR Test during the reporting period, provide:	
i. As applicable, the name of the Fund's Designated Index, or a statement that the Fund's Designated Reference Portfolio is the Fund's Securities Portfolio.	—
ii. As applicable, the index identifier for the Fund's Designated Index.	—
iii. Median VaR Ratio during the reporting period, reported as a percentage of the VaRof the Fund's Designated Reference Portfolio.	—
c. Backtesting Results. Number of exceptions that the Fund identified as a result of its backtesting of its VaR calculation model (as described in rule 18f-4(c)(1)(iv) [17 CFR 270.18f-4(c)(1)(iv)] during the reporting period.	—

NPORT-P: Part C: Schedule of Portfolio Investments

For each investment held by the Fund and its consolidated subsidiaries, disclose the information requested in Part C. A Fund may report information for securities in an aggregate amount not exceeding five percent of its total assets as miscellaneous securities in Part D in lieu of reporting those securities in Part C, provided that the securities so listed are not restricted, have been held for not more than one year prior to the end of the reporting period covered by this report, and have not been previously reported by name to the shareholders of the Fund or to any exchange, or set forth in any registration statement, application, or report to shareholders or otherwise made available to the public.

Schedule of Portfolio Investments Record: 1

Item C.1. Identification of investment.

a. Name of issuer (if any).	Maricopa County Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MARICOPA CNTY AZ INDL DEV AUTH
d. CUSIP (if any).	56682HBX6

At least one of the following other identifiers:	
- ISIN	US56682HBX61

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1702217.72000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.409093005083

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-01-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 2

Item C.1. Identification of investment.

a. Name of issuer (if any).	City of Tempe AZ Excise Tax Revenue
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TEMPE AZ EXCISE TAX REVENUE
d. CUSIP (if any).	87971HKE3
At least one of the following other identifiers:	
- ISIN	US87971HKE35

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	520000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	626551.02000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.518657895072

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 3

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Chicago Mercantile Exchange
b. LEI (if any) of issuer. (1)	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	Long: BS2A5P6 IRS USD R V 03MLIBOR IS2A5Q7 CCPVANILLA / Short: BS2A5P6 IRS USD P F 1.05800 IS2A5P6 CCPVANILLA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS2A5P6
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	3200000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-6028.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.00499069686

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	ICE Libor USD 3 Months
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month

Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	United States Dollar
Receipts: Amount.	528.55000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	1.05800000
Payments: Base currency	United States Dollar
Payments: Amount	-4326.04000000

ii. Termination or maturity date.	2028-01-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	3200000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-6028.88000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 4

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62

c. Title of the issue or description of the investment.	Long: BS281C9 IRS USD R V 12MUSCPI IS281D0 CCPINFLATIONZERO / Short: BS281C9 IRS USD P F 2.58500 IS281C9 CCPINFLATIONZERO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS281C9
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	370000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	12108.08000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.010023048539

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1405
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1405
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	2.58500000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2025-01-15
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	370000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	12108.08000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 5

Item C.1. Identification of investment.

a. Name of issuer (if any).	Puerto Rico Electric Power Authority
b. LEI (if any) of issuer. (1)	5493003BRB67HF8ST418
c. Title of the issue or description of the investment.	PUERTO RICO ELEC PWR AUTH PWR REVENUE
d. CUSIP (if any).	74526QPP1
At least one of the following other identifiers:	
- ISIN	US74526QPP18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	117268.66000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.097074802230

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PUERTO RICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.25000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 6

Item C.1. Identification of investment.

a. Name of issuer (if any).	Puerto Rico Highway & Transportation Authority
b. LEI (if any) of issuer. (1)	549300J6QBXVWJXB7Y41
c. Title of the issue or description of the investment.	PUERTO RICO HIGHWAY & TRANSPRTN AUTH TRANSPRTN REVENUE
d. CUSIP (if any).	745190ZR2

At least one of the following other identifiers:	
- ISIN	US745190ZR26

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	130000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	145221.82000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.120214381711

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	PUERTO RICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2034-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate. 5.25000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 7

Item C.1. Identification of investment.

a. Name of issuer (if any).	Ohio Water Development Authority Water Pollution Control Loan Fund
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	OHIO ST WTR DEV AUTH WTR POLLCONTROL REVENUE
d. CUSIP (if any).	67766WXM9

At least one of the following other identifiers:

- ISIN	US67766WXM99

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	320000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	326840.58000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.270558089981

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-06-01
b. Coupon.	
i. Coupon category. (13)	Floating
ii. Annualized rate.	4.37500000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 8

Item C.1. Identification of investment.	
a. Name of issuer (if any).	North Carolina Medical Care Commission
b. LEI (if any) of issuer. (1)	549300FH6KOXGCHQYG81
c. Title of the issue or description of the investment.	NORTH CAROLINA ST MED CARE COMMISSION RETMNT FACS REVENUE
d. CUSIP (if any).	65820YLK0
At least one of the following other identifiers:	
- ISIN	US65820YLK00

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	300000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	323500.89000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.267793500138

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.70000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 9

Item C.1. Identification of investment.

a. Name of issuer (if any).	Antonio B Won Pat International Airport Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GUAM INTERNATIONAL ARPT AUTH
d. CUSIP (if any).	40064REK1

At least one of the following other identifiers:

- ISIN	US40064REK14

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	104935.51000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.086865441117

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.83900000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 10

Item C.1. Identification of investment.

a. Name of issuer (if any).	Industrial Development Authority of the City of Phoenix/The
b. LEI (if any) of issuer. (1)	549300A62PWFBDWB8332
c. Title of the issue or description of the investment.	PHOENIX AZ INDL DEV AUTH EDU REVENUE
d. CUSIP (if any).	71885FBP1

At least one of the following other identifiers:

- ISIN	US71885FBP18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2631076.25000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.178000555485

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt

b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 11

Item C.1. Identification of investment.

a. Name of issuer (if any).	Western Maricopa Education Center District No 402
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WESTERN MARICOPA AZ EDU CTR DT #402
d. CUSIP (if any).	95855RBN5

At least one of the following other identifiers:

- ISIN	US95855RBN52

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1765000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1958832.12000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.621517979747

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.50000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 12

Item C.1. Identification of investment.

a. Name of issuer (if any).	La Paz County Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LA PAZ CNTY AZ INDL DEV AUTH EDU FAC LEASE REVENUE
d. CUSIP (if any).	50376FBR7

At least one of the following other identifiers:

- ISIN	US50376FBR73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	345000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	390021.81000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.322859407374

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-02-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 13

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS295L9 IRS USD R F 2.55300 IS295L9 CCPINFLATIONZERO / Short: SS295L9 IRS USD P V 12MUSCPI IS295M0 CCPINFLATIONZERO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS295L9
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	250000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	872.06000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.000721889821

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	2.55300000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US CPI Urban Consumers NSA
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	7220
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	7220
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2041-02-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	250000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	872.06000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 14

Item C.1. Identification of investment.

a. Name of issuer (if any).	McAllister Academic Village LLC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MCALLISTER ACADEMIC VLG LLC AZ REVENUE
d. CUSIP (if any).	579173CM5

At least one of the following other identifiers:

- ISIN	US579173CM55

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2970633.25000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	2.459085276849

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 15

Item C.1. Identification of investment.

a. Name of issuer (if any).	La Paz County Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LA PAZ CNTY AZ INDL DEV AUTH EDU FAC LEASE REVENUE
d. CUSIP (if any).	50376FBS5

At least one of the following other identifiers:

- ISIN	US50376FBS56

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	580000.00000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	653333.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.540828594540

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-02-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 16

Item C.1. Identification of investment.

a. Name of issuer (if any).	Citibank, National Association
b. LEI (if any) of issuer. (1)	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	Long: IS1WTT5 IRS USD R V 01MMUNIP IS1WTU6 VANILLA / Short: IS1WTT5 IRS USD P F 1.11950 IS1WTT5 VANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of	IS1WTT5

identifier used	
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1675000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-34444.63000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.02851320757

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	SIFMA Municipal Swap Index Yield
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	United States Dollar
Receipts: Amount.	51.44000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	1.12000000
Payments: Base currency	United States Dollar
Payments: Amount	-2751.60000000

ii. Termination or maturity date.	2029-10-09

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1675000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-34444.63000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 17

Item C.1. Identification of investment.

a. Name of issuer (if any).	City of Phoenix Civic Improvement Corp
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PHOENIX AZ CIVIC IMPT CORP ARPT REVENUE
d. CUSIP (if any).	71883MKZ6

At least one of the following other identifiers:

- ISIN	US71883MKZ67

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	750000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	919386.75000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.761066826628

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 18

Item C.1. Identification of investment.

a. Name of issuer (if any).	Alliance Bernstein
b. LEI (if any) of issuer. (1)	5493006YWHO7MNK2U579
c. Title of the issue or description of the investment.	AB Fixed Income Shares, Inc. - Government Money Market Portfolio
d. CUSIP (if any).	018616748

At least one of the following other identifiers:

- ISIN	US0186167484

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3947148.19000000

b. Units	Number of shares
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3947148.19000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.267442724399

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle)
b. Issuer type. (7)	Registered fund

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☒ 1 ☐ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 19

Item C.1. Identification of investment.

a. Name of issuer (if any).	Guam Power Authority
b. LEI (if any) of issuer. (1)	549300IPOV320QCKW060
c. Title of the issue or description of the investment.	GUAM PWR AUTH REVENUE
d. CUSIP (if any).	400653JL6

At least one of the following other identifiers:

- ISIN	US400653JL65

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	705000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	812651.31000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.672711406442

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GUAM
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2040-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 20

Item C.1. Identification of investment.

a. Name of issuer (if any).	Maricopa County Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MARICOPA CNTY AZ INDL DEV AUTH EDU REVENUE
d. CUSIP (if any).	56681NBQ9

At least one of the following other identifiers:

- ISIN	US56681NBQ97

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	750000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	888272.10000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.735310170969

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 21

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Indiana Finance Authority
b. LEI (if any) of issuer. (1)	549300PS0PAS7NDSSI20
c. Title of the issue or description of the investment.	INDIANA ST FIN AUTH EXEMPT FAC REVENUE
d. CUSIP (if any).	45470DAA5
At least one of the following other identifiers:	
- ISIN	US45470DAA54

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	145000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	140185.62000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.116045423704

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2039-03-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 22

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS28XP6 IRS USD R F 2.50500 IS28XP6 CCPINFLATIONZERO / Short: SS28XP6 IRS USD P V 12MUSCPI IS28XQ7 CCPINFLATIONZERO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS28XP6
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	198000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar

e. Value. (4)	-1641.22000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.00135859919

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A

Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	2.50500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US CPI Urban Consumers NSA
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	7233
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	7233
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2041-02-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	198000.00000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-1641.22000000

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 23

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Western Maricopa Education Center District No 402
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WESTERN MARICOPA AZ EDU CTR DT #402
d. CUSIP (if any).	95855RBP0
At least one of the following other identifiers:	
- ISIN	US95855RBP01

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2175000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2410878.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.995721430235

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt

b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.50000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 24

Item C.1. Identification of investment.

a. Name of issuer (if any).	Arizona Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARIZONA INDL DEV AUTH HOSP REVENUE
d. CUSIP (if any).	04052EAT5

At least one of the following other identifiers:

- ISIN	US04052EAT55

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1935695.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.602365565479

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-02-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 25

Item C.1. Identification of investment.

a. Name of issuer (if any).	Maricopa County Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MARICOPA CNTY AZ INDL DEV AUTH EDU REVENUE
d. CUSIP (if any).	56681NAT4

At least one of the following other identifiers:

- ISIN	US56681NAT46

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1700000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	1915487.07000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.585637019255

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 26

Item C.1. Identification of investment.

a. Name of issuer (if any).	Puerto Rico Sales Tax Financing Corp Sales Tax Revenue
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PUERTO RICO SALES TAX FING CORP SALES TAX REVENUE
d. CUSIP (if any).	74529JRH0

At least one of the following other identifiers:

- ISIN	US74529JRH04

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	113428.36000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.093895808260

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PUERTO RICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2040-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.32900000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 27

Item C.1. Identification of investment.

a. Name of issuer (if any).	New York State Dormitory Authority
b. LEI (if any) of issuer. (1)	549300C8XO7EXTX2XU71
c. Title of the issue or description of the investment.	NEW YORK ST DORM AUTH REVENUES NON ST SUPPORTED DEBT
d. CUSIP (if any).	64990GA85

At least one of the following other identifiers:	
- ISIN	US64990GA853

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	755000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1200206.89000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.993529272713

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2050-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 28

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS283G7 IRS USD R V 12MUSCPI IS283H8 CCPINFLATIONZERO / Short: BS283G7 IRS USD P F 2.61250 IS283G7 CCPINFLATIONZERO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS283G7
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	370000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	11674.76000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009664346962

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1401
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1401
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	2.61300000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2025-01-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	370000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	11674.76000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 29

Item C.1. Identification of investment.

a. Name of issuer (if any).	Glendale Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GLENDALE AZ INDL DEV AUTH SENIOR LIVING FACS REVENUE
d. CUSIP (if any).	378287AP1

At least one of the following other identifiers:

- ISIN	US378287AP13

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1094148.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.905734313394

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2039-05-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 30

Item C.1. Identification of investment.

a. Name of issuer (if any).	City of Glendale AZ Water & Sewer Revenue
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GLENDALE AZ WTR & SWR REVENUE

d. CUSIP (if any).	378352NZ7

At least one of the following other identifiers:

- ISIN	US378352NZ73

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2077104.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.719423908068

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 31

Item C.1. Identification of investment.

a. Name of issuer (if any).	Guam Department of Education
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GUAM GOVT DEPT OF EDU COPS
d. CUSIP (if any).	40065AAH8

At least one of the following other identifiers:

- ISIN	US40065AAH86

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	310000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	354683.15000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.293606123243

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2040-02-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 32

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Tempe Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TEMPE AZ INDL DEV AUTH REVENUE
d. CUSIP (if any).	87972MAX0
At least one of the following other identifiers:	
- ISIN	US87972MAX02
Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	445225.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.368556715160
Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A
Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No
Item C.7. Liquidity classification information.	

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.12500000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 33

Item C.1. Identification of investment.

a. Name of issuer (if any).	Puerto Rico Sales Tax Financing Corp Sales Tax Revenue
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PUERTO RICO SALES TAX FING CORP SALES TAX REVENUE
d. CUSIP (if any).	74529JPX7

At least one of the following other identifiers:

- ISIN	US74529JPX71

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	480000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	554572.32000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.459074046606

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PUERTO RICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2058-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 34

Item C.1. Identification of investment.

a. Name of issuer (if any).	Arizona Department of Transportation State Highway Fund Revenue
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARIZONA ST TRANSPRTN BRD HIGHWAY REVENUE
d. CUSIP (if any).	040654VV4

At least one of the following other identifiers:

- ISIN	US040654VV45

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3121748.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.584178395698

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt

b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No
Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A
Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A
Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2037-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 35

Item C.1. Identification of investment.

a. Name of issuer (if any).	Chicago Mercantile Exchange
b. LEI (if any) of issuer. (1)	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	Long: BS2A158 IRS USD R V 03MLIBOR IS2A169 CCPVANILLA / Short: BS2A158 IRS USD P F 1.20900 IS2A158 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS2A158
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2400000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-27660.04000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	-0.02289693523

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	ICE Libor USD 3 Months
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	United States Dollar
Receipts: Amount.	403.62000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	1.20900000
Payments: Base currency	United States Dollar
Payments: Amount	-3707.60000000

ii. Termination or maturity date.	2028-01-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2400000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-27660.04000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 36

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS2AU39 IRS USD R V 12MUSCPI IS2AU40 CCPINFLATIONZERO / Short: BS2AU39 IRS USD P F 2.68000 IS2AU39 CCPINFLATIONZERO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS2AU39
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	630000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	6792.63000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005622927846

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	3436
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	3436
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	2.68000000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2031-01-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	630000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	6792.63000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 37

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Arizona Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARIZONA ST INDL DEV AUTH EDU REVENUE
d. CUSIP (if any).	04052BQV9
At least one of the following other identifiers:	
- ISIN	US04052BQV98

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1091130.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.903236100780

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2051-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 38

Item C.1. Identification of investment.	
a. Name of issuer (if any).	American Samoa Economic Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	AMERICAN SAMOA AS ECON DEV AUTH GEN REVENUE
d. CUSIP (if any).	02936TAG6
At least one of the following other identifiers:	
- ISIN	US02936TAG67

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	225000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	295457.42000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.244579162189

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	AMERICAN SAMOA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-09-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	7.12500000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 39

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Citibank, National Association
b. LEI (if any) of issuer. (1)	E57ODZWZ7FF32TWEFA76
c. Title of the issue or description of the investment.	Long: IS1WUB4 IRS USD R V 01MMUNIP IS1WUC5 VANILLA / Short: IS1WUB4 IRS USD P F 1.12500 IS1WUB4 VANILLA
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	IS1WUB4
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1675000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-35183.89000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.02912516578

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.	

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Citibank, National Association	E57ODZWZ7FF32TWEFA76

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	SIFMA Municipal Swap Index Yield
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	United States Dollar
Receipts: Amount.	51.44000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	1.12500000
Payments: Base currency	United States Dollar
Payments: Amount	-2765.12000000

ii. Termination or maturity date.	2029-10-09

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1675000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-35183.89000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 40

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Golden State Tobacco Securitization Corp
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GOLDEN ST TOBACCO SECURITIZATION CORP CA TOBACCO SETTLEMENT
d. CUSIP (if any).	38122NZU9
At least one of the following other identifiers:	
- ISIN	US38122NZU98

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	465000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	480462.83000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.397726333712

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-06-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 41

Item C.1. Identification of investment.

a. Name of issuer (if any).	Louisiana Local Government Environmental Facilities & Community Development Auth
b. LEI (if any) of issuer. (1)	5493004WIZ1HV87IVF85
c. Title of the issue or description of the investment.	LOUISIANA ST LOCAL GOVT ENVRNMNTL FACS & CMNTY DEV AUTH
d. CUSIP (if any).	546282H72

At least one of the following other identifiers:

- ISIN	US546282H726

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	549377.15000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.454773493497

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2045-11-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.25000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 42

Item C.1. Identification of investment.

a. Name of issuer (if any).	City of Buckeye AZ
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BUCKEYE AZ EXCISE TAX REVENUE
d. CUSIP (if any).	118087BY0

At least one of the following other identifiers:

- ISIN	US118087BY05

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3450000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4020452.33000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.328123769899

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt

b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 43

Item C.1. Identification of investment.

a. Name of issuer (if any).	Arizona Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARIZONA INDL DEV AUTH HOSP REVENUE
d. CUSIP (if any).	04052EBQ0

At least one of the following other identifiers:

- ISIN	US04052EBQ08

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1805700.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.494755713157

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-02-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 44

Item C.1. Identification of investment.

a. Name of issuer (if any).	Student & Academic Services LLC
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	STUDENT & ACADEMIC SVCS LLC AZ LEASE REVENUE
d. CUSIP (if any).	86386TAW9

At least one of the following other identifiers:

- ISIN	US86386TAW99

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	1325334.24000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.097109485490

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2044-06-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 45

Item C.1. Identification of investment.

a. Name of issuer (if any).	Cook County Forest Preserve District
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	COOK CNTY IL FOREST PRESERVATION DIST
d. CUSIP (if any).	213201RY4

At least one of the following other identifiers:

- ISIN	US213201RY49

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2360000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2446702.15000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.025375981333

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-12-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 46

Item C.1. Identification of investment.

a. Name of issuer (if any).	Washington State Housing Finance Commission
b. LEI (if any) of issuer. (1)	549300YL1HU59NREG764
c. Title of the issue or description of the investment.	WASHINGTON ST HSG FIN COMMISSION NONPROFIT HSG REVENUE
d. CUSIP (if any).	939783ZB5

At least one of the following other identifiers:

- ISIN	US939783ZB59

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	112835.97000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.093405428800

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2055-01-01

b. Coupon.

i. Coupon category. (13)	Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 47

Item C.1. Identification of investment.

a. Name of issuer (if any).	City of Glendale AZ
b. LEI (if any) of issuer. (1)	5493002BC35ZY7XRQ949
c. Title of the issue or description of the investment.	GLENDALE AZ COPS
d. CUSIP (if any).	37828AAG4

At least one of the following other identifiers:

- ISIN	US37828AAG40

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2028555.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.679234960838

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	2.22200000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 48

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Salt Verde Financial Corp
b. LEI (if any) of issuer. (1)	549300VEWOZY6TQOIF03
c. Title of the issue or description of the investment.	SALT VERDE AZ FINANCIAL CORP SENIOR GAS REVENUE
d. CUSIP (if any).	79575EAJ7
At least one of the following other identifiers:	
- ISIN	US79575EAJ73

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	650000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	717393.82000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.593857414228

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2023-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.25000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 49

Item C.1. Identification of investment.

a. Name of issuer (if any).	Halifax Hospital Medical Center
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	HALIFAX FL HOSP MED CTR
d. CUSIP (if any).	405815HX2

At least one of the following other identifiers:

- ISIN	US405815HX26

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1141762.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.945149103615

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-06-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 50

Item C.1. Identification of investment.

a. Name of issuer (if any).	Municipal Electric Authority of Georgia
b. LEI (if any) of issuer. (1)	JA0WNILDDF2KUPS83B16
c. Title of the issue or description of the investment.	MUNI ELEC AUTH OF GEORGIA
d. CUSIP (if any).	626207Z56

At least one of the following other identifiers:

- ISIN	US626207Z561

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	242238.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.200524777493

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt

b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2056-01-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 51

Item C.1. Identification of investment.

a. Name of issuer (if any).	Glendale Municipal Property Corp
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GLENDALE AZ MUNI PROPERTY CORP EXCISE TAX REVENUE
d. CUSIP (if any).	378294FC1

At least one of the following other identifiers:

- ISIN	US378294FC14

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2644510.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.189120991452

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 52

Item C.1. Identification of investment.

a. Name of issuer (if any).	City of Detroit MI
b. LEI (if any) of issuer. (1)	549300BQRJP7MKKHOY28
c. Title of the issue or description of the investment.	DETROIT MI
d. CUSIP (if any).	2510933Q1

At least one of the following other identifiers:

- ISIN	US2510933Q14

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	50000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	59009.72000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.048848148334

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-04-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 53

Item C.1. Identification of investment.

a. Name of issuer (if any).	Guam Government Waterworks Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GUAM GOVT WTRWKS AUTH WTR & WSTWTR SYS REVENUE
d. CUSIP (if any).	40065FCH5

At least one of the following other identifiers:

- ISIN	US40065FCH55

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	775000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	874844.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.724195074302

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GUAM
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2046-01-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 54

Item C.1. Identification of investment.

a. Name of issuer (if any).	North Texas Tollway Authority
b. LEI (if any) of issuer. (1)	PQGZGRE0F2WPMYQQ1B78
c. Title of the issue or description of the investment.	N TX TOLLWAY AUTH REVENUE
d. CUSIP (if any).	66285WPN0

At least one of the following other identifiers:	
- ISIN	US66285WPN01

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1300000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1490210.28000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.233593597916

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-01-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 55

Item C.1. Identification of investment.

a. Name of issuer (if any).	Puerto Rico Industrial Tourist Educational Medical & Envirml Ctl Facs Fing Auth
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PUERTO RICO INDL TOURIST EDUCTNL MED & ENVRNMNTL CONTROL FAC
d. CUSIP (if any).	74527JAC1
At least one of the following other identifiers:	
- ISIN	US74527JAC18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	345000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	356212.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.294872116637

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PUERTO RICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.62500000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 56

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Puerto Rico Highway & Transportation Authority
b. LEI (if any) of issuer. (1)	549300J6QBXVWJXB7Y41
c. Title of the issue or description of the investment.	PUERTO RICO HIGHWAY & TRANSPRTN AUTH TRANSPRTN REVENUE
d. CUSIP (if any).	745190ZS0
At least one of the following other identifiers:	
- ISIN	US745190ZS09

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	130000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	146341.27000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.121141060564

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	PUERTO RICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.25000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 57

Item C.1. Identification of investment.

a. Name of issuer (if any).	Puerto Rico Sales Tax Financing Corp Sales Tax Revenue
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PUERTO RICO SALES TAX FING CORP SALES TAX REVENUE
d. CUSIP (if any).	74529JRJ6

At least one of the following other identifiers:

- ISIN	US74529JRJ69

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5671.42000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.004694792068

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PUERTO RICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2040-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.32900000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 58

Item C.1. Identification of investment.

a. Name of issuer (if any).	Glendale Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GLENDALE AZ INDL DEV AUTH
d. CUSIP (if any).	378286JK5

At least one of the following other identifiers:

- ISIN	US378286JK51

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1083680.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.897069085918

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt

b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-11-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 59

Item C.1. Identification of investment.

a. Name of issuer (if any).	Tempe Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TEMPE AZ INDL DEV AUTH REVENUE
d. CUSIP (if any).	87972MBE1

At least one of the following other identifiers:

- ISIN	US87972MBE12

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	815000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	883599.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.731441952100

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2054-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 60

Item C.1. Identification of investment.

a. Name of issuer (if any).	City of Tempe AZ
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TEMPE AZ COPS
d. CUSIP (if any).	87971LAN5

At least one of the following other identifiers:

- ISIN	US87971LAN55

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1250000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	1248939.88000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.033870361000

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	1.95100000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 61

Item C.1. Identification of investment.

a. Name of issuer (if any).	Arizona Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARIZONA ST INDL DEV AUTH REVENUE
d. CUSIP (if any).	04052ABH8

At least one of the following other identifiers:

- ISIN	US04052ABH86

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1046488.20000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1191839.86000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.986603059158

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-05-20

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.62500000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 62

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS21YN0 IRS USD R V 12MUSCPI IS21YO1 CCPINFLATIONZERO / Short: BS21YN0 IRS USD P F 1.23000 IS21YN0 CCPINFLATIONZERO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS21YN0
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2840000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	371971.02000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.307916993353

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.	
a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	2838
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	2838
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	1.23000000
Payments: Base currency	United States Dollar

Payments: Amount	0.00000000

ii. Termination or maturity date.	2028-01-15
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	2840000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	371971.02000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 63

Item C.1. Identification of investment.

a. Name of issuer (if any).	Arizona Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARIZONA ST INDL DEV AUTH REVENUE
d. CUSIP (if any).	04052AAQ9
At least one of the following other identifiers:	
- ISIN	US04052AAQ94

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	

d. Currency. (3)	United States Dollar
e. Value. (4)	1059408.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.876976764579

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2043-05-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 64

Item C.1. Identification of investment.

a. Name of issuer (if any).	Chicago Board of Education
b. LEI (if any) of issuer. (1)	54930099NR6T9V7LVB43
c. Title of the issue or description of the investment.	CHICAGO IL BRD OF EDU
d. CUSIP (if any).	167505UX2

At least one of the following other identifiers:

- ISIN	US167505UX20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	335000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	419050.83000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.346889581978

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 65

Item C.1. Identification of investment.

a. Name of issuer (if any).	Tuscaloosa County Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TUSCALOOSA CNTY AL INDL DEV AUTH GULF OPPORTUNITY ZONE

d. CUSIP (if any).	90068FAZ9

At least one of the following other identifiers:

- ISIN	US90068FAZ99

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	215000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	252717.97000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.209199516373

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2044-05-01
b. Coupon.	

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.25000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 66

Item C.1. Identification of investment.

a. Name of issuer (if any).	University of Arizona/The
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARIZONA BRD OF RGTS UNIV ARIZONA SYS REVENUE
d. CUSIP (if any).	040484LX3

At least one of the following other identifiers:

- ISIN	US040484LX33

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3765000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4258457.84000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.525144336288

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-08-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 67

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Suffolk County Economic Development Corp
b. LEI (if any) of issuer. (1)	5493003FN78GO4R0BJ89
c. Title of the issue or description of the investment.	SUFFOLK CNTY NY ECON DEV CORPREVENUE
d. CUSIP (if any).	86476RCW2
At least one of the following other identifiers:	
- ISIN	US86476RCW25

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	0.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	0.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.000000

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 68

Item C.1. Identification of investment.

a. Name of issuer (if any).	Northern Arizona University
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NTHRN AZ UNIV
d. CUSIP (if any).	6647543N6

At least one of the following other identifiers:

- ISIN	US6647543N64

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1152109.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.953714333052

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-06-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 69

Item C.1. Identification of investment.

a. Name of issuer (if any).	Puerto Rico Sales Tax Financing Corp Sales Tax Revenue
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PUERTO RICO SALES TAX FING CORP SALES TAX REVENUE
d. CUSIP (if any).	74529JQD0

At least one of the following other identifiers:

- ISIN	US74529JQD09

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	130000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	114168.35000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.094508370754

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt

b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	PUERTO RICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2029-07-01
b. Coupon.	
i. Coupon category. (13)	None
ii. Annualized rate.	0.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 70

Item C.1. Identification of investment.

a. Name of issuer (if any).	Metropolitan Transportation Authority
b. LEI (if any) of issuer. (1)	5493000TKYODLXADQD60
c. Title of the issue or description of the investment.	MET TRANSPRTN AUTH NY REVENUE
d. CUSIP (if any).	59261AJ32

At least one of the following other identifiers:

- ISIN	US59261AJ322

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1243460.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.029334373765

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2027-11-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 71

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS20V36 IRS USD R V 12MUSCPI IS20V47 CCPINFLATIONZERO / Short: BS20V36 IRS USD P F .73500 IS20V36 CCPINFLATIONZERO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS20V36
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2140000.00000000
b. Units	Other units

c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	366381.97000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.303290387034

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	2861
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	2861
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	0.73500000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2028-01-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar

iv. Notional amount.	2140000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	366381.97000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 72

Item C.1. Identification of investment.

a. Name of issuer (if any).	Salt Verde Financial Corp
b. LEI (if any) of issuer. (1)	549300VEWOZY6TQOIF03
c. Title of the issue or description of the investment.	SALT VERDE AZ FINANCIAL CORP SENIOR GAS REVENUE
d. CUSIP (if any).	79575EAH1

At least one of the following other identifiers:

- ISIN	US79575EAH18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	515000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	545126.16000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.451254531026

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2022-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.25000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 73

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS28QP7 IRS USD R F 2.39100 IS28QP7 CCPINFLATIONZERO / Short: SS28QP7 IRS USD P V 12MUSCPI IS28QQ8 CCPINFLATIONZERO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS28QP7
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	480000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar

e. Value. (4)	-17141.92000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.01419005294

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A

Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	2.39100000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US CPI Urban Consumers NSA
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	9072
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	9072
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2046-02-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	480000.00000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-17141.92000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 74

Item C.1. Identification of investment.

a. Name of issuer (if any).	Delaware State Economic Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	DELAWARE ST ECON DEV AUTH REVENUE
d. CUSIP (if any).	246387RR7

At least one of the following other identifiers:

- ISIN	US246387RR77

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	520000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	606278.09000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.501875997245

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt

b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No
Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A
Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A
Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2036-09-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 75

Item C.1. Identification of investment.

a. Name of issuer (if any).	Arizona Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARIZONA ST INDL DEV AUTH REVENUE
d. CUSIP (if any).	04052AAR7

At least one of the following other identifiers:

- ISIN	US04052AAR77

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1157288.77000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.958001724167

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A
Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal
Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	
Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No
Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A
Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A
Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2048-05-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 76

Item C.1. Identification of investment.

a. Name of issuer (if any).	Indiana Finance Authority
b. LEI (if any) of issuer. (1)	549300PS0PAS7NDSSI20
c. Title of the issue or description of the investment.	INDIANA ST FIN AUTH POLL CONTROL REVENUE
d. CUSIP (if any).	45505VAD8

At least one of the following other identifiers:

- ISIN	US45505VAD82

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	109576.48000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.090707228385

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-11-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 77

Item C.1. Identification of investment.

a. Name of issuer (if any).	Maricopa County Special Health Care District
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MARICOPA CNTY AZ SPL HLTH CARE DIST
d. CUSIP (if any).	56756TAS3

At least one of the following other identifiers:

- ISIN	US56756TAS33

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1700000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2111346.79000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.747769370592

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 78

Item C.1. Identification of investment.

a. Name of issuer (if any).	City of Mesa AZ Utility System Revenue
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MESA AZ UTILITY SYS REVENUE
d. CUSIP (if any).	590545WD7

At least one of the following other identifiers:	
- ISIN	US590545WD76

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1146383.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.948974608090

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2032-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.	4.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 79

Item C.1. Identification of investment.

a. Name of issuer (if any).	City of Mesa AZ Excise Tax Revenue
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MESA AZ EXCISE TAX REVENUE
d. CUSIP (if any).	590494AX8

At least one of the following other identifiers:

- ISIN	US590494AX87

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	5000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5200769.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	4.305188365389

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 80

Item C.1. Identification of investment.

a. Name of issuer (if any).	Arizona Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARIZONA ST INDL DEV AUTH NATIONAL CHRT SCH REVOLVING LOAN FD
d. CUSIP (if any).	04052FBU8
At least one of the following other identifiers:	
- ISIN	US04052FBU84

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1150512.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.952392173542

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2045-11-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 81

Item C.1. Identification of investment.

a. Name of issuer (if any).	Kalispel Tribe of Indians
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	KALISPEL TRIBE OF INDIANS PRIORITY DIST WA REVENUE
d. CUSIP (if any).	48340PAU6

At least one of the following other identifiers:

- ISIN	US48340PAU66

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	225000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	269850.71000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.223381970126

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-01-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.25000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 82

Item C.1. Identification of investment.

a. Name of issuer (if any).	North Texas Tollway Authority
b. LEI (if any) of issuer. (1)	PQGZGRE0F2WPMYQQ1B78
c. Title of the issue or description of the investment.	N TX TOLLWAY AUTH REVENUE
d. CUSIP (if any).	66285WNL6

At least one of the following other identifiers:

- ISIN	US66285WNL62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1144529.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.947439704405

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt

b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-01-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 83

Item C.1. Identification of investment.

a. Name of issuer (if any).	Territory of Guam
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	GUAM GOVT
d. CUSIP (if any).	40065BCQ4

At least one of the following other identifiers:

- ISIN	US40065BCQ41

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	95000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	111040.34000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.091919009265

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GUAM
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-11-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 84

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS23W54 IRS USD R V 12MUSCPI IS23W65 CCPINFLATIONZERO / Short: BS23W54 IRS USD P F 1.58700 IS23W54 CCPINFLATIONZERO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS23W54
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	510000.00000000
b. Units	Other units

c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	60836.66000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.050360486235

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	3463
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	3463
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	1.58700000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2030-01-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar

iv. Notional amount.	510000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	60836.66000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 85

Item C.1. Identification of investment.

a. Name of issuer (if any).	Salt River Project Agricultural Improvement & Power District
b. LEI (if any) of issuer. (1)	SHB8HO6GKXJ83RX5OV39
c. Title of the issue or description of the investment.	SALT RIVER AZ PROJ AGRIC IMPT& PWR DIST ELEC SYS REVENUE
d. CUSIP (if any).	79574CEY5

At least one of the following other identifiers:

- ISIN	US79574CEY57

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2750000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3580767.85000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.964153686676

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-01-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 86

Item C.1. Identification of investment.

a. Name of issuer (if any).	County of Pinal AZ
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PINAL CNTY AZ REVENUE OBLGS
d. CUSIP (if any).	72205RBM3

At least one of the following other identifiers:

- ISIN	US72205RBM34

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2840000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3181317.16000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	2.633489068078

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-08-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 87

Item C.1. Identification of investment.

a. Name of issuer (if any).	Chicago Mercantile Exchange
b. LEI (if any) of issuer. (1)	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	Long: SS2A9L0 IRS USD R F 1.75050 IS2A9L0 CCPVANILLA / Short: SS2A9L0 IRS USD P V 03MLIBOR IS2A9M1 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS2A9L0
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	600000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	12466.38000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.010319648685

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	1.75100000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	437.63000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	ICE Libor USD 3 Months
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Month
Payment: Floating Rate Reset Dates Unit.	3
Payment: Floating Rate Tenor.	Month
Payment: Floating Rate Tenor Unit.	3
Payments: Base currency	United States Dollar
Payments: Amount	-33.27000000

ii. Termination or maturity date.	2041-02-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar

Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	600000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	12466.38000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 88

Item C.1. Identification of investment.

a. Name of issuer (if any).	Mission Economic Development Corp
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MISSION TX ECON DEV CORP REVENUE
d. CUSIP (if any).	605156AC2

At least one of the following other identifiers:

- ISIN	US605156AC20

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	290000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	305375.02000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.252788935019

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.62500000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 89

Item C.1. Identification of investment.

a. Name of issuer (if any).	Arizona Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARIZONA INDL DEV AUTH STUDENT HSG REVENUE
d. CUSIP (if any).	04052VAU4

At least one of the following other identifiers:

- ISIN	US04052VAU44

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2300000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2790940.98000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.310336313805

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2058-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 90

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS23XF1 IRS USD R V 12MUSCPI IS23XG2 CCPINFLATIONZERO / Short: BS23XF1 IRS USD P F 1.57200 IS23XF1 CCPINFLATIONZERO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS23XF1
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	510000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	61646.85000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.051031160174

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	3462
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	3462
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	1.57200000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2030-01-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000

ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	510000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	61646.85000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 91

Item C.1. Identification of investment.

a. Name of issuer (if any).	La Paz County Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LA PAZ CNTY AZ INDL DEV AUTH EDU FAC LEASE REVENUE
d. CUSIP (if any).	50376FBQ9

At least one of the following other identifiers:

- ISIN	US50376FBQ90

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	205000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	233137.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.192990918565

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2041-02-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 92

Item C.1. Identification of investment.

a. Name of issuer (if any).	Arizona Health Facilities Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARIZONA ST HLTH FACS AUTH
d. CUSIP (if any).	040507PQ2

At least one of the following other identifiers:

- ISIN	US040507PQ23

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	3417552.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.829044373457

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 93

Item C.1. Identification of investment.

a. Name of issuer (if any).	Bristol Industrial Development Board
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BRISTOL TN INDL DEV BRD ST SALES TAX REVENUE
d. CUSIP (if any).	11023PAB0

At least one of the following other identifiers:

- ISIN	US11023PAB04

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	165000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	163990.65000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.135751188052

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 94

Item C.1. Identification of investment.

a. Name of issuer (if any).	City of Phoenix Civic Improvement Corp
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PHOENIX AZ CIVIC IMPT CORP ARPT REVENUE
d. CUSIP (if any).	71883MPB4

At least one of the following other identifiers:	
- ISIN	US71883MPB45

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	2500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3133333.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.593767860023

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2049-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 95

Item C.1. Identification of investment.

a. Name of issuer (if any).	Arizona State University
b. LEI (if any) of issuer. (1)	254900BLZ1MCZ5JLK411
c. Title of the issue or description of the investment.	ARIZONA BRD OF RGTS ST UNIV SYS REVENUE
d. CUSIP (if any).	04048RKQ8

At least one of the following other identifiers:

- ISIN	US04048RKQ82

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2050000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2318682.23000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.919401303909

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-08-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 96

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Arizona Game & Fish Department & Commission
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARIZONA ST GAME & FISH DEPT & COMMISSION BENEFICIAL INTEREST
d. CUSIP (if any).	04051JAU2
At least one of the following other identifiers:	
- ISIN	US04051JAU25

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1003962.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.831078823309

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 97

Item C.1. Identification of investment.

a. Name of issuer (if any).	Industrial Development Authority of the City of Phoenix/The
b. LEI (if any) of issuer. (1)	549300A62PWFBDWB8332
c. Title of the issue or description of the investment.	PHOENIX AZ INDL DEV AUTH STUDENT HSG REVENUE
d. CUSIP (if any).	71885DDH2

At least one of the following other identifiers:

- ISIN	US71885DDH26

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1250000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1490915.25000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.234177170913

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2042-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 98

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Kentucky Economic Development Finance Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	KENTUCKY ST ECON DEV FIN AUTH
d. CUSIP (if any).	49126KKE0
At least one of the following other identifiers:	
- ISIN	US49126KKE00

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1186904.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.982517907456

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt

b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.	
a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.	
a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.	
For debt securities, also provide:	
a. Maturity date.	2041-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.25000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code

—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 99

Item C.1. Identification of investment.

a. Name of issuer (if any).	Maricopa County Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MARICOPA CNTY AZ INDL DEV AUTH EDU REVENUE
d. CUSIP (if any).	56681NCW5

At least one of the following other identifiers:

- ISIN	US56681NCW56

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	830000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	997477.15000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.825709930217

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2052-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated

—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 100

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS281O1 IRS USD R V 12MUSCPI IS281P2 CCPINFLATIONZERO / Short: BS281O1 IRS USD P F 2.56500 IS281O1 CCPINFLATIONZERO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS281O1
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	740000.00000000
b. Units	Other units

c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	24846.02000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.020567494142

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1402
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1402
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Payments: Fixed rate.	2.56500000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2025-01-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar

iv. Notional amount.	740000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	24846.02000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 101

Item C.1. Identification of investment.

a. Name of issuer (if any).	Maricopa County Special Health Care District
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MARICOPA CNTY AZ SPL HLTH CARE DIST
d. CUSIP (if any).	56756TAQ7

At least one of the following other identifiers:

- ISIN	US56756TAQ76

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	3000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3741387.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.097113952621

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 102

Item C.1. Identification of investment.

a. Name of issuer (if any).	City of Tucson AZ Water System Revenue
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TUCSON AZ WTR SYS REVENUE
d. CUSIP (if any).	8987967T8

At least one of the following other identifiers:

- ISIN	US8987967T89

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	520291.45000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.430696399283

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2028-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 103

Item C.1. Identification of investment.

a. Name of issuer (if any).	Salt River Project Agricultural Improvement & Power District
b. LEI (if any) of issuer. (1)	SHB8HO6GKXJ83RX5OV39
c. Title of the issue or description of the investment.	SALT RIVER AZ PROJ AGRIC IMPT & PWR DIST ELEC SYS REVENUE
d. CUSIP (if any).	79574CAA1

At least one of the following other identifiers:

- ISIN	US79574CAA18

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1500000.00000000
b. Units	Principal amount

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1553774.55000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.286211995186

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 104

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS2APJ0 IRS USD R F 2.72150 IS2APJ0 CCPINFLATIONZERO / Short: SS2APJ0 IRS USD P V 12MUSCPI IS2APK1 CCPINFLATIONZERO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of	SS2APJ0

identifier used Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	330000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	804.42000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.000665897541

Item C.3. Payoff profile.

a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	2.72200000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US CPI Urban Consumers NSA
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	3899
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	3899
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2032-04-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	330000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	804.42000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 105

Item C.1. Identification of investment.

a. Name of issuer (if any).	Maricopa County Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MARICOPA CNTY AZ INDL DEV AUTH
d. CUSIP (if any).	56682HBZ1

At least one of the following other identifiers:

- ISIN	US56682HBZ10

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar

e. Value. (4)	2426565.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.008706647525

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-01-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 106

Item C.1. Identification of investment.

a. Name of issuer (if any).	Parish of St James LA
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	SAINT JAMES PARISH LA REVENUE
d. CUSIP (if any).	790103AV7

At least one of the following other identifiers:

- ISIN	US790103AV70

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	134364.42000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.111226644000

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2040-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.35000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 107

Item C.1. Identification of investment.

a. Name of issuer (if any).	Puerto Rico Public Buildings Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PUERTO RICO PUBLIC BLDGS AUTH REVENUE GTD
d. CUSIP (if any).	745235K34

At least one of the following other identifiers:	
- ISIN	US745235K347

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	111561.51000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.092350432926

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PUERTO RICO
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2025-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate. 6.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 108

Item C.1. Identification of investment.

a. Name of issuer (if any).	Maricopa County Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MARICOPA CNTY AZ INDL DEV AUTH EDU REVENUE
d. CUSIP (if any).	56681NAS6

At least one of the following other identifiers:

- ISIN	US56681NAS62

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	750000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	857261.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.709639564948

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No
f. For convertible securities, also provide:	
i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 109

Item C.1. Identification of investment.	
a. Name of issuer (if any).	City of Phoenix Civic Improvement Corp
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PHOENIX AZ CIVIC IMPT CORP WTR SYS REVENUE
d. CUSIP (if any).	71883RRJ4
At least one of the following other identifiers:	
- ISIN	US71883RRJ40

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	1500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1971922.05000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.632353802089

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.	
a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?	
a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2045-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 110

Item C.1. Identification of investment.

a. Name of issuer (if any).	North Carolina Medical Care Commission
b. LEI (if any) of issuer. (1)	549300FH6KOXGCHQYG81
c. Title of the issue or description of the investment.	NORTH CAROLINA ST MED CARE COMMISSION HLTH CARE FACS REVENUE
d. CUSIP (if any).	65821DTH4

At least one of the following other identifiers:

- ISIN	US65821DTH43

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	536522.35000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.444132311380

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 111

Item C.1. Identification of investment.	
a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1)	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: SS28XN4 IRS USD R F 2.50000 IS28XN4 CCPINFLATIONZERO / Short: SS28XN4 IRS USD P V 12MUSCPI IS28XO5 CCPINFLATIONZERO
d. CUSIP (if any).	000000000
At least one of the following other identifiers:	
- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS28XN4
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	202000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-1920.98000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.00159018405

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A

Custom swap Flag	☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	☒ Fixed ☐ Floating ☐ Other
Receipts: Fixed rate.	2.50000000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	☐ Fixed ☒ Floating ☐ Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US CPI Urban Consumers NSA
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	7233
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	7233
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2041-02-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	202000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-1920.98000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 112

Item C.1. Identification of investment.

a. Name of issuer (if any).	City of Tucson AZ Water System Revenue
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TUCSON AZ WTR SYS REVENUE
d. CUSIP (if any).	8987967U5

At least one of the following other identifiers:

- ISIN	US8987967U52

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1860000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1935484.19000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.602190602022

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.	
a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 113

Item C.1. Identification of investment.	
a. Name of issuer (if any).	Guam Power Authority
b. LEI (if any) of issuer. (1)	549300IPOV320QCKW060
c. Title of the issue or description of the investment.	GUAM PWR AUTH REVENUE
d. CUSIP (if any).	400653JH5
At least one of the following other identifiers:	
- ISIN	US400653JH53

Item C.2. Amount of each investment.	
Balance. (2)	
a. Balance	170000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	197392.68000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.163401333081

Item C.3. Payoff profile.	
a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.	
a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GUAM
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-10-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).	

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 114

Item C.1. Identification of investment.

a. Name of issuer (if any).	Salt Verde Financial Corp
b. LEI (if any) of issuer. (1)	549300VEWOZY6TQOIF03
c. Title of the issue or description of the investment.	SALT VERDE AZ FINANCIAL CORP SENIOR GAS REVENUE
d. CUSIP (if any).	79575EAS7

At least one of the following other identifiers:

- ISIN	US79575EAS72

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3532443.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.924150456004

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-12-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 115

Item C.1. Identification of investment.

a. Name of issuer (if any).	Industrial Development Authority of the City of Phoenix/The
b. LEI (if any) of issuer. (1)	549300A62PWFBDWB8332
c. Title of the issue or description of the investment.	PHOENIX AZ INDL DEV AUTH STUDENT HSG REVENUE
d. CUSIP (if any).	71885DDC3

At least one of the following other identifiers:

- ISIN	US71885DDC39

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1202647.70000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.995549771183

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-07-01

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?	☐ Yes ☐ No
ii. Contingent convertible?	☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	☐ Yes ☒ No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	☐ Yes ☒ No
c. Is any portion of this investment on loan by the Fund?	☐ Yes ☒ No

Schedule of Portfolio Investments Record: 116

Item C.1. Identification of investment.

a. Name of issuer (if any).	Arizona Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ARIZONA ST INDL DEV AUTH EDU REVENUE
d. CUSIP (if any).	04052BLS1

At least one of the following other identifiers:

- ISIN	US04052BLS15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	600000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	645861.36000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.534642962493

Item C.3. Payoff profile.

a. Payoff profile. (5)	☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-07-15

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.00000000
c. Currently in default?	☐ Yes ☒ No
d. Are there any interest payments in arrears? (14)	☐ Yes ☒ No
e. Is any portion of the interest paid in kind? (15)	☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

NPORT-P: Part E: Explanatory Notes (if any)

The Fund may provide any information it believes would be helpful in understanding the information reported in response to any Item of this Form. The Fund may also explain any assumptions that it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide the Item number(s), as applicable.

Explanatory Note Record	Note Item	Explanatory Notes
#1	B.5.a	Monthly returns presented in Item B.5(a) have been calculated without deducting any applicable sales loads or redemption fees.
#2	C.12.a	If the RIC is part of the securities lending authorization agreement and has engaged in securities lending, the cash collateral will be adjusted on the next business day to maintain the required collateral amount.

#3	C.11.f.i.2	For the applicable funds using IBOR rates, IBORs are undergoing a change as regulators and industry groups have recommended that firms consider adoption of alternative, overnight risk-free rates (RFRs). Floating rate swap terms reflected as Libors may be using the RFR to calculate the actual rate
#4	C.9.f.iv	If the fund holds Capital Contingent Convertible Notes, conversion to an issuing bank's common stock occurs should its capital fall beneath a specified threshold. The conversion of debt to equity will rebalance the issuer's debt to equity ratio, but as this amount is not known until the contingent event's occurrence, question c.9.f.iv will be represented as 1.

NPORT-P: Additional notes

Identifier	Note
(1)	LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(2)	Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.
(3)	Currency. Indicate the currency in which the investment is denominated.
(4)	Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.
(5)	Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item [C/D].11.
(6)	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If “other” provide a brief description.
(7)	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If “other” provide a brief description.
(8)	Report the ISO country code that corresponds to the country where the issuer is organized.
(9)	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.
(10)	Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]: Highly Liquid Investments, Moderately Liquid Investments, Less Liquid Investments, Illiquid Investments. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
(11)	Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.
(12)	Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).
(13)	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
(14)	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
(15)	Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.
(16)	Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.

(17)	Conversion ratio per US$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
(18)	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.
(19)	If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated.
(20)	Category of investments that most closely represents the collateral, selected from among the following (asset-backed securities; agency collateralized mortgage obligations; agency debentures and agency strips; agency mortgage-backed securities; private label collateralized mortgage obligations; corporate debt securities; equities; money market; U.S. Treasuries (including strips); other instrument). If "other instrument", include a brief description, including, if applicable, whether it is a collateralized debt obligation, municipal debt, whole loan, or international debt
(21)	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).
(22)	In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(23)	Description and terms of payments necessary for a user of financial information to understand the terms of payments to be paid and received, including, as applicable, description of the reference instrument, obligation, or index, financing rate, floating coupon rate, fixed coupon rate, and payment frequency.
(24)	Depreciation shall be reported as a negative number.
(25)	If the reference instrument is a derivative, indicate the category of derivative from among the categories listed in sub-Item C.11.a. and provide all information required to be reported on this Form for that category.
(26)	If the reference instrument is an index or custom basket, and if the index’s or custom basket’s components are publicly available on a website and are updated on that website no less frequently than quarterly, identify the index and provide the index identifier, if any. If the index’s or custom basket’s components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index. If the index’s or custom basket’s components are not publicly available in that manner, and the notional amount of the derivative represents more than 5% of the net asset value of the Fund, provide the (i) name, (ii) identifier, (iii) number of shares or notional amount or contract value as of the trade date (all of which would be reported as negative for short positions), and (iv) value of every component in the index or custom basket. The identifier shall include CUSIP of the index’s or custom basket’s components, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used. If the index’s or custom basket’s components are not publicly available in that manner, and the notional amount of the derivative represents greater than 1%, but 5% or less, of the net asset value of the Fund, Funds shall report the required component information described above, but may limit reporting to the (i) 50 largest components in the index and (ii) any other components where the notional value for that components is over 1% of the notional value of the index or custom basket. An index or custom basket, where the components are publicly available on a website and are updated on that website no less frequently than quarterly.
(27)	If the index’s or custom basket’s components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index.
(28)	If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).

NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Registrant:	AB MUNICIPAL INCOME FUND II
By (Signature):	Joseph Mantineo
Name:	Joseph Mantineo
Title:	Treasurer and Chief Financial Officer
Date:	2021-09-28

AB Municipal Income Fund II
AB Arizona Portfolio
Portfolio of Investments
August 31, 2021 (unaudited)

	Principal Amount (000)	U.S. $ Value
MUNICIPAL OBLIGATIONS – 100.4%		
Long-Term Municipal Bonds – 100.4%		
Arizona – 84.4%		
Arizona Department of Transportation State Highway Fund Revenue Series 2013-A 5.00%, 07/01/2037 (Pre-refunded/ETM)	$ 3,000	$ 3,121,749
Arizona Game & Fish Department & Commission (Arizona Game & Fish Department & Commission State Lease) Series 2006 5.00%, 07/01/2026	1,000	1,003,963
Arizona Health Facilities Authority (HonorHealth) Series 2014-A 5.00%, 12/01/2034	3,000	3,417,553
Arizona Industrial Development Authority Series 2021-B 4.00%, 07/01/2051	1,000	1,091,131
Arizona Industrial Development Authority (Arizona Industrial Development Authority) Series 2019-2 3.625%, 05/20/2033	1,046	1,191,840
Arizona Industrial Development Authority (Equitable School Revolving Fund LLC Obligated Group) Series 2020 4.00%, 11/01/2045	1,000	1,150,512
Arizona Industrial Development Authority (North Carolina Central University Project) BAM Series 2019 5.00%, 06/01/2058	2,300	2,790,941
Arizona Industrial Development Authority (Phoenix Children's Hospital Obligated Group) Series 2020 5.00%, 02/01/2037	1,500	1,935,696
Series 2021 4.00%, 02/01/2038[(a)]	1,500	1,805,700
Arizona Industrial Development Authority (Pinecrest Academy of Nevada) Series 2020-A 4.00%, 07/15/2050[(b)]	600	645,861
Arizona Industrial Development Authority (Provident Group - EMU Properties LLC) Series 2018 5.00%, 05/01/2043-05/01/2048	2,100	2,216,698
Arizona State University Series 2014 5.00%, 08/01/2033	2,050	2,318,682
City of Buckeye AZ (Town of Buckeye AZ Excise Tax) Series 2015 5.00%, 07/01/2035	3,450	4,020,452
City of Glendale AZ (City of Glendale AZ COP) Series 2021 2.222%, 07/01/2030	2,000	2,028,556

	Principal Amount (000)	U.S. $ Value
City of Glendale AZ Water & Sewer Revenue Series 2012 5.00%, 07/01/2028	$ 2,000	$ 2,077,105
City of Mesa AZ Series 2013 5.00%, 07/01/2032 (Pre-refunded/ETM)	5,000	5,200,769
City of Mesa AZ Utility System Revenue Series 2016 4.00%, 07/01/2032	1,000	1,146,384
City of Phoenix Civic Improvement Corp. (City of Phoenix AZ Water System Revenue) Series 2021-A 5.00%, 07/01/2045	1,500	1,971,922
City of Phoenix Civic Improvement Corp. (Phoenix Sky Harbor International Airport) Series 2017-A 5.00%, 07/01/2033	750	919,387
Series 2019 5.00%, 07/01/2049	2,500	3,133,333
City of Tempe AZ (City of Glendale AZ COP) Series 2021 1.951%, 07/01/2031	1,250	1,248,940
City of Tempe AZ Excise Tax Revenue (City of Tempe AZ Excise Tax) Series 2016 5.00%, 07/01/2030	520	626,551
City of Tucson AZ Water System Revenue Series 2012 5.00%, 07/01/2028 (Pre-refunded/ETM)	500	520,291
5.00%, 07/01/2029 (Pre-refunded/ETM)	1,860	1,935,484
County of Pinal AZ Series 2014 5.00%, 08/01/2032	2,840	3,181,317
Glendale Industrial Development Authority (Beatitudes Campus Obligated Group (The)) Series 2017 5.00%, 11/15/2036	1,000	1,083,681
Glendale Industrial Development Authority (Royal Oaks Life Care Community) Series 2016 5.00%, 05/15/2039	1,000	1,094,148
Glendale Municipal Property Corp. (Glendale Municipal Property Corp. Excise Tax) Series 2012-C 5.00%, 07/01/2038	2,500	2,644,510
Industrial Development Authority of the City of Phoenix (The) (Downtown Phoenix Student Housing LLC) Series 2018-A 5.00%, 07/01/2037-07/01/2042	2,250	2,693,563
Industrial Development Authority of the City of Phoenix (The) (JMF-Higley 2012 LLC) Series 2012 5.00%, 12/01/2032	2,500	2,631,076
La Paz County Industrial Development Authority (Harmony Public Schools) Series 2021 4.00%, 02/15/2041-02/15/2051	1,130	1,276,494

	Principal Amount (000)	U.S. $ Value
Maricopa County Industrial Development Authority (Banner Health Obligated Group) Series 2016-A 5.00%, 01/01/2033-01/01/2035	$ 3,400	$ 4,128,783
Maricopa County Industrial Development Authority (Benjamin Franklin Charter School Ltd.) Series 2018-A 6.00%, 07/01/2052[b]	830	997,477
Maricopa County Industrial Development Authority (GreatHearts Arizona Obligated Group) Series 2017-A 5.00%, 07/01/2037	750	888,272
Maricopa County Industrial Development Authority (Reid Traditional Schools Painted Rock Academy) Series 2016 5.00%, 07/01/2036-07/01/2047	2,450	2,772,748
Maricopa County Special Health Care District Series 2018-C 5.00%, 07/01/2034-07/01/2036	4,700	5,852,734
McAllister Academic Village LLC (Arizona State University) Series 2016 5.00%, 07/01/2037	2,500	2,970,633
Northern Arizona University BAM Series 2015 5.00%, 06/01/2034	1,000	1,152,109
Salt River Project Agricultural Improvement & Power District Series 2012-A 5.00%, 12/01/2029	1,500	1,553,775
Series 2021 5.00%, 01/01/2029[a]	2,750	3,580,768
Salt Verde Financial Corp. (Citigroup, Inc.) Series 2007 5.00%, 12/01/2037	2,500	3,532,443
5.25%, 12/01/2022-12/01/2023	1,165	1,262,520
Student & Academic Services LLC (Northern Arizona University) BAM Series 2014 5.00%, 06/01/2044	1,200	1,325,334
Tempe Industrial Development Authority (Friendship Village of Tempe) Series 2019 5.00%, 12/01/2054	815	883,599
Tempe Industrial Development Authority (Mirabella at ASU, Inc.) Series 2017-A 6.125%, 10/01/2047[b]	400	445,225
University of Arizona (The) Series 2014 5.00%, 08/01/2033	3,765	4,258,458
Western Maricopa Education Center District No. 402 Series 2014-B 4.50%, 07/01/2033-07/01/2034	3,940	4,369,711
		102,098,878

	Principal Amount (000)	U.S. $ Value
Alabama – 0.2%		
Tuscaloosa County Industrial Development Authority (Hunt Refining Co.) Series 2019A 5.25%, 05/01/2044(b)	$ 215	$ 252,718
American Samoa – 0.2%		
American Samoa Economic Development Authority (Territory of American Samoa) Series 2018 7.125%, 09/01/2038(b)	225	295,457
California – 0.4%		
Golden State Tobacco Securitization Corp. Series 2018-A 5.00%, 06/01/2047	465	480,463
Delaware – 0.5%		
Delaware State Economic Development Authority (Newark Charter School, Inc.) Series 2016 5.00%, 09/01/2036	520	606,278
Florida – 1.0%		
Halifax Hospital Medical Center (Halifax Hospital Medical Center Obligated Group) Series 2015 5.00%, 06/01/2035	1,000	1,141,762
Georgia – 0.2%		
Municipal Electric Authority of Georgia Series 2019 5.00%, 01/01/2056	200	242,239
Guam – 2.0%		
Antonio B Won Pat International Airport Authority Series 2021-A 3.839%, 10/01/2036	100	104,936
Guam Department of Education (Guam Department of Education COP) Series 2020 5.00%, 02/01/2040	310	354,683
Guam Government Waterworks Authority Series 2016 5.00%, 01/01/2046	775	874,845
Guam Power Authority Series 2017-A 5.00%, 10/01/2036-10/01/2040	875	1,010,044
Territory of Guam Series 2019 5.00%, 11/15/2031	95	111,040
		2,455,548
Illinois – 2.4%		
Chicago Board of Education Series 2018-A 5.00%, 12/01/2031	335	419,051

	Principal Amount (000)	U.S. $ Value
Cook County Forest Preserve District Series 2012-C 5.00%, 12/15/2032	$ 2,360	$ 2,446,702
		2,865,753
Indiana – 0.2%		
Indiana Finance Authority (Ohio Valley Electric Corp.) Series 2020-A 3.00%, 11/01/2030	100	109,576
Indiana Finance Authority (RES Polyflow Indiana LLC) Series 2019 7.00%, 03/01/2039[(b)]	145	140,186
		249,762
Kentucky – 1.0%		
Kentucky Economic Development Finance Authority (Owensboro Health, Inc. Obligated Group) Series 2017-A 5.25%, 06/01/2041	1,000	1,186,905
Louisiana – 0.6%		
Louisiana Local Government Environmental Facilities & Community Development Auth (St. James Place of Baton Rouge) Series 2015-A 6.25%, 11/15/2045	500	549,377
Parish of St. James LA (NuStar Logistics LP) Series 2020-2 6.35%, 07/01/2040[(b)]	100	134,364
		683,741
Michigan – 0.1%		
City of Detroit MI Series 2018 5.00%, 04/01/2036	50	59,010
New York – 2.0%		
Metropolitan Transportation Authority Series 2020-E 5.00%, 11/15/2027	1,000	1,243,460
New York State Dormitory Authority (Trustees of Columbia University in the City of New York (The)) Series 2020-A 5.00%, 10/01/2050	755	1,200,207
		2,443,667
North Carolina – 0.7%		
North Carolina Medical Care Commission (Aldersgate United Methodist Retirement Community, Inc.) Series 2015 4.70%, 07/01/2037	300	323,501

	Principal Amount (000)	U.S. $ Value
North Carolina Medical Care Commission (Pennybyrn at Maryfield) Series 2015 5.00%, 10/01/2035	$ 500	$ 536,522
		860,023
Ohio – 0.3%		
Ohio Water Development Authority Water Pollution Control Loan Fund (Energy Harbor Nuclear Generation LLC) Series 2016-A 4.375%, 06/01/2033	320	326,841
Puerto Rico – 1.4%		
Puerto Rico Electric Power Authority AGM Series 2007-V 5.25%, 07/01/2031	100	117,269
Puerto Rico Highway & Transportation Authority AGC Series 2007-N 5.25%, 07/01/2034-07/01/2036	260	291,563
Puerto Rico Industrial Tourist Educational Medical & Environmental Control Facilities Financing Auth (AES Puerto Rico LP) Series 2000 6.625%, 06/01/2026	345	356,213
Puerto Rico Public Buildings Authority (Commonwealth of Puerto Rico) NATL Series 2007 6.00%, 07/01/2025	100	111,562
Puerto Rico Sales Tax Financing Corp. Sales Tax Revenue Series 2018-A Zero Coupon, 07/01/2029	130	114,168
Series 2019-A 4.329%, 07/01/2040	105	119,099
5.00%, 07/01/2058	480	554,572
		1,664,446
Tennessee – 0.1%		
Bristol Industrial Development Board (Bristol Industrial Development Board Sales Tax) Series 2016-A 5.00%, 12/01/2035[(b)]	165	163,991
Texas – 2.4%		
Mission Economic Development Corp. (Natgasoline LLC) Series 2018 4.625%, 10/01/2031[(b)]	290	305,375
North Texas Tollway Authority (North Texas Tollway System) Series 2015-A 5.00%, 01/01/2034	1,000	1,144,530
Series 2015-B 5.00%, 01/01/2034	1,300	1,490,210
		2,940,115

	Principal Amount (000)	U.S. $ Value
Washington – 0.3%		
Kalispel Tribe of Indians Series 2018-B 5.25%, 01/01/2038(b)	$ 225	$ 269,851
Washington State Housing Finance Commission (Presbyterian Retirement Communities Northwest Obligated Group) Series 2019-A 5.00%, 01/01/2055(b)	100	112,836
		382,687
Total Municipal Obligations (cost $113,546,415)		121,400,284
	Shares	
SHORT-TERM INVESTMENTS – 3.3%		
Investment Companies – 3.3%		
AB Fixed Income Shares, Inc. - Government Money Market Portfolio - Class AB, 0.01%(c) (d) (e) (cost $3,947,148)	3,947,148	3,947,148
Total Investments – 103.7% (cost $117,493,563)(f)		125,347,432
Other assets less liabilities – (3.7)%		(4,431,142)
Net Assets – 100.0%		**$ 120,916,290**

CENTRALLY CLEARED INFLATION (CPI) SWAPS

Notional Amount (000)	Termination Date	Rate Type: Payments made by the Fund	Rate Type: Payments received by the Fund	Payment Frequency Paid/ Received	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
USD 740	01/15/2025	2.565%	CPI#	Maturity	$ 24,846	$ —	$ 24,846
USD 370	01/15/2025	2.585%	CPI#	Maturity	12,108	—	12,108
USD 370	01/15/2025	2.613%	CPI#	Maturity	11,675	—	11,675
USD 2,840	01/15/2028	1.230%	CPI#	Maturity	371,971	—	371,971
USD 2,140	01/15/2028	0.735%	CPI#	Maturity	366,382	—	366,382
USD 510	01/15/2030	1.572%	CPI#	Maturity	61,647	—	61,647
USD 510	01/15/2030	1.587%	CPI#	Maturity	60,837	—	60,837
USD 630	01/15/2031	2.680%	CPI#	Maturity	6,793	—	6,793
USD 330	04/15/2032	CPI#	2.722%	Maturity	804	—	804
USD 250	02/15/2041	CPI#	2.553%	Maturity	872	—	872
USD 202	02/15/2041	CPI#	2.500%	Maturity	(1,921)	—	(1,921)
USD 198	02/15/2041	CPI#	2.505%	Maturity	(1,641)	—	(1,641)
USD 480	02/15/2046	CPI#	2.391%	Maturity	(17,142)	—	(17,142)
					$ 897,231	$ —	$ 897,231

\# *Variable interest rate based on the rate of inflation as determined by the Consumer Price Index (CPI).*

CENTRALLY CLEARED INTEREST RATE SWAPS

Notional Amount (000)	Termination Date	Rate Type: Payments made by the Fund	Rate Type: Payments received by the Fund	Payment Frequency Paid/ Received	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
USD 3,200	01/15/2028	1.058%	3 Month LIBOR	Semi-Annual/ Quarterly	$ (6,029)	$ —	$ (6,029)
USD 2,400	01/15/2028	1.209%	3 Month LIBOR	Semi-Annual/ Quarterly	(27,660)	—	(27,660)
USD 600	02/15/2041	3 Month LIBOR	1.751%	Quarterly/ Semi-Annual	12,466	—	12,466
					$ (21,223)	$ —	$ (21,223)

INTEREST RATE SWAPS

Swap Counterparty	Notional Amount (000)	Termination Date	Rate Type: Payments made by the Fund	Rate Type: Payments received by the Fund	Payment Frequency Paid/ Received	Market Value	Upfront Premiums Paid/ (Received)	Unrealized Appreciation/ (Depreciation)
Citibank, NA	USD 1,675	10/09/2029	1.120%	SIFMA*	Quarterly	$ (34,445)	$ —	$ (34,445)
Citibank, NA	USD 1,675	10/09/2029	1.125%	SIFMA*	Quarterly	(35,184)	—	(35,184)
						$ (69,629)	$ —	$ (69,629)

* *Variable interest rate based on the Securities Industry & Financial Markets Association (SIFMA) Municipal Swap Index.*

(a) *When-Issued or delayed delivery security.*
(b) *Security is exempt from registration under Rule 144A or Regulation S of the Securities Act of 1933. These securities are considered restricted, but liquid and may be resold in transactions exempt from registration. At August 31, 2021, the aggregate market value of these securities amounted to $3,763,341 or 3.1% of net assets.*
(c) *Affiliated investments.*
(d) *The rate shown represents the 7-day yield as of period end.*
(e) *To obtain a copy of the fund's shareholder report, please go to the Securities and Exchange Commission's website at www.sec.gov, or call AB at (800) 227-4618.*
(f) *As of August 31, 2021, the cost basis of investment securities owned was substantially identical for both book and tax purposes. Gross unrealized appreciation of investments was $8,879,120 and gross unrealized depreciation of investments was $(218,872), resulting in net unrealized appreciation of $8,660,248.*

As of August 31, 2021, the Portfolio's percentages of investments in municipal bonds that are insured and in insured municipal bonds that have been pre-refunded or escrowed to maturity are 4.8% and 0.0%, respectively.

Glossary:
AGC – Assured Guaranty Corporation
AGM – Assured Guaranty Municipal
BAM – Build American Mutual
COP – Certificate of Participation
CPI – Consumer Price Index
ETM – Escrowed to Maturity
LIBOR – London Interbank Offered Rate
NATL – National Interstate Corporation

In accordance with U.S. GAAP regarding fair value measurements, fair value is defined as the price that the Portfolio would receive to sell an asset or pay to transfer a liability in an orderly transaction between market participants at the measurement date. U.S. GAAP establishes a framework for measuring fair value, and a three-level hierarchy for fair value measurements based upon the transparency of inputs to the valuation of an asset or liability (including those valued based on their market values). Inputs may be observable or unobservable and refer broadly to the assumptions that market participants would use in pricing the asset or liability. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability based on market data obtained from sources independent of the Portfolio. Unobservable inputs reflect the Portfolio's own assumptions about the assumptions that market participants would use in pricing the asset or liability based on the best information available in the circumstances. Each investment is assigned a level based upon the observability of the inputs which are significant to the overall valuation. The three-tier hierarchy of inputs is summarized below.

- Level 1 - quoted prices in active markets for identical investments
- Level 2 - other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 - significant unobservable inputs (including the Portfolio's own assumptions in determining the fair value of investments)

The fair value of debt instruments, such as bonds, and over-the-counter derivatives is generally based on market price quotations, recently executed market transactions (where observable) or industry recognized modeling techniques and are generally classified as Level 2. Pricing vendor inputs to Level 2 valuations may include quoted prices for similar investments in active markets, interest rate curves, coupon rates, currency rates, yield curves, option adjusted spreads, default rates, credit spreads and other unique security features in order to estimate the relevant cash flows which is then discounted to calculate fair values. If these inputs are unobservable and significant to the fair value, these investments will be classified as Level 3.

Other fixed income investments, including non-U.S. government and corporate debt, are generally valued using quoted market prices, if available, which are typically impacted by current interest rates, maturity dates and any perceived credit risk of the issuer. Additionally, in the absence of quoted market prices, these inputs are used by pricing vendors to derive a valuation based upon industry or proprietary models which incorporate issuer specific data with relevant yield/spread comparisons with more widely quoted bonds with similar key characteristics. Those investments for which there are observable inputs are classified as Level 2. Where the inputs are not observable, the investments are classified as Level 3.

The following table summarizes the valuation of the Portfolio's investments by the above fair value hierarchy levels as of August 31, 2021:

Investments in Securities:	Level 1	Level 2	Level 3	Total
Assets:				
Long-Term Municipal Bonds	$ —	$ 121,400,284	$ —	$ 121,400,284
Short-Term Investments	3,947,148	—	—	3,947,148
Total Investments in Securities	3,947,148	121,400,284	—	125,347,432
Other Financial Instruments[(a)]:				
Assets:				
Centrally Cleared Inflation (CPI) Swaps	—	917,935	—	917,935
Centrally Cleared Interest Rate Swaps	—	12,466	—	12,466
Liabilities:				
Centrally Cleared Inflation (CPI) Swaps	—	(20,704)	—	(20,704)
Centrally Cleared Interest Rate Swaps	—	(33,689)	—	(33,689)
Interest Rate Swaps	—	(69,629)	—	(69,629)
Total	**$ 3,947,148**	**$ 122,206,663**	**$ —**	**$ 126,153,811**

(a) *Other financial instruments are derivative instruments, such as futures, forwards and swaps, which are valued at the unrealized appreciation/(depreciation) on the instrument. Other financial instruments may also include swaps with upfront premiums, options written and swaptions written which are valued at market value.*

A summary of the Portfolio's transactions in AB mutual funds for the three months ended August 31, 2021 is as follows:

Fund	Market Value 05/31/2021 (000)	Purchases at Cost (000)	Sales Proceeds (000)	Market Value 08/31/2021 (000)	Dividend Income (000)
Government Money Market Portfolio	$ 5,551	$ 7,057	$ 8,661	$ 3,947	$ 0*

* *Amount less than $500*