

# AB MUNICIPAL INCOME FUND, INC.

## 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<br>1345 AVENUE OF THE AMERICAS<br>NEW YORK, NY, 10105 |
| Telephone   | 2129691000   |
| CIK         | 0000798737   |
| Symbol      | ABTFX  |
| Fiscal Year | 10/31  |

The Securities and Exchange Commission has not necessarily reviewed the information in this filing and has not determined if it is accurate and complete.

The reader should not assume that the information is accurate and complete.

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, DC 20549

FORM NPORT-P  
Monthly Portfolio Investments Report

## NPORT-P: Filer Information

|   |   |
|---|---|
| Confidential  | <input type="checkbox"/>                                    |
| Filer CIK   | 0000798737  |
| Filer CCC   | *****   |
| Filer Investment Company Type   |   |
| Is this a LIVE or TEST Filing?  | <input type="checkbox"/> LIVE <input type="checkbox"/> TEST |
| Would you like a Return Copy?   | <input type="checkbox"/>                                    |
| Is this an electronic copy of an official filing submitted in paper format? | <input type="checkbox"/>                                    |

### Submission Contact Information

|                |  |
|----------------|--|
| Name           |  |
| Phone          |  |
| E-Mail Address |  |

### Notification Information

|                                 |                          |
|---------------------------------|--------------------------|
| Notify via Filing Website only? | <input type="checkbox"/> |
| Notification E-mail Address     |                          |
| Series ID                       | S000010352               |
| Class (Contract) ID             | C000069626               |
|                                 | C000028631               |
|                                 | C000028633               |

## NPORT-P: Part A: General Information

### Item A.1. Information about the Registrant.

|   |                                |
|---|--------------------------------|
| a. Name of Registrant   | AB MUNICIPAL INCOME FUND, INC. |
| b. Investment Company Act file number for Registrant: (e.g., 811-_____) | 811-04791                      |

|  |                             |
|--|-----------------------------|
| c. CIK number of Registrant                    | 0000798737                  |
| d. LEI of Registrant                           | 549300HSXPZXR4NTL020        |
| 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 New York Portfolio |
| b. EDGAR series identifier (if any). | S000010352            |
| c. LEI of Series.                    | DW5H3DY2BQ5SJEQYE144  |

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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. | 678724064.31 |
| b. Total liabilities.  | 21676414.09  |
| c. Net assets.   | 657047650.22 |

**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)

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 |

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

|  |                  |
|--|------------------|
| (i) On a delayed delivery, when-issued, or other firm commitment basis:      | 4209169.60000000 |
| (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       |

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<br>Metric<br>Record | ISO Currency code    | 3 month        | 1 year          | 5 years          | 10 years         | 30 years         |
|------------------------------|----------------------|----------------|-----------------|------------------|------------------|------------------|
| #1                           | United States Dollar |                |                 |                  |                  |                  |
| Interest Rate Risk (DV01)    |                      |                |                 |                  |                  |                  |
|                              |                      | -2383.13000000 | -32583.58000000 | -104266.48000000 | -123634.09000000 | -100126.94000000 |
| Interest Rate Risk (DV100)   |                      |                |                 |                  |                  |                  |

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     | -1091.14000000 | -30122.47000000 | -130048.51000000 | -107815.14000000 | -44045.28000000 |
| Non-Investment grade | -203.93000000  | -3126.66000000  | -8167.30000000   | -17512.84000000  | -3978.44000000  |

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                          | 0.57000000   | 0.76000000 | -0.39000000 | C000069626  |
| #2                          | 0.55000000   | 0.74000000 | -0.41000000 | C000028631  |
| #3                          | 0.48000000   | 0.67000000 | -0.38000000 | C000028633  |

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           |                 | 0.00000000                      | 0.00000000  | 0.00000000                      | 0.00000000  | 1545.58000000                   | -80773.22000000   |
|                            | Forward         | —                               | —   | —                               | —   | —                               | —   |
|                            | Future          | —                               | —   | —                               | —   | —                               | —   |
|                            | Option          | —                               | —   | —                               | —   | —                               | —   |
|                            | Swaption        | —                               | —   | —                               | —   | —                               | —   |
|                            | Swap            | 0.00000000                      | 0.00000000  | 0.00000000                      | 0.00000000  | 1545.58000000                   | -80773.22000000   |
|                            | Warrant         | —                               | —   | —                               | —   | —                               | —   |
|                            | Other           | —                               | —   | —                               | —   | —                               | —   |
| Equity Contracts           |                 | —                               | —   | —                               | —   | —                               | —   |
| Foreign Exchange Contracts |                 | —                               | —   | —                               | —   | —                               | —   |
| Interest Rate Contracts    |                 | 0.00000000                      | -213194.81000000<br>0   | 0.00000000                      | 182419.66000000   | 0.00000000                      | 431210.02000000   |
|                            | Forward         | —                               | —   | —                               | —   | —                               | —   |
|                            | Future          | —                               | —   | —                               | —   | —                               | —   |
|                            | Option          | —                               | —   | —                               | —   | —                               | —   |
|                            | Swaption        | —                               | —   | —                               | —   | —                               | —   |
|                            | Swap            | 0.00000000                      | -213194.81000000<br>0   | 0.00000000                      | 182419.66000000   | 0.00000000                      | 431210.02000000   |
|                            | 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 | 0.01000000                      | 2800547.36000000  |
| Month 2 | 293411.86000000                 | 3138040.13000000  |
| Month 3 | 416926.89000000                 | -4367740.62000000   |

**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 | 18216998.47000000  | 575663.29000000  | 15326740.27000000  |
| Month 2 | 6994533.85000000   | 575265.73000000  | 8257790.36000000   |
| Month 3 | 6176514.01000000   | 589238.58000000  | 3481292.74000000   |

**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 VaR of 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).                             | New York State Thruway Authority |
| b. LEI (if any) of issuer. (1)                          | N/A                              |
| c. Title of the issue or description of the investment. | NEW YORK ST THRUWAY AUTH         |
| d. CUSIP (if any).                                      | 650009S53                        |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US650009S532 |
|--------|--------------|

## 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)   | 5374537.50000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.817982911619       |

## Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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. 2.90000000

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).

Build NYC Resource Corp

b. LEI (if any) of issuer. (1)

549300GROJFKMNLWEK84

c. Title of the issue or description of the investment.

BUILD NYC RESOURCE CORP NY REVENUE

d. CUSIP (if any).

12008EDH6

At least one of the following other identifiers:

- ISIN

US12008EDH62

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1320000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1481178.73000000

f. Exchange rate.

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

0.225429423498

### 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. [\(13\)](#) 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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).

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

1955000.00000000
- b. Units

Other units
- c. Description of other units.

Notional Amount
- d. Currency. (3)

United States Dollar
- e. Value. (4)

63976.50000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.009736965040

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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 | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
|------------------|---|

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

Receipts: Reference Asset, Instrument or Index.

|  |  |
|--|--|
| Receipts: fixed, floating or other.      | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> 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.                                | 1955000.00000000     |
| ISO Currency Code.                                  | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24) | 63976.50000000       |

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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).

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

710000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

832607.49000000

f. Exchange rate.

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

0.126719498916

### 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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 5

### Item C.1. Identification of investment.

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | Territory of Guam                        |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A                                      |
| c. Title of the issue or description of the investment. | GUAM GOVT BUSINESS PRIVILEGE TAX REVENUE |
| d. CUSIP (if any).                                      | 40065NCR6                                |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US40065NCR61 |
|--------|--------------|

### Item C.2. Amount of each investment.

- |   |                      |
|---|----------------------|
| Balance. <a href="#">(2)</a>                            |                      |
| a. Balance  | 3760000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 4286281.94000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.652354808447       |

### Item C.3. Payoff profile.

- |  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

### Item C.4. Asset and issuer type.

- |                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

### Item C.5. Country of investment or issuer.

- |   |      |
|---|------|
| a. ISO country code. <a href="#">(8)</a>            | GUAM |
| b. Investment ISO country code. <a href="#">(9)</a> |      |

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. 2042-01-01

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: 6

**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). 64990GGB2

At least one of the following other identifiers:

- ISIN US64990GGB23

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1950000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 2405238.42000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.366067578081

**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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
|--------------------------------|----------------|----------------|-------------------------------|

|   |   |   |   |
|---|---|---|---|
| — | — | — | — |
|---|---|---|---|

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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).                             | Monroe County Industrial Development Corp/NY |
| b. LEI (if any) of issuer. (1)                          | N/A  |
| c. Title of the issue or description of the investment. | MONROE CNTY NY INDL DEV CORP REVENUE         |
| d. CUSIP (if any).                                      | 61075TRN0                                    |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US61075TRN09 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 1150000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 1354149.73000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.206096122487       |

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)

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).

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).

6262072R4

At least one of the following other identifiers:

- ISIN

US6262072R42

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance

160000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar



|   |                 |
|---|-----------------|
| e. Value. <a href="#">(4)</a>                           | 193933.58000000 |
| f. Exchange rate.                                       |                 |
| g. Percentage value compared to net assets of the Fund. | 0.029515908006  |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2048-01-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

| Reference<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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). 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). 400653JJ1

At least one of the following other identifiers:

- ISIN US400653JJ10

***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 1500000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1737962.10000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.264510815831       |

**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. 2037-10-01

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: 10

**Item C.1. Identification of investment.**

|   |  |
|---|--|
| a. Name of issuer (if any).                             | Westchester County Local Development Corp  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300KOSU8OC75V9238                       |
| c. Title of the issue or description of the investment. | WESTCHESTER CNTY NY LOCAL DEV CORP REVENUE |
| d. CUSIP (if any).                                      | 95737TAB2                                  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US95737TAB26 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2).

|   |                      |
|---|----------------------|
| a. Balance  | 1800000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 1890234.90000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.287686121298       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

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

| Bond Currency<br>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).                             | Puerto Rico Highway & Transportation Authority         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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  | 795000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 888087.27000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.135163297472       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |             |
|---|-------------|
| a. ISO country code. <a href="#">(8)</a>            | PUERTO RICO |
| b. Investment ISO country code. <a href="#">(9)</a> |             |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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: 12

### 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  | 1500000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 1532065.20000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.233174138814       |

### Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 13

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Build NYC Resource Corp
- b. LEI (if any) of issuer. [\(1\)](#) 549300GROJFKMNLWEK84
- c. Title of the issue or description of the investment. BUILD NYC RESOURCE CORP NY REVENUE
- d. CUSIP (if any). 12008ELT1

At least one of the following other identifiers:

- ISIN US12008ELT19

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 980000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1115993.03000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.169849634136

### 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. 2045-09-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.50000000

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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 14

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | Triborough Bridge & Tunnel Authority        |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 54930020ZN4LQF7K3456                        |
| c. Title of the issue or description of the investment. | TRIBOROUGH NY BRIDGE & TUNNEL AUTH REVENUES |
| d. CUSIP (if any).                                      | 89602N7Q1                                   |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US89602N7Q12 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- |   |                      |
|---|----------------------|
| a. Balance  | 3000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 3686370.30000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.561050678556       |

**Item C.3. Payoff profile.**

- |  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

- |                                    |      |
|------------------------------------|------|
| a. Asset type. <a href="#">(6)</a> | 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
|--------------------------------|----------------|----------------|-------------------------------|

|   |   |   |   |
|---|---|---|---|
| — | — | — | — |
|---|---|---|---|

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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). Hempstead Town Local Development Corp

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. HEMPSTEAD TOWN NY LOCAL DEV CORP REVENUE

d. CUSIP (if any). 424682GD8

At least one of the following other identifiers:

- ISIN US424682GD89

**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. [\(4\)](#) 1199377.52000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.182540416908

Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2039-07-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 5.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| iii. Description of the reference instrument. (16)   |   |



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).

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

500000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

|   |                 |
|---|-----------------|
| e. Value. <a href="#">(4)</a>                           | 524677.55000000 |
| f. Exchange rate.                                       |                 |
| g. Percentage value compared to net assets of the Fund. | 0.079853805096  |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2036-10-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 3.83900000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

| Reference<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 17

**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 ST SUPPORTED DEBT
- d. CUSIP (if any). 64983M4R6

At least one of the following other identifiers:

- ISIN US64983M4R68

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 4470000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 4470000.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.680315955548       |

**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. [\(13\)](#) Floating

ii. Annualized rate. 0.02000000

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).                             | Metropolitan Transportation Authority |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5493000TKYODLXADQD60                  |
| c. Title of the issue or description of the investment. | MET TRANSPRTN AUTH NY REVENUE         |
| d. CUSIP (if any).                                      | 59261AE86                             |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US59261AE869 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 15000000.00000000    |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 15232428.00000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 2.318314051484       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2022-02-01 |
|-------------------|------------|

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: 19

Item C.1. Identification of investment.

|   |  |
|---|--|
| a. Name of issuer (if any).                             | New York Transportation Development Corp       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | NEW YORK ST TRANSPRTN DEV CORP SPL FAC REVENUE |
| d. CUSIP (if any).                                      | 650116CP9                                      |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US650116CP93 |
|--------|--------------|

**Item C.2. Amount of each investment.**

|   |                      |
|---|----------------------|
| Balance. <a href="#">(2)</a>                            |                      |
| a. Balance  | 13850000.00000000    |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 16735816.47000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 2.547123707754       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**



For debt securities, also provide:

a. Maturity date. 2036-01-01

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: 20

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Illinois Finance Authority

b. LEI (if any) of issuer. (1)

549300ZG6UBPNNNRN315

c. Title of the issue or description of the investment.

ILLINOIS ST FIN AUTH REVENUE

d. CUSIP (if any).

45204E7F9

At least one of the following other identifiers:

- ISIN

US45204E7F95

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

115000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

131099.16000000

f. Exchange rate.

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

0.019952762932

### 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. 2041-09-01

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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 21

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).                                      | 939783YZ3  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US939783YZ37 |
|--------|--------------|

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)   | 113768.99000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.017315181016       |

Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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. 2044-01-01

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: 22

**Item C.1. Identification of investment.**

a. Name of issuer (if any). New York Transportation Development Corp

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. NEW YORK ST TRANSPRTN DEV CORP SPL FAC REVENUE

d. CUSIP (if any). 650116AL0

At least one of the following other identifiers:

- ISIN US650116AL08

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 3490000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 3902717.28000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.593977815565

**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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
|--------------------------------|----------------|----------------|-------------------------------|

|   |   |   |   |
|---|---|---|---|
| — | — | — | — |
|---|---|---|---|

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 23

**Item C.1. Identification of investment.**

|   |  |
|---|--|
| a. Name of issuer (if any).                             | New Hope Cultural Education Facilities Finance Corp          |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | NEW HOPE CULTURAL ED FACS FIN CORP TX RETIREMENT FAC REVENUE |
| d. CUSIP (if any).                                      | 64542UFJ8  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US64542UFJ88 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 100000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 111070.53000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.016904486297       |



**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: 24

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Troy Capital Resource Corp
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

TROY NY CAPITAL RESOURCE CORP REVENUE
- d. CUSIP (if any).

897579BU1

At least one of the following other identifiers:

- ISIN

US897579BU11

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

2250000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

|   |                  |
|---|------------------|
| e. Value. <a href="#">(4)</a>                           | 2904401.70000000 |
| f. Exchange rate.                                       |                  |
| g. Percentage value compared to net assets of the Fund. | 0.442038214279   |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2036-09-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> 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).                             | LCH Limited   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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  | 1290000.00000000     |
| b. Units  | Other units          |
| c. Description of other units.                          | Notional Amount      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 4499.82000000        |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.000684854439       |

**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.                                 | 1290000.00000000     |
| ISO Currency Code.                                   | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24). | 4499.82000000        |

Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 26

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).                                      | 59261AL54                             |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US59261AL542 |
|--------|--------------|

Item C.2. Amount of each investment.

|                                |                      |
|--------------------------------|----------------------|
| Balance. (2).                  |                      |
| a. Balance                     | 1285000.00000000     |
| b. Units                       | Principal amount     |
| c. Description of other units. |                      |
| d. Currency. (3).              | United States Dollar |
| e. Value. (4).                 | 1307865.42000000     |
| f. Exchange rate.              |                      |

|   |                |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.199051837345 |
|---|----------------|

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2032-11-01 |
|-------------------|------------|

b. Coupon.

|  |   |
|--|---|
| i. Coupon category. <a href="#">(13)</a>                             | Floating  |
| ii. Annualized rate.   | 0.83400000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

f. For convertible securities, also provide:

|                             |  |
|-----------------------------|--|
| i. Mandatory convertible?   | <input type="checkbox"/> Yes <input type="checkbox"/> No |
| ii. Contingent convertible? | <input type="checkbox"/> Yes <input type="checkbox"/> No |

iii. Description of the reference instrument. [\(16\)](#)



| Reference<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

| Bond Currency<br>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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 27

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | Long Island Power Authority              |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 1R46U5SYJ63KQXF39168                     |
| c. Title of the issue or description of the investment. | LONG ISLAND NY PWR AUTH ELEC SYS REVENUE |
| d. CUSIP (if any).                                      | 542691CR9                                |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US542691CR93 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

- |            |                  |
|------------|------------------|
| a. Balance | 3445000.00000000 |
| b. Units   | Principal amount |

|   |                      |
|---|----------------------|
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 3554274.37000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.540946211254       |

Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2049-09-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Floating  |
| ii. Annualized rate.                                 | 1.65000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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). County of Grand Forks ND

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. GRAND FORKS CNTY ND

d. CUSIP (if any). 38543PAF5

At least one of the following other identifiers:

- ISIN US38543PAF53

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 115000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 117890.42000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.017942446025       |

**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. 2043-12-15

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 29

***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).                                      | 59261AL62                     |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US59261AL625 |
|--------|--------------|

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 1000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1006602.30000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.153200806617       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2032-11-01 |
|-------------------|------------|

b. Coupon.

i. Coupon category. (13)

Floating

ii. Annualized rate.

0.58400000

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

**Item C.1. Identification of investment.**

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | County of Nassau NY  |
| b. LEI (if any) of issuer. (1)                          | 549300ICRCGQYCPS7T40 |
| c. Title of the issue or description of the investment. | NASSAU CNTY NY       |
| d. CUSIP (if any).                                      | 63165TWS0            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US63165TWS04 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 5085000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 6030704.74000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.917848916738       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 31

### Item C.1. Identification of investment.

- a. Name of issuer (if any). New York Convention Center Development Corp
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. NEW YORK ST CONVENTION CENTER DEV CORP REVENUE
- d. CUSIP (if any). 649451DH1

At least one of the following other identifiers:

- ISIN US649451DH14

### Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 6000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 7061865.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.074787345732

### 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. 2035-11-15

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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). Buffalo & Fort Erie Public Bridge Authority
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. BUFFALO & FORT ERIE NY PUBLIC BRIDGE AUTH
- d. CUSIP (if any). 119427BU5

At least one of the following other identifiers:

- ISIN US119427BU55

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2250000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2690457.75000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.409476808736

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2042-01-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 5.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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).

Triborough Bridge & Tunnel Authority

b. LEI (if any) of issuer. (1)

54930020ZN4LQF7K3456

c. Title of the issue or description of the investment.

TRIBOROUGH NY BRIDGE & TUNNEL AUTH PAYROLL MOBILITY TAX

d. CUSIP (if any).

89602HAB3

At least one of the following other identifiers:

- ISIN

US89602HAB33

**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)

6428525.00000000

f. Exchange rate.

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

0.978395554393

**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. 2051-05-15

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<br>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).

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).

64990CPY1

At least one of the following other identifiers:

- ISIN

US64990CPY11

*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. [\(4\)](#)

1209083.60000000



f. Exchange rate.

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

0.184017643103

**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.

2033-12-01

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: 35

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

New York Transportation Development Corp
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

NEW YORK ST TRANSPRTN DEV CORP SPL FAC REVENUE
- d. CUSIP (if any).

650116AK2

At least one of the following other identifiers:

- ISIN

US650116AK25

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

2250000.00000000

|   |                      |
|---|----------------------|
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 2441039.63000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.371516377721       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

|   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2033-07-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 4.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 36

*Item C.1. Identification of investment.*

|   |   |
|---|---|
| a. Name of issuer (if any).                             | Citibank, National Association  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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 identifier used

IS1WTT5

Description of other unique identifier.

Internal Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

9395000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

-193198.39000000

f. Exchange rate.

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

-0.02940401505

**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  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |

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

Receipts: Reference Asset, Instrument or Index.

|  |  |
|--|--|
| Receipts: fixed, floating or other.      | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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.                        | 288.49000000   |

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

Payments: Reference Asset, Instrument or Index.

|                                     |  |
|-------------------------------------|--|
| Payments: fixed, floating or other. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other |
| Payments: Fixed rate.               | 1.12000000   |
| Payments: Base currency             | United States Dollar   |
| Payments: Amount                    | -15433.59000000  |

|  |                      |
|--|----------------------|
| 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.                                 | 9395000.00000000     |
| ISO Currency Code.                                   | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24). | -193198.39000000     |

#### Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 37

#### Item C.1. Identification of investment.

|   |                            |
|---|----------------------------|
| a. Name of issuer (if any).                             | Public Finance Authority   |
| b. LEI (if any) of issuer. (1).                         | 5493004S6D3NA627K012       |
| c. Title of the issue or description of the investment. | PUBLIC FIN AUTH WI REVENUE |
| d. CUSIP (if any).                                      | 74442PSF3                  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US74442PSF35 |
|--------|--------------|

#### 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. <a href="#">(4)</a>                           | 1317031.25000000 |
| f. Exchange rate.                                       |                  |
| g. Percentage value compared to net assets of the Fund. | 0.200446839671   |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2041-07-25 |
|-------------------|------------|

b. Coupon.

|  |   |
|--|---|
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.75000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

f. For convertible securities, also provide:

|                             |  |
|-----------------------------|--|
| i. Mandatory convertible?   | <input type="checkbox"/> Yes <input type="checkbox"/> No |
| ii. Contingent convertible? | <input type="checkbox"/> Yes <input type="checkbox"/> No |



iii. Description of the reference instrument. [\(16\)](#)

| Reference<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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?

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 38

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

b. LEI (if any) of issuer. [\(1\)](#)

c. Title of the issue or description of the investment.

d. CUSIP (if any).
- Illinois Finance Authority

549300ZG6UBPNNNRN315

ILLINOIS ST FIN AUTH REVENUE

45204E7C6

At least one of the following other identifiers:

- ISIN US45204E7C64

*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)   | 124071.57000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.018883192103       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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.                                | 5.00000000  |
| c. Currently in default?                            | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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).                             | Intercontinental Exchange, Inc.   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5493000F4ZO33MV32P92  |
| c. Title of the issue or description of the investment. | Long: BS2APT0 CDS USD R V 03MEVENT IS2APU1 CCPCDX / Short: BS2APT0 CDS USD P F 5.00000 IS2APT0 CCPCDX |
| 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

BS2APT0

Description of other unique identifier.

Internal Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

7500000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

-810615.90000000

f. Exchange rate.

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

-0.12337246769

**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-credit

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                       | Intercontinental Exchange, Inc. | 5493000F4ZO33MV32P92         |

2. The reference instrument is an index or custom basket. (26)

|                             |   |
|-----------------------------|---|
| Index name.                 | Markit CDX.NA.HY.S36.V1   |
| Index identifier, if any.   | 2I65BRYP9   |
| Narrative description. (27) |   |
| Custom swap Flag            | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |

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

Receipts: Reference Asset, Instrument or Index.

|                                     |  |
|-------------------------------------|--|
| Receipts: fixed, floating or other. | <input type="checkbox"/> Fixed <input type="checkbox"/> Floating <input checked="" type="checkbox"/> Other |
| Description of Other Receipts       | buy protection   |

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

Payments: Reference Asset, Instrument or Index.

|                                     |  |
|-------------------------------------|--|
| Payments: fixed, floating or other. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other |
| Payments: Fixed rate.               | 5.00000000   |
| Payments: Base currency             | United States Dollar   |
| Payments: Amount                    | -75000.00000000  |

ii. Termination or maturity date. 2026-06-20

iii. Upfront payments or receipts

|                      |                      |
|----------------------|----------------------|
| Upfront payments.    | 0.00000000           |
| ISO Currency Code.   | United States Dollar |
| Upfront receipts.    | -729842.68000000     |
| ISO Currency Code.   | United States Dollar |
| iv. Notional amount. | 7500000.00000000     |
| ISO Currency Code.   | USD                  |

|   |                 |
|---|-----------------|
| v. Unrealized appreciation or depreciation.<br>(24) | -80773.22000000 |
|---|-----------------|

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 40

**Item C.1. Identification of investment.**

|   |  |
|---|--|
| a. Name of issuer (if any).                             | Westchester County Local Development Corp  |
| b. LEI (if any) of issuer. (1)                          | 549300KOSU8OC75V9238                       |
| c. Title of the issue or description of the investment. | WESTCHESTER CNTY NY LOCAL DEV CORP REVENUE |
| d. CUSIP (if any).                                      | 95737TDU7                                  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US95737TDU79 |
|--------|--------------|

**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)   | 1140497.20000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.173579069892       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2042-06-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 5.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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).

Chattanooga Health Educational & Housing Facility Board

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

CHATTANOOGA TN HLTH EDUCTNL &HSG FAC BRD REVENUE

d. CUSIP (if any).

162410EK6

At least one of the following other identifiers:

- ISIN

US162410EK61

**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)

151829.11000000

f. Exchange rate.

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

0.023107777639

**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.

2038-08-01

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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 42

Item C.1. Identification of investment.

|  |   |
|--|---|
| a. Name of issuer (if any).  | LCH Limited   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>   | F226TOH6YD6XJB17KS62  |
| c. Title of the issue or description of the investment.  | Long: BS27SO7 IRS USD R V 03MLIBOR IS27SP8 CCPVANILLA / Short: BS27SO7 IRS USD P F 1.17300 IS27SO7 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 | BS27SO7   |
| Description of other unique identifier.  | Internal Identifier   |

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

|                                |                   |
|--------------------------------|-------------------|
| a. Balance                     | 11500000.00000000 |
| b. Units                       | Other units       |
| c. Description of other units. | Notional Amount   |

|   |                      |
|---|----------------------|
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | -115392.06000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | -0.01756220571       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |                          |
|-------------------------------------|--------------------------|
| a. Asset type. <a href="#">(6)</a>  | Derivative-interest rate |
| b. Issuer type. <a href="#">(7)</a> |                          |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

|   |
|---|
| a. Liquidity classification information. <a href="#">(10)</a> |
|---|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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 <a href="#">(21)</a> | 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  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |

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

Receipts: Reference Asset, Instrument or Index.

|  |  |
|--|--|
| Receipts: fixed, floating or other.      | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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.                        | 1933.97000000  |

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

Payments: Reference Asset, Instrument or Index.

|                                     |  |
|-------------------------------------|--|
| Payments: fixed, floating or other. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other |
| Payments: Fixed rate.               | 1.17300000   |
| Payments: Base currency             | United States Dollar   |
| Payments: Amount                    | -17236.58000000  |

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. | 11500000.00000000    |

|  |                  |
|--|------------------|
| ISO Currency Code.                                   | USD              |
| v. Unrealized appreciation or depreciation.<br>(24). | -115392.06000000 |

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 43

**Item C.1. Identification of investment.**

|   |  |
|---|--|
| a. Name of issuer (if any).                             | Buckeye Tobacco Settlement Financing Authority |
| b. LEI (if any) of issuer. (1).                         | N/A  |
| c. Title of the issue or description of the investment. | BUCKEYE OH TOBACCO SETTLEMENT FING AUTH        |
| d. CUSIP (if any).                                      | 118217CZ9                                      |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US118217CZ97 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2).

|   |                      |
|---|----------------------|
| a. Balance  | 2735000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3).                                       | United States Dollar |
| e. Value. (4).  | 3180403.78000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.484044616693       |

**Item C.3. Payoff profile.**

|                         |  |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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.

2055-06-01

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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).

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).

649906VJ0

At least one of the following other identifiers:

- ISIN

US649906VJ03

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

2535000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

2637007.64000000

f. Exchange rate.

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

0.401341917761

Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| iii. Description of the reference instrument. (16)   |   |



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).

New York Transportation Development Corp
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

NEW YORK ST TRANSPRTN DEV CORP EXEMPT FAC REVENUE
- d. CUSIP (if any).

650110AD1

At least one of the following other identifiers:

- ISIN

US650110AD12

**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. <a href="#">(4)</a>                           | 3470033.40000000 |
| f. Exchange rate.                                       |                  |
| g. Percentage value compared to net assets of the Fund. | 0.528125075683   |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2046-10-31  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 4.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

| Reference<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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). 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  | 800000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 773437.92000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.117714129217       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|   |   |
|---|---|
| a. Maturity date.   | 2039-03-01  |
| b. Coupon.  |   |
| i. Coupon category. <a href="#">(13)</a>                            | Fixed   |
| ii. Annualized rate.  | 7.00000000  |
| c. Currently in default?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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).                             | Chicago Mercantile Exchange   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | SNZ2OJLFK8MNNCLQOF39  |
| c. Title of the issue or description of the investment. | Long: BS28VF2 IRS USD R V 03MLIBOR IS28VG3 CCPVANILLA / Short: BS28VF2 IRS USD P F 1.21400 IS28VF2 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

BS28VF2

Description of other unique identifier.

Internal Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

6500000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

-76988.33000000

f. Exchange rate.

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

-0.01171731304

**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. 1093.13000000

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. 1.21400000

Payments: Base currency. United States Dollar

|   |                      |
|---|----------------------|
| Payments: Amount                                    | -10082.94000000      |
| 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.                                | 6500000.00000000     |
| ISO Currency Code.                                  | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24) | -76988.33000000      |

#### Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 48

#### Item C.1. Identification of investment.

|   |  |
|---|--|
| a. Name of issuer (if any).                             | Ulster County Capital Resource Corp          |
| b. LEI (if any) of issuer. (1)                          | N/A  |
| c. Title of the issue or description of the investment. | ULSTER CNTY NY CAPITAL RESOURCE CORP REVENUE |
| d. CUSIP (if any).                                      | 903768AE9                                    |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US903768AE92 |
|--------|--------------|

#### Item C.2. Amount of each investment.

|                                |                  |
|--------------------------------|------------------|
| Balance. (2)                   |                  |
| a. Balance                     | 135000.00000000  |
| b. Units                       | Principal amount |
| c. Description of other units. |                  |



|   |                      |
|---|----------------------|
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 137864.59000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.020982434067       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2042-09-15 |
|-------------------|------------|

|            |  |
|------------|--|
| b. Coupon. |  |
|------------|--|

|  |       |
|--|-------|
| i. Coupon category. <a href="#">(13)</a> | Fixed |
|--|-------|

|                      |            |
|----------------------|------------|
| ii. Annualized rate. | 5.25000000 |
|----------------------|------------|

|                          |   |
|--------------------------|---|
| c. Currently in default? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--------------------------|---|

|   |   |
|---|---|
| d. Are there any interest payments in arrears? <a href="#">(14)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

|  |   |
|--|---|
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

|  |  |
|--|--|
| f. For convertible securities, also provide: |  |
|--|--|

|                           |  |
|---------------------------|--|
| i. Mandatory convertible? | <input type="checkbox"/> Yes <input type="checkbox"/> 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).                             | LCH Limited   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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  | 1285000.00000000     |
| b. Units  | Other units          |
| c. Description of other units.                          | Notional Amount      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | -10651.36000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | -0.00162109399       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |                          |
|-------------------------------------|--------------------------|
| a. Asset type. <a href="#">(6)</a>  | Derivative-interest rate |
| b. Issuer type. <a href="#">(7)</a> |                          |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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 <a href="#">(21)</a> | 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  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |

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

Receipts: Reference Asset, Instrument or Index.

|                                     |  |
|-------------------------------------|--|
| Receipts: fixed, floating or other. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> 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.      | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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.                                 | 1285000.00000000     |
| ISO Currency Code.                                   | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24). | -10651.36000000      |

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 50

**Item C.1. Identification of investment.**

|   |  |
|---|--|
| a. Name of issuer (if any).                             | Monroe County Industrial Development Corp/NY |
| b. LEI (if any) of issuer. (1).                         | N/A  |
| c. Title of the issue or description of the investment. | MONROE CNTY NY INDL DEV CORP REVENUE         |
| d. CUSIP (if any).                                      | 61075TUG1                                    |
| At least one of the following other identifiers:        |  |
| - ISIN  | US61075TUG11                                 |

**Item C.2. Amount of each investment.**

|                                |                      |
|--------------------------------|----------------------|
| Balance. (2).                  |                      |
| a. Balance                     | 2150000.00000000     |
| b. Units                       | Principal amount     |
| c. Description of other units. |                      |
| d. Currency. (3).              | United States Dollar |
| e. Value. (4).                 | 2448251.66000000     |

f. Exchange rate.

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

0.372614019573

**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.

2040-01-01

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

| Bond Currency<br>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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 51

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | New York Transportation Development Corp       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | NEW YORK ST TRANSPRTN DEV CORP SPL FAC REVENUE |
| d. CUSIP (if any).                                      | 650116DT0                                      |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US650116DT07 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

|            |                  |
|------------|------------------|
| a. Balance | 1050000.00000000 |
|------------|------------------|

|   |                      |
|---|----------------------|
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 1220577.12000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.185766910450       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2038-12-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 4.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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).

Port Authority of New York & New Jersey
- b. LEI (if any) of issuer. [\(1\)](#)

54930006MR4KZ4W74Z83
- c. Title of the issue or description of the investment.

PORT AUTH OF NEW YORK & NEW JERSEY NY
- d. CUSIP (if any).

73358WPY4

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US73358WPY48 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 5000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 5502394.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.837442154790       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |            |
|--|------------|
| a. Maturity date.                        | 2031-12-01 |
| b. Coupon.                               |            |
| i. Coupon category. <a href="#">(13)</a> | 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

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

| Bond Currency<br>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). Puerto Rico Highway & Transportation Authority

b. LEI (if any) of issuer. (1) 549300J6QB XVWJXB7Y41

c. Title of the issue or description of the investment.

PUERTO RICO HIGHWAY & TRANSPRTN AUTH TRANSPRTN REVENUE

d. CUSIP (if any).

745190UR7

At least one of the following other identifiers:

- ISIN

US745190UR70

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance

285000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3).

United States Dollar

e. Value. (4).

326669.99000000

f. Exchange rate.

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

0.049717853779

**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.  | 2041-07-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.25000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| iii. Description of the reference instrument. <a href="#">(16)</a>   |   |

| 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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 54

## Item C.1. Identification of investment.

|   |                                    |
|---|------------------------------------|
| a. Name of issuer (if any).                             | Build NYC Resource Corp            |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300GROJFKMNLWEK84               |
| c. Title of the issue or description of the investment. | BUILD NYC RESOURCE CORP NY REVENUE |
| d. CUSIP (if any).                                      | 12008ERW8                          |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US12008ERW83 |
|--------|--------------|

## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 2000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 2370512.80000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.360782478897       |

## Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

## Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

## Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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. 2051-06-15

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: 55

### 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: BS29Y12 IRS USD R V 03MLIBOR IS29Y23 CCPVANILLA / Short: BS29Y12 IRS USD P F 1.20450 IS29Y12 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

BS29Y12

Description of other unique identifier.

Internal Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

12600000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

-141593.88000000

f. Exchange rate.

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

-0.02155001695

### 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.                        | 2118.99000000        |

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

Payments: Reference Asset, Instrument or Index.

|                                     |  |
|-------------------------------------|--|
| Payments: fixed, floating or other. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other |
| Payments: Fixed rate.               | 1.20500000   |
| Payments: Base currency             | United States Dollar   |
| Payments: Amount                    | -19392.45000000  |

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.                                 | 12600000.00000000    |
| ISO Currency Code.                                   | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24). | -141593.88000000     |

## Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 56

## 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. <a href="#">(1)</a>          | 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  | 620000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 703255.83000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.107032698429       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |             |
|---|-------------|
| a. ISO country code. <a href="#">(8)</a>            | PUERTO RICO |
| b. Investment ISO country code. <a href="#">(9)</a> |             |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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: 57

### Item C.1. Identification of investment.

|   |  |
|---|--|
| a. Name of issuer (if any).                             | New York State Dormitory Authority                   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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).                                      | 64990GGC0  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US64990GGC06 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 2000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 2460120.80000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.374420454768       |

### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 58

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Long Island Power Authority
- b. LEI (if any) of issuer. (1)

1R46U5SYJ63KQXF39168
- c. Title of the issue or description of the investment.

LONG ISLAND NY PWR AUTH ELEC SYS REVENUE
- d. CUSIP (if any).

5426908D7

At least one of the following other identifiers:

- ISIN

US5426908D73

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

6000000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

7251637.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

1.103669999819

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. 2030-09-01

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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). 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). 6262072T0

At least one of the following other identifiers:

- ISIN US6262072T08

**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. [\(4\)](#) 205293.97000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.031244913505

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2059-01-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 5.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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).

New York Transportation Development Corp

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

NEW YORK ST TRANSPRTN DEV CORP SPL FAC REVENUE

d. CUSIP (if any).

650116AR7

At least one of the following other identifiers:

- ISIN

US650116AR77

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

5015000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

5609990.13000000

f. Exchange rate.

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

0.853817851433

**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.

2046-07-01

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<br>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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 61

Item C.1. Identification of investment.

|  |   |
|--|---|
| a. Name of issuer (if any).  | Chicago Mercantile Exchange   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>   | SNZ2OJLFK8MNNCLQOF39  |
| c. Title of the issue or description of the investment.  | Long: SS2AOJ3 IRS USD R F 1.57550 IS2AOJ3 CCPVANILLA / Short: SS2AOJ3 IRS USD P V 03MLIBOR IS2AOK4 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 | SS2AOJ3   |
| Description of other unique identifier.  | Internal Identifier   |

Item C.2. Amount of each investment.

Balance. [\(2\)](#).

|                                |                  |
|--------------------------------|------------------|
| a. Balance                     | 6750000.00000000 |
| b. Units                       | Other units      |
| c. Description of other units. | Notional Amount  |

|   |                      |
|---|----------------------|
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 45832.48000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.006975518439       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |                          |
|-------------------------------------|--------------------------|
| a. Asset type. <a href="#">(6)</a>  | Derivative-interest rate |
| b. Issuer type. <a href="#">(7)</a> |                          |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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 <a href="#">(21)</a> | 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  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |

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

Receipts: Reference Asset, Instrument or Index.

|                                     |  |
|-------------------------------------|--|
| Receipts: fixed, floating or other. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other |
| Receipts: Fixed rate.               | 1.57600000   |
| Receipts: Base currency.            | United States Dollar   |
| Receipts: Amount.                   | 5317.31000000  |

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

Payments: Reference Asset, Instrument or Index.

|  |  |
|--|--|
| Payments: fixed, floating or other.      | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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                         | -431.95000000  |

|                                   |            |
|-----------------------------------|------------|
| ii. Termination or maturity date. | 2036-02-15 |
|-----------------------------------|------------|

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.                                 | 6750000.00000000 |
| ISO Currency Code.                                   | USD              |
| v. Unrealized appreciation or depreciation.<br>(24). | 45832.48000000   |

#### Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 62

#### 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).                                      | 65000BDB1  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US65000BDB18 |
|--------|--------------|

#### Item C.2. Amount of each investment.

|   |                      |
|---|----------------------|
| Balance. (2).   |                      |
| a. Balance  | 1600000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3).                                       | United States Dollar |
| e. Value. (4).  | 2184838.88000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.332523657799       |

#### Item C.3. Payoff profile.

|                         |  |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--------------------------|---|

|   |   |
|---|---|
| d. Are there any interest payments in arrears? (14) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

|  |   |
|--|---|
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

f. For convertible securities, also provide:

|                           |  |
|---------------------------|--|
| i. Mandatory convertible? | <input type="checkbox"/> Yes <input type="checkbox"/> No |
|---------------------------|--|

|                             |  |
|-----------------------------|--|
| ii. Contingent convertible? | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 63

**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). 64990CQC8

At least one of the following other identifiers:

- ISIN US64990CQC81

**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. [\(4\)](#) 2401339.20000000

f. Exchange rate.

|   |                |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.365474132537 |
|---|----------------|

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2037-12-01 |
|-------------------|------------|

b. Coupon.

|  |   |
|--|---|
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

f. For convertible securities, also provide:

|                             |  |
|-----------------------------|--|
| i. Mandatory convertible?   | <input type="checkbox"/> Yes <input type="checkbox"/> No |
| ii. Contingent convertible? | <input type="checkbox"/> Yes <input type="checkbox"/> No |

iii. Description of the reference instrument. [\(16\)](#)

| Reference<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

| Bond Currency<br>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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 64

**Item C.1. Identification of investment.**

- |   |                                  |
|---|----------------------------------|
| a. Name of issuer (if any).                             | New York State Thruway Authority |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A                              |
| c. Title of the issue or description of the investment. | NEW YORK ST THRUWAY AUTH         |
| d. CUSIP (if any).                                      | 650009G49                        |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US650009G495 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

- |            |                   |
|------------|-------------------|
| a. Balance | 10000000.00000000 |
| b. Units   | Principal amount  |

|   |                      |
|---|----------------------|
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 11452436.00000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.743014528119       |

Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2031-01-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 5.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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). City of New York NY

b. LEI (if any) of issuer. [\(1\)](#) 549300ABYZD2SFD5JB29

c. Title of the issue or description of the investment. NEW YORK NY

d. CUSIP (if any). 64966MHG7

At least one of the following other identifiers:

- ISIN US64966MHG78

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 2000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 2439712.60000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.371314409112       |

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**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. <a href="#">(13)</a> | Fixed   |
| ii. Annualized rate.                     | 5.00000000  |
| c. Currently in default?                 | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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).

Triborough Bridge & Tunnel Authority

b. LEI (if any) of issuer. [\(1\)](#)

54930020ZN4LQF7K3456



|   |   |
|---|---|
| c. Title of the issue or description of the investment. | TRIBOROUGH NY BRIDGE & TUNNEL AUTH PAYROLL MOBILITY TAX |
| d. CUSIP (if any).                                      | 89602HAT4   |
| At least one of the following other identifiers:        |   |
| - ISIN  | US89602HAT41  |

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)   | 5896963.50000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.897494039895       |

Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2056-05-15 |
|-------------------|------------|

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

**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  | 1955000.00000000     |
| b. Units  | Other units          |
| c. Description of other units.                          | Notional Amount      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 61686.92000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.009388500206       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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 <a href="#">(21)</a> | 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 | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
|------------------|---|

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

Receipts: Reference Asset, Instrument or Index.

|                                     |  |
|-------------------------------------|--|
| Receipts: fixed, floating or other. | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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.                               | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> 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.                                 | 1955000.00000000     |
| ISO Currency Code.                                   | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24). | 61686.92000000       |

#### Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 68

#### Item C.1. Identification of investment.

|   |  |
|---|--|
| a. Name of issuer (if any).                             | New York Liberty Development Corp            |
| b. LEI (if any) of issuer. (1).                         | N/A  |
| c. Title of the issue or description of the investment. | NEW YORK ST LIBERTY DEV CORP LIBERTY REVENUE |
| d. CUSIP (if any).                                      | 649519DH5                                    |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US649519DH55 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2).

|   |                      |
|---|----------------------|
| a. Balance  | 5780000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 6007979.96000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.914390296957       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                          |            |
|--------------------------|------------|
| a. Maturity date.        | 2069-09-15 |
| b. Coupon.               |            |
| i. Coupon category. (13) | Fixed      |
| ii. Annualized rate.     | 2.80000000 |

c. Currently in default? ☐ Yes ☒ No

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

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

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). 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).

86476RDK7

At least one of the following other identifiers:

- ISIN

US86476RDK77

**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).

1753706.40000000

f. Exchange rate.

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

0.266907034735

**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.  | 2040-12-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| iii. Description of the reference instrument. <a href="#">(16)</a>   |   |

| 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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 70

### Item C.1. Identification of investment.

|   |  |
|---|--|
| a. Name of issuer (if any).                             | Monroe County Industrial Development Corp/NY |
| b. LEI (if any) of issuer. (1)                          | N/A  |
| c. Title of the issue or description of the investment. | MONROE CNTY NY INDL DEV CORP REVENUE         |
| d. CUSIP (if any).                                      | 61075TWN4                                    |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US61075TWN44 |
|--------|--------------|

### 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)   | 1182353.20000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.179949384128       |

### Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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. 2039-12-01

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: 71

### Item C.1. Identification of investment.

a. Name of issuer (if any).

City of New York NY

b. LEI (if any) of issuer. [\(1\)](#)

549300ABYZD2SFD5JB29

c. Title of the issue or description of the investment.

NEW YORK NY

d. CUSIP (if any).

64966L4Q1

At least one of the following other identifiers:

- ISIN

US64966L4Q17

### 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. [\(4\)](#)

5961249.00000000

f. Exchange rate.

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

0.907278033488

### 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: 72

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). New York Transportation Development Corp
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. NEW YORK ST TRANSPRTN DEV CORP SPL FAC REVENUE
- d. CUSIP (if any). 650116CJ3

At least one of the following other identifiers:

- ISIN US650116CJ34

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2395000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2935005.68000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.446696016493

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

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

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

d. CUSIP (if any).

64983Q7J2

At least one of the following other identifiers:

- ISIN

US64983Q7J25

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

265000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

270490.38000000

f. Exchange rate.

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

0.041167543923

**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. 2021-11-01

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<br>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: 74

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Illinois Finance Authority
- b. LEI (if any) of issuer. [\(1\)](#)

549300ZG6UBPNNNRN315
- c. Title of the issue or description of the investment.

ILLINOIS ST FIN AUTH REVENUE
- d. CUSIP (if any).

45204E7A0

At least one of the following other identifiers:

- ISIN

US45204E7A09

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

115000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

143264.76000000

|   |                |
|---|----------------|
| f. Exchange rate.                                       |                |
| g. Percentage value compared to net assets of the Fund. | 0.021804318142 |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

f. For convertible securities, also provide:

|                           |  |
|---------------------------|--|
| i. Mandatory convertible? | <input type="checkbox"/> Yes <input type="checkbox"/> No |
|---------------------------|--|

|                             |  |
|-----------------------------|--|
| ii. Contingent convertible? | <input type="checkbox"/> Yes <input type="checkbox"/> 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).

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).

745272EZ3

At least one of the following other identifiers:

- ISIN

US745272EZ30

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

1000000.00000000

|   |                      |
|---|----------------------|
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1013253.60000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.154213107627       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |             |
|---|-------------|
| a. ISO country code. <a href="#">(8)</a>            | PUERTO RICO |
| b. Investment ISO country code. <a href="#">(9)</a> |             |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

|   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2032-04-01 |
|-------------------|------------|

b. Coupon.

|  |   |
|--|---|
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.12500000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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).                             | Westchester County Local Development Corp  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300KOSU8OC75V9238                       |
| c. Title of the issue or description of the investment. | WESTCHESTER CNTY NY LOCAL DEV CORP REVENUE |
| d. CUSIP (if any).                                      | 95737TCD6                                  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US95737TCD63 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

|   |                      |
|---|----------------------|
| a. Balance  | 6825000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 7873601.19000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.198330317042       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |            |
|--|------------|
| a. Maturity date.                        | 2046-11-01 |
| b. Coupon.                               |            |
| i. Coupon category. <a href="#">(13)</a> | 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: 77**

**Item C.1. Identification of investment.**

|  |                      |
|--|----------------------|
| a. Name of issuer (if any).                    | LCH Limited          |
| b. LEI (if any) of issuer. <a href="#">(1)</a> | 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  | 3450000.00000000     |
| b. Units  | Other units          |
| c. Description of other units.                          | Notional Amount      |
| d. Currency. (3).                                       | United States Dollar |
| e. Value. (4).  | 37197.73000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.005661344346       |

**Item C.3. Payoff profile.**

|                         |  |
|-------------------------|--|
| a. Payoff profile. (5). | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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). | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> 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.                                 | 3450000.00000000     |
| ISO Currency Code.                                   | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24). | 37197.73000000       |

#### Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 78

#### Item C.1. Identification of investment.

|   |  |
|---|--|
| a. Name of issuer (if any).                             | Ulster County Capital Resource Corp          |
| b. LEI (if any) of issuer. (1).                         | N/A  |
| c. Title of the issue or description of the investment. | ULSTER CNTY NY CAPITAL RESOURCE CORP REVENUE |
| d. CUSIP (if any).                                      | 903768AD1                                    |
| At least one of the following other identifiers:        |  |
| - ISIN  | US903768AD10                                 |

#### Item C.2. Amount of each investment.

Balance. (2).

|   |                      |
|---|----------------------|
| a. Balance  | 1515000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1538617.03000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.234171300891       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|   |   |
|---|---|
| a. Maturity date.   | 2037-09-15  |
| b. Coupon.  |   |
| i. Coupon category. <a href="#">(13)</a>                            | Fixed   |
| ii. Annualized rate.  | 5.00000000  |
| c. Currently in default?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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).                             | New York City Water & Sewer System                       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | NEW YORK CITY NY MUNI WTR FIN AUTH WTR & SWR SYS REVENUE |
| d. CUSIP (if any).                                      | 64972GDE1  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US64972GDE17 |
|--------|--------------|

**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)   | 5393421.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.820856904091       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2046-06-15 |
|-------------------|------------|

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

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

| Bond Currency<br>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).                             | Municipal Electric Authority of Georgia |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | JA0WNILDDDF2KUPS83B16                   |
| c. Title of the issue or description of the investment. | MUNI ELEC AUTH OF GEORGIA               |
| d. CUSIP (if any).                                      | 6262072N3                               |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US6262072N38 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 100000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 122799.61000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.018689604925       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**



For debt securities, also provide:

a. Maturity date. 2037-01-01

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: 81

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Public Finance Authority

b. LEI (if any) of issuer. (1)

5493004S6D3NA627K012

c. Title of the issue or description of the investment.

PUBLIC FIN AUTH WI REVENUE

d. CUSIP (if any).

74442PMQ5

At least one of the following other identifiers:

- ISIN

US74442PMQ53

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

405000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

491012.60000000

f. Exchange rate.

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

0.074730135605

### 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. 2027-10-01

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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). Build NYC Resource Corp
- b. LEI (if any) of issuer. [\(1\)](#) 549300GROJFKMNLWEK84
- c. Title of the issue or description of the investment. BUILD NYC RESOURCE CORP NY REVENUE
- d. CUSIP (if any). 12008EGK6

At least one of the following other identifiers:

- ISIN US12008EGK64

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 1625000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1783646.31000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.271463768176

### 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. 2044-11-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.50000000

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: 83

**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 935000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 1227789.73000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.186864640576

**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: 84

**Item C.1. Identification of investment.**

|   |   |
|---|---|
| a. Name of issuer (if any).                             | Nassau County Local Economic Assistance Corp      |
| b. LEI (if any) of issuer. (1)                          | 549300FCI13UFG0Y6Y37                              |
| c. Title of the issue or description of the investment. | NASSAU CNTY NY LOCAL ECON ASSISTANCE CORP REVENUE |
| d. CUSIP (if any).                                      | 63166LBV2   |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US63166LBV27 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 4180000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 4308443.46000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.655727702329       |



**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. 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: 85

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Build NYC Resource Corp
- b. LEI (if any) of issuer. [\(1\)](#)

549300GROJFKMNLWEK84
- c. Title of the issue or description of the investment.

BUILD NYC RESOURCE CORP NY REVENUE
- d. CUSIP (if any).

12008ERS7

At least one of the following other identifiers:

- ISIN

US12008ERS71

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

735000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

|   |                 |
|---|-----------------|
| e. Value. <a href="#">(4)</a>                           | 806057.60000000 |
| f. Exchange rate.                                       |                 |
| g. Percentage value compared to net assets of the Fund. | 0.122678712834  |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2051-06-15  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 4.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

| Reference<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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). Huntington Local Development Corp
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. HUNTINGTON NY LOCAL DEV CORP REVENUE
- d. CUSIP (if any). 446490AT1

At least one of the following other identifiers:

- ISIN US446490AT17

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 1725000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 1799959.88000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.273946627675       |

**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. 2025-07-01

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: 87

**Item C.1. Identification of investment.**

|   |   |
|---|---|
| a. Name of issuer (if any).                             | LCH Limited   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | F226TOH6YD6XJB17KS62  |
| c. Title of the issue or description of the investment. | Long: SS27OA5 IRS USD R F 2.28950 IS27OA5 CCPINFLATIONZERO / Short: SS27OA5 IRS USD P V 12MUSCPI IS27OB6 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

SS27OA5

Description of other unique identifier.

Internal Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

2070000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

-167979.67000000

f. Exchange rate.

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

-0.02556582767

**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. 2.29000000

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. 10950

Payment: Floating Rate Tenor. Day

Payment: Floating Rate Tenor Unit. 10950



|   |                      |
|---|----------------------|
| Payments: Base currency                             | United States Dollar |
| Payments: Amount                                    | 0.00000000           |
| ii. Termination or maturity date.                   | 2051-02-15           |
| 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.                                | 2070000.00000000     |
| ISO Currency Code.                                  | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24) | -167979.67000000     |

#### ***Item C.12. Securities lending.***

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## **Schedule of Portfolio Investments Record: 88**

#### ***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).                                      | 64990CJF9  |
| At least one of the following other identifiers:        |  |
| - ISIN  | US64990CJF95   |

#### ***Item C.2. Amount of each investment.***

|              |                  |
|--------------|------------------|
| Balance. (2) |                  |
| a. Balance   | 2815000.00000000 |
| b. Units     | Principal amount |

|   |                      |
|---|----------------------|
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 3348793.25000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.509672814274       |

Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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). New York City Transitional Finance Authority Building Aid Revenue

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. NEW YORK CITY NY TRANSITIONAL FIN AUTH BLDG AID REVENUE

d. CUSIP (if any). 64972HWZ1

At least one of the following other identifiers:

- ISIN US64972HWZ18

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 5160000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 6046752.19000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.920291273848       |

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**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. 2035-07-15

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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).

New York City Transitional Finance Authority Building Aid Revenue

b. LEI (if any) of issuer. [\(1\)](#)

N/A

|   |   |
|---|---|
| c. Title of the issue or description of the investment. | NEW YORK CITY NY TRANSITIONAL FIN AUTH BLDG AID REVENUE |
| d. CUSIP (if any).                                      | 64972HS60   |
| At least one of the following other identifiers:        |   |
| - ISIN  | US64972HS604  |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 7000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 8714647.90000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.326334231175       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2043-07-15 |
|-------------------|------------|

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

**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  | 9395000.00000000     |
| b. Units  | Other units          |
| c. Description of other units.                          | Notional Amount      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | -197344.87000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | -0.03003509257       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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. | 288.49000000 |
|-------------------|--------------|

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

Payments: Reference Asset, Instrument or Index.

|                                     |  |
|-------------------------------------|--|
| Payments: fixed, floating or other. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other |
| Payments: Fixed rate.               | 1.12500000   |
| Payments: Base currency             | United States Dollar   |
| Payments: Amount                    | -15509.41000000  |

|                                   |            |
|-----------------------------------|------------|
| 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.

|  |                  |
|--|------------------|
|  | 9395000.00000000 |
|--|------------------|

ISO Currency Code.

|  |     |
|--|-----|
|  | USD |
|--|-----|

v. Unrealized appreciation or depreciation.  
(24).

|  |                  |
|--|------------------|
|  | -197344.87000000 |
|--|------------------|

Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 92

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  | 2385000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 2464309.36000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.375057936692       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |            |
|--|------------|
| a. Maturity date.                        | 2047-06-01 |
| b. Coupon.                               |            |
| i. Coupon category. <a href="#">(13)</a> | 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

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

| Bond Currency<br>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).

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). | 49126PGE4 |
|--------------------|-----------|

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US49126PGE43 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2).

|   |                      |
|---|----------------------|
| a. Balance  | 105000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3).                                       | United States Dollar |
| e. Value. (4).  | 130243.25000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.019822496885       |

**Item C.3. Payoff profile.**

|                         |  |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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). | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2044-08-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| iii. Description of the reference instrument. <a href="#">(16)</a>   |   |

| 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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 94

## Item C.1. Identification of investment.

|   |  |
|---|--|
| a. Name of issuer (if any).                             | New York Transportation Development Corp       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | NEW YORK ST TRANSPRTN DEV CORP SPL FAC REVENUE |
| d. CUSIP (if any).                                      | 650116BP0                                      |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US650116BP03 |
|--------|--------------|

## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 1060000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1062460.15000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.161702145901       |

## Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

## Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

## Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

## Item C.7. Liquidity classification information.

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| 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. 2031-08-01

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: 95

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).

40065FDA9
- At least one of the following other identifiers:

- ISIN

US40065FDA93

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)

1287458.59000000

f. Exchange rate.

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

0.195946000197

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. 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: 96

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Tarrant County Cultural Education Facilities Finance Corp
- b. LEI (if any) of issuer. [\(1\)](#) 549300ROY505NVTMMI25
- c. Title of the issue or description of the investment. TARRANT CNTY TX CULTURAL EDU FACS FIN CORP RETMNT FAC REVENU
- d. CUSIP (if any). 87638RKD8

At least one of the following other identifiers:

- ISIN US87638RKD88

**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. [\(4\)](#) 1070839.10000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.162977388267

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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.                                 | 5.75000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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).

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 DEDICATED TAX FUND

d. CUSIP (if any).

59259N2X0

At least one of the following other identifiers:

- ISIN

US59259N2X05

**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)

6109228.50000000

f. Exchange rate.

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

0.929799916026

**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. 2035-11-15

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<br>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).

Triborough Bridge & Tunnel Authority
- b. LEI (if any) of issuer. [\(1\)](#)

54930020ZN4LQF7K3456
- c. Title of the issue or description of the investment.

TRIBOROUGH NY BRIDGE & TUNNEL AUTH PAYROLL MOBILITY TAX
- d. CUSIP (if any).

89602HAH0
- At least one of the following other identifiers:

- ISIN

US89602HAH03

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#).

- a. Balance

3500000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

3567557.00000000

f. Exchange rate.

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

0.542967773921

**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.

2035-05-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.51100000

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).

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).

649906UN2

At least one of the following other identifiers:

- ISIN

US649906UN24

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance

1200000.00000000

|   |                      |
|---|----------------------|
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1248287.64000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.189984339732       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

|   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2031-07-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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).                             | Puerto Rico Highway & Transportation Authority       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300J6QBXVWJXB7Y41                                 |
| c. Title of the issue or description of the investment. | PUERTO RICO HIGHWAY & TRANSPRTN AUTH HIGHWAY REVENUE |
| d. CUSIP (if any).                                      | 745181C88  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US745181C886 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

|   |                      |
|---|----------------------|
| a. Balance  | 100000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 112587.20000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.017135317349       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |             |
|---|-------------|
| a. ISO country code. <a href="#">(8)</a>            | PUERTO RICO |
| b. Investment ISO country code. <a href="#">(9)</a> |             |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |            |
|--|------------|
| a. Maturity date.                        | 2036-07-01 |
| b. Coupon.                               |            |
| i. Coupon category. <a href="#">(13)</a> | 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: 101

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Triborough Bridge & Tunnel Authority
- b. LEI (if any) of issuer. (1)

54930020ZN4LQF7K3456

c. Title of the issue or description of the investment.

TRIBOROUGH NY BRIDGE & TUNNEL AUTH REVENUES

d. CUSIP (if any).

89602RGA7

At least one of the following other identifiers:

- ISIN

US89602RGA77

**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).

3842831.10000000

f. Exchange rate.

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

0.584863380717

**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.  | 2054-11-15  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| iii. Description of the reference instrument. <a href="#">(16)</a>   |   |

| 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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 102

## Item C.1. Identification of investment.

|   |  |
|---|--|
| a. Name of issuer (if any).                             | Trust for Cultural Resources of The City of New York/The |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | NEW YORK CITY NY TRUST FOR CULTURAL RESOURCES            |
| d. CUSIP (if any).                                      | 649717VK8  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US649717VK82 |
|--------|--------------|

## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 3000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 3616067.10000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.550350815315       |

## Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

## Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

## Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

## Item C.7. Liquidity classification information.

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| 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. 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: 103

Item C.1. Identification of investment.

a. Name of issuer (if any).

City of Baltimore MD

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

BALTIMORE MD SPL OBLIG

d. CUSIP (if any).

05923TCX5

At least one of the following other identifiers:

- ISIN

US05923TCX54

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)

202453.58000000

f. Exchange rate.

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

0.030812617613

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. 2039-06-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 3.70000000

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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). 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). 59261AQE0

At least one of the following other identifiers:

- ISIN US59261AQE00

**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. [\(4\)](#) 6151284.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.936200593357

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2033-11-15  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 5.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 105

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Ulster County Capital Resource Corp

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

ULSTER CNTY NY CAPITAL RESOURCE CORP REVENUE

d. CUSIP (if any).

903768AF6

At least one of the following other identifiers:

- ISIN

US903768AF67

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

235000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

238145.78000000

f. Exchange rate.

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

0.036244826371

**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. 2047-09-15

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<br>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).

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

305000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

344149.71000000



f. Exchange rate.

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

0.052378196601

**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: 107**

**Item C.1. Identification of investment.**

- a. Name of issuer (if any).

Public Finance Authority
- b. LEI (if any) of issuer. [\(1\)](#)

5493004S6D3NA627K012
- c. Title of the issue or description of the investment.

PUBLIC FIN AUTH WI REVENUE
- d. CUSIP (if any).

74442PMN2

At least one of the following other identifiers:

- ISIN

US74442PMN23

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance

365000.00000000

|   |                      |
|---|----------------------|
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 420384.19000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.063980776715       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

|   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2025-10-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

| Bond Currency<br>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).                             | New York State Dormitory Authority                   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300C8XO7EXTX2XU71                                 |
| c. Title of the issue or description of the investment. | NEW YORK ST DORM AUTH ST PERSONAL INCOME TAX REVENUE |
| d. CUSIP (if any).                                      | 64990FD50  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US64990FD503 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

|   |                      |
|---|----------------------|
| a. Balance  | 6500000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 6528625.35000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.993630423579       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |            |
|--|------------|
| a. Maturity date.                        | 2026-03-15 |
| b. Coupon.                               |            |
| i. Coupon category. <a href="#">(13)</a> | Fixed      |
| ii. Annualized rate.                     | 1.18700000 |

c. Currently in default? ☐ Yes ☒ No

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

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

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). Town of Oyster Bay NY

b. LEI (if any) of issuer. (1) N/A

|   |               |
|---|---------------|
| c. Title of the issue or description of the investment. | OYSTER BAY NY |
|---|---------------|

|                    |           |
|--------------------|-----------|
| d. CUSIP (if any). | 692160SN5 |
|--------------------|-----------|

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US692160SN52 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2).

|   |                      |
|---|----------------------|
| a. Balance  | 850000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3).                                       | United States Dollar |
| e. Value. (4).  | 927011.45000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.141087400539       |

**Item C.3. Payoff profile.**

|                         |  |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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). | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|--|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.

2024-03-01

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: 110

## Item C.1. Identification of investment.

|   |   |
|---|---|
| a. Name of issuer (if any).                             | Municipal Electric Authority of Georgia |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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  | 490000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 593484.77000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.090325986220       |

## Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

## Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

## Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 111

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).

65000BDE5

At least one of the following other identifiers:

- ISIN

US65000BDE56

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3400000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4573027.20000000

f. Exchange rate.

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

0.695996279488

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 112

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). City of Detroit MI
- b. LEI (if any) of issuer. [\(1\)](#) 549300BQRJP7MKKH0Y28
- 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 245000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 289147.63000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.044007102057

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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).

Troy Capital Resource Corp

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

TROY NY CAPITAL RESOURCE CORP REVENUE

d. CUSIP (if any).

897579BX5

At least one of the following other identifiers:

- ISIN

US897579BX59

**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)

2560834.80000000

f. Exchange rate.

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

0.389748719007

**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. 2039-09-01

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<br>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).

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

1275000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

1439260.80000000

|   |                |
|---|----------------|
| f. Exchange rate.                                       |                |
| g. Percentage value compared to net assets of the Fund. | 0.219049683766 |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |      |
|---|------|
| a. ISO country code. <a href="#">(8)</a>            | GUAM |
| b. Investment ISO country code. <a href="#">(9)</a> |      |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2046-01-01 |
|-------------------|------------|

b. Coupon.

|  |   |
|--|---|
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

f. For convertible securities, also provide:

|                             |  |
|-----------------------------|--|
| i. Mandatory convertible?   | <input type="checkbox"/> Yes <input type="checkbox"/> No |
| ii. Contingent convertible? | <input type="checkbox"/> Yes <input type="checkbox"/> No |

iii. Description of the reference instrument. [\(16\)](#)

| Reference<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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).

Ulster County Capital Resource Corp
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

ULSTER CNTY NY CAPITAL RESOURCE CORP REVENUE
- d. CUSIP (if any).

903768AG4

At least one of the following other identifiers:

- ISIN

US903768AG41

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

505000.00000000

|   |                      |
|---|----------------------|
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 510187.92000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.077648541902       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

|   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2053-09-15  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.25000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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).                             | TSASC Inc/NY |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A          |
| c. Title of the issue or description of the investment. | TSASC INC NY |
| d. CUSIP (if any).                                      | 898526FF0    |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US898526FF00 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

|   |                      |
|---|----------------------|
| a. Balance  | 10850000.00000000    |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 12730862.69000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.937585909596       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |            |
|--|------------|
| a. Maturity date.                        | 2041-06-01 |
| b. Coupon.                               |            |
| i. Coupon category. <a href="#">(13)</a> | 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

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

| Bond Currency<br>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: 117

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Puerto Rico Industrial Tourist Educational Medical & Envirml Ctl Faes 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

1715000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3).

United States Dollar

e. Value. (4).

1770737.50000000

f. Exchange rate.

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

0.269499099404

**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. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 6.62500000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| iii. Description of the reference instrument. <a href="#">(16)</a>   |   |

| 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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 118

## Item C.1. Identification of investment.

|   |   |
|---|---|
| a. Name of issuer (if any).                             | Triborough Bridge & Tunnel Authority        |
| b. LEI (if any) of issuer. (1)                          | 54930020ZN4LQF7K3456                        |
| c. Title of the issue or description of the investment. | TRIBOROUGH NY BRIDGE & TUNNEL AUTH REVENUES |
| d. CUSIP (if any).                                      | 89602RGS8                                   |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US89602RGS85 |
|--------|--------------|

## 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)   | 5957355.50000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.906685458505       |

## Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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. 2025-11-01

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: 119

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).

939783ZA7

At least one of the following other identifiers:

- ISIN

US939783ZA76

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

105000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

119095.41000000

f. Exchange rate.

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

0.018125840638

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. 2049-01-01

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 120

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). New York City Transitional Finance Authority Future Tax Secured Revenue
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. NEW YORK CITY NY TRANSITIONAL FIN AUTH REVENUE
- d. CUSIP (if any). 64971WG61

At least one of the following other identifiers:

- ISIN US64971WG618

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 10000000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 11898419.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.810891340379

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2032-02-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 5.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 121

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

New York City Transitional Finance Authority Future Tax Secured Revenue

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

NEW YORK CITY NY TRANSITIONAL FIN AUTH REVENUE

d. CUSIP (if any).

64971WSA9

At least one of the following other identifiers:

- ISIN

US64971WSA98

**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)

5390.60000000

f. Exchange rate.

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

0.000820427559

**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. 2032-05-01

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<br>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: 122

*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

685000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

771105.94000000

|   |                |
|---|----------------|
| f. Exchange rate.                                       |                |
| g. Percentage value compared to net assets of the Fund. | 0.117359211275 |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |             |
|---|-------------|
| a. ISO country code. <a href="#">(8)</a>            | PUERTO RICO |
| b. Investment ISO country code. <a href="#">(9)</a> |             |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2036-07-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.25000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 123

*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

55000.00000000

|   |                      |
|---|----------------------|
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 62385.60000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.009494836482       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |             |
|---|-------------|
| a. ISO country code. <a href="#">(8)</a>            | PUERTO RICO |
| b. Investment ISO country code. <a href="#">(9)</a> |             |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

|   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2040-07-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 4.32900000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 124

*Item C.1. Identification of investment.*

|   |  |
|---|--|
| a. Name of issuer (if any).                             | New York State Dormitory Authority                   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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).                                      | 64990BQF3  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US64990BQF30 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

|   |                      |
|---|----------------------|
| a. Balance  | 3000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 3464250.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.527244865549       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2033-07-01 |
|-------------------|------------|

b. Coupon.

|  |            |
|--|------------|
| i. Coupon category. <a href="#">(13)</a> | 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

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

| Bond Currency<br>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: 125

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).

64990GZN5

At least one of the following other identifiers:

- ISIN

US64990GZN59

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance

1345000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3).

United States Dollar

e. Value. (4).

1559303.56000000

f. Exchange rate.

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

0.237319707250

**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.  | 2039-09-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 4.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| iii. Description of the reference instrument. <a href="#">(16)</a>   |   |

| 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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 126

## 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).                                      | 74529JPV1  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US74529JPV16 |
|--------|--------------|

## Item C.2. Amount of each investment.

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 73000.00000000       |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 83820.15000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.012757088465       |

## Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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. 4.55000000

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: 127

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Troy Capital Resource Corp
- b. LEI (if any) of issuer. (1)

N/A
- c. Title of the issue or description of the investment.

TROY NY CAPITAL RESOURCE CORP REVENUE
- d. CUSIP (if any).

897579BT4
- At least one of the following other identifiers:
- ISIN

US897579BT48

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

1450000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

1877128.82000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.285691428828

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. 2035-09-01

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 128

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Trust for Cultural Resources of The City of New York/The
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. NEW YORK CITY NY TRUST FOR CULTURAL RESOURCES
- d. CUSIP (if any). 649717VL6

At least one of the following other identifiers:

- ISIN US649717VL65

**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. [\(4\)](#) 1202741.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.183052324986

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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.                                 | 4.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 129

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

New York City Transitional Finance Authority Future Tax Secured Revenue

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

NEW YORK CITY NY TRANSITIONAL FIN AUTH REVENUE

d. CUSIP (if any).

64971WSD3

At least one of the following other identifiers:

- ISIN

US64971WSD38

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

4995000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

5385961.65000000

f. Exchange rate.

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

0.819721621133

**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.

2032-05-01

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<br>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: 130

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Dutchess County Local Development Corp
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

DUTCHESS CNTY NY LOCAL DEV CORP REVENUE
- d. CUSIP (if any).

267045NJ7

At least one of the following other identifiers:

- ISIN

US267045NJ71

*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. [\(4\)](#)

3703258.80000000

|   |                |
|---|----------------|
| f. Exchange rate.                                       |                |
| g. Percentage value compared to net assets of the Fund. | 0.563621040081 |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

f. For convertible securities, also provide:

|                             |  |
|-----------------------------|--|
| i. Mandatory convertible?   | <input type="checkbox"/> Yes <input type="checkbox"/> No |
| ii. Contingent convertible? | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 131

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

County of Nassau NY
- b. LEI (if any) of issuer. [\(1\)](#)

549300ICRCGQYCPS7T40
- c. Title of the issue or description of the investment.

NASSAU CNTY NY
- d. CUSIP (if any).

63165TQL2

At least one of the following other identifiers:

- ISIN

US63165TQL25

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

1000000.00000000

|   |                      |
|---|----------------------|
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1174576.90000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.178765862659       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

|   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2038-01-01 |
|-------------------|------------|

b. Coupon.

|  |   |
|--|---|
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 132

*Item C.1. Identification of investment.*

|   |   |
|---|---|
| a. Name of issuer (if any).                             | Marshall Creek Community Development District |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A   |
| c. Title of the issue or description of the investment. | MARSHALL CREEK FL CDD SPL ASSMNT              |
| d. CUSIP (if any).                                      | 57231NAH3                                     |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US57231NAH35 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

|   |                      |
|---|----------------------|
| a. Balance  | 45000.00000000       |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 46330.70000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.007051345512       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |            |
|--|------------|
| a. Maturity date.                        | 2045-05-01 |
| b. Coupon.                               |            |
| i. Coupon category. <a href="#">(13)</a> | Fixed      |
| ii. Annualized rate.                     | 6.32000000 |



- 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

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

| Bond Currency<br>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: 133

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 | 16000000.00000000 |
|------------|-------------------|

|          |             |
|----------|-------------|
| b. Units | Other units |
|----------|-------------|

|                                |                 |
|--------------------------------|-----------------|
| c. Description of other units. | Notional Amount |
|--------------------------------|-----------------|

|                                  |                      |
|----------------------------------|----------------------|
| d. Currency. <a href="#">(3)</a> | United States Dollar |
|----------------------------------|----------------------|

|                               |                  |
|-------------------------------|------------------|
| e. Value. <a href="#">(4)</a> | 2095611.36000000 |
|-------------------------------|------------------|

|                   |  |
|-------------------|--|
| f. Exchange rate. |  |
|-------------------|--|

|   |                |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.318943589448 |
|---|----------------|

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                    |                          |
|------------------------------------|--------------------------|
| a. Asset type. <a href="#">(6)</a> | Derivative-interest rate |
|------------------------------------|--------------------------|

|                                     |  |
|-------------------------------------|--|
| b. Issuer type. <a href="#">(7)</a> |  |
|-------------------------------------|--|

**Item C.5. Country of investment or issuer.**

|  |                          |
|--|--------------------------|
| a. ISO country code. <a href="#">(8)</a> | UNITED STATES OF AMERICA |
|--|--------------------------|

|   |  |
|---|--|
| b. Investment ISO country code. <a href="#">(9)</a> |  |
|---|--|

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> 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.                                 | 16000000.00000000    |
| ISO Currency Code.                                   | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24). | 2095611.36000000     |

#### Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 134

#### Item C.1. Identification of investment.

|   |                                      |
|---|--------------------------------------|
| a. Name of issuer (if any).                             | Brookhaven Local Development Corp    |
| b. LEI (if any) of issuer. (1).                         | 549300384JET720NAQ98                 |
| c. Title of the issue or description of the investment. | BROOKHAVEN NY LOCAL DEV CORP REVENUE |
| d. CUSIP (if any).                                      | 113168BK3                            |
| At least one of the following other identifiers:        |                                      |
| - ISIN  | US113168BK38                         |

#### 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)   | 1130376.80000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.172038785866       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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?                            | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 135

**Item C.1. Identification of investment.**

|   |                                       |
|---|---------------------------------------|
| a. Name of issuer (if any).                             | Metropolitan Transportation Authority |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 5493000TKYODLXADQD60                  |
| c. Title of the issue or description of the investment. | MET TRANSPRTN AUTH NY REVENUE         |
| d. CUSIP (if any).                                      | 59259YV97                             |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US59259YV974 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 12000000.00000000    |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 13165122.00000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 2.003678423565       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2044-11-15 |
|-------------------|------------|

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

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

| Bond Currency<br>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: 136

Item C.1. Identification of investment.



|   |   |
|---|---|
| a. Name of issuer (if any).                             | Niagara Area Development Corp                         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A   |
| c. Title of the issue or description of the investment. | NIAGARA NY AREA DEV CORP SOLID WASTE DISP FAC REVENUE |
| d. CUSIP (if any).                                      | 653542AC4   |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US653542AC49 |
|--------|--------------|

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 5000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 5276394.50000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.803045943202       |

#### ***Item C.3. Payoff profile.***

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### ***Item C.4. Asset and issuer type.***

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### ***Item C.5. Country of investment or issuer.***

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### ***Item C.9. Debt securities.***

For debt securities, also provide:

a. Maturity date. 2042-11-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.75000000

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: 137

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Westchester Tobacco Asset Securitization Corp

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

WESTCHESTER NY TOBACCO ASSET SECURITIZATION

d. CUSIP (if any).

957480BR6

At least one of the following other identifiers:

- ISIN

US957480BR65

### 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)

1195963.20000000

f. Exchange rate.

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

0.182020771187

### 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. 5.00000000

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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 138

### Item C.1. Identification of investment.

- |   |                            |
|---|----------------------------|
| a. Name of issuer (if any).                             | Chicago Board of Education |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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  | 1710000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 2139035.58000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.325552580438       |

### Item C.3. Payoff profile.

- |  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

### Item C.4. Asset and issuer type.

- |                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

### Item C.5. Country of investment or issuer.

- |   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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: 139

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Brookhaven Local Development Corp

b. LEI (if any) of issuer. [\(1\)](#) 549300384JET720NAQ98

c. Title of the issue or description of the investment. BROOKHAVEN NY LOCAL DEV CORP REVENUE

d. CUSIP (if any). 113168AY4

At least one of the following other identifiers:

- ISIN US113168AY41

**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. [\(4\)](#) 1808505.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.275247160444

**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. 2036-11-01

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
|--------------------------------|----------------|----------------|-------------------------------|

|   |   |   |   |
|---|---|---|---|
| — | — | — | — |
|---|---|---|---|

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 140

**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 DEDICATED TAX FUND |
| d. CUSIP (if any).                                      | 59259N2W2                                |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US59259N2W22 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 10740000.00000000    |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 13133976.07000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.998938138748       |

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.

2034-11-15

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)

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: 141

*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).

6499072S0

At least one of the following other identifiers:

- ISIN

US6499072S07

*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. <a href="#">(4)</a>                           | 1123223.70000000 |
| f. Exchange rate.                                       |                  |
| g. Percentage value compared to net assets of the Fund. | 0.170950112921   |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2031-07-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 142

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  | 1270000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1492799.15000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.227198004513       |

**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: 143

**Item C.1. Identification of investment.**

|   |  |
|---|--|
| a. Name of issuer (if any).                             | New York Transportation Development Corp       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | NEW YORK ST TRANSPRTN DEV CORP SPL FAC REVENUE |
| d. CUSIP (if any).                                      | 650116AJ5                                      |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US650116AJ51 |
|--------|--------------|

**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)   | 2170732.40000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.330376708488       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

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

| Bond Currency<br>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: 144

Item C.1. Identification of investment.

|   |   |
|---|---|
| a. Name of issuer (if any).                             | Dutchess County Local Development Corp  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A                                     |
| c. Title of the issue or description of the investment. | DUTCHESS CNTY NY LOCAL DEV CORP REVENUE |
| d. CUSIP (if any).                                      | 267045GX4                               |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US267045GX49 |
|--------|--------------|

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 4980000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 5869260.17000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.893277704902       |

#### ***Item C.3. Payoff profile.***

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### ***Item C.4. Asset and issuer type.***

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### ***Item C.5. Country of investment or issuer.***

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### ***Item C.9. Debt securities.***

For debt securities, also provide:

a. Maturity date. 2046-07-01

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: 145

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Troy Capital Resource Corp

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

TROY NY CAPITAL RESOURCE CORP REVENUE

d. CUSIP (if any).

897579BW7

At least one of the following other identifiers:

- ISIN

US897579BW76

### 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)

1925610.45000000

f. Exchange rate.

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

0.293070137204

### 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. 2038-09-01

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: 146

### 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). 64990BR39

At least one of the following other identifiers:

- ISIN US64990BR395

### 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. [\(4\)](#) 1195450.40000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.181942725097

### 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: 147

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Build NYC Resource Corp
- b. LEI (if any) of issuer. [\(1\)](#) 549300GROJFKMNLWEK84
- c. Title of the issue or description of the investment. BUILD NYC RESOURCE CORP NY REVENUE
- d. CUSIP (if any). 12008EGG5

At least one of the following other identifiers:

- ISIN US12008EGG52

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 2305000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2560481.36000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.389694926866

**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. 2029-11-01

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
|--------------------------------|----------------|----------------|-------------------------------|

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 148

**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).                                      | 64990GF31  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US64990GF316 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 2235000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 2879581.38000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.438260661770       |

**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. 2053-07-01

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: 149

*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).

40065FDE1

At least one of the following other identifiers:

- ISIN

US40065FDE16

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

1375000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

|   |                  |
|---|------------------|
| e. Value. <a href="#">(4)</a>                           | 1593955.14000000 |
| f. Exchange rate.                                       |                  |
| g. Percentage value compared to net assets of the Fund. | 0.242593537845   |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |      |
|---|------|
| a. ISO country code. <a href="#">(8)</a>            | GUAM |
| b. Investment ISO country code. <a href="#">(9)</a> |      |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2040-07-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#).

| Reference<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

| Bond Currency<br>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: 150

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Illinois Finance Authority
- b. LEI (if any) of issuer. [\(1\)](#)

549300ZG6UBPNNNRN315
- c. Title of the issue or description of the investment.

ILLINOIS ST FIN AUTH REVENUE
- d. CUSIP (if any).

45204E7B8

At least one of the following other identifiers:

- ISIN

US45204E7B81

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#).

|   |                      |
|---|----------------------|
| a. Balance  | 100000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 115271.88000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.017543914807       |

**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. 2037-09-01

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 151

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Triborough Bridge & Tunnel Authority

b. LEI (if any) of issuer. [\(1\)](#) 54930020ZN4LQF7K3456

c. Title of the issue or description of the investment. TRIBOROUGH NY BRIDGE & TUNNEL AUTH PAYROLL MOBILITY TAX

d. CUSIP (if any). 89602HAV9



At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US89602HAV96 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 6960000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 8404573.06000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.279142092234       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2050-05-15 |
|-------------------|------------|

b. Coupon.

|                          |          |
|--------------------------|----------|
| i. Coupon category. (13) | Floating |
|--------------------------|----------|

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

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

| Bond Currency<br>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: 152

Item C.1. Identification of investment.

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | City of New York NY  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300ABYZD2SFD5JB29 |
| c. Title of the issue or description of the investment. | NEW YORK NY          |
| d. CUSIP (if any).                                      | 64966QRP7            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US64966QRP71 |
|--------|--------------|

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 4000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 4010988.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.610456182083       |

#### ***Item C.3. Payoff profile.***

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### ***Item C.4. Asset and issuer type.***

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### ***Item C.5. Country of investment or issuer.***

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### ***Item C.9. Debt securities.***

For debt securities, also provide:

a. Maturity date. 2030-08-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 1.82300000

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: 153

### 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

654000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

574354.64000000

f. Exchange rate.

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

0.087414457658

### 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 154

Item C.1. Identification of investment.

- |   |                          |
|---|--------------------------|
| a. Name of issuer (if any).                             | County of Grand Forks ND |
| b. LEI (if any) of issuer. (1)                          | N/A                      |
| c. Title of the issue or description of the investment. | GRAND FORKS CNTY ND      |
| d. CUSIP (if any).                                      | 38543PAE8                |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US38543PAE88 |
|--------|--------------|

Item C.2. Amount of each investment.

- Balance. (2)
- |   |                      |
|---|----------------------|
| a. Balance  | 105000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 107971.19000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.016432779260       |

Item C.3. Payoff profile.

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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. 2031-12-15

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: 155

**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). 86476RCS1

At least one of the following other identifiers:

- ISIN US86476RCS13

**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. [\(4\)](#) 2802051.25000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.426460888957

**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. 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: 156

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Public Finance Authority

b. LEI (if any) of issuer. (1) 5493004S6D3NA627K012

c. Title of the issue or description of the investment. PUBLIC FIN AUTH WI REVENUE

d. CUSIP (if any). 74442PMS1

At least one of the following other identifiers:

- ISIN US74442PMS10

**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) 125416.17000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.019087834795

**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. 2029-10-01

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: 157

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Hudson Yards Infrastructure Corp
- b. LEI (if any) of issuer. [\(1\)](#)

549300EE2HJ67TPURL87
- c. Title of the issue or description of the investment.

HUDSON YARDS INFRASTRUCTURE CORP NY 2ND INDENTURE REVENUE
- d. CUSIP (if any).

44420RBE9

At least one of the following other identifiers:

- ISIN

US44420RBE99

*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. <a href="#">(4)</a>                           | 5962683.00000000 |
| f. Exchange rate.                                       |                  |
| g. Percentage value compared to net assets of the Fund. | 0.907496282499   |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2042-02-15  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 158

Item C.1. Identification of investment.

|   |  |
|---|--|
| a. Name of issuer (if any).                             | LCH Limited  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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  | 12350000.00000000    |
| b. Units  | Other units          |
| c. Description of other units.                          | Notional Amount      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 2114400.65000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.321803243538       |

**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  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |

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

Receipts: Reference Asset, Instrument or Index.

|  |  |
|--|--|
| Receipts: fixed, floating or other.      | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> 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.                                 | 12350000.00000000    |
| ISO Currency Code.                                   | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24). | 2114400.65000000     |

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 159

**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: SS29917 IRS USD R F 2.00350 IS29917 CCPVANILLA / Short: SS29917 IRS USD P V 03MLIBOR IS29928 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 | SS29917   |
| Description of other unique identifier.  | Internal Identifier   |

**Item C.2. Amount of each investment.**

|                                |                      |
|--------------------------------|----------------------|
| Balance. (2).                  |                      |
| a. Balance                     | 1250000.00000000     |
| b. Units                       | Other units          |
| c. Description of other units. | Notional Amount      |
| d. Currency. (3).              | United States Dollar |
| e. Value. (4).                 | 83032.44000000       |

f. Exchange rate.

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

0.012637202183

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: Fixed rate.

2.00400000

Receipts: Base currency.

United States Dollar

Receipts: Amount.

3200.03000000

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

-210.22000000

ii. Termination or maturity date.

2041-01-15

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.

1250000.00000000

ISO Currency Code.

USD

|  |                |
|--|----------------|
| v. Unrealized appreciation or depreciation.<br>(24). | 83032.44000000 |
|--|----------------|

**Item C.12. Securities lending.**

|   |   |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

|  |   |
|--|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|--|---|

|   |   |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

## Schedule of Portfolio Investments Record: 160

**Item C.1. Identification of investment.**

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | City of New York NY  |
| b. LEI (if any) of issuer. (1).                         | 549300ABYZD2SFD5JB29 |
| c. Title of the issue or description of the investment. | NEW YORK NY          |
| d. CUSIP (if any).                                      | 64966QRN2            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US64966QRN24 |
|--------|--------------|

**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).  | 3007523.70000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.457732966397       |

**Item C.3. Payoff profile.**

|                         |  |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2029-08-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 1.72300000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 161

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Jefferson County Industrial Development Agency

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

JEFFERSON CNTY NY INDL DEV AGY SOL WST DISP REVENUE

d. CUSIP (if any).

473300AF8

At least one of the following other identifiers:

- ISIN

US473300AF82

**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)

976844.10000000

f. Exchange rate.

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

0.148671728705

**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.

2024-01-01

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<br>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: 162

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).

59261AL96

At least one of the following other identifiers:

- ISIN

US59261AL963

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. [\(4\)](#)

1000530.70000000

f. Exchange rate.

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

0.152276733607

**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.

2026-11-01

b. Coupon.

i. Coupon category. [\(13\)](#)

Floating

ii. Annualized rate.

4.84000000

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: 163

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Build NYC Resource Corp
- b. LEI (if any) of issuer. [\(1\)](#)

549300GROJFKMNLWEK84
- c. Title of the issue or description of the investment.

BUILD NYC RESOURCE CORP NY REVENUE
- d. CUSIP (if any).

12008EDJ2

At least one of the following other identifiers:

- ISIN

US12008EDJ29

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

550000.00000000

|   |                      |
|---|----------------------|
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 616675.68000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.093855549105       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

|   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2034-06-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 164

*Item C.1. Identification of investment.*

|   |  |
|---|--|
| a. Name of issuer (if any).                             | New York State Dormitory Authority                   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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).                                      | 64990BNF6  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US64990BNF66 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

|   |                      |
|---|----------------------|
| a. Balance  | 5000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 5767249.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.877752016626       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |            |
|--|------------|
| a. Maturity date.                        | 2033-05-01 |
| b. Coupon.                               |            |
| i. Coupon category. <a href="#">(13)</a> | 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: 165

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).

64990BQD8

At least one of the following other identifiers:

- ISIN

US64990BQD81

**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).

3468212.40000000

f. Exchange rate.

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

0.527847926834

**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. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| iii. Description of the reference instrument. <a href="#">(16)</a>   |   |

| 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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 166

## Item C.1. Identification of investment.

|   |   |
|---|---|
| a. Name of issuer (if any).                             | Dutchess County Local Development Corp  |
| b. LEI (if any) of issuer. (1)                          | N/A                                     |
| c. Title of the issue or description of the investment. | DUTCHESS CNTY NY LOCAL DEV CORP REVENUE |
| d. CUSIP (if any).                                      | 267045NL2                               |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US267045NL28 |
|--------|--------------|

## 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)   | 1810471.80000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.275546499465       |

## Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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. 2039-07-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.91800000

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: 167

### 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).

6499076W7

At least one of the following other identifiers:

- ISIN

US6499076W72

### 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. [\(4\)](#)

1441712.22000000

f. Exchange rate.

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

0.219422779994

### 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 168

**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). 64990GZL9

At least one of the following other identifiers:

- ISIN US64990GZL93

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 800000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 932060.56000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.141855854699

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2037-09-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 4.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 169

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Public Finance Authority

b. LEI (if any) of issuer. (1)

5493004S6D3NA627K012

c. Title of the issue or description of the investment.

PUBLIC FIN AUTH WI REVENUE

d. CUSIP (if any).

74442PMP7

At least one of the following other identifiers:

- ISIN

US74442PMP70

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

390000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

461771.78000000

f. Exchange rate.

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

0.070279800840

**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.

2026-10-01

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<br>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: 170

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).

6262072Q6

At least one of the following other identifiers:

- ISIN

US6262072Q68

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. [\(4\)](#)

122672.22000000

f. Exchange rate.

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

0.018670216681

**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.

2039-01-01

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: 171

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Troy Capital Resource Corp
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

TROY NY CAPITAL RESOURCE CORP REVENUE
- d. CUSIP (if any).

897579BV9

At least one of the following other identifiers:

- ISIN

US897579BV93

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

2000000.00000000

|   |                      |
|---|----------------------|
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 2573864.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.391731710651       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2037-09-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 172

*Item C.1. Identification of investment.*

|   |  |
|---|--|
| a. Name of issuer (if any).                             | New York State Dormitory Authority                   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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).                                      | 64990GUV2  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US64990GUV21 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

|   |                      |
|---|----------------------|
| a. Balance  | 1265000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1601099.87000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.243680936909       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2040-07-01 |
|-------------------|------------|

b. Coupon.

|  |            |
|--|------------|
| i. Coupon category. <a href="#">(13)</a> | 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: 173**

**Item C.1. Identification of investment.**

|  |                         |
|--|-------------------------|
| a. Name of issuer (if any).                    | Build NYC Resource Corp |
| b. LEI (if any) of issuer. <a href="#">(1)</a> | 549300GROJFKMNLWEK84    |



c. Title of the issue or description of the investment.

BUILD NYC RESOURCE CORP NY REVENUE

d. CUSIP (if any).

12008EDE3

At least one of the following other identifiers:

- ISIN

US12008EDE32

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance

1110000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3).

United States Dollar

e. Value. (4).

1246835.36000000

f. Exchange rate.

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

0.189763308579

**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.  | 2030-06-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| iii. Description of the reference instrument. <a href="#">(16)</a>   |   |

| 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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 174

## Item C.1. Identification of investment.

|   |  |
|---|--|
| a. Name of issuer (if any).                             | Long Island Power Authority              |
| b. LEI (if any) of issuer. (1)                          | 1R46U5SYJ63KQXF39168                     |
| c. Title of the issue or description of the investment. | LONG ISLAND NY PWR AUTH ELEC SYS REVENUE |
| d. CUSIP (if any).                                      | 5426902J0                                |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US5426902J08 |
|--------|--------------|

## 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)   | 2620042.75000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.398759929987       |

## Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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. 2027-09-01

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: 175

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Build NYC Resource Corp

b. LEI (if any) of issuer. (1)

549300GROJFKMNLWEK84

c. Title of the issue or description of the investment.

BUILD NYC RESOURCE CORP NY REVENUE

d. CUSIP (if any).

12008ERT5

At least one of the following other identifiers:

- ISIN

US12008ERT54

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

250000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

273052.73000000

f. Exchange rate.

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

0.041557523249

### 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. 2056-06-15

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 176

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Hempstead Town Local Development Corp
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. HEMPSTEAD TOWN NY LOCAL DEV CORP REVENUE
- d. CUSIP (if any). 424682GC0

At least one of the following other identifiers:

- ISIN US424682GC07

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1845000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2022826.08000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.307865963651

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 177

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

New York State Thruway Authority

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

NEW YORK ST THRUWAY AUTH GEN REVENUE JUNIOR INDEBTEDNESS OBL

d. CUSIP (if any).

650010BD2

At least one of the following other identifiers:

- ISIN

US650010BD20

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

2940000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

3458591.01000000

f. Exchange rate.

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

0.526383590115

**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. 5.25000000

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<br>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: 178

*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).

64990CJG7

At least one of the following other identifiers:

- ISIN

US64990CJG78

*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. [\(4\)](#)

3561679.80000000

f. Exchange rate.

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

0.542073287806

**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: 179

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Wisconsin Health & Educational Facilities Authority
- b. LEI (if any) of issuer. [\(1\)](#)

549300ISNGXS0VHGVD41
- c. Title of the issue or description of the investment.

WISCONSIN ST HLTH & EDUCTNL FACS AUTH REVENUE
- d. CUSIP (if any).

97712D4D5

At least one of the following other identifiers:

- ISIN

US97712D4D59

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

100000.00000000

|   |                      |
|---|----------------------|
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 107454.36000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.016354119821       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

**Item C.7. Liquidity classification information.**

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

**Item C.8. Fair value level.**

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2054-11-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 180

*Item C.1. Identification of investment.*

|   |   |
|---|---|
| a. Name of issuer (if any).                             | Chattanooga Health Educational & Housing Facility Board |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A   |
| c. Title of the issue or description of the investment. | CHATTANOOGA TN HLTH EDUCTNL &HSG FAC BRD REVENUE        |
| d. CUSIP (if any).                                      | 162410EJ9   |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US162410EJ98 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

|   |                      |
|---|----------------------|
| a. Balance  | 65000.00000000       |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 76140.14000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.011588221946       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |            |
|--|------------|
| a. Maturity date.                        | 2037-08-01 |
| b. Coupon.                               |            |
| i. Coupon category. <a href="#">(13)</a> | 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: 181

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Schenectady County Capital Resource Corp
- b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

SCHENECTADY CNTY NY CAPITAL RESOURCE CORP REVENUE

d. CUSIP (if any).

806418BB4

At least one of the following other identifiers:

- ISIN

US806418BB44

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance

2600000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3).

United States Dollar

e. Value. (4).

3122824.38000000

f. Exchange rate.

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

0.475281264449

**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.  | 2040-01-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| iii. Description of the reference instrument. <a href="#">(16)</a>   |   |

| 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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 182

### 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  | 125000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 146105.71000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.022236699263       |

### Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 183

### 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

2265000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

270186.35000000

f. Exchange rate.

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

0.041121271784

### 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. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> 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.                                 | 2265000.00000000     |
| ISO Currency Code.                                   | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24). | 270186.35000000      |

## Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 184

## 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: BS2AVY7 IRS USD R V 03MLIBOR IS2AVZ8 CCPVANILLA / Short: BS2AVY7 IRS USD P F 1.25200 IS2AVY7 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 | BS2AVY7             |
| Description of other unique identifier.  | Internal Identifier |

#### Item C.2. Amount of each investment.

Balance. (2).

|   |                      |
|---|----------------------|
| a. Balance  | 10000000.00000000    |
| b. Units  | Other units          |
| c. Description of other units.                          | Notional Amount      |
| d. Currency. (3).                                       | United States Dollar |
| e. Value. (4).  | 44519.15000000       |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.006775634915       |

#### Item C.3. Payoff profile.

|                         |  |
|-------------------------|--|
| a. Payoff profile. (5). | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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. 251.32000000

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

Payments: Reference Asset, Instrument or Index.

|                                     |  |
|-------------------------------------|--|
| Payments: fixed, floating or other. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other |
| Payments: Fixed rate.               | 1.25200000   |
| Payments: Base currency             | United States Dollar   |
| Payments: Amount                    | -2086.67000000   |

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.                                | 10000000.00000000    |
| ISO Currency Code.                                  | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24) | 44519.15000000       |

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

**Schedule of Portfolio Investments Record: 185**

**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).                                      | 59259YTW9                             |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US59259YTW92 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 7070000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 7441314.99000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.132538102450       |

**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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 186

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Build NYC Resource Corp

b. LEI (if any) of issuer. [\(1\)](#)

549300GROJFKMNLWEK84

c. Title of the issue or description of the investment.

BUILD NYC RESOURCE CORP NY REVENUE

|                    |           |
|--------------------|-----------|
| d. CUSIP (if any). | 12008ENK8 |
|--------------------|-----------|

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US12008ENK81 |
|--------|--------------|

**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)   | 557556.85000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.084857901829       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2052-06-01 |
|-------------------|------------|

|            |  |
|------------|--|
| b. Coupon. |  |
|------------|--|

- i. Coupon category. [\(13\)](#)
- ii. Annualized rate.
- 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: 187

**Item C.1. Identification of investment.**

|   |                                   |
|---|-----------------------------------|
| a. Name of issuer (if any).                             | Mission Economic Development Corp |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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  | 1455000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1532140.17000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.233185548945       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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: 188

### 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

2265000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

273784.53000000

f. Exchange rate.

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

0.041668900255

### 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. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> 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.                                | 2265000.00000000     |
| ISO Currency Code.                                  | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24) | 273784.53000000      |

## Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 189

## Item C.1. Identification of investment.

|                                |                          |
|--------------------------------|--------------------------|
| a. Name of issuer (if any).    | Public Finance Authority |
| b. LEI (if any) of issuer. (1) | 5493004S6D3NA627K012     |

|   |                            |
|---|----------------------------|
| c. Title of the issue or description of the investment. | PUBLIC FIN AUTH WI REVENUE |
| d. CUSIP (if any).                                      | 74442PML6                  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US74442PML66 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 100000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 108150.32000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.016460042123       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2023-10-01 |
|-------------------|------------|

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
|--------------------------------|----------------|----------------|-------------------------------|

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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

**Item C.1. Identification of investment.**

|   |              |
|---|--------------|
| a. Name of issuer (if any).                             | TSASC Inc/NY |
| b. LEI (if any) of issuer. (1)                          | N/A          |
| c. Title of the issue or description of the investment. | TSASC INC NY |
| d. CUSIP (if any).                                      | 898526FQ6    |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US898526FQ64 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 3350000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 3716065.89000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.565570227479       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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. 2045-06-01

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: 191

### 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: BS2AGX1 IRS USD R V 03MLIBOR IS2AGY2 CCPVANILLA / Short: BS2AGX1 IRS USD P F .99200 IS2AGX1 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

BS2AGX1

Description of other unique identifier.

Internal Identifier

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

12000000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

31160.82000000

f. Exchange rate.

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

0.004742551014

### 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.                        | 1544.75000000        |

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

Payments: Reference Asset, Instrument or Index.

|                                     |  |
|-------------------------------------|--|
| Payments: fixed, floating or other. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other |
| Payments: Fixed rate.               | 0.99200000   |
| Payments: Base currency             | United States Dollar   |
| Payments: Amount                    | -11573.33000000  |

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.                                 | 12000000.00000000    |
| ISO Currency Code.                                   | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24). | 31160.82000000       |

## Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 192

## Item C.1. Identification of investment.

|                             |   |
|-----------------------------|---|
| a. Name of issuer (if any). | Nassau County Industrial Development Agency |
|-----------------------------|---|

|   |  |
|---|--|
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A                                      |
| c. Title of the issue or description of the investment. | NASSAU CNTY NY INDL DEV AGY CCRC REVENUE |
| d. CUSIP (if any).                                      | 63166UAQ4                                |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US63166UAQ40 |
|--------|--------------|

#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 572488.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 5.72000000           |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.000000870560       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

For debt securities, also provide:

|   |   |
|---|---|
| a. Maturity date.   | 2049-01-01  |
| b. Coupon.  |   |
| i. Coupon category. <a href="#">(13)</a>                                | Fixed   |
| ii. Annualized rate.  | 2.00000000  |
| c. Currently in default?  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
| d. Are there any interest payments in arrears?<br><a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind?<br><a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                            |   |
| i. Mandatory convertible?   | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?   | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| iii. Description of the reference instrument. <a href="#">(16)</a>      |   |

| Reference<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 193

## 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 ST PERSONAL INCOME TAX REVENUE |
| d. CUSIP (if any).                                      | 64990FGA6  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US64990FGA66 |
|--------|--------------|

## Item C.2. Amount of each investment.

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 12095000.00000000    |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 15014393.13000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 2.285130024431       |

## Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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. 2033-02-15

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: 194

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Long Island Power Authority

b. LEI (if any) of issuer. (1)

1R46U5SYJ63KQXF39168

c. Title of the issue or description of the investment.

LONG ISLAND NY PWR AUTH ELEC SYS REVENUE

d. CUSIP (if any).

5426908G0

At least one of the following other identifiers:

- ISIN

US5426908G05

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

3515000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4236743.39000000

f. Exchange rate.

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

0.644815241114

### 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. 2033-09-01

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 195

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Public Finance Authority
- b. LEI (if any) of issuer. [\(1\)](#) 5493004S6D3NA627K012
- c. Title of the issue or description of the investment. PUBLIC FIN AUTH WI REVENUE
- d. CUSIP (if any). 74442PMR3

At least one of the following other identifiers:

- ISIN US74442PMR37

**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. [\(4\)](#) 277030.89000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.042162983142

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2028-10-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 5.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 196

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Port Authority of New York & New Jersey

b. LEI (if any) of issuer. (1)

54930006MR4KZ4W74Z83

c. Title of the issue or description of the investment.

PORT AUTH OF NEW YORK & NEW JERSEY NY

d. CUSIP (if any).

73358WTT1

At least one of the following other identifiers:

- ISIN

US73358WTT17

**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)

5628217.00000000

f. Exchange rate.

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

0.856591907469

**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.

2031-09-01

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<br>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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 197

*Item C.1. Identification of investment.*

|   |  |
|---|--|
| a. Name of issuer (if any).                             | New York Liberty Development Corp            |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | NEW YORK ST LIBERTY DEV CORP LIBERTY REVENUE |
| d. CUSIP (if any).                                      | 649519DG7                                    |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US649519DG72 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#).

|                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 7780000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |
| e. Value. <a href="#">(4)</a>    | 8062780.44000000     |

f. Exchange rate.

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

1.227122635215

**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.

2069-09-15

b. Coupon.

i. Coupon category. [\(13\)](#)

Fixed

ii. Annualized rate.

2.62500000

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: 198

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

New York State Thruway Authority
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

NEW YORK ST THRUWAY AUTH
- d. CUSIP (if any).

650009G56

At least one of the following other identifiers:

- ISIN

US650009G560

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

5000000.00000000



|   |                      |
|---|----------------------|
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 5722648.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.870963924470       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2032-01-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

| Bond Currency<br>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: 199

*Item C.1. Identification of investment.*

|   |  |
|---|--|
| a. Name of issuer (if any).                             | New York State Dormitory Authority                   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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).                                      | 6499076B3  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US6499076B36 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

|   |                      |
|---|----------------------|
| a. Balance  | 1000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1150666.80000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.175126841959       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |            |
|--|------------|
| a. Maturity date.                        | 2033-07-01 |
| b. Coupon.                               |            |
| i. Coupon category. <a href="#">(13)</a> | 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: 200

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Westchester County Local Development Corp
- b. LEI (if any) of issuer. (1)

549300KOSU8OC75V9238

c. Title of the issue or description of the investment.

WESTCHESTER CNTY NY LOCAL DEV CORP REVENUE

d. CUSIP (if any).

95737TDV5

At least one of the following other identifiers:

- ISIN

US95737TDV52

**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).

1134154.80000000

f. Exchange rate.

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

0.172613782215

**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. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| iii. Description of the reference instrument. <a href="#">(16)</a>   |   |

| 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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 201

## Item C.1. Identification of investment.

|   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | City of New York NY  |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 549300ABYZD2SFD5JB29 |
| c. Title of the issue or description of the investment. | NEW YORK NY          |
| d. CUSIP (if any).                                      | 64966QRL6            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US64966QRL67 |
|--------|--------------|

## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 10000000.00000000    |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 10043576.00000000    |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.528591723391       |

## Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

## Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

## Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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. 2027-08-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 1.39600000

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: 202

### 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).

64990CPX3

At least one of the following other identifiers:

- ISIN

US64990CPX38

### 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)

1210695.20000000

f. Exchange rate.

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

0.184262922117

### 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 203

**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). 400653JK8

At least one of the following other identifiers:

- ISIN US400653JK82

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 1930000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2232251.51000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.339739668691

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2038-10-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 5.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 204

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Town of Oyster Bay NY

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

OYSTER BAY NY

d. CUSIP (if any).

692160SM7

At least one of the following other identifiers:

- ISIN

US692160SM79

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

850000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

896872.66000000

f. Exchange rate.

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

0.136500398365

**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. 2023-03-01

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<br>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: 205

*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).

64990GTN2

At least one of the following other identifiers:

- ISIN

US64990GTN24

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#).

- a. Balance

4770000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

5938603.73000000

f. Exchange rate.

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

0.903831514808

**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: 206

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Trust for Cultural Resources of The City of New York/The
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

NEW YORK CITY NY TRUST FOR CULTURAL RESOURCES
- d. CUSIP (if any).

649717VJ1

At least one of the following other identifiers:

- ISIN

US649717VJ10

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

1000000.00000000

|   |                      |
|---|----------------------|
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1212077.20000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.184473256938       |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

|   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2033-12-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 4.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

| Bond Currency<br>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: 207

*Item C.1. Identification of investment.*

|   |  |
|---|--|
| a. Name of issuer (if any).                             | Bristol Industrial Development Board         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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  | 820000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 814983.81000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.124037245963       |

**Item C.3. Payoff profile.**

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|  |            |
|--|------------|
| a. Maturity date.                        | 2035-12-01 |
| b. Coupon.                               |            |
| i. Coupon category. <a href="#">(13)</a> | 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: 208

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).

64990GGE6

At least one of the following other identifiers:

- ISIN

US64990GGE61

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance

1515000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3).

United States Dollar

e. Value. (4).

1855574.42000000

f. Exchange rate.

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

0.282410936159

**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.  | 2035-08-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| iii. Description of the reference instrument. <a href="#">(16)</a>   |   |

| 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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 209

## Item C.1. Identification of investment.

|   |  |
|---|--|
| a. Name of issuer (if any).                             | New York Transportation Development Corp       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | NEW YORK ST TRANSPRTN DEV CORP SPL FAC REVENUE |
| d. CUSIP (if any).                                      | 650116DE3                                      |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US650116DE38 |
|--------|--------------|

## Item C.2. Amount of each investment.

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 1100000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1292417.39000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.196700709540       |

## Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

## Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

## Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

## Item C.7. Liquidity classification information.

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| 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.

2025-12-01

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: 210

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Monroe County Industrial Development Corp/NY
- b. LEI (if any) of issuer. (1)

N/A
- c. Title of the issue or description of the investment.

MONROE CNTY NY INDL DEV CORP REVENUE
- d. CUSIP (if any).

61075TWJ3
- At least one of the following other identifiers:

- ISIN

US61075TWJ32

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

3015000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

3614815.56000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.550160335980

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. 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 211

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Monroe County Industrial Development Corp/NY
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. MONROE CNTY NY INDL DEV CORP REVENUE
- d. CUSIP (if any). 61075TWM6

At least one of the following other identifiers:

- ISIN US61075TWM60

**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. [\(4\)](#) 1424933.40000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.216869111322

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2038-12-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 4.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 212

**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).

6499076C1

At least one of the following other identifiers:

- ISIN

US6499076C19

**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)

1148798.20000000

f. Exchange rate.

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

0.174842448582

**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<br>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: 213

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Triborough Bridge & Tunnel Authority
- b. LEI (if any) of issuer. [\(1\)](#)

54930020ZN4LQF7K3456
- c. Title of the issue or description of the investment.

TRIBOROUGH NY BRIDGE & TUNNEL AUTH REVENUES
- d. CUSIP (if any).

89602NS70

At least one of the following other identifiers:

- ISIN

US89602NS705

*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. [\(4\)](#)

5390536.00000000



f. Exchange rate.

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

0.820417818737

**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.

2032-11-15

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: 214

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Triborough Bridge & Tunnel Authority
- b. LEI (if any) of issuer. [\(1\)](#)

54930020ZN4LQF7K3456
- c. Title of the issue or description of the investment.

TRIBOROUGH NY BRIDGE & TUNNEL AUTH REVENUES
- d. CUSIP (if any).

89602RDV4

At least one of the following other identifiers:

- ISIN

US89602RDV42

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

5000000.00000000

|   |                      |
|---|----------------------|
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 6167316.50000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.938640675137       |

#### ***Item C.3. Payoff profile.***

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### ***Item C.4. Asset and issuer type.***

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### ***Item C.5. Country of investment or issuer.***

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### ***Item C.7. Liquidity classification information.***

|   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### ***Item C.8. Fair value level.***

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### ***Item C.9. Debt securities.***

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2043-11-15  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 5.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 215

*Item C.1. Identification of investment.*

|   |   |
|---|---|
| a. Name of issuer (if any).                             | Chicago Mercantile Exchange   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | SNZ2OJLFK8MNNCLQOF39  |
| c. Title of the issue or description of the investment. | Long: BS2AIY6 IRS USD R V 03MLIBOR IS2AIZ7 CCPVANILLA / Short: BS2AIY6 IRS USD P F 1.23950 IS2AIY6 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

BS2AIY6

Description of other unique identifier.

Internal Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance

8000000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

38275.69000000

f. Exchange rate.

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

0.005825405507

**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.979.43000000

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.1.24000000

Payments: Base currencyUnited States Dollar

Payments: Amount-8814.22000000

|  |                      |
|--|----------------------|
| 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.                                 | 8000000.00000000     |
| ISO Currency Code.                                   | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24). | 38275.69000000       |

#### Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 216

#### 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).                                      | 790103AW5                     |
| At least one of the following other identifiers:        |                               |
| - ISIN  | US790103AW53                  |

#### 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. <a href="#">(4)</a> .                         | 134364.42000000 |
| f. Exchange rate.                                       |                 |
| g. Percentage value compared to net assets of the Fund. | 0.020449722323  |

**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. 2040-10-01

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 217

*Item C.1. Identification of investment.*

|  |   |
|--|---|
| a. Name of issuer (if any).  | LCH Limited   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>   | F226TOH6YD6XJB17KS62  |
| c. Title of the issue or description of the investment.  | Long: BS27OE9 IRS USD R V 03MLIBOR IS27OF0 CCPVANILLA / Short: BS27OE9 IRS USD P F 1.94150 IS27OE9 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 | BS27OE9   |
| Description of other unique identifier.  | Internal Identifier   |

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 1060000.00000000     |
| b. Units  | Other units          |
| c. Description of other units.                          | Notional Amount      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | -74759.07000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | -0.01137802866       |

**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  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |

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

Receipts: Reference Asset, Instrument or Index.

|  |  |
|--|--|
| Receipts: fixed, floating or other.      | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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.                        | 58.77000000  |

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

Payments: Reference Asset, Instrument or Index.

|                                     |  |
|-------------------------------------|--|
| Payments: fixed, floating or other. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other |
| Payments: Fixed rate.               | 1.94200000   |
| Payments: Base currency             | United States Dollar   |
| Payments: Amount                    | -857.50000000  |

|                                   |            |
|-----------------------------------|------------|
| ii. Termination or maturity date. | 2051-02-15 |
|-----------------------------------|------------|

|                                   |  |
|-----------------------------------|--|
| 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.                                 | 1060000.00000000     |
| ISO Currency Code.                                   | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24). | -74759.07000000      |

**Item C.12. Securities lending.**

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 218

**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                     | 3910000.00000000     |
| b. Units                       | Other units          |
| c. Description of other units. | Notional Amount      |
| d. Currency. (3).              | United States Dollar |
| e. Value. (4).                 | 131280.99000000      |

f. Exchange rate.

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

0.019980436724

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  | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |

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

Receipts: Reference Asset, Instrument or Index.

|  |  |
|--|--|
| Receipts: fixed, floating or other.      | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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. | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> 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. | 3910000.00000000     |
| ISO Currency Code.   | USD                  |

v. Unrealized appreciation or depreciation.  
(24)

131280.99000000

**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: 219**

**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).

02936TAB7

At least one of the following other identifiers:

- ISIN

US02936TAB70

**Item C.2. Amount of each investment.**

- Balance. (2)
- a. Balance

280000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

329530.52000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.050153214898

**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)

b. Investment ISO country code. (9)

AMERICAN SAMOA

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.

2035-09-01

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: 220****Item C.1. Identification of investment.**

- a. Name of issuer (if any). New York Transportation Development Corp
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. NEW YORK ST TRANSPRTN DEV CORP SPL FAC REVENUE
- d. CUSIP (if any). 650116DX1

At least one of the following other identifiers:

- ISIN US650116DX19

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 1940000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2231076.05000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.339560768424

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2042-12-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 4.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 221

**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). 64990GLX8

At least one of the following other identifiers:

- ISIN US64990GLX87

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 1310000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 1648021.79000000

f. Exchange rate.

|   |                |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.250822263719 |
|---|----------------|

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

f. For convertible securities, also provide:

|                             |  |
|-----------------------------|--|
| i. Mandatory convertible?   | <input type="checkbox"/> Yes <input type="checkbox"/> No |
| ii. Contingent convertible? | <input type="checkbox"/> Yes <input type="checkbox"/> No |

iii. Description of the reference instrument. (16)

| Reference<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

| Bond Currency<br>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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 222

**Item C.1. Identification of investment.**

- |   |                        |
|---|------------------------|
| a. Name of issuer (if any).                             | City of Baltimore MD   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A                    |
| c. Title of the issue or description of the investment. | BALTIMORE MD SPL OBLIG |
| d. CUSIP (if any).                                      | 05923TCS6              |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US05923TCS69 |
|--------|--------------|

**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)   | 682189.04000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.103826418034       |

Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2039-06-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 3.50000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 223**

**Item C.1. Identification of investment.**

|   |   |
|---|---|
| a. Name of issuer (if any).                             | Nassau County Industrial Development Agency |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A   |
| c. Title of the issue or description of the investment. | NASSAU CNTY NY INDL DEV AGY CCRC REVENUE    |
| d. CUSIP (if any).                                      | 63166UAK7                                   |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US63166UAK79 |
|--------|--------------|

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 1590000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1272000.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.193593265202       |

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**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.                        | 2032-01-01  |
| b. Coupon.                               |   |
| i. Coupon category. <a href="#">(13)</a> | Fixed   |
| ii. Annualized rate.                     | 6.50000000  |
| c. Currently in default?                 | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 224

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

New York City Transitional Finance Authority Future Tax Secured Revenue

b. LEI (if any) of issuer. [\(1\)](#)

N/A

|   |   |
|---|---|
| c. Title of the issue or description of the investment. | NEW YORK CITY NY TRANSITIONAL FIN AUTH REVENUE FUTURE TAX |
| d. CUSIP (if any).                                      | 64971Q6J7   |
| At least one of the following other identifiers:        |   |
| - ISIN  | US64971Q6J70  |

Item C.2. Amount of each investment.

|   |                      |
|---|----------------------|
| Balance. (2)  |                      |
| a. Balance  | 7500000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 8085720.75000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.230614057792       |

Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2033-05-01 |
|-------------------|------------|

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

**Item C.1. Identification of investment.**

|   |   |
|---|---|
| a. Name of issuer (if any).                             | Marshall Creek Community Development District |
| b. LEI (if any) of issuer. (1)                          | N/A   |
| c. Title of the issue or description of the investment. | MARSHALL CREEK FL CDD SPL ASSMNT              |
| d. CUSIP (if any).                                      | 57231NAD2                                     |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US57231NAD21 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 540000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 550630.87000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.083803795632       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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. 2032-05-01

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: 226

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Nassau County Local Economic Assistance Corp

b. LEI (if any) of issuer. [\(1\)](#)

549300FCI13UFG0Y6Y37

c. Title of the issue or description of the investment.

NASSAU CNTY NY LOCAL ECON ASSISTANCE CORP REVENUE

d. CUSIP (if any).

63166LBT7

At least one of the following other identifiers:

- ISIN

US63166LBT70

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance

2015000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. [\(3\)](#)

United States Dollar

e. Value. [\(4\)](#)

2076917.12000000

f. Exchange rate.

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

0.316098401585

### 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 227

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Westchester County Healthcare Corp/NY
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. WESTCHESTER CNTY NY HLTHCARE CORP REVENUE
- d. CUSIP (if any). 957366DV6

At least one of the following other identifiers:

- ISIN US957366DV66

**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. [\(4\)](#) 130547.65000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.019868825336

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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.                                 | 6.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 228

**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 identifier used

SS2APJ0

Description of other unique identifier.

Internal Identifier

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1580000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

3851.47000000

f. Exchange rate.

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

0.000586178186

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.

1580000.00000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation.

3851.47000000

(24)

- 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: 229

### Item C.1. Identification of investment.

- a. Name of issuer (if any). Onondaga County Industrial Development Agency
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. ONONDAGA CNTY NY INDL DEV AGY
- d. CUSIP (if any). 68275MAA4

At least one of the following other identifiers:

- ISIN US68275MAA45

### 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. [\(4\)](#) 3393374.70000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.516457930998

### 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. 2024-03-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.75000000

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: 230

**Item C.1. Identification of investment.**

a. Name of issuer (if any). New York Convention Center Development Corp

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. NEW YORK ST CONVENTION CENTER DEV CORP REVENUE

d. CUSIP (if any). 649451DA6

At least one of the following other identifiers:

- ISIN US649451DA60

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 9220000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 10864317.85000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.653505319798

**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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2034-11-15  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 5.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:         |   |
| i. Mandatory convertible?                            | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?                          | <input type="checkbox"/> Yes <input type="checkbox"/> 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: 231

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

County of Nassau NY

b. LEI (if any) of issuer. (1)

549300ICRCGQYCPS7T40

c. Title of the issue or description of the investment.

NASSAU CNTY NY

d. CUSIP (if any).

63165TWQ4

At least one of the following other identifiers:

- ISIN

US63165TWQ48

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

5335000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

6337776.74000000

f. Exchange rate.

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

0.964584035553

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.

2034-04-01

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)

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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

**Schedule of Portfolio Investments Record: 232**

*Item C.1. Identification of investment.*

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | New York State Thruway Authority                             |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | NEW YORK ST THRUWAY AUTH GEN REVENUE JUNIOR INDEBTEDNESS OBL |
| d. CUSIP (if any).                                      | 650010BZ3  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US650010BZ32 |
|--------|--------------|

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- |                                  |                      |
|----------------------------------|----------------------|
| a. Balance                       | 1575000.00000000     |
| b. Units                         | Principal amount     |
| c. Description of other units.   |                      |
| d. Currency. <a href="#">(3)</a> | United States Dollar |

|   |                  |
|---|------------------|
| e. Value. <a href="#">(4)</a>                           | 1878415.40000000 |
| f. Exchange rate.                                       |                  |
| g. Percentage value compared to net assets of the Fund. | 0.285887241111   |

#### Item C.3. Payoff profile.

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### Item C.4. Asset and issuer type.

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### Item C.5. Country of investment or issuer.

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### Item C.7. Liquidity classification information.

|   |     |
|---|-----|
| a. Liquidity classification information. <a href="#">(10)</a> |     |
| Category.   | N/A |

#### Item C.8. Fair value level.

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.  | 2037-01-01  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 4.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

| Reference<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 233

**Item C.1. Identification of investment.**

|   |                               |
|---|-------------------------------|
| a. Name of issuer (if any).                             | Parish of St James LA         |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 134364.42000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.020449722323       |

#### ***Item C.3. Payoff profile.***

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### ***Item C.4. Asset and issuer type.***

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### ***Item C.5. Country of investment or issuer.***

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
|---|---|

#### ***Item C.7. Liquidity classification information.***

|   |  |
|---|--|
| a. Liquidity classification information. <a href="#">(10)</a> |  |
|---|--|

|           |     |
|-----------|-----|
| Category. | N/A |
|-----------|-----|

#### ***Item C.8. Fair value level.***

|   |  |
|---|--|
| a. Level within the fair value hierarchy <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

#### ***Item C.9. Debt securities.***

For debt securities, also provide:

|   |   |
|---|---|
| a. Maturity date.   | 2040-07-01  |
| b. Coupon.  |   |
| i. Coupon category. <a href="#">(13)</a>                            | Fixed   |
| ii. Annualized rate.  | 6.35000000  |
| c. Currently in default?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 234

**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  | 340000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 379309.13000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.057729318394       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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: 235

Item C.1. Identification of investment.

|   |                                      |
|---|--------------------------------------|
| a. Name of issuer (if any).                             | Oneida County Local Development Corp |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A                                  |
| c. Title of the issue or description of the investment. | ONEIDA CO NY LOCAL DEV CORP REVENUE  |
| d. CUSIP (if any).                                      | 682440CN0                            |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US682440CN04 |
|--------|--------------|

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 6405000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 9992085.02000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.520755004093       |

#### ***Item C.3. Payoff profile.***

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### ***Item C.4. Asset and issuer type.***

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### ***Item C.5. Country of investment or issuer.***

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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. 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: 236

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Orange County Funding Corp

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

ORANGE CNTY NY FUNDING CORP ASSTD LIVING RESIDENCE REVENUE

d. CUSIP (if any).

684593AB2

At least one of the following other identifiers:

- ISIN

US684593AB27

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

2070000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2093363.06000000

f. Exchange rate.

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

0.318601407264

### 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. 2046-01-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.50000000

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 237

### Item C.1. Identification of investment.

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | New York State Dormitory Authority                   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 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).                                      | 64990GUU4  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US64990GUU48 |
|--------|--------------|

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- |   |                      |
|---|----------------------|
| a. Balance  | 1115000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1424256.51000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.216766091397       |

### Item C.3. Payoff profile.

- |  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

### Item C.4. Asset and issuer type.

- |                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

### Item C.5. Country of investment or issuer.

- |   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

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: 238

**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 BUSINESS PRIVILEGE TAX REVENUE

d. CUSIP (if any). 40065NAM9

At least one of the following other identifiers:

- ISIN US40065NAM92

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 5690000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 5782960.38000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.880143225238

**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. 2036-01-01

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
|--------------------------------|----------------|----------------|-------------------------------|

|   |   |   |   |
|---|---|---|---|
| — | — | — | — |
|---|---|---|---|

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 239

**Item C.1. Identification of investment.**

|   |  |
|---|--|
| a. Name of issuer (if any).                             | New York State Environmental Facilities Corp         |
| b. LEI (if any) of issuer. (1)                          | 549300QJ33JJW73OQO60                                 |
| c. Title of the issue or description of the investment. | NEW YORK ST ENVRNMNTL FACS CORP SOL WST DISP REVENUE |
| d. CUSIP (if any).                                      | 649852AQ3  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US649852AQ37 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 3125000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 3401544.69000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.517701370495       |

**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. 2044-12-01

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 2.87500000

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<br>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: 240

*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

1305000.00000000
- b. Units

Other units

|   |                      |
|---|----------------------|
| c. Description of other units.                          | Notional Amount      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | -12410.26000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | -0.00188879147       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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.                                 | 1305000.00000000     |
| ISO Currency Code.                                   | USD                  |
| v. Unrealized appreciation or depreciation.<br>(24). | -12410.26000000      |

#### Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 241

#### 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).                                      | 64990CQE4  |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US64990CQE48 |
|--------|--------------|

#### Item C.2. Amount of each investment.

Balance. (2).

|   |                      |
|---|----------------------|
| a. Balance  | 4900000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3).                                       | United States Dollar |
| e. Value. (4).  | 7614698.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 1.158926296662       |

#### Item C.3. Payoff profile.

|                         |  |
|-------------------------|--|
| a. Payoff profile. (5). | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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.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: 242

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Public Finance Authority
- b. LEI (if any) of issuer. [\(1\)](#) 5493004S6D3NA627K012
- c. Title of the issue or description of the investment. PUBLIC FIN AUTH WI REVENUE
- d. CUSIP (if any). 74442PMK8

At least one of the following other identifiers:

- ISIN US74442PMK83

**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. [\(4\)](#) 104320.66000000
- f. Exchange rate.

|   |                |
|---|----------------|
| g. Percentage value compared to net assets of the Fund. | 0.015877183331 |
|---|----------------|

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                   |            |
|-------------------|------------|
| a. Maturity date. | 2022-10-01 |
|-------------------|------------|

b. Coupon.

|  |   |
|--|---|
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 5.00000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

f. For convertible securities, also provide:

|                             |  |
|-----------------------------|--|
| i. Mandatory convertible?   | <input type="checkbox"/> Yes <input type="checkbox"/> No |
| ii. Contingent convertible? | <input type="checkbox"/> Yes <input type="checkbox"/> No |

iii. Description of the reference instrument. (16)

| Reference<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

| Bond Currency<br>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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 243

**Item C.1. Identification of investment.**

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | New York Transportation Development Corp       |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | NEW YORK ST TRANSPRTN DEV CORP SPL FAC REVENUE |
| d. CUSIP (if any).                                      | 650116EY8                                      |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US650116EY82 |
|--------|--------------|

**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)   | 2064062.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.314141904214       |

Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

Item C.9. Debt securities.

For debt securities, also provide:

|  |   |
|--|---|
| a. Maturity date.                                    | 2026-08-01  |
| b. Coupon.   |   |
| i. Coupon category. (13)                             | Fixed   |
| ii. Annualized rate.                                 | 2.25000000  |
| c. Currently in default?                             | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? (14)  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? (15) | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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: 244**

**Item C.1. Identification of investment.**

|   |  |
|---|--|
| a. Name of issuer (if any).                             | Long Island Power Authority              |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | 1R46U5SYJ63KQXF39168                     |
| c. Title of the issue or description of the investment. | LONG ISLAND NY PWR AUTH ELEC SYS REVENUE |
| d. CUSIP (if any).                                      | 5426903E0                                |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US5426903E02 |
|--------|--------------|

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

|   |                      |
|---|----------------------|
| a. Balance  | 1000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1128825.20000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.171802638609       |

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

**Item C.5. Country of investment or issuer.**

|   |                          |
|---|--------------------------|
| a. ISO country code. <a href="#">(8)</a>            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. <a href="#">(9)</a> |                          |

**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. 2035-09-01

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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: 245

**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  | 1000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. <a href="#">(3)</a>                        | United States Dollar |
| e. Value. <a href="#">(4)</a>                           | 1161133.40000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.176719816228       |

#### ***Item C.3. Payoff profile.***

|  |  |
|--|--|
| a. Payoff profile. <a href="#">(5)</a> | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|--|--|

#### ***Item C.4. Asset and issuer type.***

|                                     |           |
|-------------------------------------|-----------|
| a. Asset type. <a href="#">(6)</a>  | Debt      |
| b. Issuer type. <a href="#">(7)</a> | Municipal |

#### ***Item C.5. Country of investment or issuer.***

|   |      |
|---|------|
| a. ISO country code. <a href="#">(8)</a>            | GUAM |
| b. Investment ISO country code. <a href="#">(9)</a> |      |

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

|   |   |
|---|---|
| a. Is the investment a Restricted Security? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 <a href="#">(12)</a> | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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

**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: BS28QJ1 IRS USD R V 03MLIBOR IS28QK2 CCPVANILLA / Short: BS28QJ1 IRS USD P F 1.20800 IS28QJ1 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 | BS28QJ1             |
| Description of other unique identifier.  | Internal Identifier |

**Item C.2. Amount of each investment.**

Balance. (2)

|   |                      |
|---|----------------------|
| a. Balance  | 11100000.00000000    |
| b. Units  | Other units          |
| c. Description of other units.                          | Notional Amount      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | -127218.80000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | -0.01936218780       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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 ( <a href="#">12</a> ) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> 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 ( <a href="#">21</a> ) | 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 | <input checked="" type="checkbox"/> Yes <input type="checkbox"/> No |
|------------------|---|

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

Receipts: Reference Asset, Instrument or Index.

|                                     |  |
|-------------------------------------|--|
| Receipts: fixed, floating or other. | <input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> 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.   | 1866.72000000  |
| 2. Description and terms of payments to be paid to another party. |  |
| Payments: Reference Asset, Instrument or Index.                   |  |
| Payments: fixed, floating or other.                               | <input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other |
| Payments: Fixed rate.   | 1.20800000   |
| Payments: Base currency   | United States Dollar   |
| Payments: Amount  | -17133.47000000  |
| 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.  | 11100000.00000000  |
| ISO Currency Code.  | USD  |
| v. Unrealized appreciation or depreciation.<br>(24).              | -127218.80000000   |

#### Item C.12. Securities lending.

|  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

## Schedule of Portfolio Investments Record: 247

#### Item C.1. Identification of investment.

|   |                                  |
|---|----------------------------------|
| a. Name of issuer (if any).                             | East Rochester Housing Authority |
| b. LEI (if any) of issuer. (1).                         | N/A                              |
| c. Title of the issue or description of the investment. | E ROCHESTER NY HSG AUTH          |
| d. CUSIP (if any).                                      | 274722FQ5                        |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US274722FQ52 |
|--------|--------------|

**Item C.2. Amount of each investment.**

Balance. (2).

|   |                      |
|---|----------------------|
| a. Balance  | 2380000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 2421422.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.368530653627       |

**Item C.3. Payoff profile.**

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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) | <input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A |
|---|--|

**Item C.9. Debt securities.**

For debt securities, also provide:

|                          |            |
|--------------------------|------------|
| a. Maturity date.        | 2027-04-20 |
| 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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

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

| Bond Currency<br>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: 248**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). New York State Thruway Authority

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment.

NEW YORK ST THRUWAY AUTH PERSONAL INCOME TAX REVENUE

d. CUSIP (if any).

650028XE8

At least one of the following other identifiers:

- ISIN

US650028XE80

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance

10000000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3).

United States Dollar

e. Value. (4).

11847227.00000000

f. Exchange rate.

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

1.803100124630

**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.  | 2044-03-15  |
| b. Coupon.   |   |
| i. Coupon category. <a href="#">(13)</a>                             | Fixed   |
| ii. Annualized rate.   | 4.00000000  |
| c. Currently in default?   | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| d. Are there any interest payments in arrears? <a href="#">(14)</a>  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| e. Is any portion of the interest paid in kind? <a href="#">(15)</a> | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| f. For convertible securities, also provide:                         |   |
| i. Mandatory convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| ii. Contingent convertible?  | <input type="checkbox"/> Yes <input type="checkbox"/> No            |
| iii. Description of the reference instrument. <a href="#">(16)</a>   |   |

| 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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |



# Schedule of Portfolio Investments Record: 249

## 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 SALES TAX REVENUE |
| d. CUSIP (if any).                                      | 64990AQN8                               |

At least one of the following other identifiers:

|        |              |
|--------|--------------|
| - ISIN | US64990AQN80 |
|--------|--------------|

## 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)   | 6237004.00000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.949246831323       |

## Item C.3. Payoff profile.

|                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> 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? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> 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. 2048-03-15

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: 250

Item C.1. Identification of investment.

a. Name of issuer (if any).

Trust for Cultural Resources of The City of New York/The

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

NEW YORK CITY NY TRUST FOR CULTURAL RESOURCES

d. CUSIP (if any).

649717ST3

At least one of the following other identifiers:

- ISIN

US649717ST39

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4080000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4596276.26000000

f. Exchange rate.

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

0.699534692569

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<br>Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|--------------------------------|----------------|----------------|-------------------------------|
| —                              | —              | —              | —                             |

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

| Bond Currency<br>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                      | 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  |
| #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                      | B.5.a      | Monthly returns presented in Item B.5(a) have been calculated without deducting any applicable sales loads or redemption fees.   |
| #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:<br>(1) if portions of the position have differing liquidity features that justify treating the portions separately;<br>(2) if a fund has multiple sub-advisers with differing liquidity views; or<br>(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).<br>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).<br>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, INC.        |
| By (Signature): | Joseph Mantineo                       |
| Name:           | Joseph Mantineo                       |
| Title:          | Treasurer and Chief Financial Officer |
| Date:           | 2021-09-28                            |

**AB Municipal Income Fund, Inc.**  
**AB New York Portfolio**  
**Portfolio of Investments**  
August 31, 2021 (unaudited)

|   | Principal<br>Amount<br>(000) | U.S. \$ Value |
|---|------------------------------|---------------|
| <b>MUNICIPAL OBLIGATIONS – 99.2%</b>  |                              |               |
| <b>Long-Term Municipal Bonds – 98.5%</b>  |                              |               |
| <b>New York – 90.5%</b>   |                              |               |
| Brookhaven Local Development Corp.<br>(Jefferson's Ferry)<br>Series 2016<br>5.25%, 11/01/2036                     | \$ 1,500                     | \$ 1,808,505  |
| Series 2020<br>4.00%, 11/01/2045  | 1,000                        | 1,130,377     |
| Buffalo & Fort Erie Public Bridge Authority<br>Series 2017<br>5.00%, 01/01/2042                                   | 2,250                        | 2,690,458     |
| Build NYC Resource Corp.<br>(Albert Einstein College of Medicine, Inc.)<br>Series 2016<br>5.50%, 09/01/2045(a)    | 980                          | 1,115,993     |
| Build NYC Resource Corp.<br>(City University of New York (The))<br>Series 2014-A<br>5.00%, 06/01/2030-06/01/2034  | 2,980                        | 3,344,690     |
| Build NYC Resource Corp.<br>(Metropolitan College of New York)<br>Series 2014<br>5.25%, 11/01/2029                | 2,305                        | 2,560,481     |
| 5.50%, 11/01/2044   | 1,625                        | 1,783,646     |
| Build NYC Resource Corp.<br>(Metropolitan Lighthouse Charter School)<br>Series 2017<br>5.00%, 06/01/2052(a)       | 500                          | 557,557       |
| Build NYC Resource Corp.<br>(NEW World Preparatory Charter School)<br>Series 2021<br>4.00%, 06/15/2051-06/15/2056 | 985                          | 1,079,111     |
| Build NYC Resource Corp.<br>(Shefa School)<br>Series 2021-A<br>5.00%, 06/15/2051(a)                               | 2,000                        | 2,370,513     |
| City of New York NY<br>Series 2016-B<br>5.00%, 12/01/2034   | 2,000                        | 2,439,713     |
| Series 2016-C<br>5.00%, 08/01/2032  | 5,000                        | 5,961,249     |
| Series 2021-D<br>1.396%, 08/01/2027   | 10,000                       | 10,043,576    |
| 1.723%, 08/01/2029  | 3,000                        | 3,007,524     |
| 1.823%, 08/01/2030  | 4,000                        | 4,010,988     |
| County of Nassau NY<br>Series 2016-A<br>5.00%, 01/01/2038   | 1,000                        | 1,174,577     |
| Series 2016-C<br>5.00%, 04/01/2034-04/01/2036   | 10,420                       | 12,368,482    |
| Dutchess County Local Development Corp.<br>(Bard College)<br>Series 2020-A<br>5.00%, 07/01/2045(a)                | 3,000                        | 3,703,259     |
| Series 2020-B<br>5.918%, 07/01/2039(a)  | 1,500                        | 1,810,472     |



|  | Principal<br>Amount<br>(000) | U.S. \$ Value |
|--|------------------------------|---------------|
| Dutchess County Local Development Corp.<br>(Health QuestSystems Obligated Group)<br>Series 2016-B<br>5.00%, 07/01/2046                               | \$ 4,980                     | \$ 5,869,260  |
| East Rochester Housing Authority<br>(St. John's Health Care Corp.)<br>Series 2010-A<br>5.00%, 04/20/2027   | 2,380                        | 2,421,422     |
| Hempstead Town Local Development Corp.<br>(Molloy College)<br>Series 2014<br>5.00%, 07/01/2034-07/01/2039  | 2,945                        | 3,222,204     |
| Hudson Yards Infrastructure Corp.<br>Series 2017-A<br>5.00%, 02/15/2042  | 5,000                        | 5,962,683     |
| Huntington Local Development Corp.<br>(Gurwin Independent Housing Obligated Group)<br>Series 2021<br>3.00%, 07/01/2025                               | 1,725                        | 1,799,960     |
| Jefferson County Industrial Development Agency<br>(ReEnergy Black River LLC)<br>Series 2019<br>5.25%, 01/01/2024 <sup>(b)</sup>                      | 1,000                        | 976,844       |
| Long Island Power Authority<br>Series 2012-B<br>5.00%, 09/01/2027  | 2,500                        | 2,620,043     |
| Series 2014-A<br>5.00%, 09/01/2035   | 1,000                        | 1,128,825     |
| Series 2016-B<br>5.00%, 09/01/2030-09/01/2033  | 9,515                        | 11,488,381    |
| Series 2019-B<br>1.65%, 09/01/2049   | 3,445                        | 3,554,274     |
| Metropolitan Transportation Authority<br>Series 2012-F<br>5.00%, 11/15/2027  | 7,070                        | 7,441,315     |
| Series 2014-B<br>5.00%, 11/15/2044   | 12,000                       | 13,165,122    |
| Series 2017-C<br>5.00%, 11/15/2033   | 5,000                        | 6,151,284     |
| Series 2020-A<br>4.00%, 02/01/2022   | 15,000                       | 15,232,428    |
| Series 2021<br>4.84% (SOFR + 0.43%), 11/01/2026 <sup>(c)</sup>   | 1,000                        | 1,000,531     |
| AGM Series 2021<br>0.584% (SOFR + 0.55%), 11/01/2032 <sup>(c)</sup>  | 1,000                        | 1,006,602     |
| 0.834% (SOFR + 0.80%), 11/01/2032 <sup>(c)</sup>   | 1,285                        | 1,307,865     |
| Metropolitan Transportation Authority<br>(Metropolitan Transportation Authority Dedicated Tax Fund)<br>Series 2016-A<br>5.25%, 11/15/2034-11/15/2035 | 15,740                       | 19,243,204    |
| Monroe County Industrial Development Corp./NY<br>(Rochester General Hospital (The))<br>Series 2017<br>5.00%, 12/01/2034                              | 1,150                        | 1,354,150     |

|  | Principal<br>Amount<br>(000) | U.S. \$ Value |
|--|------------------------------|---------------|
| Monroe County Industrial Development Corp./NY<br>(Rochester Regional Health Obligated Group)<br>Series 2020<br>4.00%, 12/01/2035-12/01/2039  | \$ 5,215                     | \$ 6,222,102  |
| Monroe County Industrial Development Corp./NY<br>(St. Ann's of Greater Rochester Obligated Group)<br>Series 2019<br>5.00%, 01/01/2040  | 2,150                        | 2,448,252     |
| Nassau County Industrial Development Agency<br>(Amsterdam House Continuing Care Retirement Community, Inc.)<br>Series 2014-A<br>6.50%, 01/01/2032  | 1,590                        | 1,272,000     |
| Series 2014-C<br>2.00%, 01/01/2049(d) (e)  | 572                          | 6             |
| Nassau County Local Economic Assistance Corp.<br>(South Nassau Communities Hospital)<br>Series 2012<br>5.00%, 07/01/2031-07/01/2037  | 6,195                        | 6,385,360     |
| New York City Municipal Water Finance Authority<br>Series 2013-BB<br>5.00%, 06/15/2046   | 5,000                        | 5,393,421     |
| New York City Transitional Finance Authority Building Aid Revenue<br>(New York City Transitional Finance Authority Building Aid Revenue State Lease)<br>Series 2015-S<br>5.00%, 07/15/2035 | 5,160                        | 6,046,752     |
| Series 2018-S<br>5.00%, 07/15/2043   | 7,000                        | 8,714,648     |
| New York City Transitional Finance Authority Future Tax Secured Revenue<br>Series 2013-I<br>5.00%, 05/01/2032-05/01/2033   | 12,495                       | 13,471,683    |
| 5.00%, 05/01/2032 (Pre-refunded/ETM)   | 5                            | 5,391         |
| Series 2016-F<br>5.00%, 02/01/2032   | 10,000                       | 11,898,419    |
| New York Convention Center Development Corp.<br>(New York Convention Center Development Corp. Hotel Occupancy Tax)<br>Series 2015<br>5.00%, 11/15/2034-11/15/2035                          | 15,220                       | 17,926,183    |
| New York Liberty Development Corp.<br>(One Bryant Park LLC)<br>Series 2019<br>2.625%, 09/15/2069   | 7,780                        | 8,062,780     |
| 2.80%, 09/15/2069  | 5,780                        | 6,007,980     |
| New York State Dormitory Authority<br>(Barnard College)<br>Series 2015-A<br>4.00%, 07/01/2032  | 1,300                        | 1,441,712     |
| New York State Dormitory Authority<br>(Catholic Health System Obligated Group)<br>Series 2019<br>5.00%, 07/01/2035   | 1,310                        | 1,648,022     |
| New York State Dormitory Authority<br>(Icahn School of Medicine at Mount Sinai)<br>Series 2015-A<br>5.00%, 07/01/2031-07/01/2033   | 6,000                        | 6,932,462     |

|  | Principal<br>Amount<br>(000) | U.S. \$ Value |
|--|------------------------------|---------------|
| New York State Dormitory Authority<br>(Montefiore Obligated Group)<br>Series 2018<br>5.00%, 08/01/2032-08/01/2035                        | \$ 5,465                     | \$ 6,720,933  |
| Series 2020<br>4.00%, 09/01/2037-09/01/2039  | 2,145                        | 2,491,365     |
| New York State Dormitory Authority<br>(New School (The))<br>Series 2016-A<br>5.00%, 07/01/2035-07/01/2036                                | 5,815                        | 6,910,473     |
| New York State Dormitory Authority<br>(New York State Dormitory Authority Lease)<br>Series 2018-E<br>5.00%, 03/15/2048                   | 5,000                        | 6,237,004     |
| New York State Dormitory Authority<br>(New York University)<br>Series 2021-A<br>5.00%, 07/01/2033-07/01/2036                             | 5,000                        | 6,757,866     |
| New York State Dormitory Authority<br>(Northwell Health Obligated Group)<br>Series 2015-A<br>5.00%, 05/01/2033                           | 5,000                        | 5,767,249     |
| New York State Dormitory Authority<br>(NYU Langone Hospitals)<br>Series 2014<br>5.00%, 07/01/2031  | 1,000                        | 1,123,224     |
| New York State Dormitory Authority<br>(Orange Regional Medical Center Obligated Group)<br>Series 2017<br>5.00%, 12/01/2032-12/01/2037(a) | 4,000                        | 4,821,118     |
| New York State Dormitory Authority<br>(Ozanam Hall of Queens Nursing Home, Inc.)<br>Series 2006<br>5.00%, 11/01/2021                     | 265                          | 270,490       |
| New York State Dormitory Authority<br>(Pratt Institute)<br>Series 2016<br>5.00%, 07/01/2030  | 1,000                        | 1,195,450     |
| New York State Dormitory Authority<br>(Rochester Institute of Technology)<br>Series 2019<br>5.00%, 07/01/2049                            | 4,770                        | 5,938,604     |
| Series 2020-A<br>5.00%, 07/01/2036-07/01/2040  | 2,380                        | 3,025,357     |
| New York State Dormitory Authority<br>(Rockefeller University (The))<br>Series 2020-A<br>5.00%, 07/01/2053                               | 2,235                        | 2,879,581     |
| New York State Dormitory Authority<br>(St. John's University/NY)<br>Series 2015-A<br>5.00%, 07/01/2033-07/01/2034                        | 2,000                        | 2,299,465     |
| New York State Dormitory Authority<br>(State of New York Pers Income Tax)<br>Series 2017-B<br>5.00%, 02/15/2033                          | 12,095                       | 15,014,393    |
| Series 2021<br>1.187%, 03/15/2026  | 6,500                        | 6,528,625     |

|   | Principal<br>Amount<br>(000) | U.S. \$ Value |
|---|------------------------------|---------------|
| New York State Dormitory Authority<br>(Teachers College)<br>Series 2012-A<br>5.00%, 07/01/2031  | \$ 1,200                     | \$ 1,248,288  |
| Series 2012-b<br>5.00%, 07/01/2034  | 2,535                        | 2,637,008     |
| New York State Dormitory Authority<br>(Trustees of Columbia University in the City of New York (The))<br>Series 2017-A<br>5.00%, 10/01/2047 | 4,900                        | 7,614,698     |
| New York State Environmental Facilities Corp.<br>(Casella Waste Systems, Inc.)<br>Series 2019<br>2.875%, 12/01/2044(a)                      | 3,125                        | 3,401,545     |
| New York State Thruway Authority<br>(New York State Thruway Authority Gen Toll Road)<br>Series 2014-K<br>5.00%, 01/01/2031-01/01/2032       | 15,000                       | 17,175,084    |
| Series 2016-A<br>5.25%, 01/01/2056  | 2,940                        | 3,458,591     |
| Series 2019-B<br>4.00%, 01/01/2037  | 1,575                        | 1,878,415     |
| Series 2019-M<br>2.90%, 01/01/2035  | 5,000                        | 5,374,538     |
| New York State Thruway Authority<br>(State of New York Pers Income Tax)<br>Series 2021-A<br>4.00%, 03/15/2044                               | 10,000                       | 11,847,227    |
| New York Transportation Development Corp.<br>(American Airlines, Inc.)<br>Series 2016<br>5.00%, 08/01/2031                                  | 1,060                        | 1,062,460     |
| Series 2021<br>2.25%, 08/01/2026  | 2,000                        | 2,064,062     |
| New York Transportation Development Corp.<br>(Delta Air Lines, Inc.)<br>Series 2018<br>5.00%, 01/01/2030-01/01/2036                         | 16,245                       | 19,670,822    |
| New York Transportation Development Corp.<br>(Empire State Thruway Partners LLC)<br>Series 2021<br>4.00%, 10/31/2046                        | 3,000                        | 3,470,033     |
| New York Transportation Development Corp.<br>(JFK International Air Terminal LLC)<br>Series 2020<br>4.00%, 12/01/2038-12/01/2042            | 2,990                        | 3,451,653     |
| 5.00%, 12/01/2025   | 1,100                        | 1,292,417     |
| New York Transportation Development Corp.<br>(Laguardia Gateway Partners LLC)<br>Series 2016-A<br>4.00%, 07/01/2032-07/01/2033              | 4,250                        | 4,611,772     |
| 5.00%, 07/01/2034-07/01/2046  | 8,505                        | 9,512,707     |
| Niagara Area Development Corp.<br>(Covanta Holding Corp.)<br>Series 2018-A<br>4.75%, 11/01/2042(a)  | 5,000                        | 5,276,395     |

|  | Principal<br>Amount<br>(000) | U.S. \$ Value |
|--|------------------------------|---------------|
| Oneida County Local Development Corp.<br>(Hamilton College)<br>Series 2021<br>5.00%, 07/01/2051  | \$ 6,405                     | \$ 9,992,085  |
| Onondaga County Industrial Development Agency<br>(Bristol-Myers Squibb Co.)<br>Series 1994<br>5.75%, 03/01/2024                                  | 3,000                        | 3,393,375     |
| Orange County Funding Corp.<br>(The Hamlet at Wallkill)<br>Series 2013<br>6.50%, 01/01/2046  | 2,070                        | 2,093,363     |
| Port Authority of New York & New Jersey<br>Series 2013-178<br>5.00%, 12/01/2031  | 5,000                        | 5,502,394     |
| Series 2014<br>5.00%, 09/01/2031   | 5,000                        | 5,628,217     |
| Schenectady County Capital Resource Corp.<br>(Trustees of Union College)<br>Series 2017<br>5.00%, 01/01/2040                                     | 2,600                        | 3,122,824     |
| Suffolk County Economic Development Corp.<br>(Catholic Health Services of Long Island Obligated Group)<br>Series 2014-C<br>5.00%, 07/01/2031     | 2,500                        | 2,802,051     |
| Suffolk County Economic Development Corp.<br>(Peconic Landing at Southold, Inc.)<br>Series 2020<br>5.00%, 12/01/2040                             | 1,500                        | 1,753,706     |
| Town of Oyster Bay NY<br>Series 2021<br>4.00%, 03/01/2023-03/01/2024   | 1,700                        | 1,823,884     |
| Triborough Bridge & Tunnel Authority<br>Series 2013-C<br>5.00%, 11/15/2032   | 5,000                        | 5,390,536     |
| Series 2017-B<br>5.00%, 11/15/2036   | 3,000                        | 3,686,370     |
| Series 2018<br>5.00%, 11/15/2043   | 5,000                        | 6,167,316     |
| Series 2020-A<br>5.00%, 11/15/2054   | 3,000                        | 3,842,831     |
| Series 2021-A<br>5.00%, 11/01/2025   | 5,000                        | 5,957,355     |
| Triborough Bridge & Tunnel Authority<br>(Metropolitan Transportation Authority Payroll Mobility Tax Revenue)<br>Series 2021<br>5.00%, 05/15/2050 | 6,960                        | 8,404,573     |
| Series 2021-A<br>2.511%, 05/15/2035  | 3,500                        | 3,567,557     |
| 5.00%, 05/15/2051  | 5,000                        | 6,428,525     |
| Series 2021-B<br>4.00%, 05/15/2056   | 5,000                        | 5,896,964     |
| Troy Capital Resource Corp.<br>(Rensselaer Polytechnic Institute)<br>Series 2020<br>5.00%, 09/01/2035-09/01/2039                                 | 9,200                        | 11,841,840    |

|   | Principal<br>Amount<br>(000) | U.S. \$ Value      |
|---|------------------------------|--------------------|
| Trust for Cultural Resources of The City of New York (The)<br>(American Museum of Natural History (The))<br>Series 2014-A<br>5.00%, 07/01/2033              | \$ 4,080                     | \$ 4,596,276       |
| Trust for Cultural Resources of The City of New York (The)<br>(Lincoln Center for the Performing Arts, Inc.)<br>Series 2020<br>4.00%, 12/01/2033-12/01/2035 | 5,000                        | 6,030,885          |
| TSASC, Inc./NY<br>Series 2016<br>5.00%, 06/01/2045  | 3,350                        | 3,716,066          |
| Series 2017-A<br>5.00%, 06/01/2041  | 10,850                       | 12,730,863         |
| Ulster County Capital Resource Corp.<br>(Woodland Pond at New Paltz)<br>Series 2017<br>5.00%, 09/15/2037  | 1,515                        | 1,538,617          |
| 5.25%, 09/15/2042-09/15/2053  | 875                          | 886,199            |
| Westchester County Healthcare Corp./NY<br>(Westchester County Health Care Corp. Obligated Group)<br>Series 2010-B<br>6.00%, 11/01/2030                      | 130                          | 130,548            |
| Westchester County Local Development Corp.<br>(Kendal on Hudson)<br>Series 2013<br>5.00%, 01/01/2034  | 1,800                        | 1,890,235          |
| Westchester County Local Development Corp.<br>(Purchase Housing Corp. II)<br>Series 2017<br>5.00%, 06/01/2042-06/01/2047                                    | 2,000                        | 2,274,652          |
| Westchester County Local Development Corp.<br>(Westchester County Health Care Corp. Obligated Group)<br>Series 2016<br>5.00%, 11/01/2046                    | 6,825                        | 7,873,601          |
| Westchester Tobacco Asset Securitization Corp.<br>Series 2016-B<br>5.00%, 06/01/2041  | 1,000                        | 1,195,963          |
|   |                              | <u>594,973,324</u> |
| <b>Alabama – 0.2%</b>   |                              |                    |
| Tuscaloosa County Industrial Development Authority<br>(Hunt Refining Co.)<br>Series 2019A<br>5.25%, 05/01/2044(a)   | 1,270                        | <u>1,492,799</u>   |
| <b>American Samoa – 0.2%</b>  |                              |                    |
| American Samoa Economic Development Authority<br>(Territory of American Samoa)<br>Series 2015-A<br>6.625%, 09/01/2035                                       | 280                          | 329,530            |
| Series 2018<br>7.125%, 09/01/2038(a)  | 935                          | <u>1,227,790</u>   |
|   |                              | <u>1,557,320</u>   |

|  | Principal<br>Amount<br>(000) | U.S. \$ Value |
|--|------------------------------|---------------|
| <b>California – 0.4%</b>   |                              |               |
| Golden State Tobacco Securitization Corp.<br>Series 2018-A<br>5.00%, 06/01/2047  | \$ 2,385                     | \$ 2,464,309  |
| <b>Florida – 0.1%</b>  |                              |               |
| Marshall Creek Community Development District<br>Series 2016<br>6.32%, 05/01/2045  | 45                           | 46,331        |
| Marshall Creek Community Development District<br>(Marshall Creek Community Development District 2002A)<br>Series 2001-7<br>5.00%, 05/01/2032 | 540                          | 550,631       |
|  |                              | 596,962       |
| <b>Georgia – 0.2%</b>  |                              |               |
| Municipal Electric Authority of Georgia<br>Series 2019<br>5.00%, 01/01/2037-01/01/2059   | 1,020                        | 1,238,184     |
| <b>Guam – 3.1%</b>   |                              |               |
| Antonio B Won Pat International Airport Authority<br>Series 2021-A<br>3.839%, 10/01/2036   | 500                          | 524,678       |
| Guam Government Waterworks Authority<br>Series 2016<br>5.00%, 01/01/2046   | 1,275                        | 1,439,261     |
| Series 2017<br>5.00%, 07/01/2034-07/01/2040  | 2,475                        | 2,881,414     |
| Guam Power Authority<br>Series 2017-A<br>5.00%, 10/01/2036-10/01/2038  | 4,430                        | 5,131,346     |
| Territory of Guam<br>Series 2019<br>5.00%, 11/15/2031  | 125                          | 146,106       |
| Territory of Guam<br>(Territory of Guam Business Privilege Tax)<br>Series 2021-F<br>4.00%, 01/01/2042(f)                                     | 3,760                        | 4,286,282     |
| Series 2011-A<br>5.25%, 01/01/2036   | 5,690                        | 5,782,960     |
|  |                              | 20,192,047    |
| <b>Illinois – 0.4%</b>   |                              |               |
| Chicago Board of Education<br>Series 2018-A<br>5.00%, 12/01/2031   | 1,710                        | 2,139,036     |
| Illinois Finance Authority<br>(Illinois Institute of Technology)<br>Series 2019<br>4.00%, 09/01/2037-09/01/2041                              | 215                          | 246,371       |
| 5.00%, 09/01/2036-09/01/2038   | 215                          | 267,336       |
|  |                              | 2,652,743     |

|   | Principal<br>Amount<br>(000) | U.S. \$ Value |
|---|------------------------------|---------------|
| <b>Indiana – 0.1%</b>   |                              |               |
| Indiana Finance Authority<br>(RES Polyflow Indiana LLC)<br>Series 2019<br>7.00%, 03/01/2039(a)  | \$ 800                       | \$ 773,438    |
| <b>Kentucky – 0.0%</b>  |                              |               |
| Kentucky Economic Development Finance Authority<br>(CommonSpirit Health)<br>Series 2019-A<br>5.00%, 08/01/2044                                      | 105                          | 130,243       |
| <b>Louisiana – 0.0%</b>   |                              |               |
| Parish of St. James LA<br>(NuStar Logistics LP)<br>Series 2020-2<br>6.35%, 07/01/2040-10/01/2040(a)   | 200                          | 268,729       |
| <b>Maryland – 0.1%</b>  |                              |               |
| City of Baltimore MD<br>(Harbor Point Special Taxing District)<br>Series 2019<br>3.50%, 06/01/2039(a)   | 650                          | 682,189       |
| Series 2019-B<br>3.70%, 06/01/2039(a)   | 200                          | 202,454       |
|   |                              | 884,643       |
| <b>Michigan – 0.1%</b>  |                              |               |
| City of Detroit MI<br>Series 2018<br>5.00%, 04/01/2036  | 245                          | 289,148       |
| <b>North Dakota – 0.0%</b>  |                              |               |
| County of Grand Forks ND<br>(Red River Biorefinery LLC)<br>Series 2021<br>6.625%, 12/15/2031(a)   | 105                          | 107,971       |
| 7.00%, 12/15/2043(a)  | 115                          | 117,891       |
|   |                              | 225,862       |
| <b>Ohio – 0.7%</b>  |                              |               |
| Buckeye Tobacco Settlement Financing Authority<br>Series 2020-B<br>5.00%, 06/01/2055  | 2,735                        | 3,180,404     |
| Ohio Water Development Authority Water Pollution Control Loan Fund<br>(Energy Harbor Nuclear Generation LLC)<br>Series 2016-A<br>4.375%, 06/01/2033 | 1,500                        | 1,532,065     |
|   |                              | 4,712,469     |
| <b>Puerto Rico – 1.2%</b>   |                              |               |
| Puerto Rico Electric Power Authority<br>AGM Series 2007-V<br>5.25%, 07/01/2031  | 710                          | 832,607       |



|   | Principal<br>Amount<br>(000) | U.S. \$ Value    |
|---|------------------------------|------------------|
| Puerto Rico Highway & Transportation Authority<br>AGC Series 2005-L<br>5.25%, 07/01/2041  | \$ 285                       | \$ 326,670       |
| AGC Series 2007-N<br>5.25%, 07/01/2034-07/01/2036   | 1,480                        | 1,659,193        |
| AGM Series 2007-C<br>5.25%, 07/01/2036  | 100                          | 112,587          |
| Puerto Rico Industrial Tourist Educational Medical & Environmental Control Facilities Financing Auth<br>(AES Puerto Rico LP)<br>Series 2000<br>6.625%, 06/01/2026                             | 1,715                        | 1,770,737        |
| Puerto Rico Industrial Tourist Educational Medical & Environmental Control Facilities Financing Auth<br>(Sistema Universitario Ana G Mendez Incorporado)<br>Series 2012<br>5.125%, 04/01/2032 | 1,000                        | 1,013,254        |
| Puerto Rico Public Buildings Authority<br>(Commonwealth of Puerto Rico)<br>NATL Series 2007<br>6.00%, 07/01/2025  | 340                          | 379,309          |
| Puerto Rico Sales Tax Financing Corp. Sales Tax Revenue<br>Series 2018-A<br>Zero Coupon, 07/01/2029   | 654                          | 574,355          |
| Series 2019-A<br>4.329%, 07/01/2040   | 675                          | 765,642          |
| 4.55%, 07/01/2040   | 73                           | 83,820           |
|   |                              | <u>7,518,174</u> |
| <b>Tennessee – 0.2%</b>   |                              |                  |
| Bristol Industrial Development Board<br>(Bristol Industrial Development Board Sales Tax)<br>Series 2016-A<br>5.00%, 12/01/2035(a)   | 820                          | 814,984          |
| Chattanooga Health Educational & Housing Facility Board<br>(CommonSpirit Health)<br>Series 2019-A<br>4.00%, 08/01/2037-08/01/2038   | 195                          | 227,969          |
|   |                              | <u>1,042,953</u> |
| <b>Texas – 0.4%</b>   |                              |                  |
| Mission Economic Development Corp.<br>(Natgasoline LLC)<br>Series 2018<br>4.625%, 10/01/2031(a)   | 1,455                        | 1,532,140        |
| New Hope Cultural Education Facilities Finance Corp.<br>(Morningside Ministries Obligated Group)<br>Series 2020<br>5.00%, 01/01/2055  | 100                          | 111,071          |
| Tarrant County Cultural Education Facilities Finance Corp.<br>(Stayton at Museum Way)<br>Series 2020-A<br>5.75%, 12/01/2054   | 1,000                        | 1,070,839        |
|   |                              | <u>2,714,050</u> |

|  | Principal<br>Amount<br>(000) | U.S. \$ Value         |
|--|------------------------------|-----------------------|
| <b>Washington – 0.1%</b>   |                              |                       |
| Washington State Housing Finance Commission<br>(Presbyterian Retirement Communities Northwest Obligated Group)<br>Series 2019-A<br>5.00%, 01/01/2044-01/01/2055(a) | \$ 510                       | \$ 577,014            |
| <b>Wisconsin – 0.5%</b>  |                              |                       |
| UMA Education, Inc.<br>Series 2019<br>5.00%, 10/01/2022-10/01/2029(a)  | 1,685                        | 1,988,087             |
| Wisconsin Health & Educational Facilities Authority<br>(St. Camillus Health System Obligated Group)<br>Series 2019<br>5.00%, 11/01/2054                            | 100                          | 107,454               |
| Wisconsin Public Finance Authority<br>(Catholic Bishop of Chicago (The))<br>Series 2021<br>5.75%, 07/25/2041(a)  | 1,250                        | 1,317,031             |
|  |                              | <u>3,412,572</u>      |
| Total Long-Term Municipal Bonds<br>(cost \$609,477,374)  |                              | <u>647,716,983</u>    |
| <b>Short-Term Municipal Notes – 0.7%</b>   |                              |                       |
| <b>New York – 0.7%</b>   |                              |                       |
| New York State Dormitory Authority<br>(City University of New York (The))<br>Series 2008-D<br>0.02%, 07/01/2031(g)<br>(cost \$4,470,000)                           | 4,470                        | 4,470,000             |
| <b>Total Investments – 99.2%</b>   |                              |                       |
| (cost \$613,947,374)(h)  |                              | 652,186,983           |
| Other assets less liabilities – 0.8%   |                              | <u>5,526,044</u>      |
| <b>Net Assets – 100.0%</b>   |                              | <u>\$ 657,713,027</u> |

#### CENTRALLY CLEARED CREDIT DEFAULT SWAPS

| Description                                   | Fixed<br>Rate<br>(Pay)<br>Receive | Payment<br>Frequency | Implied<br>Credit<br>Spread at<br>August 31,<br>2021 | Notional<br>Amount<br>(000) | Market<br>Value | Upfront<br>Premiums<br>Paid/<br>(Received) | Unrealized<br>Appreciation/<br>(Depreciation) |
|---|-----------------------------------|----------------------|--|-----------------------------|-----------------|--|---|
| <b>Buy Contracts</b>                          |                                   |                      |  |                             |                 |  |   |
| CDX-NAHY Series 36, 5 Year Index, 06/20/2026* | (5.00)%                           | Quarterly            | 2.76%  | USD 7,500                   | \$ (810,616)    | \$ (729,843)                               | \$ (80,773)                                   |

\* Termination date

## CENTRALLY CLEARED INFLATION (CPI) SWAPS

| Notional Amount<br>(000) |  | Termination Date | Rate Type                 |                               | Payment Frequency Paid/<br>Received | Market Value        | Upfront Premiums Paid/<br>(Received) | Unrealized Appreciation/<br>(Depreciation) |
|--------------------------|--|------------------|---------------------------|-------------------------------|-------------------------------------|---------------------|--------------------------------------|--|
|                          |  |                  | Payments made by the Fund | Payments received by the Fund |                                     |                     |                                      |  |
| USD 3,910                |  | 01/15/2025       | 2.565%                    | CPI#                          | Maturity                            | \$ 131,281          | \$ —                                 | \$ 131,281                                 |
| USD 1,955                |  | 01/15/2025       | 2.585%                    | CPI#                          | Maturity                            | 63,977              | —                                    | 63,977                                     |
| USD 1,955                |  | 01/15/2025       | 2.613%                    | CPI#                          | Maturity                            | 61,687              | —                                    | 61,687                                     |
| USD 16,000               |  | 01/15/2028       | 1.230%                    | CPI#                          | Maturity                            | 2,095,611           | —                                    | 2,095,611                                  |
| USD 12,350               |  | 01/15/2028       | 0.735%                    | CPI#                          | Maturity                            | 2,114,401           | —                                    | 2,114,401                                  |
| USD 2,265                |  | 01/15/2030       | 1.572%                    | CPI#                          | Maturity                            | 273,785             | —                                    | 273,785                                    |
| USD 2,265                |  | 01/15/2030       | 1.587%                    | CPI#                          | Maturity                            | 270,186             | —                                    | 270,186                                    |
| USD 3,450                |  | 01/15/2031       | 2.680%                    | CPI#                          | Maturity                            | 37,198              | —                                    | 37,198                                     |
| USD 1,580                |  | 04/15/2032       | CPI#                      | 2.722%                        | Maturity                            | 3,851               | —                                    | 3,851                                      |
| USD 1,305                |  | 02/15/2041       | CPI#                      | 2.500%                        | Maturity                            | (12,410)            | —                                    | (12,410)                                   |
| USD 1,290                |  | 02/15/2041       | CPI#                      | 2.553%                        | Maturity                            | 4,500               | —                                    | 4,500                                      |
| USD 1,285                |  | 02/15/2041       | CPI#                      | 2.505%                        | Maturity                            | (10,651)            | —                                    | (10,651)                                   |
| USD 2,070                |  | 02/15/2051       | CPI#                      | 2.290%                        | Maturity                            | (167,980)           | —                                    | (167,980)                                  |
|                          |  |                  |                           |                               |                                     | <u>\$ 4,865,436</u> | <u>\$ —</u>                          | <u>\$ 4,865,436</u>                        |

# Variable interest rate based on the rate of inflation as determined by the Consumer Price Index (CPI).

## CENTRALLY CLEARED INTEREST RATE SWAPS

| Notional Amount<br>(000) |  | Termination Date | Rate Type                 |                               | Payment Frequency Paid/<br>Received | Market Value        | Upfront Premiums Paid/<br>(Received) | Unrealized Appreciation/<br>(Depreciation) |
|--------------------------|--|------------------|---------------------------|-------------------------------|-------------------------------------|---------------------|--------------------------------------|--|
|                          |  |                  | Payments made by the Fund | Payments received by the Fund |                                     |                     |                                      |  |
| USD 12,600               |  | 01/15/2028       | 1.205%                    | 3 Month LIBOR                 | Semi-Annual/<br>Quarterly           | \$ (141,594)        | \$ —                                 | \$ (141,594)                               |
| USD 12,000               |  | 01/15/2028       | 0.992%                    | 3 Month LIBOR                 | Semi-Annual/<br>Quarterly           | 31,161              | —                                    | 31,161                                     |
| USD 11,500               |  | 01/15/2028       | 1.173%                    | 3 Month LIBOR                 | Semi-Annual/<br>Quarterly           | (115,392)           | —                                    | (115,392)                                  |
| USD 11,100               |  | 01/15/2028       | 1.208%                    | 3 Month LIBOR                 | Semi-Annual/<br>Quarterly           | (127,219)           | —                                    | (127,219)                                  |
| USD 6,500                |  | 01/15/2028       | 1.214%                    | 3 Month LIBOR                 | Semi-Annual/<br>Quarterly           | (76,989)            | —                                    | (76,989)                                   |
| USD 10,000               |  | 01/15/2031       | 1.252%                    | 3 Month LIBOR                 | Semi-Annual/<br>Quarterly           | 44,519              | —                                    | 44,519                                     |
| USD 8,000                |  | 01/15/2031       | 1.240%                    | 3 Month LIBOR                 | Semi-Annual/<br>Quarterly           | 38,276              | —                                    | 38,276                                     |
| USD 6,750                |  | 02/15/2036       | LIBOR                     | 1.576%                        | Quarterly/<br>Semi-Annual           | 45,832              | —                                    | 45,832                                     |
| USD 1,250                |  | 01/15/2041       | LIBOR                     | 2.004%                        | Quarterly/<br>Semi-Annual           | 83,032              | —                                    | 83,032                                     |
| USD 1,060                |  | 02/15/2051       | 1.942%                    | 3 Month LIBOR                 | Semi-Annual/<br>Quarterly           | (74,759)            | —                                    | (74,759)                                   |
|                          |  |                  |                           |                               |                                     | <u>\$ (293,133)</u> | <u>\$ —</u>                          | <u>\$ (293,133)</u>                        |

## INTEREST RATE SWAPS

| Swap Counterparty | Notional Amount<br>(000) | Termination Date | Rate Type                 |                               | Payment Frequency Paid/Received | Market Value        | Upfront Premiums Paid/(Received) | Unrealized Appreciation/Depreciation |
|-------------------|--------------------------|------------------|---------------------------|-------------------------------|---------------------------------|---------------------|----------------------------------|--------------------------------------|
|                   |                          |                  | Payments made by the Fund | Payments received by the Fund |                                 |                     |                                  |                                      |
| Citibank, NA      | USD 9,395                | 10/09/2029       | 1.120%                    | SIFMA*                        | Quarterly                       | \$ (193,198)        | \$ —                             | \$ (193,198)                         |
| Citibank, NA      | USD 9,395                | 10/09/2029       | 1.125%                    | SIFMA*                        | Quarterly                       | (197,345)           | —                                | (197,345)                            |
|                   |                          |                  |                           |                               |                                 | <u>\$ (390,543)</u> | <u>\$ —</u>                      | <u>\$ (390,543)</u>                  |

\* Variable interest rate based on the Securities Industry & Financial Markets Association (SIFMA) Municipal Swap Index.

- (a) 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 \$34,159,369 or 5.2% of net assets.
- (b) Security is exempt from registration under Rule 144A or Regulation S of the Securities Act of 1933. These securities, which represent 0.15% of net assets as of August 31, 2021, are considered illiquid and restricted. Additional information regarding such securities follows:

| 144A/Restricted & Illiquid Securities  | Acquisition Date | Cost         | Market Value | Percentage of Net Assets |
|--|------------------|--------------|--------------|--------------------------|
| Jefferson County Industrial Development Agency<br>(ReEnergy Black River LLC)<br>Series 2019<br>5.25%, 01/01/2024 | 11/13/2014       | \$ 1,000,636 | \$ 976,844   | 0.15%                    |

- (c) Floating Rate Security. Stated interest/floor/ceiling rate was in effect at August 31, 2021.
- (d) Non-income producing security.
- (e) Defaulted.
- (f) When-Issued or delayed delivery security.
- (g) Variable Rate Demand Notes are instruments whose interest rates change on a specific date (such as coupon date or interest payment date) or whose interest rates vary with changes in a designated base rate (such as the prime interest rate). This instrument is payable on demand and is secured by letters of credit or other credit support agreements from major banks.
- (h) 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 \$44,742,872 and gross unrealized depreciation of investments was \$(2,402,276), resulting in net unrealized appreciation of \$42,340,596.

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 0.9% and 0.0%, respectively.

### Glossary:

AGC – Assured Guaranty Corporation  
AGM – Assured Guaranty Municipal  
CDX-NAHY – North American High Yield Credit Default Swap Index  
CPI – Consumer Price Index  
ETM – Escrowed to Maturity  
LIBOR – London Interbank Offered Rate  
NATL – National Interstate Corporation  
SOFR – Secured Overnight Financing Rate

---

**AB Municipal Income Fund, Inc.****AB New York Portfolio**

August 31, 2021 (unaudited)

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. In addition, non-agency rated investments are 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:

| <b>Investments in Securities:</b>                 | <b>Level 1</b> | <b>Level 2</b>        | <b>Level 3</b> | <b>Total</b>          |
|---|----------------|-----------------------|----------------|-----------------------|
| <b>Assets:</b>                                    |                |                       |                |                       |
| Long-Term Municipal Bonds                         | \$ —           | \$ 647,716,983        | \$ —           | \$ 647,716,983        |
| Short-Term Municipal Notes                        | —              | 4,470,000             | —              | 4,470,000             |
| Total Investments in Securities                   | —              | 652,186,983           | —              | 652,186,983           |
| <b>Other Financial Instruments<sup>(a)</sup>:</b> |                |                       |                |                       |
| <b>Assets:</b>                                    |                |                       |                |                       |
| Centrally Cleared Inflation (CPI) Swaps           | —              | 5,056,477             | —              | 5,056,477             |
| Centrally Cleared Interest Rate Swaps             | —              | 242,820               | —              | 242,820               |
| <b>Liabilities:</b>                               |                |                       |                |                       |
| Centrally Cleared Credit Default Swaps            | —              | (810,616)             | —              | (810,616)             |
| Centrally Cleared Inflation (CPI) Swaps           | —              | (191,041)             | —              | (191,041)             |
| Centrally Cleared Interest Rate Swaps             | —              | (535,953)             | —              | (535,953)             |
| Interest Rate Swaps                               | —              | (390,543)             | —              | (390,543)             |
| <b>Total</b>                                      | <b>\$ —</b>    | <b>\$ 655,558,127</b> | <b>\$ —</b>    | <b>\$ 655,558,127</b> |

<sup>(a)</sup> 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.