# AB MUNICIPAL INCOME FUND II

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

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

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

**UNITED STATES**
**SECURITIES AND EXCHANGE COMMISSION**
**WASHINGTON, DC 20549**

**FORM NPORT-P**
**Monthly Portfolio Investments Report**

# NPORT-P: Filer Information

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

***Submission Contact Information***

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

***Notification Information***

| | |
|---|---|
| Notify via Filing Website only? | ☐ |
| Notification E-mail Address | |
| Series ID | S000010358 |
| Class (Contract) ID | C000028652 |
| | C000028654 |

# NPORT-P: Part A: General Information

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

| | |
|---|---|
| a. Name of Registrant | AB MUNICIPAL INCOME FUND II |
| b. Investment Company Act file number for Registrant: (e.g., 811-______) | 811-07618 |
| c. CIK number of Registrant | 0000899774 |

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

***Item A.2. Information about the Series.***

| | |
|---|---|
| a. Name of Series. | AB New Jersey Portfolio |
| b. EDGAR series identifier (if any). | S000010358 |
| c. LEI of Series. | OV9PJQVXEA4J3L1H6221 |

***Item A.3. Reporting period.***

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

***Item A.4. Final filing***

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

## NPORT-P: Part B: Information About the Fund

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

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

| | |
|---|---|
| a. Total assets, including assets attributable to miscellaneous securities reported in Part D. | 76109012.27 |
| b. Total liabilities. | 2103329.87 |
| c. Net assets. | 74005682.40 |

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

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

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

Amounts payable within one year.

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

Amounts payable after one year.

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

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

| | |
|---|---|
| (i) On a delayed delivery, when-issued, or other firm commitment basis: | 1731262.40000000 |
| (ii) On a standby commitment basis: | 0.00000000 |
| e. Liquidation preference of outstanding preferred stock issued by the Fund. | 0.00000000 |
| f. Cash and cash equivalents not reported in Parts C and D. | 0.00000000 |

***Item B.3. Portfolio level risk metrics.***

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

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

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

| Currency Metric Record | ISO Currency code | 3 month | 1 year | 5 years | 10 years | 30 years |
|---|---|---|---|---|---|---|
| #1 | United States Dollar | | | | | |
| | | | | **Interest Rate Risk (DV01)** | | |
| | | -253.78000000 | -4106.45000000 | -14219.35000000 | -13240.91000000 | -7323.24000000 |
| | | | | **Interest Rate Risk (DV100)** | | |
| | | -25372.23000000 | -409815.48000000 | -1479178.05000000 | -1851093.83000000 | -452699.70000000 |

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 | -230.78000000 | -2596.67000000 | -12715.48000000 | -10642.07000000 | -1532.94000000 |
| Non-Investment grade | -23.19000000 | -401.86000000 | -2928.57000000 | -2714.42000000 | -736.13000000 |

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 | 0.52000000 | 0.81000000 | -0.17000000 | C000028652 |
| #2 | 0.55000000 | 0.74000000 | -0.33000000 | C000028654 |

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

| Asset category | Instrument type | Month 1 | | Month 2 | | Month 3 | |
|---|---|---|---|---|---|---|---|
| | | Monthly net realized gain(loss) | Monthly net change in unrealized appreciation (or depreciation) | Monthly net realized gain(loss) | Monthly net change in unrealized appreciation (or depreciation) | Monthly net realized gain(loss) | Monthly net change in unrealized appreciation (or depreciation) |
| Commodity Contracts | | — | — | — | — | — | — |
| Credit Contracts | | — | — | — | — | — | — |
| Equity Contracts | | — | — | — | — | — | — |
| Foreign Exchange Contracts | | — | — | — | — | — | — |
| Interest Rate Contracts | | 0.00000000 | -16001.53000000 | 0.00000000 | 69079.11000000 | 0.00000000 | 1662.40000000 |
| | Forward | — | — | — | — | — | — |
| | Future | — | — | — | — | — | — |
| | Option | — | — | — | — | — | — |
| | Swaption | — | — | — | — | — | — |
| | Swap | 0.00000000 | -16001.53000000 | 0.00000000 | 69079.11000000 | 0.00000000 | 1662.40000000 |
| | 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 | 0.00000000 | 273715.10000000 |
| Month 2 | -0.01000000 | 389486.49000000 |
| Month 3 | 0.00000000 | -379868.68000000 |

***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 | 1571495.78000000 | 93650.52000000 | 1800104.19000000 |
| Month 2 | 411658.74000000 | 94080.79000000 | 657917.63000000 |
| Month 3 | 227667.58000000 | 98055.05000000 | 1823914.95000000 |

***Item B.7. Highly Liquid Investment Minimum information.***

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

***Item B.8. Derivatives Transactions.***

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

(1) Moderately Liquid Investments

(2) Less Liquid Investments

(3) Illiquid Investments

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

| | |
|---|---|
| Classification | — |

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

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

| | |
|---|---|
| a. Derivatives exposure (as defined in rule 18f-4(a) [17 CFR 270.18f-4(a)]), reported as a percentage of the Fund's net asset value. | — |
| b. Exposure from currency derivatives that hedge currency risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value. | — |
| c. Exposure from interest rate derivatives that hedge interest rate risks, as provided in rule 18f-4(c)(4)(i)(B) [17 CFR 270.18f-4(c)(4)(i)(B)], reported as a percentage of the Fund's net asset value. | — |
| d. The number of business days, if any, in excess of the five-business-day period | |

| | |
|---|---|
| described in rule 18f-4(c)(4)(ii) [17 CFR 270.18f-4(c)(4)(ii)], that the Fund’s derivatives exposure exceeded 10 percent of its net assets during the reporting period. | — |

***Item B.10. VaR information.***

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

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

## NPORT-P: Part C: Schedule of Portfolio Investments

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

# Schedule of Portfolio Investments Record: 1

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

| | |
|---|---|
| a. Name of issuer (if any). | Chicago Mercantile Exchange |
| b. LEI (if any) of issuer. (1) | SNZ2OJLFK8MNNCLQOF39 |
| c. Title of the issue or description of the investment. | Long: SS1V7G5 IRS USD R F 1.48600 IS1V7G5 CCPVANILLA / Short: SS1V7G5 IRS USD P V 03MLIBOR IS1V7H6 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 | SS1V7G5 |
| Description of other unique identifier. | Internal Identifier |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 3430000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 45814.88000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.061907246192 |

***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. | 1.48600000 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 3185.61000000 |

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 | -281.33000000 |

| | |
|---|---|
| ii. Termination or maturity date. | 2022-08-09 |

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. | 3430000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 45814.88000000 |

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

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

# Schedule of Portfolio Investments Record: 2

***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: SS28FV6 IRS USD R F 2.16600 IS28FV6 CCPVANILLA / Short: SS28FV6 IRS USD P V 03MLIBOR IS28FW7 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 | SS28FV6 |
| Description of other unique identifier. | Internal Identifier |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 500000.00000000 |

| | |
|---|---|
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 46580.37000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.062941612710 |

***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. | 2.16600000 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 451.25000000 |

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 | -25.89000000 |

| | |
|---|---|
| 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. | 500000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 46580.37000000 |

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

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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 | 233000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 7624.82000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.010303019650 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

N/A

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

| | |
|---|---|
| a. Type of derivative instrument (21) | Swap |

b. Counterparty.

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

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

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

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

At least one of the following other identifiers:

| | |
|---|---|
| - Other identifier (if CUSIP, ISIN, and ticker are not available). | N/A |

| | |
|---|---|
| If other identifier provided, indicate the type of identifier used. | N/A |
| Custom swap Flag | ☒ Yes ☐ No |

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

Receipts: Reference Asset, Instrument or Index.

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

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

Payments: Reference Asset, Instrument or Index.

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

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

iii. Upfront payments or receipts

| | |
|---|---|
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 233000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 7624.82000000 |

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

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

# Schedule of Portfolio Investments Record: 4

*Item C.1. Identification of investment.*

| | |
|---|---|
| a. Name of issuer (if any). | 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 | 155000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 181766.42000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.245611436994 |

*Item C.3. Payoff profile.*

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2031-07-01 |

b. Coupon.

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

| | |
|---|---|
| v. Delta (if applicable). | |

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 5

***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). | 40065NCR6 |

At least one of the following other identifiers:

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

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

Balance. (2)

| | |
|---|---|
| a. Balance | 440000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 501586.18000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.677767116974 |

***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. | 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 Jersey Economic Development Authority |
| b. LEI (if any) of issuer. (1) | 5493006JS6QWDVU4R678 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST ECON DEV AUTH REVENUE |
| d. CUSIP (if any). | 64577B6A7 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US64577B6A76 |

***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) | 1209995.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.635003908834 |

***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. | 2026-04-01 |

b. Coupon.

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

| — | — | — | — |
|---|---|---|---|

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

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

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 7

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

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

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US67766WXM99 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 280000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|---|
| e. Value. (4) | 285985.50000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.386437217691 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2033-06-01 |

b. Coupon.

| | |
|---|---|
| i. Coupon category. (13) | Floating |
| ii. Annualized rate. | 4.37500000 |
| c. Currently in default? | ☐ Yes ☒ No |
| d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No |
| e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No |

f. For convertible securities, also provide:

| | |
|---|---|
| i. Mandatory convertible? | ☐ Yes ☐ No |

| | |
|---|---|
| ii. Contingent convertible? | ☐ Yes ☐ No |

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 8

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

| | |
|---|---|
| a. Name of issuer (if any). | Metropolitan Government Nashville & Davidson County Health & Educational Facs Bd |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | MET GOVT NASHVILLE & DAVIDSON CNTY TN HLTH & EDUCTNL FAC BRD |
| d. CUSIP (if any). | 59212TAH9 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US59212TAH95 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 260000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 132196.90000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.178630742549 |

***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. | 2049-04-01 |

b. Coupon.

| | |
|---|---|
| i. Coupon category. (13) | Fixed |
| ii. Annualized rate. | 6.25000000 |
| c. Currently in default? | ☐ Yes ☒ No |
| d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No |

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 9

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

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

| | |
|---|---|
| At least one of the following other identifiers: | |
| - ISIN | US40064REK14 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 100000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 104935.51000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.141793855008 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2036-10-01 |
| b. Coupon. | |
| i. Coupon category. (13) | Fixed |

ii. Annualized rate. 3.83900000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

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

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

# Schedule of Portfolio Investments Record: 10

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

| | |
|---|---|
| a. Name of issuer (if any). | 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). | 73358WFU3 |
| At least one of the following other identifiers: | |
| - ISIN | US73358WFU36 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 3250000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 3307541.90000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 4.469308021676 |

***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. | 2030-07-15 |
| 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: 11

| *Item C.1. Identification of investment.* | |
|---|---|
| a. Name of issuer (if any). | New Jersey Educational Facilities Authority |
| b. LEI (if any) of issuer. (1) | 549300UTOO4X537XXG70 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST EDUCTNL FACS AUTH REVENUE |
| d. CUSIP (if any). | 646066NN6 |
| At least one of the following other identifiers: | |
| - ISIN | US646066NN66 |

| *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) | 2885248.75000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 3.898685420404 |

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

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

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

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

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2034-07-01 |

b. Coupon.

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

| | |
|---|---|
| v. Delta (if applicable). | |

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 12

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

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

At least one of the following other identifiers:

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

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

Balance. (2)

| | |
|---|---|
| a. Balance | 160000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 558.12000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.000754158305 |

***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. | 160000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 558.12000000 |

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

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | 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 | 110000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 112764.75000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.152373096690 |

| 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 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: 14

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

| | |
|---|---|
| a. Name of issuer (if any). | New Jersey Turnpike Authority |
| b. LEI (if any) of issuer. (1) | 5493005YN67D71KSMI84 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST TURNPIKE AUTH TURNPIKE REVENUE |
| d. CUSIP (if any). | 646140DD2 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US646140DD29 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 680000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 840471.36000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.135684899785 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2048-01-01 |

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: 15

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

At least one of the following other identifiers:

| | |
|---|---|
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | IS1WTT5 |
| Description of other unique identifier. | Internal Identifier |

| Item C.2. Amount of each investment. | |
|---|---|

Balance. (2)

| | |
|---|---|
| a. Balance | 1235000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -25396.48000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.03431693239 |

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

| Item C.4. Asset and issuer type. | |
|---|---|

| | |
|---|---|
| a. Asset type. (6)<br><br>b. Issuer type. (7) | Derivative-interest rate |

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

| | |
|---|---|
| a. ISO country code. (8)<br><br>b. Investment ISO country code. (9) | UNITED STATES OF AMERICA |

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

N/A

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

| | |
|---|---|
| a. Type of derivative instrument (21) | Swap |

b. Counterparty.

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

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

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

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

At least one of the following other identifiers:

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

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

Receipts: Reference Asset, Instrument or Index.

| | |
|---|---|
| Receipts: fixed, floating or other. | ☐ Fixed ☒ Floating ☐ Other |
| Receipts: Floating rate Index. | SIFMA Municipal Swap Index Yield |
| Receipts: Floating rate Spread. | 0.00000000 |
| Receipt: Floating Rate Reset Dates. | Month |
| Receipt: Floating Rate Reset Dates Unit. | 3 |
| Receipts: Floating Rate Tenor. | Month |
| Receipts: Floating Rate Tenor Unit. | 3 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 37.93000000 |

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

Payments: Reference Asset, Instrument or Index.

| | |
|---|---|
| Payments: fixed, floating or other. | ☒ Fixed ☐ Floating ☐ Other |
| Payments: Fixed rate. | 1.12000000 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | -2028.79000000 |

| | |
|---|---|
| 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. | 1235000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | -25396.48000000 |

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

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | LCH Limited |
| b. LEI (if any) of issuer. (1) | 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 | 1150000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -11539.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.01559231619 |

| *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. | 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. | 193.40000000 |

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. | 1.17300000 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | -1723.66000000 |

| | |
|---|---|
| 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. | 1150000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | -11539.20000000 |

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

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | Alliance Bernstein |
| b. LEI (if any) of issuer. (1) | 5493006YWHO7MNK2U579 |

| | |
|---|---|
| c. Title of the issue or description of the investment. | AB Fixed Income Shares, Inc. - Government Money Market Portfolio |
| d. CUSIP (if any). | 018616748 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US0186167484 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 676164.03000000 |
| b. Units | Number of shares |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 676164.03000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.913665016079 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

N/A

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 18

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

| | |
|---|---|
| a. Name of issuer (if any). | New Jersey Economic Development Authority |
| b. LEI (if any) of issuer. (1) | 5493006JS6QWDVU4R678 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST ECON DEV AUTH ECON DEV REVENUE |
| d. CUSIP (if any). | 64577HMG3 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US64577HMG38 |

***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) | 1101292.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.488119242043 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2028-04-01 |

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 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). | 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 | 340000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 395370.12000000 |
| f. Exchange rate. | |

| | |
|---|---|
| g. Percentage value compared to net assets of the Fund. | 0.534242921865 |

| 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. | 2055-06-01 |
| 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: 20

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

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

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US400653JL65 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 655000.00000000 |
| b. Units | Principal amount |

| | |
|---|---|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 755016.47000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.020214185606 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2040-10-01 |

b. Coupon.

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 21

***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: BS29GT4 IRS USD R V 03MLIBOR IS29GU5 CCPVANILLA / Short: BS29GT4 IRS USD P F 1.56450 IS29GT4 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 | BS29GT4 |

| | |
|---|---|
| identifier used<br>Description of other unique identifier. | Internal Identifier |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 1600000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -40627.02000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.05489716286 |

***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. | 269.08000000 |

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. | 1.56500000 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | -3198.53000000 |

| | |
|---|---|
| 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. | 1600000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | -40627.02000000 |

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

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

# Schedule of Portfolio Investments Record: 22

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

| | |
|---|---|
| a. Name of issuer (if any). | New Jersey Health Care Facilities Financing Authority |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | NEW JERSEY ST HLTH CARE FACS FING AUTH REVENUE |
| d. CUSIP (if any). | 645790LL8 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US645790LL81 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 1835000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 2240904.20000000 |

| | |
|---|---|
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 3.028016399994 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2035-07-01 |

b. Coupon.

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 23

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

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

At least one of the following other identifiers:

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

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

Balance. (2)

| | |
|---|---|
| a. Balance | 164000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -1359.40000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.00183688597 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

N/A

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

| | |
|---|---|
| a. Type of derivative instrument (21) | Swap |

b. Counterparty.

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

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

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

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

At least one of the following other identifiers:

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

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

Receipts: Reference Asset, Instrument or Index.

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

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

Payments: Reference Asset, Instrument or Index.

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

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

iii. Upfront payments or receipts

| | |
|---|---|
| Upfront payments. | 0.00000000 |

| | |
|---|---|
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 164000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | -1359.40000000 |

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

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | New Jersey Transportation Trust Fund Authority |
| b. LEI (if any) of issuer. (1) | 549300YUVD5TEXR6L889 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST TRANSPRTN TRUST FUND AUTH |
| d. CUSIP (if any). | 6461367J4 |
| At least one of the following other identifiers: | |
| - ISIN | US6461367J44 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 1415000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 1643575.56000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 2.220877514670 |

***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. | 2045-06-15 |

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

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US74529JRH04 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 60000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|---|
| e. Value. (4) | 68057.02000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.091961884267 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2040-07-01 |

b. Coupon.

| | |
|---|---|
| i. Coupon category. (13) | Fixed |
| ii. Annualized rate. | 4.32900000 |
| c. Currently in default? | ☐ Yes ☒ No |
| d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No |
| e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No |

f. For convertible securities, also provide:

| | |
|---|---|
| i. Mandatory convertible? | ☐ Yes ☐ No |

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

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

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

# Schedule of Portfolio Investments Record: 26

***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: 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 | 1000000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 6789.99000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.009174957624 |

*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. | 1.57600000 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 787.75000000 |

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 | -64.00000000 |

| | |
|---|---|
| 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. | 1000000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 6789.99000000 |

***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: 27

***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 | 232000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |

| | |
|---|---|
| e. Value. (4) | 7320.39000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.009891659346 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

N/A

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

| | |
|---|---|
| a. Type of derivative instrument (21) | Swap |

b. Counterparty.

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

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

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

| | |
|---|---|
| Name of issuer. | N/A |

| | |
|---|---|
| Title of issue. | N/A |

At least one of the following other identifiers:

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

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

Receipts: Reference Asset, Instrument or Index.

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

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

Payments: Reference Asset, Instrument or Index.

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

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

iii. Upfront payments or receipts

| | |
|---|---|
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 232000.00000000 |
| ISO Currency Code. | USD |

| | |
|---|---|
| v. Unrealized appreciation or depreciation. (24) | 7320.39000000 |

*Item C.12. Securities lending.*

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | Puerto Rico Sales Tax Financing Corp Sales Tax Revenue |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | PUERTO RICO SALES TAX FING CORP SALES TAX REVENUE |
| d. CUSIP (if any). | 74529JPX7 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US74529JPX71 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 305000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 352384.50000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.476158706429 |

*Item C.3. Payoff profile.*

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2058-07-01 |

b. Coupon.

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

| | |
|---|---|
| v. Delta (if applicable). | |

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

# Schedule of Portfolio Investments Record: 29

*Item C.1. Identification of investment.*

| | |
|---|---|
| a. Name of issuer (if any). | New Jersey Economic Development Authority |
| b. LEI (if any) of issuer. (1) | 5493006JS6QWDVU4R678 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST ECON DEV AUTH ECON DEV REVENUE |
| d. CUSIP (if any). | 64577HSY8 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US64577HSY89 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 1765000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 2181506.82000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 2.947755833408 |

*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. | 2032-06-01 |

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: 30

***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: SS28635 IRS USD R F 2.16550 IS28635 CCPVANILLA / Short: SS28635 IRS USD P V 03MLIBOR IS28646 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 | SS28635 |
| Description of other unique identifier. | Internal Identifier |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 600000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |

| | |
|---|---|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 55841.94000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.075456286853 |

***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. | 2.16600000 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 541.37000000 |

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

Payments: Reference Asset, Instrument or Index.

| | |
|---|---|
| Payments: fixed, floating or other. | ☐ Fixed ☒ Floating ☐ Other |
| Payments: fixed or floating | Floating |
| Payments: Floating rate Index. | ICE Libor USD 3 Months |
| Payments: Floating rate Spread. | 0.00000000 |
| Payment: Floating Rate Reset Dates. | Month |
| Payment: Floating Rate Reset Dates Unit. | 3 |
| Payment: Floating Rate Tenor. | Month |
| Payment: Floating Rate Tenor Unit. | 3 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | -33.27000000 |

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

iii. Upfront payments or receipts

| | |
|---|---|
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |

| | |
|---|---|
| iv. Notional amount. | 600000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 55841.94000000 |

*Item C.12. Securities lending.*

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | Chicago Mercantile Exchange |
| b. LEI (if any) of issuer. (1) | SNZ2OJLFK8MNNCLQOF39 |
| c. Title of the issue or description of the investment. | Long: SS1SON2 IRS USD R F 2.74600 IS1SON2 CCPVANILLA / Short: SS1SON2 IRS USD P V 03MLIBOR IS1SOO3 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 | SS1SON2 |
| Description of other unique identifier. | Internal Identifier |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 400000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 103121.19000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.139342259480 |

*Item C.3. Payoff profile.*

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

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

| | |
|---|---|
| a. Asset type. (6)<br>b. Issuer type. (7) | Derivative-interest rate |

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

| | |
|---|---|
| a. ISO country code. (8)<br>b. Investment ISO country code. (9) | UNITED STATES OF AMERICA |

***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. | 2.74600000 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 4141.51000000 |

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 | -66.00000000 |

| | |
|---|---|
| ii. Termination or maturity date. | 2049-04-16 |

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. | 400000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 103121.19000000 |

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

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

| | |
|---|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | LCH Limited |
| b. LEI (if any) of issuer. (1) | F226TOH6YD6XJB17KS62 |
| c. Title of the issue or description of the investment. | Long: BS2AU39 IRS USD R V 12MUSCPI IS2AU40 CCPINFLATIONZERO / Short: BS2AU39 IRS USD P F 2.68000 IS2AU39 CCPINFLATIONZERO |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

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

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

Balance. (2)

| | |
|---|---|
| a. Balance | 370000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 3989.32000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.005390559036 |

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

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

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

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

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

| | |
|---|---|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |

| | |
|---|---|
| b. Investment ISO country code. (9) | |

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

N/A

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

| | |
|---|---|
| a. Type of derivative instrument (21) | Swap |

b. Counterparty.

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

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

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

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

At least one of the following other identifiers:

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

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

Receipts: Reference Asset, Instrument or Index.

| | |
|---|---|
| Receipts: fixed, floating or other. | ☐ Fixed ☒ Floating ☐ Other |
| Receipts: Floating rate Index. | US CPI Urban Consumers NSA |

| | |
|---|---|
| Receipts: Floating rate Spread. | 0.00000000 |
| Receipt: Floating Rate Reset Dates. | Day |
| Receipt: Floating Rate Reset Dates Unit. | 3436 |
| Receipts: Floating Rate Tenor. | Day |
| Receipts: Floating Rate Tenor Unit. | 3436 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 0.00000000 |

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

Payments: Reference Asset, Instrument or Index.

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

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

iii. Upfront payments or receipts

| | |
|---|---|
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 370000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 3989.32000000 |

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

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | 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 | 145000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 190405.89000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.257285500011 |

***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: 34

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | New Jersey Educational Facilities Authority |
| b. LEI (if any) of issuer. (1) | 549300UTOO4X537XXG70 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST EDUCTNL FACS AUTH REVENUE |
| d. CUSIP (if any). | 6460666J4 |
| At least one of the following other identifiers: | |
| - ISIN | US6460666J44 |

| 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) | 1241808.40000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.677990607921 |

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

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

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

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

*Item C.7. Liquidity classification information.*

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2045-07-01 |

b. Coupon.

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

| | |
|---|---|
| v. Delta (if applicable). | |

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 35

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

| | |
|---|---|
| a. Name of issuer (if any). | New Jersey Transportation Trust Fund Authority |
| b. LEI (if any) of issuer. (1) | 549300YUVD5TEXR6L889 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST TRANSPRTN TRUST FUND AUTH |
| d. CUSIP (if any). | 6461362C4 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US6461362C46 |

***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) | 1195078.90000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.614847483657 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2028-06-15 |

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: 36

***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 | 1235000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -25941.55000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.03505345692 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

N/A

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

| | |
|---|---|
| a. Type of derivative instrument (21) | Swap |

b. Counterparty.

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

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

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

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

At least one of the following other identifiers:

| | |
|---|---|
| - Other identifier (if CUSIP, ISIN, and ticker are not available). | N/A |
| If other identifier provided, indicate the type of identifier used. | N/A |

| | |
|---|---|
| Custom swap Flag | ☒ Yes ☐ No |

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

Receipts: Reference Asset, Instrument or Index.

| | |
|---|---|
| Receipts: fixed, floating or other. | ☐ Fixed ☒ Floating ☐ Other |
| Receipts: Floating rate Index. | SIFMA Municipal Swap Index Yield |
| Receipts: Floating rate Spread. | 0.00000000 |
| Receipt: Floating Rate Reset Dates. | Month |
| Receipt: Floating Rate Reset Dates Unit. | 3 |
| Receipts: Floating Rate Tenor. | Month |
| Receipts: Floating Rate Tenor Unit. | 3 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 37.93000000 |

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

Payments: Reference Asset, Instrument or Index.

| | |
|---|---|
| Payments: fixed, floating or other. | ☒ Fixed ☐ Floating ☐ Other |
| Payments: Fixed rate. | 1.12500000 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | -2038.76000000 |

| | |
|---|---|
| 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. | 1235000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | -25941.55000000 |

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

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

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

# Schedule of Portfolio Investments Record: 37

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

| | |
|---|---|
| a. Name of issuer (if any). | Palm Beach County Health Facilities Authority |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | PALM BEACH CNTY FL HLTH FACS AUTH REVENUE |
| d. CUSIP (if any). | 696507UT7 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US696507UT71 |

***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) | 108780.95000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.146989996541 |

***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. | 2055-06-01 |

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: 38

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | Union County Utilities Authority |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | UNION CNTY NJ UTILITIES AUTH RESOURCE RECOVERY FAC LEASE REV |
| d. CUSIP (if any). | 906363AB2 |
| At least one of the following other identifiers: | |
| - ISIN | US906363AB22 |

| Item C.2. Amount of each investment. | |
|---|---|
| Balance. (2) | |
| a. Balance | 3060000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 3097927.78000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 4.186067447166 |

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

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

| Item C.5. Country of investment or issuer. | |
|---|---|

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2031-12-01 |

b. Coupon.

| | |
|---|---|
| i. Coupon category. (13) | Fixed |
| ii. Annualized rate. | 5.25000000 |
| 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: 39

| Item C.1. Identification of investment. |
|---|

| | |
|---|---|
| a. Name of issuer (if any). | Idaho Housing & Finance Association |
| b. LEI (if any) of issuer. (1) | 5493002WM3NYB1LQB744 |
| c. Title of the issue or description of the investment. | IDAHO ST HSG & FIN ASSN |
| d. CUSIP (if any). | 45129WMA5 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US45129WMA52 |

| 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) | 1081501.40000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.461376160487 |

| 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. | 2031-07-15 |

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: 40

*Item C.1. Identification of investment.*

| | |
|---|---|
| a. Name of issuer (if any). | New Jersey Health Care Facilities Financing Authority |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | NEW JERSEY ST HLTH CARE FACS FING AUTH REVENUE |
| d. CUSIP (if any). | 645790EB8 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US645790EB82 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 45000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 45181.06000000 |
| f. Exchange rate. | |

| | |
|---|---|
| g. Percentage value compared to net assets of the Fund. | 0.061050798445 |

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

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

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

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

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

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

| *Item C.9. Debt securities.* | |
|---|---|
| For debt securities, also provide: | |
| a. Maturity date. | 2022-07-01 |
| b. Coupon. | |
| i. Coupon category. (13) | Fixed |
| ii. Annualized rate. | 5.12500000 |
| 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: 41

*Item C.1. Identification of investment.*

| | |
|---|---|
| a. Name of issuer (if any). | New Jersey Economic Development Authority |
| b. LEI (if any) of issuer. (1) | 5493006JS6QWDVU4R678 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST ECON DEV AUTH REVENUE |
| d. CUSIP (if any). | 64577BM84 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US64577BM847 |

*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) | 1186143.10000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.602773005441 |

***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. | 2032-07-15 |

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: 42

***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: BS29R02 IRS USD R V 03MLIBOR IS29R13 CCPVANILLA / Short: BS29R02 IRS USD P F 1.45550 IS29R02 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 | BS29R02 |

| | |
|---|---|
| identifier used | |
| Description of other unique identifier. | Internal Identifier |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 750000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -11565.63000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.01562802966 |

***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. | 124.75000000 |

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. | 1.45600000 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | -1394.85000000 |

| | |
|---|---|
| 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. | 750000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | -11565.63000000 |

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

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

# Schedule of Portfolio Investments Record: 43

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

| | |
|---|---|
| a. Name of issuer (if any). | City of Detroit MI |
| b. LEI (if any) of issuer. (1) | 549300BQRJP7MKKHOY28 |
| c. Title of the issue or description of the investment. | DETROIT MI |
| d. CUSIP (if any). | 2510933Q1 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US2510933Q14 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 50000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 59009.72000000 |

| | |
|---|---|
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.079736741945 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2036-04-01 |

b. Coupon.

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 44

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

| | |
|---|---|
| a. Name of issuer (if any). | New Jersey Economic Development Authority |
| b. LEI (if any) of issuer. (1) | 5493006JS6QWDVU4R678 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST ECON DEV AUTH SPL FAC REVENUE |
| d. CUSIP (if any). | 64578CAH4 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US64578CAH43 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 1165000.00000000 |

| | |
|---|---|
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 1223973.58000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.653891350375 |

***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. | 2029-09-15 |

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

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

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

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 45

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

| | |
|---|---|
| a. Name of issuer (if any). | Puerto Rico Industrial Tourist Educational Medical & Envirml Ctl Facs Fing Auth |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | PUERTO RICO INDL TOURIST EDUCTNL MED & ENVRNMNTL CONTROL FAC |
| d. CUSIP (if any). | 74527JAC1 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US74527JAC18 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 300000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 309750.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.418548941047 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2026-06-01 |

b. Coupon.

| | |
|---|---|
| i. Coupon category. (13) | Fixed |
| ii. Annualized rate. | 6.62500000 |

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 46

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

| | |
|---|---|
| a. Name of issuer (if any). | New Jersey Economic Development Authority |
| b. LEI (if any) of issuer. (1) | 5493006JS6QWDVU4R678 |

| | |
|---|---|
| c. Title of the issue or description of the investment. | NEW JERSEY ST ECON DEV AUTH REVENUE |
| d. CUSIP (if any). | 645918Z71 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US645918Z719 |

***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) | 1122667.70000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.517002024158 |

***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. | 2027-01-01 |
| 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: 47

| 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 | 145000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 163226.80000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.220559820146 |

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

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

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

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

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2036-07-01 |
| b. Coupon. | |
| i. Coupon category. (13) | Fixed |
| ii. Annualized rate. | 5.25000000 |
| c. Currently in default? | ☐ Yes ☒ No |
| d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No |
| e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No |
| f. For convertible securities, also provide: | |
| i. Mandatory convertible? | ☐ Yes ☐ No |
| ii. Contingent convertible? | ☐ Yes ☐ No |

iii. Description of the reference instrument. (16)

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

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

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

| | |
|---|---|
| v. Delta (if applicable). | |

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

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

# Schedule of Portfolio Investments Record: 48

***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 | 10000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 11342.84000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.015326985215 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2040-07-01 |

b. Coupon.

| | |
|---|---|
| i. Coupon category. (13) | Fixed |
| ii. Annualized rate. | 4.32900000 |
| c. Currently in default? | ☐ Yes ☒ No |
| d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No |
| e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No |

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

| | |
|---|---|
| v. Delta (if applicable). | |

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 49

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

| | |
|---|---|
| a. Name of issuer (if any). | North Hudson Sewerage Authority/NJ |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | N HUDSON NJ SEWERAGE AUTH SWR REVENUE |
| d. CUSIP (if any). | 660040AV8 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US660040AV89 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 2625000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 2571344.48000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 3.474523032031 |

***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. | 2024-08-01 |

b. Coupon.

| | |
|---|---|
| i. Coupon category. (13) | None |
| ii. Annualized rate. | 0.00000000 |
| c. Currently in default? | ☐ Yes ☒ No |
| d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No |
| e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No |

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

| | |
|---|---|
| v. Delta (if applicable). | |

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 50

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

| | |
|---|---|
| a. Name of issuer (if any). | City of Reno NV |
| b. LEI (if any) of issuer. (1) | 549300M4R5WWSUWY8D52 |
| c. Title of the issue or description of the investment. | RENO NV SALES TAX REVENUE |
| d. CUSIP (if any). | 759861EJ2 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US759861EJ20 |

***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) | 88632.75000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.119764789845 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2058-07-01 |

b. Coupon.

| | |
|---|---|
| i. Coupon category. (13) | None |
| ii. Annualized rate. | 0.00000000 |
| c. Currently in default? | ☐ Yes ☒ No |
| d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No |
| e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No |

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 51

***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 | 2070000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |

| | |
|---|---|
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 271119.72000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.366349868290 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

N/A

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

| | |
|---|---|
| a. Type of derivative instrument (21) | Swap |

b. Counterparty.

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

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

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

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

At least one of the following other identifiers:

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

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

Receipts: Reference Asset, Instrument or Index.

| | |
|---|---|
| Receipts: fixed, floating or other. | ☐ Fixed ☒ Floating ☐ Other |
| Receipts: Floating rate Index. | US CPI Urban Consumers NSA |
| Receipts: Floating rate Spread. | 0.00000000 |
| Receipt: Floating Rate Reset Dates. | Day |
| Receipt: Floating Rate Reset Dates Unit. | 2838 |
| Receipts: Floating Rate Tenor. | Day |
| Receipts: Floating Rate Tenor Unit. | 2838 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 0.00000000 |

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

Payments: Reference Asset, Instrument or Index.

| | |
|---|---|
| Payments: fixed, floating or other. | ☒ Fixed ☐ Floating ☐ Other |
| Payments: Fixed rate. | 1.23000000 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | 0.00000000 |

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

iii. Upfront payments or receipts

| | |
|---|---|
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 2070000.00000000 |

| | |
|---|---|
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 271119.72000000 |

*Item C.12. Securities lending.*

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | Chicago Board of Education |
| b. LEI (if any) of issuer. (1) | 54930099NR6T9V7LVB43 |
| c. Title of the issue or description of the investment. | CHICAGO IL BRD OF EDU |
| d. CUSIP (if any). | 167505UX2 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US167505UX20 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 305000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 381523.89000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.515533236945 |

*Item C.3. Payoff profile.*

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

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

| | |
|---|---|
| a. Asset type. (6) | Debt |

| | |
|---|---|
| b. Issuer type. (7) | Municipal |

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2031-12-01 |

b. Coupon.

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

| Bond Currency Record | Conversion ratio per 1000 units | ISO Currency Code |
|---|---|---|

| | |
|---|---|
| v. Delta (if applicable). | |

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 53

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

| | |
|---|---|
| a. Name of issuer (if any). | Metropolitan Pier & Exposition Authority |
| b. LEI (if any) of issuer. (1) | 254900I3VDCQ58UGBR15 |
| c. Title of the issue or description of the investment. | MET PIER & EXPOSITION AUTH IL REVENUE |
| d. CUSIP (if any). | 592250BR4 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US592250BR43 |

***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) | 1140219.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.540718175986 |

***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. | 2045-12-15 |

b. Coupon.

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

| — | — | — | — |
|---|---|---|---|

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

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

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

# Schedule of Portfolio Investments Record: 54

*Item C.1. Identification of investment.*

| | |
|---|---|
| a. Name of issuer (if any). | City of Jersey City NJ |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | JERSEY CITY NJ |
| d. CUSIP (if any). | 476576NH2 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US476576NH28 |

*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) | 1226565.50000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.657393676029 |

***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. | 2037-11-01 |

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: 55

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

| | |
|---|---|
| a. Name of issuer (if any). | New Jersey Economic Development Authority |
| b. LEI (if any) of issuer. (1) | 5493006JS6QWDVU4R678 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST ECON DEV AUTH REVENUE |
| d. CUSIP (if any). | 645918U35 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US645918U355 |

***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) | 1068908.30000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.444359764460 |

***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. | 2030-03-01 |

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: 56

*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: SS1ZHU1 IRS USD R F 1.36100 IS1ZHU1 CCPVANILLA / Short: SS1ZHU1 IRS USD P V 03MLIBOR IS1ZHV2 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 | SS1ZHU1 |
| Description of other unique identifier. | Internal Identifier |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 249000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 6598.54000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.008916261273 |

***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. | 1.36100000 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 244.75000000 |

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 | -22.67000000 |

| | |
|---|---|
| ii. Termination or maturity date. | 2025-02-05 |

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. | 249000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 6598.54000000 |

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

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | Union County Improvement Authority |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | UNION CNTY NJ IMPT AUTH |
| d. CUSIP (if any). | 906346BN0 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US906346BN03 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 835000.00000000 |
| b. Units | Principal amount |

| | |
|---|---|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 838461.41000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.132968959691 |

***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. | 2023-08-15 |

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 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). | New Jersey Health Care Facilities Financing Authority |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | NEW JERSEY ST HLTH CARE FACS FING AUTH REVENUE |
| d. CUSIP (if any). | 64579FFF5 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US64579FFF53 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 2085000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 2277289.33000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 3.077181719224 |

**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. | 2023-07-01 |

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: 59

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

a. Name of issuer (if any). Rahway Valley Sewerage Authority/The

b. LEI (if any) of issuer. (1) N/A

| | |
|---|---|
| c. Title of the issue or description of the investment. | RAHWAY VLY NJ SEWERAGE AUTH SWR REVENUE |
| d. CUSIP (if any). | 750718DG0 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US750718DG02 |

***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) | 2688387.74000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 3.632677455049 |

***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) | None |
| ii. Annualized rate. | 0.00000000 |
| c. Currently in default? | ☐ Yes ☒ No |
| d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No |
| e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No |

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 60

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | New Jersey Turnpike Authority |
| b. LEI (if any) of issuer. (1) | 5493005YN67D71KSMI84 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST TURNPIKE AUTH TURNPIKE REVENUE |
| d. CUSIP (if any). | 646140DH3 |
| At least one of the following other identifiers: | |
| - ISIN | US646140DH33 |

| Item C.2. Amount of each investment. | |
|---|---|
| Balance. (2) | |
| a. Balance | 1350000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 1624563.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 2.195186838787 |

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

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

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

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

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

| Item C.8. Fair value level. | |
|---|---|

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2028-01-01 |

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: 61

***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 | 104000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 91334.68000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.123415766246 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2029-07-01 |

b. Coupon.

| | |
|---|---|
| i. Coupon category. (13) | None |
| ii. Annualized rate. | 0.00000000 |
| c. Currently in default? | ☐ Yes ☒ No |
| d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No |
| e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No |

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

| | |
|---|---|
| v. Delta (if applicable). | |

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

# Schedule of Portfolio Investments Record: 62

| *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 | 110000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 113112.67000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.152843222752 |

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2031-12-15 |

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: 63

***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: SS1ZIA8 IRS USD R F 1.41850 IS1ZIA8 CCPVANILLA / Short: SS1ZIA8 IRS USD P V 03MLIBOR IS1ZIB9 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 | SS1ZIA8 |
| Description of other unique identifier. | Internal Identifier |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 561000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 15928.38000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.021523185089 |

**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. | 1.41900000 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 508.41000000 |

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 | -49.33000000 |

| | |
|---|---|
| ii. Termination or maturity date. | 2025-02-06 |

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. | 561000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 15928.38000000 |

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

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

# Schedule of Portfolio Investments Record: 64

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

| | |
|---|---|
| a. Name of issuer (if any). | State of New Jersey |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | NEW JERSEY ST |
| d. CUSIP (if any). | 646039YN1 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US646039YN18 |

***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) | 3904689.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 5.276201601513 |

***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. | 2029-06-01 |

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: 65

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

| | |
|---|---|
| a. Name of issuer (if any). | Washington State Convention Center Public Facilities District |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | WASHINGTON ST CONVENTION CENTER PUBLIC FACS DIST |
| d. CUSIP (if any). | 93976ACR1 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US93976ACR14 |

***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) | 118945.45000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.160724752671 |

***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. | 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: 66

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

| | |
|---|---|
| a. Name of issuer (if any). | Tobacco Settlement Financing Corp |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | TOBACCO SETTLEMENT FING CORP NJ |
| d. CUSIP (if any). | 888808HT2 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US888808HT28 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 2675000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 3179030.46000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 4.295657248070 |

***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. | 2046-06-01 |

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: 67

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

| | |
|---|---|
| a. Name of issuer (if any). | LCH Limited |
| b. LEI (if any) of issuer. (1) | F226TOH6YD6XJB17KS62 |
| c. Title of the issue or description of the investment. | Long: BS20V36 IRS USD R V 12MUSCPI IS20V47 CCPINFLATIONZERO / Short: BS20V36 IRS USD P F .73500 IS20V36 CCPINFLATIONZERO |
| d. CUSIP (if any). | 000000000 |

At least one of the following other identifiers:

| | |
|---|---|
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | BS20V36 |
| Description of other unique identifier. | Internal Identifier |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 1640000.00000000 |
| b. Units | Other units |

| | |
|---|---|
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 280778.71000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.379401555251 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

N/A

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

| | |
|---|---|
| a. Type of derivative instrument (21) | Swap |

b. Counterparty.

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

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

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

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

At least one of the following other identifiers:

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

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

Receipts: Reference Asset, Instrument or Index.

| | |
|---|---|
| Receipts: fixed, floating or other. | ☐ Fixed ☒ Floating ☐ Other |
| Receipts: Floating rate Index. | US CPI Urban Consumers NSA |
| Receipts: Floating rate Spread. | 0.00000000 |
| Receipt: Floating Rate Reset Dates. | Day |
| Receipt: Floating Rate Reset Dates Unit. | 2861 |
| Receipts: Floating Rate Tenor. | Day |
| Receipts: Floating Rate Tenor Unit. | 2861 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 0.00000000 |

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

Payments: Reference Asset, Instrument or Index.

| | |
|---|---|
| Payments: fixed, floating or other. | ☒ Fixed ☐ Floating ☐ Other |
| Payments: Fixed rate. | 0.73500000 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | 0.00000000 |

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

iii. Upfront payments or receipts

| | |
|---|---|
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |

| | |
|---|---|
| iv. Notional amount. | 1640000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 280778.71000000 |

*Item C.12. Securities lending.*

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

# Schedule of Portfolio Investments Record: 68

*Item C.1. Identification of investment.*

| | |
|---|---|
| a. Name of issuer (if any). | New Jersey Economic Development Authority |
| b. LEI (if any) of issuer. (1) | 5493006JS6QWDVU4R678 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST ECON DEV AUTH REVENUE |
| d. CUSIP (if any). | 645918Z89 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US645918Z891 |

*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) | 1108573.30000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.497957000123 |

*Item C.3. Payoff profile.*

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2028-01-01 |

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: 69

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

| | |
|---|---|
| a. Name of issuer (if any). | Morris-Union Jointure Commission |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | MORRIS-UNION JOINTURE COMMISSION NJ |
| d. CUSIP (if any). | 618355BJ9 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US618355BJ99 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 2320000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 2516276.18000000 |
| f. Exchange rate. | |

| | |
|---|---|
| g. Percentage value compared to net assets of the Fund. | 3.400112124363 |

***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. | 2026-08-01 |

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: 70

*Item C.1. Identification of investment.*

| | |
|---|---|
| a. Name of issuer (if any). | New Jersey Transportation Trust Fund Authority |
| b. LEI (if any) of issuer. (1) | 549300YUVD5TEXR6L889 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST TRANSPRTN TRUST FUND AUTH |
| d. CUSIP (if any). | 6461364G3 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US6461364G32 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 1750000.00000000 |
| b. Units | Principal amount |

| | |
|---|---|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 2185875.48000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 2.953658974705 |

***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. | 2035-12-15 |

b. Coupon.

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

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

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

# Schedule of Portfolio Investments Record: 71

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

a. Name of issuer (if any). LCH Limited

b. LEI (if any) of issuer. (1) F226TOH6YD6XJB17KS62

c. Title of the issue or description of the investment. Long: SS29GZ0 IRS USD R F 2.48000 IS29GZ0 CCPINFLATIONZERO / Short: SS29GZ0 IRS USD P V 12MUSCPI IS29H02 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 SS29GZ0

| | |
|---|---|
| identifier used<br>Description of other unique identifier. | Internal Identifier |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 380000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -5465.00000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.00738456808 |

***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. | 2.48000000 |
| 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. | 7204 |
| Payment: Floating Rate Tenor. | Day |
| Payment: Floating Rate Tenor Unit. | 7204 |
| 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. | 380000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | -5465.00000000 |

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

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | Kalispel Tribe of Indians |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | KALISPEL TRIBE OF INDIANS PRIORITY DIST WA REVENUE |
| d. CUSIP (if any). | 48340PAU6 |
| At least one of the following other identifiers: | |
| - ISIN | US48340PAU66 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 210000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |

| | |
|---|---|
| e. Value. (4) | 251860.67000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.340326123389 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2038-01-01 |

b. Coupon.

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

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

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

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

# Schedule of Portfolio Investments Record: 73

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

| | |
|---|---|
| a. Name of issuer (if any). | LCH Limited |
| b. LEI (if any) of issuer. (1) | F226TOH6YD6XJB17KS62 |
| c. Title of the issue or description of the investment. | Long: 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 | 225000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 26839.70000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.036267079945 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

N/A

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

| | |
|---|---|
| a. Type of derivative instrument (21) | Swap |

b. Counterparty.

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

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

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

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

At least one of the following other identifiers:

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

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

Receipts: Reference Asset, Instrument or Index.

| | |
|---|---|
| Receipts: fixed, floating or other. | ☐ Fixed ☒ Floating ☐ Other |
| Receipts: Floating rate Index. | US CPI Urban Consumers NSA |
| Receipts: Floating rate Spread. | 0.00000000 |
| Receipt: Floating Rate Reset Dates. | Day |
| Receipt: Floating Rate Reset Dates Unit. | 3463 |
| Receipts: Floating Rate Tenor. | Day |
| Receipts: Floating Rate Tenor Unit. | 3463 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 0.00000000 |

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

Payments: Reference Asset, Instrument or Index.

| | |
|---|---|
| Payments: fixed, floating or other. | ☒ Fixed ☐ Floating ☐ Other |
| Payments: Fixed rate. | 1.58700000 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | 0.00000000 |

| | |
|---|---|
| ii. Termination or maturity date. | 2030-01-15 |

iii. Upfront payments or receipts

| | |
|---|---|
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 225000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 26839.70000000 |

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

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | Mission Economic Development Corp |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | MISSION TX ECON DEV CORP REVENUE |
| d. CUSIP (if any). | 605156AC2 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US605156AC20 |

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

Balance. (2)

| | |
|---|---|
| a. Balance | 245000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 257989.24000000 |
| f. Exchange rate. | |

| | |
|---|---|
| g. Percentage value compared to net assets of the Fund. | 0.348607338833 |

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2031-10-01 |

b. Coupon.

| | |
|---|---|
| i. Coupon category. (13) | Fixed |
| ii. Annualized rate. | 4.62500000 |
| c. Currently in default? | ☐ Yes ☒ No |
| d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No |
| e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No |

f. For convertible securities, also provide:

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

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

# Schedule of Portfolio Investments Record: 75

*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 | 225000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 27197.14000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.036750069883 |

***Item C.3. Payoff profile.***

| | |
|---|---|
| a. Payoff profile. (5) | ☐ Long ☐ Short ☒ N/A |

***Item C.4. Asset and issuer type.***

| | |
|---|---|
| a. Asset type. (6) | Derivative-interest rate |
| b. Issuer type. (7) | |

***Item C.5. Country of investment or issuer.***

| | |
|---|---|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

***Item C.6. Is the investment a Restricted Security?***

| | |
|---|---|
| a. Is the investment a Restricted Security? | ☐ Yes ☒ No |

***Item C.7. Liquidity classification information.***

a. Liquidity classification information. (10)

| | |
|---|---|
| Category. | N/A |

***Item C.8. Fair value level.***

| | |
|---|---|
| a. Level within the fair value hierarchy (12) | ☐ 1 ☒ 2 ☐ 3 ☐ N/A |

***Item C.9. Debt securities.***

N/A

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

| | |
|---|---|
| a. Type of derivative instrument (21) | Swap |

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

| Counterparty Info Record | Name of counterparty | LEI (if any) of counterparty |
|---|---|---|

3. The reference instrument is neither a derivative or an index (28)

| | |
|---|---|
| Name of issuer. | N/A |
| Title of issue. | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| - Other identifier (if CUSIP, ISIN, and ticker are not available). | N/A |
| If other identifier provided, indicate the type of identifier used. | N/A |
| Custom swap Flag | ☒ Yes ☐ No |

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

| | |
|---|---|
| Receipts: fixed, floating or other. | ☐ Fixed ☒ Floating ☐ Other |
| Receipts: Floating rate Index. | US CPI Urban Consumers NSA |
| Receipts: Floating rate Spread. | 0.00000000 |
| Receipt: Floating Rate Reset Dates. | Day |
| Receipt: Floating Rate Reset Dates Unit. | 3462 |
| Receipts: Floating Rate Tenor. | Day |
| Receipts: Floating Rate Tenor Unit. | 3462 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 0.00000000 |

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

| | |
|---|---|
| Payments: fixed, floating or other. | ☒ Fixed ☐ Floating ☐ Other |
| Payments: Fixed rate. | 1.57200000 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | 0.00000000 |

| | |
|---|---|
| ii. Termination or maturity date. | 2030-01-15 |

iii. Upfront payments or receipts

| | |
|---|---|
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |

| | |
|---|---|
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 225000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 27197.14000000 |

*Item C.12. Securities lending.*

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | New Jersey Transportation Trust Fund Authority |
| b. LEI (if any) of issuer. (1) | 549300YUVD5TEXR6L889 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST TRANSPRTN TRUST FUND AUTH |
| d. CUSIP (if any). | 6461362D2 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US6461362D29 |

*Item C.2. Amount of each investment.*

Balance. (2)

| | |
|---|---|
| a. Balance | 1750000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 2085595.93000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 2.818156474427 |

*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. | 2029-06-15 |
| 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: 77

***Item C.1. Identification of investment.***

| | |
|---|---|
| a. Name of issuer (if any). | New Jersey Economic Development Authority |
| b. LEI (if any) of issuer. (1) | 5493006JS6QWDVU4R678 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST ECON DEV AUTH ECON DEV REVENUE |
| d. CUSIP (if any). | 64577HSQ5 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US64577HSQ55 |

***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) | 1118345.40000000 |
| f. Exchange rate. | |

| | |
|---|---|
| g. Percentage value compared to net assets of the Fund. | 1.511161526699 |

*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? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ☐ Yes ☒ No |
| c. Is any portion of this investment on loan by the Fund? | ☐ Yes ☒ No |

# Schedule of Portfolio Investments Record: 78

***Item C.1. Identification of investment.***

| | |
|---|---|
| a. Name of issuer (if any). | 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 | 1100000.00000000 |
| b. Units | Principal amount |

| | |
|---|---|
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 1238207.74000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.673125224773 |

***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 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 Jersey Health Care Facilities Financing Authority |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | NEW JERSEY ST HLTH CARE FACS FING AUTH REVENUE |
| d. CUSIP (if any). | 645790KA3 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US645790KA36 |

***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) | 2375181.71000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 3.209458561792 |

***Item C.3. Payoff profile.***

| | |
|---|---|
| a. Payoff profile. (5) | ☒ Long ☐ Short ☐ N/A |

***Item C.4. Asset and issuer type.***

| | |
|---|---|
| a. Asset type. (6) | Debt |
| b. Issuer type. (7) | Municipal |

***Item C.5. Country of investment or issuer.***

| | |
|---|---|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

***Item C.6. Is the investment a Restricted Security?***

| | |
|---|---|
| a. Is the investment a Restricted Security? | ☐ Yes ☒ No |

***Item C.7. Liquidity classification information.***

a. Liquidity classification information. (10)

| | |
|---|---|
| Category. | N/A |

***Item C.8. Fair value level.***

| | |
|---|---|
| a. Level within the fair value hierarchy (12) | ☐ 1 ☒ 2 ☐ 3 ☐ N/A |

***Item C.9. Debt securities.***

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2035-07-01 |

b. Coupon.

| | |
|---|---|
| i. Coupon category. (13) | Fixed |
| ii. Annualized rate. | 5.00000000 |
| c. Currently in default? | ☐ Yes ☒ No |

| | |
|---|---|
| d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No |
| e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No |

f. For convertible securities, also provide:

| | |
|---|---|
| i. Mandatory convertible? | ☐ Yes ☐ No |
| ii. Contingent convertible? | ☐ Yes ☐ No |

iii. Description of the reference instrument. (16)

| Reference Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|---|---|---|---|
| — | — | — | — |

iv. Conversion ratio per US$1000 notional. (17)

| Bond Currency Record | Conversion ratio per 1000 units | ISO Currency Code |
|---|---|---|
| — | — | — |

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

***Item C.12. Securities lending.***

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ☐ Yes ☒ No |
| c. Is any portion of this investment on loan by the Fund? | ☐ Yes ☒ No |

# Schedule of Portfolio Investments Record: 80

***Item C.1. Identification of investment.***

| | |
|---|---|
| a. Name of issuer (if any). | Bristol Industrial Development Board |
| b. LEI (if any) of issuer. (1) | N/A |

| | |
|---|---|
| c. Title of the issue or description of the investment. | BRISTOL TN INDL DEV BRD ST SALES TAX REVENUE |
| d. CUSIP (if any). | 11023PAB0 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US11023PAB04 |

***Item C.2. Amount of each investment.***

Balance. (2)

| | |
|---|---|
| a. Balance | 145000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 144112.99000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.194732330446 |

***Item C.3. Payoff profile.***

| | |
|---|---|
| a. Payoff profile. (5) | ☒ Long ☐ Short ☐ N/A |

***Item C.4. Asset and issuer type.***

| | |
|---|---|
| a. Asset type. (6) | Debt |
| b. Issuer type. (7) | Municipal |

***Item C.5. Country of investment or issuer.***

| | |
|---|---|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

***Item C.6. Is the investment a Restricted Security?***

| | |
|---|---|
| a. Is the investment a Restricted Security? | ☐ Yes ☒ No |

***Item C.7. Liquidity classification information.***

a. Liquidity classification information. (10)

| | |
|---|---|
| Category. | N/A |

***Item C.8. Fair value level.***

| | |
|---|---|
| a. Level within the fair value hierarchy (12) | ☐ 1 ☒ 2 ☐ 3 ☐ N/A |

***Item C.9. Debt securities.***

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2035-12-01 |

b. Coupon.

| | |
|---|---|
| i. Coupon category. (13) | Fixed |
| ii. Annualized rate. | 5.00000000 |
| c. Currently in default? | ☐ Yes ☒ No |
| d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No |
| e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No |

f. For convertible securities, also provide:

| | |
|---|---|
| i. Mandatory convertible? | ☐ Yes ☐ No |
| ii. Contingent convertible? | ☐ Yes ☐ No |

iii. Description of the reference instrument. (16)

| Reference Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|---|---|---|---|
| — | — | — | — |

iv. Conversion ratio per US$1000 notional. (17)

| Bond Currency Record | Conversion ratio per 1000 units | ISO Currency Code |
|---|---|---|
| — | — | — |

| | |
|---|---|
| v. Delta (if applicable). | |

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

***Item C.12. Securities lending.***

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ☐ Yes ☒ No |
| c. Is any portion of this investment on loan by the Fund? | ☐ Yes ☒ No |

## Schedule of Portfolio Investments Record: 81

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | Hudson County Improvement Authority |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | HUDSON CNTY NJ IMPT AUTH LEASE REVENUE |
| d. CUSIP (if any). | 443730ME3 |
| At least one of the following other identifiers: | |
| - ISIN | US443730ME33 |

| Item C.2. Amount of each investment. | |
|---|---|
| Balance. (2) | |
| a. Balance | 2400000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 2837426.64000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 3.834065909511 |

| 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. | 2036-05-01 |

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: 82

***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: 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 | 1000000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 4784.45000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.006464976532 |

***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. | 122.42000000 |

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 currency | United States Dollar |
| Payments: Amount | -1101.78000000 |

| | |
|---|---|
| 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. | 1000000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 4784.45000000 |

***Item C.12. Securities lending.***

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | 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. (4) | 134364.42000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.181559598726 |

***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 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). | Maricopa County Industrial Development Authority |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | MARICOPA CNTY AZ INDL DEV AUTH EDU REVENUE |
| d. CUSIP (if any). | 56681NCW5 |
| At least one of the following other identifiers: | |
| - ISIN | US56681NCW56 |

| Item C.2. Amount of each investment. | |
|---|---|
| Balance. (2) | |
| a. Balance | 100000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 120177.97000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.162390192350 |

| Item C.3. Payoff profile. | |
|---|---|
| a. Payoff profile. (5) | ☒ Long ☐ Short ☐ N/A |

| Item C.4. Asset and issuer type. | |
|---|---|
| a. Asset type. (6) | Debt |
| b. Issuer type. (7) | Municipal |

| Item C.5. Country of investment or issuer. | |
|---|---|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

| Item C.6. Is the investment a Restricted Security? | |
|---|---|
| a. Is the investment a Restricted Security? | ☐ Yes ☒ No |

| Item C.7. Liquidity classification information. | |
|---|---|
| a. Liquidity classification information. (10) | |
| Category. | N/A |

***Item C.8. Fair value level.***

a. Level within the fair value hierarchy (12) | ☐ 1 ☒ 2 ☐ 3 ☐ N/A

***Item C.9. Debt securities.***

For debt securities, also provide:

a. Maturity date. | 2052-07-01

b. Coupon.

i. Coupon category. (13) | Fixed

ii. Annualized rate. | 6.00000000

c. Currently in default? | ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? | ☐ Yes ☐ No

ii. Contingent convertible? | ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

| Reference Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|---|---|---|---|
| — | — | — | — |

iv. Conversion ratio per US$1000 notional. (17)

| Bond Currency Record | Conversion ratio per 1000 units | ISO Currency Code |
|---|---|---|
| — | — | — |

v. Delta (if applicable).

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

***Item C.12. Securities lending.***

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No

| | |
|---|---|
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ☐ Yes ☒ No |
| c. Is any portion of this investment on loan by the Fund? | ☐ Yes ☒ No |

## Schedule of Portfolio Investments Record: 85

***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: 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 | 130000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -9168.57000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.01238900811 |

***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. | 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. | 7.20000000 |

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. | 1.94200000 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | -105.16000000 |

| | |
|---|---|
| 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. | 130000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | -9168.57000000 |

***Item C.12. Securities lending.***

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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). | Territory of Guam |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | GUAM GOVT LTD OBLG REVENUE |
| d. CUSIP (if any). | 40065HDV9 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US40065HDV96 |

***Item C.2. Amount of each investment.***

Balance. (2)

| | |
|---|---|
| a. Balance | 720000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 828799.42000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.119913218988 |

***Item C.3. Payoff profile.***

| | |
|---|---|
| a. Payoff profile. (5) | ☒ Long ☐ Short ☐ N/A |

***Item C.4. Asset and issuer type.***

| | |
|---|---|
| a. Asset type. (6) | Debt |
| b. Issuer type. (7) | Municipal |

***Item C.5. Country of investment or issuer.***

| | |
|---|---|
| a. ISO country code. (8) | GUAM |
| b. Investment ISO country code. (9) | |

***Item C.6. Is the investment a Restricted Security?***

| | |
|---|---|
| a. Is the investment a Restricted Security? | ☐ Yes ☒ No |

***Item C.7. Liquidity classification information.***

a. Liquidity classification information. (10)

| | |
|---|---|
| Category. | N/A |

***Item C.8. Fair value level.***

| | |
|---|---|
| a. Level within the fair value hierarchy (12) | ☐ 1 ☒ 2 ☐ 3 ☐ N/A |

***Item C.9. Debt securities.***

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2046-12-01 |
| 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: 87

| | |
|---|---|
| ***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 | 465000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 15612.70000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.021096623250 |
| ***Item C.3. Payoff profile.*** | |
| a. Payoff profile. (5) | ☐ Long ☐ Short ☒ N/A |
| ***Item C.4. Asset and issuer type.*** | |
| a. Asset type. (6) | Derivative-interest rate |
| b. Issuer type. (7) | |
| ***Item C.5. Country of investment or issuer.*** | |
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |
| ***Item C.6. Is the investment a Restricted Security?*** | |

| | |
|---|---|
| a. Is the investment a Restricted Security? | ☐ Yes ☒ No |

***Item C.7. Liquidity classification information.***

a. Liquidity classification information. (10)

| | |
|---|---|
| Category. | N/A |

***Item C.8. Fair value level.***

| | |
|---|---|
| a. Level within the fair value hierarchy (12) | ☐ 1 ☒ 2 ☐ 3 ☐ N/A |

***Item C.9. Debt securities.***

N/A

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

| | |
|---|---|
| a. Type of derivative instrument (21) | Swap |

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

| Counterparty Info Record | Name of counterparty | LEI (if any) of counterparty |
|---|---|---|
| #1 | LCH Limited | F226TOH6YD6XJB17KS62 |

3. The reference instrument is neither a derivative or an index (28)

| | |
|---|---|
| Name of issuer. | N/A |
| Title of issue. | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| - Other identifier (if CUSIP, ISIN, and ticker are not available). | N/A |
| If other identifier provided, indicate the type of identifier used. | N/A |
| Custom swap Flag | ☒ Yes ☐ No |

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

| | |
|---|---|
| Receipts: fixed, floating or other. | ☐ Fixed ☒ Floating ☐ Other |
| Receipts: Floating rate Index. | US CPI Urban Consumers NSA |
| Receipts: Floating rate Spread. | 0.00000000 |
| Receipt: Floating Rate Reset Dates. | Day |

| | |
|---|---|
| Receipt: Floating Rate Reset Dates Unit. | 1402 |
| Receipts: Floating Rate Tenor. | Day |
| Receipts: Floating Rate Tenor Unit. | 1402 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 0.00000000 |

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

| | |
|---|---|
| Payments: fixed, floating or other. | ☒ Fixed ☐ Floating ☐ Other |
| Payments: Fixed rate. | 2.56500000 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | 0.00000000 |

| | |
|---|---|
| ii. Termination or maturity date. | 2025-01-15 |

iii. Upfront payments or receipts

| | |
|---|---|
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 465000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 15612.70000000 |

***Item C.12. Securities lending.***

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ☐ Yes ☒ No |
| c. Is any portion of this investment on loan by the Fund? | ☐ Yes ☒ No |

# Schedule of Portfolio Investments Record: 88

***Item C.1. Identification of investment.***

| | |
|---|---|
| a. Name of issuer (if any). | City of Jersey City NJ |
| b. LEI (if any) of issuer. (1) | N/A |

| | |
|---|---|
| c. Title of the issue or description of the investment. | JERSEY CITY NJ |
| d. CUSIP (if any). | 476576NB5 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US476576NB57 |

***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) | 620355.40000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.838253739283 |

***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. | 2031-11-01 |

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: 89

| 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 | 200000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 487.53000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.000658773737 |

| 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. | 200000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | 487.53000000 |

*Item C.12. Securities lending.*

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received 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 Jersey Economic Development Authority |
| b. LEI (if any) of issuer. (1) | 5493006JS6QWDVU4R678 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST ECON DEV AUTH SPL FAC REVENUE |
| d. CUSIP (if any). | 64578CCF6 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US64578CCF68 |

***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) | 2317054.20000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 3.130913903984 |

***Item C.3. Payoff profile.***

| | |
|---|---|
| a. Payoff profile. (5) | ☒ Long ☐ Short ☐ N/A |

***Item C.4. Asset and issuer type.***

| | |
|---|---|
| a. Asset type. (6) | Debt |
| b. Issuer type. (7) | Municipal |

***Item C.5. Country of investment or issuer.***

| | |
|---|---|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

***Item C.6. Is the investment a Restricted Security?***

| | |
|---|---|
| a. Is the investment a Restricted Security? | ☐ Yes ☒ No |

***Item C.7. Liquidity classification information.***

a. Liquidity classification information. (10)

| | |
|---|---|
| Category. | N/A |

***Item C.8. Fair value level.***

| | |
|---|---|
| a. Level within the fair value hierarchy (12) | ☐ 1 ☒ 2 ☐ 3 ☐ N/A |

***Item C.9. Debt securities.***

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2047-10-01 |
| b. Coupon. | |
| i. Coupon category. (13) | Fixed |

| | |
|---|---|
| ii. Annualized rate. | 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: 91

***Item C.1. Identification of investment.***

| | |
|---|---|
| a. Name of issuer (if any). | New Jersey Transportation Trust Fund Authority |
| b. LEI (if any) of issuer. (1) | 549300YUVD5TEXR6L889 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST TRANSPRTN TRUST FUND AUTH |
| d. CUSIP (if any). | 646136Y39 |
| At least one of the following other identifiers: | |
| - ISIN | US646136Y397 |

***Item C.2. Amount of each investment.***

Balance. (2)

| | |
|---|---|
| a. Balance | 1250000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 1449818.50000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.959063754271 |

***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. | 2041-06-15 |

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 Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|---|---|---|---|
| — | — | — | — |

iv. Conversion ratio per US$1000 notional. (17)

| Bond Currency Record | Conversion ratio per 1000 units | ISO Currency Code |
|---|---|---|
| — | — | — |

| |
|---|
| v. Delta (if applicable). |

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

***Item C.12. Securities lending.***

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ☐ Yes ☒ No |

| | |
|---|---|
| c. Is any portion of this investment on loan by the Fund? | ☐ Yes ☒ No |

# Schedule of Portfolio Investments Record: 92

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | 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). | 74442PMT9 |
| At least one of the following other identifiers: | |
| - ISIN | US74442PMT92 |

| 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) | 245061.72000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.331139058586 |

| 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. | 2034-10-01 |

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: 93

***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 | 166000.00000000 |
| b. Units | Other units |
| c. Description of other units. | Notional Amount |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | -1578.62000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | -0.00213310647 |

***Item C.3. Payoff profile.***

| | |
|---|---|
| a. Payoff profile. (5) | ☐ Long ☐ Short ☒ N/A |

***Item C.4. Asset and issuer type.***

| | |
|---|---|
| a. Asset type. (6) | Derivative-interest rate |
| b. Issuer type. (7) | |

***Item C.5. Country of investment or issuer.***

| | |
|---|---|
| a. ISO country code. (8) | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) | |

***Item C.6. Is the investment a Restricted Security?***

| | |
|---|---|
| a. Is the investment a Restricted Security? | ☐ Yes ☒ No |

***Item C.7. Liquidity classification information.***

a. Liquidity classification information. (10)

| | |
|---|---|
| Category. | N/A |

***Item C.8. Fair value level.***

| | |
|---|---|
| a. Level within the fair value hierarchy (12) | ☐ 1 ☒ 2 ☐ 3 ☐ N/A |

***Item C.9. Debt securities.***

N/A

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

| | |
|---|---|
| a. Type of derivative instrument (21) | Swap |

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

| Counterparty Info Record | Name of counterparty | LEI (if any) of counterparty |
|---|---|---|
| #1 | LCH Limited | F226TOH6YD6XJB17KS62 |

3. The reference instrument is neither a derivative or an index (28)

| | |
|---|---|
| Name of issuer. | N/A |
| Title of issue. | N/A |

At least one of the following other identifiers:

| | |
|---|---|
| - Other identifier (if CUSIP, ISIN, and ticker are not available). | N/A |
| If other identifier provided, indicate the type of identifier used. | N/A |
| Custom swap Flag | ☒ Yes ☐ No |

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

| | |
|---|---|
| Receipts: fixed, floating or other. | ☒ Fixed ☐ Floating ☐ Other |

| | |
|---|---|
| Receipts: Fixed rate. | 2.50000000 |
| Receipts: Base currency. | United States Dollar |
| Receipts: Amount. | 0.00000000 |

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

| | |
|---|---|
| Payments: fixed, floating or other. | ☐ Fixed ☒ Floating ☐ Other |
| Payments: fixed or floating | Floating |
| Payments: Floating rate Index. | US CPI Urban Consumers NSA |
| Payments: Floating rate Spread. | 0.00000000 |
| Payment: Floating Rate Reset Dates. | Day |
| Payment: Floating Rate Reset Dates Unit. | 7233 |
| Payment: Floating Rate Tenor. | Day |
| Payment: Floating Rate Tenor Unit. | 7233 |
| Payments: Base currency | United States Dollar |
| Payments: Amount | 0.00000000 |

| | |
|---|---|
| ii. Termination or maturity date. | 2041-02-15 |

iii. Upfront payments or receipts

| | |
|---|---|
| Upfront payments. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| Upfront receipts. | 0.00000000 |
| ISO Currency Code. | United States Dollar |
| iv. Notional amount. | 166000.00000000 |
| ISO Currency Code. | USD |
| v. Unrealized appreciation or depreciation. (24) | -1578.62000000 |

***Item C.12. Securities lending.***

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ☐ Yes ☒ No |
| c. Is any portion of this investment on loan by the Fund? | ☐ Yes ☒ No |

# Schedule of Portfolio Investments Record: 94

| Item C.1. Identification of investment. | |
|---|---|
| a. Name of issuer (if any). | New Jersey Transportation Trust Fund Authority |
| b. LEI (if any) of issuer. (1) | 549300YUVD5TEXR6L889 |
| c. Title of the issue or description of the investment. | NEW JERSEY ST TRANSPRTN TRUST FUND AUTH |
| d. CUSIP (if any). | 64613CAQ1 |
| At least one of the following other identifiers: | |
| - ISIN | US64613CAQ15 |

| 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) | 1302723.30000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.760301719750 |

| 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. | 2032-06-15 |
| 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: 95

***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 | 150000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 174170.01000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.235346806287 |

***Item C.3. Payoff profile.***

| | |
|---|---|
| a. Payoff profile. (5) | ☒ Long ☐ Short ☐ N/A |

***Item C.4. Asset and issuer type.***

| | |
|---|---|
| a. Asset type. (6) | Debt |
| b. Issuer type. (7) | Municipal |

***Item C.5. Country of investment or issuer.***

| | |
|---|---|
| a. ISO country code. (8) | GUAM |
| b. Investment ISO country code. (9) | |

***Item C.6. Is the investment a Restricted Security?***

| | |
|---|---|
| a. Is the investment a Restricted Security? | ☐ Yes ☒ No |

***Item C.7. Liquidity classification information.***

a. Liquidity classification information. (10)

| | |
|---|---|
| Category. | N/A |

***Item C.8. Fair value level.***

| | |
|---|---|
| a. Level within the fair value hierarchy (12) | ☐ 1 ☒ 2 ☐ 3 ☐ N/A |

***Item C.9. Debt securities.***

For debt securities, also provide:

| | |
|---|---|
| a. Maturity date. | 2036-10-01 |

b. Coupon.

| | |
|---|---|
| i. Coupon category. (13) | Fixed |
| ii. Annualized rate. | 5.00000000 |
| c. Currently in default? | ☐ Yes ☒ No |
| d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No |
| e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No |

f. For convertible securities, also provide:

| | |
|---|---|
| i. Mandatory convertible? | ☐ Yes ☐ No |
| ii. Contingent convertible? | ☐ Yes ☐ No |

iii. Description of the reference instrument. (16)

| Reference Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|---|---|---|---|
| — | — | — | — |

iv. Conversion ratio per US$1000 notional. (17)

| Bond Currency Record | Conversion ratio per 1000 units | ISO Currency Code |
|---|---|---|
| — | — | — |

| | |
|---|---|
| v. Delta (if applicable). | |

***Item C.10. Repurchase and reverse repurchase agreements.***

N/A

***Item C.11. Derivatives.***

N/A

*Item C.12. Securities lending.*

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ☐ Yes ☒ No |
| c. Is any portion of this investment on loan by the Fund? | ☐ Yes ☒ No |

# Schedule of Portfolio Investments Record: 96

*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). | 90068FAY2 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US90068FAY25 |

*Item C.2. Amount of each investment.*

Balance. (2)

| | |
|---|---|
| a. Balance | 92900.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 101376.97000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.136985386408 |

*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. | 4.50000000 |
| c. Currently in default? | ☐ Yes ☒ No |
| d. Are there any interest payments in arrears? (14) | ☐ Yes ☒ No |
| e. Is any portion of the interest paid in kind? (15) | ☐ Yes ☒ No |

f. For convertible securities, also provide:

| | |
|---|---|
| i. Mandatory convertible? | ☐ Yes ☐ No |
| ii. Contingent convertible? | ☐ Yes ☐ No |

iii. Description of the reference instrument. (16)

| Reference Instrument Record | Name of issuer | Title of issue | Currency in which denominated |
|---|---|---|---|
| — | — | — | — |

iv. Conversion ratio per US$1000 notional. (17)

| Bond Currency Record | Conversion ratio per 1000 units | ISO Currency Code |
|---|---|---|
| — | — | — |

| | |
|---|---|
| v. Delta (if applicable). | |

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

| | |
|---|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | ☐ Yes ☒ No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | ☐ Yes ☒ No |
| c. Is any portion of this investment on loan by the Fund? | ☐ Yes ☒ No |

# Schedule of Portfolio Investments Record: 97

*Item C.1. Identification of investment.*

| | |
|---|---|
| a. Name of issuer (if any). | New Jersey Health Care Facilities Financing Authority |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | NEW JERSEY ST HLTH CARE FACS FING AUTH REVENUE |
| d. CUSIP (if any). | 645790GB6 |

At least one of the following other identifiers:

| | |
|---|---|
| - ISIN | US645790GB64 |

*Item C.2. Amount of each investment.*

Balance. (2)

| | |
|---|---|
| a. Balance | 320000.00000000 |
| b. Units | Principal amount |
| c. Description of other units. | |
| d. Currency. (3) | United States Dollar |
| e. Value. (4) | 348276.42000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 0.470607673229 |

*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. | 5.25000000 |
| 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 |

# 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 | 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. |
| #4 | B.5.a | Monthly returns presented in Item B.5(a) have been calculated without deducting any applicable sales loads or redemption fees. |

# 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.<br><br>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.<br>An index or custom basket, where the components are publicly available on a website and are updated on that website no less frequently than quarterly. |
| (27) | If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index. |
| (28) | If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). |

## NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

| | |
|---|---|
| Registrant: | AB MUNICIPAL INCOME FUND II |
| By (Signature): | Joseph Mantineo |
| Name: | Joseph Mantineo |
| Title: | Treasurer and Chief Financial Officer |
| Date: | 2021-09-28 |

# AB Municipal Income Fund II
# AB New Jersey Portfolio
# Portfolio of Investments
**August 31, 2021 (unaudited)**

| | Principal Amount (000) | U.S. $ Value |
|---|---|---|
| **MUNICIPAL OBLIGATIONS – 100.6%** | | |
| **Long-Term Municipal Bonds – 100.6%** | | |
| **New Jersey – 82.3%** | | |
| City of Jersey City NJ<br>Series 2017-A<br>5.00%, 11/01/2031-11/01/2037 | $ 1,500 | $ 1,846,921 |
| Hudson County Improvement Authority<br>(County of Hudson NJ)<br>Series 2016<br>5.00%, 05/01/2036 | 2,400 | 2,837,427 |
| Morris-Union Jointure Commission<br>(Morris-Union Jointure Commission COP)<br>AGM Series 2013<br>5.00%, 08/01/2026 | 2,320 | 2,516,276 |
| New Jersey Economic Development Authority<br>(Bancroft Neurohealth Obligated Group)<br>Series 2016-A<br>5.00%, 06/01/2041 | 1,000 | 1,118,345 |
| New Jersey Economic Development Authority<br>(New Jersey Economic Development Authority State Lease)<br>Series 2013<br>5.00%, 03/01/2030 | 1,000 | 1,068,908 |
| Series 2019<br>5.25%, 04/01/2026 | 1,000 | 1,209,996 |
| New Jersey Economic Development Authority<br>(NJ Metromall Urban Renewal, Inc.)<br>Series 2002<br>6.50%, 04/01/2028 | 1,000 | 1,101,293 |
| New Jersey Economic Development Authority<br>(North Star Academy Charter School of Newark, Inc.)<br>Series 2017<br>5.00%, 07/15/2032 | 1,000 | 1,186,143 |
| New Jersey Economic Development Authority<br>(NYNJ Link Borrower LLC)<br>Series 2013<br>5.00%, 01/01/2028 | 1,000 | 1,108,573 |
| 5.50%, 01/01/2027 | 1,000 | 1,122,668 |
| New Jersey Economic Development Authority<br>(Port Newark Container Terminal LLC)<br>Series 2017<br>5.00%, 10/01/2047 | 2,000 | 2,317,054 |
| New Jersey Economic Development Authority<br>(Seeing Eye, Inc. (The))<br>Series 2017<br>5.00%, 06/01/2032 | 1,765 | 2,181,507 |
| New Jersey Economic Development Authority<br>(United Airlines, Inc.)<br>Series 2012<br>5.25%, 09/15/2029 | 1,165 | 1,223,974 |
| New Jersey Educational Facilities Authority<br>(Kean University)<br>AGM Series 2015-H<br>5.00%, 07/01/2034 | 2,500 | 2,885,249 |

| | Principal Amount (000) | U.S. $ Value |
|---|---|---|
| New Jersey Educational Facilities Authority<br>(Stevens Institute of Technology)<br>Series 2020-A<br>5.00%, 07/01/2045 | $ 1,000 | $ 1,241,808 |
| New Jersey Health Care Facilities Financing Authority<br>Series 2013<br>5.25%, 07/01/2031 (Pre-refunded/ETM) | 320 | 348,276 |
| AGC Series 2004-A<br>5.25%, 07/01/2023 (Pre-refunded/ETM) | 2,085 | 2,277,289 |
| New Jersey Health Care Facilities Financing Authority<br>(AHS Hospital Corp.)<br>Series 2008-A<br>5.125%, 07/01/2022 | 45 | 45,181 |
| New Jersey Health Care Facilities Financing Authority<br>(Hackensack Meridian Health Obligated Group)<br>Series 2017-A<br>5.00%, 07/01/2035 | 1,950 | 2,375,182 |
| New Jersey Health Care Facilities Financing Authority<br>(Inspira Health Obligated Group)<br>Series 2017-A<br>5.00%, 07/01/2035 | 1,835 | 2,240,904 |
| New Jersey Transportation Trust Fund Authority<br>(New Jersey Transportation Fed Hwy Grant)<br>Series 2016<br>5.00%, 06/15/2028-06/15/2029 | 2,750 | 3,280,675 |
| New Jersey Transportation Trust Fund Authority<br>(New Jersey Transportation Trust Fund Authority State Lease)<br>Series 2020-A<br>4.00%, 06/15/2045 | 1,415 | 1,643,576 |
| Series 2015-A<br>5.25%, 06/15/2041 | 1,250 | 1,449,819 |
| Series 2018-A<br>5.00%, 12/15/2035 | 1,750 | 2,185,875 |
| Series 2022-A<br>5.00%, 06/15/2032[(a)] | 1,000 | 1,302,723 |
| New Jersey Turnpike Authority<br>Series 2019-A<br>5.00%, 01/01/2048 | 680 | 840,471 |
| Series 2020-D<br>5.00%, 01/01/2028 | 1,350 | 1,624,563 |
| North Hudson Sewerage Authority/NJ<br>NATL Series 2001-A<br>Zero Coupon, 08/01/2024 (Pre-refunded/ETM) | 2,625 | 2,571,345 |
| Rahway Valley Sewerage Authority (The)<br>NATL Series 2005-A<br>Zero Coupon, 09/01/2035 | 3,445 | 2,688,388 |
| State of New Jersey<br>Series 2020<br>5.00%, 06/01/2029 | 3,000 | 3,904,689 |
| Tobacco Settlement Financing Corp./NJ<br>Series 2018-B<br>5.00%, 06/01/2046 | 2,675 | 3,179,030 |

| | Principal Amount (000) | U.S. $ Value |
|---|---|---|
| Union County Improvement Authority<br>(Township of Union NJ/Union County Lease)<br>NATL Series 2003-A<br>5.25%, 08/15/2023 | $ 835 | $ 838,461 |
| Union County Utilities Authority<br>(County of Union NJ Lease)<br>Series 2011-A<br>5.25%, 12/01/2031 | 3,060 | 3,097,928 |
| | | 60,860,517 |
| **Alabama – 0.1%** | | |
| Tuscaloosa County Industrial Development Authority<br>(Hunt Refining Co.)<br>Series 2019A<br>4.50%, 05/01/2032[(b)] | 93 | 101,377 |
| **American Samoa – 0.3%** | | |
| American Samoa Economic Development Authority<br>(Territory of American Samoa)<br>Series 2018<br>7.125%, 09/01/2038[(b)] | 145 | 190,406 |
| **Arizona – 0.2%** | | |
| Maricopa County Industrial Development Authority<br>(Benjamin Franklin Charter School Ltd.)<br>Series 2018-A<br>6.00%, 07/01/2052[(b)] | 100 | 120,178 |
| **Florida – 0.1%** | | |
| Palm Beach County Health Facilities Authority<br>(Federation CCRC Operations Corp. Obligated Group)<br>Series 2020<br>5.00%, 06/01/2055 | 100 | 108,781 |
| **Guam – 3.2%** | | |
| Antonio B Won Pat International Airport Authority<br>Series 2021-A<br>3.839%, 10/01/2036 | 100 | 104,936 |
| Guam Power Authority<br>Series 2017-A<br>5.00%, 10/01/2036-10/01/2040 | 805 | 929,187 |
| Territory of Guam<br>(Guam Section 30 Income Tax)<br>Series 2016-A<br>5.00%, 12/01/2046 | 720 | 828,799 |
| Territory of Guam<br>(Territory of Guam Business Privilege Tax)<br>Series 2021-F<br>4.00%, 01/01/2042[(a)] | 440 | 501,586 |
| | | 2,364,508 |
| **Idaho – 1.5%** | | |
| Idaho Housing & Finance Association<br>(State of Idaho Fed Hwy Grant)<br>Series 2014<br>5.00%, 07/15/2031 | 1,000 | 1,081,501 |

| | Principal Amount (000) | U.S. $ Value |
|---|---|---|
| **Illinois – 2.1%** | | |
| Chicago Board of Education<br>Series 2018-A<br>5.00%, 12/01/2031 | $ 305 | $ 381,524 |
| Metropolitan Pier & Exposition Authority<br>Series 2015-B<br>5.00%, 12/15/2045 | 1,000 | 1,140,219 |
| | | 1,521,743 |
| **Louisiana – 0.2%** | | |
| Parish of St. James LA<br>(NuStar Logistics LP)<br>Series 2020-2<br>6.35%, 10/01/2040(b) | 100 | 134,364 |
| **Michigan – 0.1%** | | |
| City of Detroit MI<br>Series 2018<br>5.00%, 04/01/2036 | 50 | 59,010 |
| **Nevada – 0.1%** | | |
| City of Reno NV<br>(County of Washoe NV Sales Tax Revenue)<br>Series 2018-C<br>Zero Coupon, 07/01/2058(b) | 500 | 88,633 |
| **New York – 6.1%** | | |
| Port Authority of New York & New Jersey<br>Series 2012<br>5.00%, 07/15/2030 | 3,250 | 3,307,542 |
| Series 2014<br>5.00%, 09/01/2031 | 1,100 | 1,238,208 |
| | | 4,545,750 |
| **North Dakota – 0.3%** | | |
| County of Grand Forks ND<br>(Red River Biorefinery LLC)<br>Series 2021<br>6.625%, 12/15/2031(b) | 110 | 113,112 |
| 7.00%, 12/15/2043(b) | 110 | 112,765 |
| | | 225,877 |
| **Ohio – 0.9%** | | |
| Buckeye Tobacco Settlement Financing Authority<br>Series 2020-B<br>5.00%, 06/01/2055 | 340 | 395,370 |
| 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 | 280 | 285,986 |
| | | 681,356 |
| **Puerto Rico – 1.6%** | | |
| Puerto Rico Electric Power Authority<br>AGM Series 2007-V<br>5.25%, 07/01/2031 | 155 | 181,766 |
| Puerto Rico Highway & Transportation Authority<br>AGC Series 2007-N<br>5.25%, 07/01/2036 | 145 | 163,227 |

| | Principal Amount (000) | U.S. $ Value |
|---|---|---|
| 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 | $ 300 | $ 309,750 |
| Puerto Rico Sales Tax Financing Corp. Sales Tax Revenue<br>Series 2018-A<br>Zero Coupon, 07/01/2029 | 104 | 91,335 |
| Series 2019-A<br>4.329%, 07/01/2040 | 70 | 79,400 |
| 5.00%, 07/01/2058 | 305 | 352,384 |
| | | 1,177,862 |
| **Tennessee – 0.4%** | | |
| Bristol Industrial Development Board<br>(Bristol Industrial Development Board Sales Tax)<br>Series 2016-A<br>5.00%, 12/01/2035(b) | 145 | 144,113 |
| Metropolitan Government Nashville & Davidson County Health & Educational Facilities Board<br>(Trousdale Foundation Obligated Group)<br>Series 2018-A<br>6.25%, 04/01/2049(b) | 260 | 132,197 |
| | | 276,310 |
| **Texas – 0.3%** | | |
| Mission Economic Development Corp.<br>(Natgasoline LLC)<br>Series 2018<br>4.625%, 10/01/2031(b) | 245 | 257,989 |
| **Washington – 0.5%** | | |
| Kalispel Tribe of Indians<br>Series 2018-B<br>5.25%, 01/01/2038(b) | 210 | 251,861 |
| Washington State Convention Center Public Facilities District<br>(Washington State Convention Center Public Facilities District Hotel Occupancy Tax)<br>Series 2021<br>4.00%, 07/01/2031 | 100 | 118,945 |
| | | 370,806 |
| **Wisconsin – 0.3%** | | |
| UMA Education, Inc.<br>Series 2019<br>5.00%, 10/01/2034(b) | 200 | 245,062 |
| Total Municipal Obligations<br>(cost $68,358,794) | | 74,412,030 |

| Company | Shares | U.S. $ Value |
|---|---|---|
| **SHORT-TERM INVESTMENTS – 0.9%** | | |
| **Investment Companies – 0.9%** | | |
| AB Fixed Income Shares, Inc. - Government Money Market Portfolio - Class AB, 0.01%(c) (d) (e) (cost $676,164) | 676,164 | $ 676,164 |
| **Total Investments – 101.5%** (cost $69,034,958)(f) | | 75,088,194 |
| Other assets less liabilities – (1.5)% | | (1,120,141) |
| **Net Assets – 100.0%** | | **$ 73,968,053** |

**CENTRALLY CLEARED INFLATION (CPI) SWAPS**

| | | | Rate Type | | | | | |
|---|---|---|---|---|---|---|---|---|
| **Notional Amount (000)** | | **Termination Date** | **Payments made by the Fund** | **Payments received by the Fund** | **Payment Frequency Paid/ Received** | **Market Value** | **Upfront Premiums Paid/ (Received)** | **Unrealized Appreciation/ (Depreciation)** |
| USD | 465 | 01/15/2025 | 2.565% | CPI# | Maturity | $ 15,613 | $ — | $ 15,613 |
| USD | 233 | 01/15/2025 | 2.585% | CPI# | Maturity | 7,625 | — | 7,625 |
| USD | 232 | 01/15/2025 | 2.613% | CPI# | Maturity | 7,320 | — | 7,320 |
| USD | 2,070 | 01/15/2028 | 1.230% | CPI# | Maturity | 271,120 | — | 271,120 |
| USD | 1,640 | 01/15/2028 | 0.735% | CPI# | Maturity | 280,779 | — | 280,779 |
| USD | 225 | 01/15/2030 | 1.572% | CPI# | Maturity | 27,197 | — | 27,197 |
| USD | 225 | 01/15/2030 | 1.587% | CPI# | Maturity | 26,840 | — | 26,840 |
| USD | 370 | 01/15/2031 | 2.680% | CPI# | Maturity | 3,989 | — | 3,989 |
| USD | 200 | 04/15/2032 | CPI# | 2.722% | Maturity | 488 | — | 488 |
| USD | 380 | 02/15/2041 | CPI# | 2.480% | Maturity | (5,465) | — | (5,465) |
| USD | 166 | 02/15/2041 | CPI# | 2.500% | Maturity | (1,579) | — | (1,579) |
| USD | 164 | 02/15/2041 | CPI# | 2.505% | Maturity | (1,359) | — | (1,359) |
| USD | 160 | 02/15/2041 | CPI# | 2.553% | Maturity | 558 | — | 558 |
| | | | | | | $ 633,126 | $ — | $ 633,126 |

\# *Variable interest rate based on the rate of inflation as determined by the Consumer Price Index (CPI).*

**CENTRALLY CLEARED INTEREST RATE SWAPS**

| | | | Rate Type | | | | | |
|---|---|---|---|---|---|---|---|---|
| **Notional Amount (000)** | | **Termination Date** | **Payments made by the Fund** | **Payments received by the Fund** | **Payment Frequency Paid/ Received** | **Market Value** | **Upfront Premiums Paid/ (Received)** | **Unrealized Appreciation/ (Depreciation)** |
| USD | 3,430 | 08/09/2022 | 3 Month LIBOR | 1.486% | Quarterly/ Semi-Annual | $ 45,815 | $ — | $ 45,815 |
| USD | 249 | 02/05/2025 | 3 Month LIBOR | 1.361% | Quarterly/ Semi-Annual | 6,599 | — | 6,599 |
| USD | 561 | 02/06/2025 | 3 Month LIBOR | 1.419% | Quarterly/ Semi-Annual | 15,928 | — | 15,928 |
| USD | 1,150 | 01/15/2028 | 1.173% | 3 Month LIBOR | Semi-Annual/ Quarterly | (11,539) | — | (11,539) |
| USD | 1,600 | 01/15/2031 | 1.565% | 3 Month LIBOR | Semi-Annual/ Quarterly | (40,627) | — | (40,627) |

| | | | Rate Type | | | | | |
|---|---|---|---|---|---|---|---|---|
| Notional Amount (000) | | Termination Date | Payments made by the Fund | Payments received by the Fund | Payment Frequency Paid/ Received | Market Value | Upfront Premiums Paid/ (Received) | Unrealized Appreciation/ (Depreciation) |
| USD | 1,000 | 01/15/2031 | 1.240% | 3 Month LIBOR | Semi-Annual/ Quarterly | $ 4,784 | $ — | $ 4,784 |
| USD | 750 | 01/15/2031 | 1.456% | 3 Month LIBOR | Semi-Annual/ Quarterly | (11,566) | — | (11,566) |
| USD | 1,000 | 02/15/2036 | 3 Month LIBOR | 1.576% | Quarterly/ Semi-Annual | 6,790 | — | 6,790 |
| USD | 600 | 02/15/2041 | 3 Month LIBOR | 2.166% | Quarterly/ Semi-Annual | 55,842 | — | 55,842 |
| USD | 500 | 02/15/2041 | 3 Month LIBOR | 2.166% | Quarterly/ Semi-Annual | 46,580 | — | 46,580 |
| USD | 400 | 04/16/2049 | 3 Month LIBOR | 2.746% | Quarterly/ Semi-Annual | 103,121 | — | 103,121 |
| USD | 130 | 02/15/2051 | 1.942% | 3 Month LIBOR | Semi-Annual/ Quarterly | (9,169) | — | (9,169) |
| | | | | | | $ 212,558 | $ — | $ 212,558 |

**INTEREST RATE SWAPS**

| | | | | Rate Type | | | | | |
|---|---|---|---|---|---|---|---|---|---|
| Swap Counterparty | Notional Amount (000) | | Termination Date | Payments made by the Fund | Payments received by the Fund | Payment Frequency Paid/ Received | Market Value | Upfront Premiums Paid/ (Received) | Unrealized Appreciation/ (Depreciation) |
| Citibank, NA | USD | 1,235 | 10/09/2029 | 1.120% | SIFMA* | Quarterly | $ (25,396) | $ — | $ (25,396) |
| Citibank, NA | USD | 1,235 | 10/09/2029 | 1.125% | SIFMA* | Quarterly | (25,942) | — | (25,942) |
| | | | | | | | $ (51,338) | $ — | $ (51,338) |

* *Variable interest rate based on the Securities Industry & Financial Markets Association (SIFMA) Municipal Swap Index.*

(a) *When-Issued or delayed delivery security.*
(b) *Security is exempt from registration under Rule 144A or Regulation S of the Securities Act of 1933. These securities are considered restricted, but liquid and may be resold in transactions exempt from registration. At August 31, 2021, the aggregate market value of these securities amounted to $1,892,057 or 2.6% of net assets.*
(c) *Affiliated investments.*
(d) *The rate shown represents the 7-day yield as of period end.*
(e) *To obtain a copy of the fund's shareholder report, please go to the Securities and Exchange Commission's website at www.sec.gov, or call AB at (800) 227-4618.*
(f) *As of August 31, 2021, the cost basis of investment securities owned was substantially identical for both book and tax purposes. Gross unrealized appreciation of investments was $7,112,869 and gross unrealized depreciation of investments was $(265,287), resulting in net unrealized appreciation of $6,847,582.*

*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 19.0% and 6.5%, respectively.*

*Glossary:*
*AGC – Assured Guaranty Corporation*
*AGM – Assured Guaranty Municipal*
*COP – Certificate of Participation*
*CPI – Consumer Price Index*
*ETM – Escrowed to Maturity*
*LIBOR – London Interbank Offered Rate*
*NATL – National Interstate Corporation*

In accordance with U.S. GAAP regarding fair value measurements, fair value is defined as the price that the Portfolio would receive to sell an asset or pay to transfer a liability in an orderly transaction between market participants at the measurement date. U.S. GAAP establishes a framework for measuring fair value, and a three-level hierarchy for fair value measurements based upon the transparency of inputs to the valuation of an asset or liability (including those valued based on their market values). Inputs may be observable or unobservable and refer broadly to the assumptions that market participants would use in pricing the asset or liability. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability based on market data obtained from sources independent of the Portfolio. Unobservable inputs reflect the Portfolio's own assumptions about the assumptions that market participants would use in pricing the asset or liability based on the best information available in the circumstances. Each investment is assigned a level based upon the observability of the inputs which are significant to the overall valuation. The three-tier hierarchy of inputs is summarized below.

- Level 1 - quoted prices in active markets for identical investments
- Level 2 - other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 - significant unobservable inputs (including the Portfolio's own assumptions in determining the fair value of investments)

The fair value of debt instruments, such as bonds, and over-the-counter derivatives is generally based on market price quotations, recently executed market transactions (where observable) or industry recognized modeling techniques and are generally classified as Level 2. Pricing vendor inputs to Level 2 valuations may include quoted prices for similar investments in active markets, interest rate curves, coupon rates, currency rates, yield curves, option adjusted spreads, default rates, credit spreads and other unique security features in order to estimate the relevant cash flows which is then discounted to calculate fair values. If these inputs are unobservable and significant to the fair value, these investments will be classified as Level 3.

Other fixed income investments, including non-U.S. government and corporate debt, are generally valued using quoted market prices, if available, which are typically impacted by current interest rates, maturity dates and any perceived credit risk of the issuer. Additionally, in the absence of quoted market prices, these inputs are used by pricing vendors to derive a valuation based upon industry or proprietary models which incorporate issuer specific data with relevant yield/spread comparisons with more widely quoted bonds with similar key characteristics. Those investments for which there are observable inputs are classified as Level 2. Where the inputs are not observable, the investments are classified as Level 3.

The following table summarizes the valuation of the Portfolio's investments by the above fair value hierarchy levels as of August 31, 2021:

| **Investments in Securities:** | **Level 1** | **Level 2** | **Level 3** | **Total** |
|---|---|---|---|---|
| **Assets:** | | | | |
| Long-Term Municipal Bonds | $ — | $ 74,412,030 | $ — | $ 74,412,030 |
| Short-Term Investments | 676,164 | — | — | 676,164 |
| Total Investments in Securities | 676,164 | 74,412,030 | — | 75,088,194 |
| **Other Financial Instruments[(a)]:** | | | | |
| **Assets:** | | | | |
| Centrally Cleared Inflation (CPI) Swaps | — | 641,529 | — | 641,529 |
| Centrally Cleared Interest Rate Swaps | — | 285,459 | — | 285,459 |
| **Liabilities:** | | | | |
| Centrally Cleared Inflation (CPI) Swaps | — | (8,403) | — | (8,403) |
| Centrally Cleared Interest Rate Swaps | — | (72,901) | — | (72,901) |
| Interest Rate Swaps | — | (51,338) | — | (51,338) |
| **Total** | **$ 676,164** | **$ 75,206,376** | **$ —** | **$ 75,882,540** |

(a) *Other financial instruments are derivative instruments, such as futures, forwards and swaps, which are valued at the unrealized appreciation/(depreciation) on the instrument. Other financial instruments may also include swaps with upfront premiums, options written and swaptions written which are valued at market value.*

A summary of the Portfolio's transactions in AB mutual funds for the three months ended August 31, 2021 is as follows:

| **Portfolio** | **Market Value 05/31/2021 (000)** | **Purchases at Cost (000)** | **Sales Proceeds (000)** | **Market Value 08/31/2021 (000)** | **Dividend Income (000)** |
|---|---|---|---|---|---|
| Government Money Market Portfolio | $ 1,548 | $ 1,458 | $ 2,330 | $ 676 | $ 0* |

* *Amount less than $500.*