

# 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 66 HUDSON BOULEVARD EAST, 26TH FLOOR NEW YORK, NY, 10001
Telephone	2129691000
CIK	0000899774
Symbol	AMAAX
Fiscal Year	09/30

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

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

UNITED STATES  
SECURITIES AND EXCHANGE COMMISSION  
WASHINGTON, DC 20549

FORM NPORT-P  
Monthly Portfolio Investments Report

## NPORT-P: Filer Information

Confidential	<input type="checkbox"/>
Filer CIK	0000899774
Filer CCC	*****
Filer Investment Company Type	
Is this a LIVE or TEST Filing?	<input type="checkbox"/> LIVE <input type="checkbox"/> TEST
Would you like a Return Copy?	<input type="checkbox"/>
Is this an electronic copy of an official filing submitted in paper format?	<input type="checkbox"/>

### Submission Contact Information

Name
Phone
E-Mail Address

### Notification Information

Notify via Filing Website only?	<input type="checkbox"/>
Notification E-mail Address	
Series ID	S000010361
Class (Contract) ID	C000028663
	C000028661
	C000082961

## 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 Virginia Portfolio
b. EDGAR series identifier (if any).	S000010361
c. LEI of Series.	E7BAUV216G1MOZRKT880

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

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

**Item A.4. Final filing**

a. Does the Fund anticipate that this will be its final filing on Form N PORT?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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## 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.	243551430.44
b. Total liabilities.	2322025.03
c. Net assets.	241229405.41

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

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

c. Borrowings attributable to amounts payable for notes payable, bonds, and similar debt, as reported pursuant to rule 6-04(13)(a)

Amounts payable within one year.

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

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

(i) On a delayed delivery, when-issued, or other firm commitment basis:	1533660.20000000
(ii) On a standby commitment basis:	0.00000000
e. Liquidation preference of outstanding preferred stock issued by the Fund.	0.00000000
f. Cash and cash equivalents not reported in Parts C and D.	0.00000000

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

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

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

Currency Metric Record	ISO Currency code	3 month	1 year	5 years	10 years	30 years
#1	United States Dollar					
Interest Rate Risk (DV01)						
		-999.19000000	-10157.27000000	-37488.08000000	-49119.85000000	-26843.76000000
Interest Rate Risk (DV100)						

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

Credit Spread Risk	3 month	1 year	5 years	10 years	30 years
Investment grade	-598.91000000	-8268.88000000	-41824.60000000	-38060.32000000	-8651.74000000
Non-Investment grade	-87.36000000	-767.79000000	-3170.93000000	-5564.30000000	-798.57000000

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	0.27000000	0.62000000	-0.33000000	C000028663
#2	0.34000000	0.68000000	-0.26000000	C000028661
#3	0.44000000	0.70000000	-0.33000000	C000082961

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		49506.74000000	73717.32000000	0.00000000	212464.90000000	0.00000000	81259.72000000
	Forward	—	—	—	—	—	—
	Future	—	—	—	—	—	—
	Option	—	—	—	—	—	—
	Swaption	—	—	—	—	—	—
	Swap	49506.74000000	73717.32000000	0.00000000	212464.90000000	0.00000000	81259.72000000
	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	267785.18000000	131365.39000000
Month 2	0.00000000	1044733.64000000
Month 3	0.00000000	-1301102.01000000

**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	5615468.62000000	242262.55000000	4780745.92000000
Month 2	2794592.42000000	240283.63000000	1613443.07000000
Month 3	3425654.17000000	250770.41000000	1868380.86000000

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

- a. If applicable, provide the Fund's current Highly Liquid Investment Minimum.

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- 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.

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ii. As applicable, the index identifier for the Fund's Designated Index.

—

iii. Median VaR Ratio during the reporting period, reported as a percentage of the VaR of the Fund's Designated Reference Portfolio.

—

c. Backtesting Results. Number of exceptions that the Fund identified as a result of its backtesting of its VaR calculation model (as described in rule 18f-4(c)(1)(iv) [17 CFR 270.18f-4(c)(1)(iv)] during the reporting period.

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**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).

Roanoke County Economic Development Authority

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

N/A

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

ROANOKE CNTY VA ECON DEV AUTH LEASE REVENUE

d. CUSIP (if any).

76982PCC8



At least one of the following other identifiers:

- ISIN US76982PCC86

**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)	2063812.45000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.855539334639

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

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

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

For debt securities, also provide:

a. Maturity date.	2035-10-15
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b. Coupon.

i. Coupon category. (13)	Fixed
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ii. Annualized rate.

5.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

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

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 2

Item C.1. Identification of investment.

a. Name of issuer (if any).	Henrico County Economic Development Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	HENRICO CNTY VA ECON DEV AUTHREVENUE
d. CUSIP (if any).	42605PDJ1

At least one of the following other identifiers:

- ISIN	US42605PDJ12
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*Item C.2. Amount of each investment.*

Balance. <a href="#">(2)</a>	
a. Balance	2000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2112268.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.875626334364

*Item C.3. Payoff profile.*

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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*Item C.4. Asset and issuer type.*

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

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

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

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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*Item C.7. Liquidity classification information.*

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

*Item C.8. Fair value level.*

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2030-11-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 3

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

a. Name of issuer (if any).

Fairfax County Economic Development Authority

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

N/A

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

FAIRFAX CNTY VA ECON DEV AUTHTRANSPRTN DIST IMPT REVENUE

d. CUSIP (if any).

30383BCR8

At least one of the following other identifiers:

- ISIN

US30383BCR87

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

Balance. (2)

a. Balance

415000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

480081.42000000

f. Exchange rate.

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

0.199014468896

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

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

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

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

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

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

a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

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

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2035-04-01

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

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

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

## Schedule of Portfolio Investments Record: 4

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

- a. Name of issuer (if any). LCH Limited
- b. LEI (if any) of issuer. (1) F226TOH6YD6XJB17KS62
- c. Title of the issue or description of the investment. Long: BS281C9 IRS USD R V 12MUSCPI IS281D0 CCPINFLATIONZERO / Short: BS281C9 IRS USD P F 2.58500 IS281C9 CCPINFLATIONZERO
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

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

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

Balance. (2)

- a. Balance 725000.00000000
- b. Units Other units
- c. Description of other units. Notional Amount
- d. Currency. (3) United States Dollar
- e. Value. (4) 23725.30000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.009835160833

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

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

N/A

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

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument <a href="#">(21)</a>	Swap
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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
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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
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If other identifier provided, indicate the type of identifier used.	N/A
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Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
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Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1405
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1405
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

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

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: Fixed rate.	2.58500000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

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

## iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	725000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	23725.30000000

## Item C.12. Securities lending.

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

# Schedule of Portfolio Investments Record: 5

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

a. Name of issuer (if any).	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	235000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	275581.35000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.114240363661

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

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

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

For debt securities, also provide:

a. Maturity date. 2031-07-01

b. Coupon.

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

ii. Annualized rate. 5.25000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 6

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

a. Name of issuer (if any). 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 1370000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 1561756.98000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.647415673618

### Item C.3. Payoff profile.

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

### Item C.4. Asset and issuer 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: 7

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

- a. Name of issuer (if any). Virginia Resources Authority
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. VIRGINIA ST RESOURCES AUTH INFRASTRUCTURE REVENUE
- d. CUSIP (if any). 92818L4M1

At least one of the following other identifiers:

- ISIN US92818L4M10

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

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

- a. Balance 4980000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5019971.97000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 2.080995043480

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

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

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

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Municipal

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2026-11-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

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

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

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

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 8

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

a. Name of issuer (if any).

Municipal Electric Authority of Georgia

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

JA0WNILDDF2KUPS83B16

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

MUNI ELEC AUTH OF GEORGIA

d. CUSIP (if any).

6262072R4

At least one of the following other identifiers:

- ISIN

US6262072R42

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

Balance. (2)

a. Balance

100000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

121208.49000000

f. Exchange rate.

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

0.050246150461

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



a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level 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: 9

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Puerto Rico Highway & Transportation Authority
- b. LEI (if any) of issuer. [\(1\)](#)

549300J6QBXVWJXB7Y41
- c. Title of the issue or description of the investment.

PUERTO RICO HIGHWAY & TRANSPRTN AUTH TRANSPRTN REVENUE
- d. CUSIP (if any).

745190ZR2
- At least one of the following other identifiers:

- ISIN

US745190ZR26

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

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

- a. Balance

190000.00000000
- b. Units

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

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

212247.27000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.087985654004

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

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

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

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

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

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

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

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

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

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

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

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

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

For debt securities, also provide:

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

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.25000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

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

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

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

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

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

v. Delta (if applicable).

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

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 10

*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

600000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	612826.08000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.254042859724

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

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

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

For debt securities, also provide:

a. Maturity date.	2033-06-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Floating
ii. Annualized rate.	4.37500000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

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

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 11

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	Virginia Port Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	VIRGINIA ST PORT AUTH PORT FAC REVENUE
d. CUSIP (if any).	928077JK3

At least one of the following other identifiers:

- ISIN	US928077JK31
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**Item C.2. Amount of each investment.**

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

a. Balance	2000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2352467.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.975199103940

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

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

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

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

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

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

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

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#).

Category.	N/A
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**Item C.8. Fair value level.**

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

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

For debt securities, also provide:

a. Maturity date.	2035-07-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

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

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

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

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

Schedule of Portfolio Investments Record: 12

*Item C.1. Identification of investment.*

a. Name of issuer (if any). North Carolina Medical Care Commission

b. LEI (if any) of issuer. (1) 549300FH6KOXGCHQYG81



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

NORTH CAROLINA ST MED CARE COMMISSION RETMNT FACS REVENUE

d. CUSIP (if any).

65820YLK0

At least one of the following other identifiers:

- ISIN

US65820YLK00

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

Balance. (2).

a. Balance

560000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3).

United States Dollar

e. Value. (4).

603868.33000000

f. Exchange rate.

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

0.250329485733

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

a. Payoff profile. (5).

☒ Long ☐ Short ☐ N/A

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

a. Asset type. (6).

Debt

b. Issuer type. (7).

Municipal

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

a. ISO country code. (8).

UNITED STATES OF AMERICA

b. Investment ISO country code. (9).

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

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

a. Liquidity classification information. (10).

Category.

N/A

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

a. Level within the fair value hierarchy (12).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

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

For debt securities, also provide:

a. Maturity date.	2037-07-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.70000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

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

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

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

v. Delta (if applicable).

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

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

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

# Schedule of Portfolio Investments Record: 13

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Municipal Electric Authority of Georgia
b. LEI (if any) of issuer. (1)	JA0WNILDDDF2KUPS83B16
c. Title of the issue or description of the investment.	MUNI ELEC AUTH OF GEORGIA
d. CUSIP (if any).	626207Z23

At least one of the following other identifiers:

- ISIN	US626207Z231
--------	--------------

## 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)	123037.03000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.051004159211

## Item C.3. Payoff profile.

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

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

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

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

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

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

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

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2039-01-01

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: 14

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

a. Name of issuer (if any).

Virginia College Building Authority

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

N/A

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

VIRGINIA ST CLG BLDG AUTH EDUCTNL FACS REVENUE

d. CUSIP (if any).

9277816D1

At least one of the following other identifiers:

- ISIN

US9277816D10

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

Balance. (2)

a. Balance

1615000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1780826.26000000

f. Exchange rate.

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

0.738229345204

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

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

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

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

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

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

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

a. Liquidity classification information. [\(10\)](#)

Category. N/A

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

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

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

For debt securities, also provide:

a. Maturity date. 2030-07-01

b. Coupon.

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

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 15

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

- a. Name of issuer (if any). Arizona Sports & Tourism Authority
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. ARIZONA ST SPORTS & TOURISM AUTH SENIOR REVENUE
- d. CUSIP (if any). 040583BK1

At least one of the following other identifiers:

- ISIN US040583BK14

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

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

- a. Balance 3945000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 4074573.13000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.689086420900

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

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

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

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Municipal

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

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

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—



v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

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

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 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: 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

470000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

1639.47000000

f. Exchange rate.

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

0.000679631074

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.

470000.00000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation.

1639.47000000

(24)

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

## Schedule of Portfolio Investments Record: 17

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

- a. Name of issuer (if any). Metropolitan Washington Airports Authority Aviation Revenue
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. MET WASHINGTON DC ARPTS AUTH ARPT SYS REVENUE
- d. CUSIP (if any). 5926463V3

At least one of the following other identifiers:

- ISIN US5926463V36

### 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. [\(4\)](#) 1049642.30000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.435122035896

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

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

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Municipal

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

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-10-01

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: 18

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

a. Name of issuer (if any).

County of Fairfax VA

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

N/A

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

FAIRFAX CNTY VA

d. CUSIP (if any).

30382AKP6

At least one of the following other identifiers:

- ISIN

US30382AKP65

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

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

a. Balance

5000000.00000000

b. Units

Principal amount

c. Description of other units.

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

United States Dollar

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

5015624.00000000

f. Exchange rate.

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

2.079192622257

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

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

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

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. (7) Municipal

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

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

b. Investment ISO country code. (9)

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

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

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

a. Liquidity classification information. (10)

Category. N/A

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

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

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

For debt securities, also provide:

a. Maturity date. 2021-10-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 4.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

—	—	—	—
---	---	---	---

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 19

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

a. Name of issuer (if any). 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 2965000.00000000

b. Units Other units

c. Description of other units. Notional Amount

d. Currency. (3) United States Dollar

e. Value. (4) -60972.13000000

f. Exchange rate.



g. Percentage value compared to net assets of the Fund. -0.02527557944

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap

b. Counterparty.

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

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

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

Name of issuer. N/A

Title of issue. N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No

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

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Floating rate Index.	SIFMA Municipal Swap Index Yield
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	United States Dollar
Receipts: Amount.	91.05000000

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

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: Fixed rate.	1.12000000
Payments: Base currency	United States Dollar
Payments: Amount	-4870.74000000

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.	2965000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	-60972.13000000

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

## Schedule of Portfolio Investments Record: 20

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

- |   |                      |
|---|----------------------|
| a. Name of issuer (if any).                             | County of Loudoun VA |
| b. LEI (if any) of issuer. (1)                          | N/A                  |
| c. Title of the issue or description of the investment. | LOUDOUN CNTY VA      |
| d. CUSIP (if any).                                      | 54589THZ8            |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US54589THZ84 |
|--------|--------------|

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

Balance. (2)

- |   |                      |
|---|----------------------|
| a. Balance  | 5000000.00000000     |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 5060912.50000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 2.097966660158       |

### Item C.3. Payoff profile.

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

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

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

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

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

b. Investment ISO country code. [\(9\)](#)

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

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

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

a. Liquidity classification information. [\(10\)](#)

Category. N/A

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

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

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

For debt securities, also provide:

a. Maturity date. 2021-12-01

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Alliance Bernstein
- b. LEI (if any) of issuer. [\(1\)](#) 5493006YWHO7MKN2U579
- 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 5409141.55000000
- b. Units Number of shares
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 5409141.55000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 2.242322630943

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

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

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

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

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

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

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

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

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

a. Liquidity classification information. [\(10\)](#)

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

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 22

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

a. Name of issuer (if any).	Metropolitan Washington Airports Authority Aviation Revenue
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	MET WASHINGTON DC ARPTS AUTH ARPT SYS REVENUE

d. CUSIP (if any).	592647FP1
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At least one of the following other identifiers:

- ISIN	US592647FP19
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	5000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	6198635.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.569601740494

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

a. Maturity date.	2048-10-01
-------------------	------------

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

f. For convertible securities, also provide:

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

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

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

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 23

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



a. Name of issuer (if any).	Richmond Redevelopment & Housing Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	RICHMOND VA REDEV & HSG AUTH REVENUE
d. CUSIP (if any).	765411AB9

At least one of the following other identifiers:

- ISIN	US765411AB99
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#### ***Item C.2. Amount of each investment.***

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

a. Balance	990000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1042547.62000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.432180984829

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2037-01-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.55000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

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

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 24

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

a. Name of issuer (if any).

Virginia Commonwealth University Health System Authority

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

07ROV40HIZGU2Q6OXJ58

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

VIRGINIA ST CMWLTH UNIV HLTH SYS AUTH REVENUE

d. CUSIP (if any).

92778LDC1

At least one of the following other identifiers:

- ISIN

US92778LDC19

### 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)

2412278.00000000

f. Exchange rate.

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

0.999993344882

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

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

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

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

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

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

a. Liquidity classification information. [\(10\)](#)

Category. N/A

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

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

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

For debt securities, also provide:

a. Maturity date. 2046-07-01

b. Coupon.

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

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

—	—	—	—
---	---	---	---

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

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

—	—	—
---	---	---

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 25

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

- a. Name of issuer (if any). LCH Limited
- b. LEI (if any) of issuer. (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 402000.00000000
- b. Units Other units
- c. Description of other units. Notional Amount
- d. Currency. (3) United States Dollar
- e. Value. (4) -3332.18000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.00138133242

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

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

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

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

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument <a href="#">(21)</a>	Swap
---	------

b. Counterparty.

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

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

3. The reference instrument is neither a derivative or an index [\(28\)](#)

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

At least one of the following other identifiers:

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

If other identifier provided, indicate the type of identifier used.	N/A
---	-----

Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
------------------	---

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

Receipts: Reference Asset, Instrument or Index.

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

Receipts: Fixed rate.	2.50500000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

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

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US CPI Urban Consumers NSA
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	7233
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	7233
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

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

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	402000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-3332.18000000

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

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

## Schedule of Portfolio Investments Record: 26

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

a. Name of issuer (if any).	Virginia Small Business Financing Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VIRGINIA ST SMALL BUSINESS FING AUTH HOSP REVENUE
d. CUSIP (if any).	928101AJ3
At least one of the following other identifiers:	
- ISIN	US928101AJ33

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

Balance. (2)

a. Balance	2310000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2310000.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.957594699565

### Item C.3. Payoff profile.

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2042-07-01

b. Coupon.

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

ii. Annualized rate. 0.02000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 27

Item C.1. Identification of investment.

a. Name of issuer (if any).

Virginia Small Business Financing Authority

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

N/A

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

VIRGINIA ST SMALL BUSINESS FING AUTH REVENUE

d. CUSIP (if any).

928104MF2

At least one of the following other identifiers:

- ISIN

US928104MF22

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)

2029381.60000000

f. Exchange rate.

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

0.841266261279

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

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

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

a. Liquidity classification information. [\(10\)](#)

Category. N/A

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

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

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

For debt securities, also provide:

a. Maturity date. 2049-07-01

b. Coupon.

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

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 28

**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). 745190UR7

At least one of the following other identifiers:

- ISIN US745190UR70

**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. [\(4\)](#) 240704.21000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.099782283835

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

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

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

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Municipal

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

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

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

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

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

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 29

**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

160000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

181485.38000000

f. Exchange rate.

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

0.075233522916

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

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

**Item C.4. Asset and issuer 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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 30

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	Roanoke Economic Development Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300P5QQORJY0U4T83
c. Title of the issue or description of the investment.	ROANOKE VA ECON DEV AUTH HOSPREVENUE
d. CUSIP (if any).	770082BB0

At least one of the following other identifiers:

- ISIN	US770082BB05
--------	--------------

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

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

a. Balance	1260000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1260000.00000000



f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.522324381581

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

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

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

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

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

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

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

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

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.	2052-07-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Floating
ii. Annualized rate.	0.02000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

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

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

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

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

v. Delta (if applicable).

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

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

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

☐ Yes ☒ No

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 31

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

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

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

d. CUSIP (if any).
- Chicago Mercantile Exchange

SNZ2OJLFK8MNNCLQOF39

Long: SS2AOJ3 IRS USD R F 1.57550 IS2AOJ3 CCPVANILLA / Short: SS2AOJ3 IRS USD P V 03MLIBOR IS2AOK4 CCPVANILLA

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

Description of other unique identifier.
- SS2AOJ3

Internal Identifier

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

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

a. Balance	2500000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	16974.99000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.007036865995

**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. 1969.37000000

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 -159.98000000

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.	2500000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	16974.99000000

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

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

## Schedule of Portfolio Investments Record: 32

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

a. Name of issuer (if any).	New York State Dormitory Authority
b. LEI (if any) of issuer. (1).	549300C8XO7EXTX2XU71
c. Title of the issue or description of the investment.	NEW YORK ST DORM AUTH REVENUES NON ST SUPPORTED DEBT
d. CUSIP (if any).	64990GA85
At least one of the following other identifiers:	
- ISIN	US64990GA853

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

Balance. (2).	
a. Balance	1465000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	2328878.27000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.	0.965420557266
---	----------------

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. [\(10\)](#)

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

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

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

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

For debt securities, also provide:

a. Maturity date.	2050-10-01
-------------------	------------

b. Coupon.

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

f. For convertible securities, also provide:

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

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

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

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

# Schedule of Portfolio Investments Record: 33

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

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | Culpeper County Economic Development Authority |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | N/A  |
| c. Title of the issue or description of the investment. | CULPEPER CO VA ECON DEV AUTH LEASE REVENUE     |
| d. CUSIP (if any).                                      | 230228AQ1                                      |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US230228AQ17 |
|--------|--------------|

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

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

- |            |                  |
|------------|------------------|
| a. Balance | 2955000.00000000 |
| b. Units   | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3231496.99000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.339594973717

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2029-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	



i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 34

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

a. Name of issuer (if any).	Roanoke Economic Development Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300P5QQORJY0U4T83
c. Title of the issue or description of the investment.	ROANOKE VA ECON DEV AUTH HOSPREVENUE
d. CUSIP (if any).	770082BV6

At least one of the following other identifiers:

- ISIN	US770082BV68
--------	--------------

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

a. Balance	1550000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1860669.29000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.771327727163

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

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Municipal

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

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2038-07-01

b. Coupon.

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

ii. Annualized rate. 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: 35

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

a. Name of issuer (if any).

Metropolitan Washington Airports Authority Aviation Revenue

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

N/A

c. Title of the issue or description of the investment.	MET WASHINGTON DC ARPTS AUTH ARPT SYS REVENUE
d. CUSIP (if any).	592647KF7
At least one of the following other identifiers:	
- ISIN	US592647KF71

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

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

a. Balance	2250000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2974827.83000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.233194529059

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

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

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

For debt securities, also provide:

a. Maturity date.	2036-10-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16).

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

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

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

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

a. Name of issuer (if any).	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	725000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	22876.22000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009483180527

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)	
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Category.	N/A
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**Item C.8. Fair value level.**

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument <a href="#">(21)</a>	Swap
---	------

b. Counterparty.

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

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

3. The reference instrument is neither a derivative or an index [\(28\)](#)

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

At least one of the following other identifiers:

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

If other identifier provided, indicate the type of identifier used.	N/A
---	-----

Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
------------------	---

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

Receipts: Reference Asset, Instrument or Index.

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

Receipts: Floating rate Index.	US CPI Urban Consumers NSA
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Receipts: Floating rate Spread.	0.00000000
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Receipt: Floating Rate Reset Dates.	Day
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Receipt: Floating Rate Reset Dates Unit.	1401
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Receipts: Floating Rate Tenor.	Day
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Receipts: Floating Rate Tenor Unit.	1401
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Receipts: Base currency.	United States Dollar
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Receipts: Amount.	0.00000000
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2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

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

Payments: Fixed rate.	2.61300000
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Payments: Base currency	United States Dollar
-------------------------	----------------------

Payments: Amount	0.00000000
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ii. Termination or maturity date.	2025-01-15
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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.	725000.00000000
----------------------	-----------------

ISO Currency Code.	USD
--------------------	-----

v. Unrealized appreciation or depreciation. (24).	22876.22000000
--	----------------

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

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

c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Schedule of Portfolio Investments Record: 37

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

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



- ISIN	US40065AAH86
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**Item C.2. Amount of each investment.**

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

a. Balance	1095000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1252832.42000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.519353110318

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. [\(10\)](#).

Category.	N/A
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**Item C.8. Fair value level.**

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

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

For debt securities, also provide:

a. Maturity date.	2040-02-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.00000000

- c. Currently in default?

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

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

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 38

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

955000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3).

United States Dollar

e. Value. (4).

1103367.85000000

f. Exchange rate.

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

0.457393595165

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

a. Payoff profile. (5).

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer 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. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

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

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

# Schedule of Portfolio Investments Record: 39

## 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: SS29HH9 IRS USD R F 1.98000 IS29HH9 CCPVANILLA / Short: SS29HH9 IRS USD P V 03MLIBOR IS29HI0 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	SS29HH9
Description of other unique identifier.	Internal Identifier

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

Balance. (2)

a. Balance	3000000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	182267.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.075557936102

## Item C.3. Payoff profile.

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

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

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

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

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

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

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

## Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

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

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

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer. N/A

Title of issue. N/A

At least one of the following other identifiers:

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

If other identifier provided, indicate the type of identifier used. N/A

Custom swap Flag ☒ Yes ☐ No

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

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 1.98000000

Receipts: Base currency. United States Dollar

Receipts: Amount. 2475.00000000

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

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	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	-166.33000000

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.	3000000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	182267.96000000

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

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

## Schedule of Portfolio Investments Record: 40

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

a. Name of issuer (if any).	Chicago Mercantile Exchange
b. LEI (if any) of issuer. (1).	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the	Long: SS28635 IRS USD R F 2.16550 IS28635 CCPVANILLA / Short: SS28635 IRS

investment.	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	1400000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	130297.89000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.054014099059

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### **Item C.8. Fair value level.**

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

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



N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21). Swap

b. Counterparty.

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

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	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. 1263.21000000

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	-77.62000000

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.	1400000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	130297.89000000

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

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

## Schedule of Portfolio Investments Record: 41

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

- a. Name of issuer (if any). Lexington Industrial Development Authority
- b. LEI (if any) of issuer. (1). N/A
- c. Title of the issue or description of the investment. LEXINGTON VA INDL DEV AUTH RSDL CARE FAC REVENUE
- d. CUSIP (if any). 52976BBV7

At least one of the following other identifiers:

- ISIN US52976BBV71

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

Balance. (2).

a. Balance	1500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1631377.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.676276259615

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

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

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

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

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

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

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

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

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

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

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

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

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

For debt securities, also provide:

a. Maturity date.	2031-01-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	4.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

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

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

## Schedule of Portfolio Investments Record: 42

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

a. Name of issuer (if any).	Loudoun County Economic Development Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	LOUDOUN CNTY VA INDL DEV AUTH INDL DEV REVENUE
d. CUSIP (if any).	545901AL4

At least one of the following other identifiers:

- ISIN	US545901AL41
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	2875000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2875000.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.191811584957

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

a. Maturity date.	2034-06-01
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b. Coupon.

i. Coupon category. (13)	Floating
--------------------------	----------

ii. Annualized rate.0.02000000

c. Currently in default?☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 43

Item C.1. Identification of investment.

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

At least one of the following other identifiers:

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

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

Balance. <a href="#">(2)</a>	
------------------------------	--

a. Balance	1230000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	13261.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.005497588479

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

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

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

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

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

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

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

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

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

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

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

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

--	--

a. Level within the fair value hierarchy [\(12\)](#) ☐ 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.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: Fixed rate.	2.68000000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

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

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1230000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	13261.80000000

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 44

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
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Item C.2. Amount of each investment.

Balance. (2)

a. Balance	420000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	551520.52000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.228629059157

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

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

**Item C.4. Asset and issuer 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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

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

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 45

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

a. Name of issuer (if any).

Fairfax County Industrial Development Authority

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

N/A

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

FAIRFAX CNTY VA INDL DEV AUTH REVENUE

d. CUSIP (if any).	303823KZ0
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At least one of the following other identifiers:

- ISIN	US303823KZ00
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**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)	2246191.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.931143197978

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

a. Maturity date.	2044-05-15
-------------------	------------

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

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

f. For convertible securities, also provide:

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

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

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

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

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

v. Delta (if applicable).

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

N/A

**Item C.11. Derivatives.**

N/A

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

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

## Schedule of Portfolio Investments Record: 46

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

a. Name of issuer (if any).	Metropolitan Washington Airports Authority Dulles Toll Road Revenue
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	MET WASHINGTON DC ARPTS AUTH DULLES TOLL ROAD REVENUE
d. CUSIP (if any).	592643BQ2

At least one of the following other identifiers:

- ISIN	US592643BQ24
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#### Item C.2. Amount of each investment.

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

a. Balance	4300000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	5805922.35000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.406805397597

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2044-10-01

b. Coupon.

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

Floating

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: 47

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

a. Name of issuer (if any).

Norfolk Economic Development Authority

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

N/A

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

NORFOLK VA ECON DEV AUTH REVENUE

d. CUSIP (if any).

65588QAL9

At least one of the following other identifiers:

- ISIN

US65588QAL95

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

Balance. (2)

a. Balance

2200000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

2323495.02000000

f. Exchange rate.

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

0.963188967800

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

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

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

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

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

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



a. Liquidity classification information. [\(10\)](#)

Category. N/A

*Item C.8. Fair value level.*

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

*Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date. 2029-11-01

b. Coupon.

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

ii. Annualized rate. 5.00000000

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: 48

### 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 2965000.00000000
- b. Units Other units
- c. Description of other units. Notional Amount
- d. Currency. (3) United States Dollar
- e. Value. (4) -62280.74000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.02581805476

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

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

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

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

a. Liquidity classification information. [\(10\)](#)

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

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

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

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

N/A

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

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument <a href="#">(21)</a>	Swap
---	------

b. Counterparty.

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

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

3. The reference instrument is neither a derivative or an index [\(28\)](#)

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

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

At least one of the following other identifiers:

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

If other identifier provided, indicate the type of identifier used.	N/A
---	-----

Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
------------------	---

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

Receipts: Reference Asset, Instrument or Index.

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

Receipts: Floating rate Index.	SIFMA Municipal Swap Index Yield
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	United States Dollar
Receipts: Amount.	91.05000000

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

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: Fixed rate.	1.12500000
Payments: Base currency	United States Dollar
Payments: Amount	-4894.67000000

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.	2965000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	-62280.74000000

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

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

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

a. Name of issuer (if any).	City of Newport News VA
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NEWPORT NEWS VA
d. CUSIP (if any).	652233HL4

At least one of the following other identifiers:

- ISIN	US652233HL47
--------	--------------

**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)	1137886.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.471703106868

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

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

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

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

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

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

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

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

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

a. Liquidity classification information. (10)

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

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

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

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

For debt securities, also provide:

a. Maturity date. 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: 50

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

a. Name of issuer (if any).	Virginia Small Business Financing Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VIRGINIA SMALL BUSINESS FING AUTH PRIV ACTIVITY REVENUE SR
d. CUSIP (if any).	928097AC8

At least one of the following other identifiers:

- ISIN	US928097AC85
--------	--------------

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

Balance. (2)

a. Balance	3350000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	4012205.89000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.663232508151

### Item C.3. Payoff profile.

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

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

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

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

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

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

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

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

a. Liquidity classification information. [\(10\)](#)

Category. N/A

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

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

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

For debt securities, also provide:

a. Maturity date. 2052-12-31

b. Coupon.

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

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**



N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 51

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Roanoke Economic Development Authority
- b. LEI (if any) of issuer. (1) 549300P5QQORJY0U4T83
- c. Title of the issue or description of the investment. ROANOKE VA ECON DEV AUTH EDUCTNL FACS REVENUE
- d. CUSIP (if any). 770080AT6

At least one of the following other identifiers:

- ISIN US770080AT65

**Item C.2. Amount of each investment.**

Balance. (2)

- a. Balance 1535000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 1825345.40000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.756684450180

**Item C.3. Payoff profile.**

- a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. (6) Debt
- b. Issuer type. (7) Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2038-09-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 52

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Chesapeake Bay Bridge & Tunnel District

b. LEI (if any) of issuer. (1)

549300JGWE66ZSSOYN09

c. Title of the issue or description of the investment.

CHESAPEAKE BAY VA BRIDGE & TUNNEL DIST REVENUE

d. CUSIP (if any).

16514PAD1

At least one of the following other identifiers:

- ISIN

US16514PAD15

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

4000000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4764029.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

1.974895718829

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2046-07-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 53

Item C.1. Identification of investment.

a. Name of issuer (if any).	Virginia Small Business Financing Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	VIRGINIA ST SMALL BUSINESS FING AUTH HLTHCARE FACS REVENUE
d. CUSIP (if any).	928105BZ7

At least one of the following other identifiers:

- ISIN	US928105BZ79
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Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	3500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4083083.90000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.692614502390

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2049-12-01
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b. Coupon.	
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i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 54

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Henrico County Economic Development Authority
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

HENRICO CNTY VA ECON DEV AUTH RSDL CARE FAC REVENUE
- d. CUSIP (if any).

42605QFH1

At least one of the following other identifiers:

- ISIN

US42605QFH11

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

765000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	916513.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.379934319550

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2037-12-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#).

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	Tarrant County Cultural Education Facilities Finance Corp
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300ROY505NVTMMI25
c. Title of the issue or description of the investment.	TARRANT CNTY TX CULTURAL EDU FACS FIN CORP RETMNT FAC REVENU
d. CUSIP (if any).	87638REV5

At least one of the following other identifiers:

- ISIN	US87638REV50
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

a. Balance	1150000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1031930.19000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.427779601846

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#).

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2036-11-15
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.00000000

- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 56

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Washington State Housing Finance Commission
- b. LEI (if any) of issuer. (1)

549300YL1HU59NREG764

c. Title of the issue or description of the investment.

WASHINGTON ST HSG FIN COMMISSION NONPROFIT HSG REVENUE

d. CUSIP (if any).

939783ZB5

At least one of the following other identifiers:

- ISIN

US939783ZB59

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance

100000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3).

United States Dollar

e. Value. (4).

112835.97000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.046775379563

**Item C.3. Payoff profile.**

a. Payoff profile. (5).

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6).

Debt

b. Issuer type. (7).

Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).

UNITED STATES OF AMERICA

b. Investment ISO country code. (9).

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2055-01-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 57

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Michigan Public Power Agency
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MICHIGAN ST PUBLIC PWR AGY
d. CUSIP (if any).	594570KR3

At least one of the following other identifiers:

- ISIN	US594570KR33
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### Item C.2. Amount of each investment.

Balance. (2)

a. Balance	1575000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1597186.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.662102697341

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2032-01-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 58

Item C.1. Identification of investment.

a. Name of issuer (if any).

City of Newport News VA

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

NEWPORT NEWS VA

d. CUSIP (if any).

652233HN0

At least one of the following other identifiers:

- ISIN

US652233HN03

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)

1137886.60000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.471703106868

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?



a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level 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: 59

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Municipal Electric Authority of Georgia
- b. LEI (if any) of issuer. [\(1\)](#) JA0WNILDDF2KUPS83B16
- c. Title of the issue or description of the investment. MUNI ELEC AUTH OF GEORGIA
- d. CUSIP (if any). 626207Z56

At least one of the following other identifiers:

- ISIN US626207Z561

**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. [\(4\)](#) 187734.98000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.077824251848

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2056-01-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 60

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Fairfax County Industrial Development Authority

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

FAIRFAX CNTY VA INDL DEV AUTH REVENUE

d. CUSIP (if any).

303823MW5

At least one of the following other identifiers:

- ISIN

US303823MW50

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1500000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1738463.40000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.720668111354

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2048-05-15

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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 61

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	City of Detroit MI
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300BQRJP7MKKH0Y28
c. Title of the issue or description of the investment.	DETROIT MI
d. CUSIP (if any).	2510933Q1

At least one of the following other identifiers:

- ISIN	US2510933Q14
--------	--------------

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#).

a. Balance	85000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	100316.52000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.041585527199

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level 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: 62

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Tobacco Settlement Financing Corp/VA
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

TOBACCO SETTLEMENT FING CORP VA
- d. CUSIP (if any).

88880NAU3

At least one of the following other identifiers:

- ISIN

US88880NAU37

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

2400000.00000000



b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2415889.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.001490343141

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2047-06-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#).

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 63

*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. <a href="#">(1)</a>	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
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

a. Balance	615000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	634987.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.263229724801

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	PUERTO RICO
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#).

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-06-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	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: 64**

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Puerto Rico Highway & Transportation Authority

b. LEI (if any) of issuer. (1) 549300J6QB XVWJXB7Y41

c. Title of the issue or description of the investment.

PUERTO RICO HIGHWAY & TRANSPRTN AUTH TRANSPRTN REVENUE

d. CUSIP (if any).

745190ZS0

At least one of the following other identifiers:

- ISIN

US745190ZS09

**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance

225000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3).

United States Dollar

e. Value. (4).

253282.97000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.104996722754

**Item C.3. Payoff profile.**

a. Payoff profile. (5).

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer 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. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.25000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 65

## 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
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	20000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	22685.67000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009404189328

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	PUERTO RICO
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2040-07-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.32900000

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: 66

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Rockingham County Economic Development Authority

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

ROCKINGHAM CNTY VA ECON DEV AUTH RSDL CARE FACS REVENUE

d. CUSIP (if any).

773455AR1

At least one of the following other identifiers:

- ISIN

US773455AR19

### 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)

1250295.80000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.518301571848

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2039-12-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 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). 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. 0.036742100263

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2058-07-01
b. Coupon.	
i. Coupon category. (13)	None
ii. Annualized rate.	0.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 68

**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

5020000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

657498.06000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.272561323476

**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.

5020000.00000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation.

657498.06000000

(24)

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Chesterfield County Economic Development Authority
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CHESTERFIELD CNTY VA ECON DEV AUTH RETMNT FACS REVENUE
- d. CUSIP (if any). 16639UAQ1

At least one of the following other identifiers:

- ISIN US16639UAQ13

### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 600000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 603763.26000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.250285929683

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Municipal

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)



**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2043-01-01

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
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 70

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Metropolitan 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 2200000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 2508481.80000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.039873972137

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level 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
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Virginia Port Authority

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. VIRGINIA ST PORT AUTH PORT FAC REVENUE

d. CUSIP (if any). 928077JL1

At least one of the following other identifiers:

- ISIN US928077JL14

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance 4160000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 4886721.22000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 2.025756856505

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2036-07-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 72

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Virginia College Building Authority
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

VIRGINIA CLG BLDG AUTH EDUCTNL FACS REVENUE
- d. CUSIP (if any).

92778FKN2

At least one of the following other identifiers:

- ISIN

US92778FKN23

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

1000000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	1181365.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.489726780195

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2036-06-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). City of Richmond VA Public Utility Revenue
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. RICHMOND VA PUBLIC UTILITY REVENUE
- d. CUSIP (if any). 765433KM8

At least one of the following other identifiers:

- ISIN US765433KM80

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)



a. Balance	5000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	5969609.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.474660786007

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2034-01-15

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: 74

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Virginia Resources Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	VIRGINIA ST RESOURCES AUTH INFRASTRUCTURE REVENUE
d. CUSIP (if any).	92818L4T6

At least one of the following other identifiers:

- ISIN	US92818L4T62
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	20000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	20161.21000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.008357691702

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2026-11-01
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b. Coupon.

i. Coupon category. (13)	Fixed
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ii. Annualized rate.5.00000000

c. Currently in default?☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?☐ Yes ☐ No

ii. Contingent convertible?☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?☐ Yes ☒ No

Schedule of Portfolio Investments Record: 75

Item C.1. Identification of investment.

a. Name of issuer (if any).	Public Finance Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493004S6D3NA627K012
c. Title of the issue or description of the investment.	PUBLIC FIN AUTH WI EXEMPT FACS REVENUE
d. CUSIP (if any).	74443QAB8

At least one of the following other identifiers:

- ISIN	US74443QAB86
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1097751.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.455065168416

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2024-01-01

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: 76

Item C.1. Identification of investment.

a. Name of issuer (if any).	Texas Private Activity Bond Surface Transportation Corp
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	TEXAS ST PRIV ACTIVITY BOND SURFACE TRANSPRTN CORP REVENUE
d. CUSIP (if any).	882667AH1

At least one of the following other identifiers:

- ISIN	US882667AH14
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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)	1124264.70000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.466056241397

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2043-06-30

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 6.75000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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—	—	—
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**



- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 77

Item C.1. Identification of investment.

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | Cherry Hill Community Development Authority |
| b. LEI (if any) of issuer. (1)                          | N/A   |
| c. Title of the issue or description of the investment. | CHERRY HILL VA CMNTY DEV AUTHSPL ASSMNT     |
| d. CUSIP (if any).                                      | 164631AC7                                   |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US164631AC72 |
|--------|--------------|

Item C.2. Amount of each investment.

- Balance. (2)
- |   |                      |
|---|----------------------|
| a. Balance  | 585000.00000000      |
| b. Units  | Principal amount     |
| c. Description of other units.                          |                      |
| d. Currency. (3)  | United States Dollar |
| e. Value. (4)   | 621486.45000000      |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.257632956870       |

Item C.3. Payoff profile.

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

- |                     |           |
|---------------------|-----------|
| a. Asset type. (6)  | Debt      |
| b. Issuer type. (7) | Municipal |

Item C.5. Country of investment or issuer.

- |                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2045-03-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.40000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	Hampton Roads Transportation Accountability Commission
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	HAMPTON ROADS VA TRANSPRTN ACCOUNTABILITY COMMISSION REVENUE
d. CUSIP (if any).	40934TAL7

At least one of the following other identifiers:

- ISIN	US40934TAL70
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	4000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4966442.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.058804726380

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
------------------------------------	------

b. Issuer type. [\(7\)](#) Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 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
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—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	Tuscaloosa County Industrial Development Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	TUSCALOOSA CNTY AL INDL DEV AUTH GULF OPPORTUNITY ZONE
d. CUSIP (if any).	90068FAZ9

At least one of the following other identifiers:

- ISIN	US90068FAZ99
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	470172.96000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.194906984577

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2044-05-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.25000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 80

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Metropolitan Washington Airports Authority Aviation Revenue
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

MET WASHINGTON DC ARPTS AUTH ARPT SYS REVENUE
- d. CUSIP (if any).

592647KG5

At least one of the following other identifiers:

- ISIN

US592647KG54

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

2220000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	2700767.86000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.119584843070

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2037-10-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No



ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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	223000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	195842.64000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.081185226845

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer 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: 82

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Metropolitan Transportation Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	5493000TKYODLXADQD60
c. Title of the issue or description of the investment.	MET TRANSPRTN AUTH NY REVENUE
d. CUSIP (if any).	59261AJ32

At least one of the following other identifiers:

- ISIN	US59261AJ322
--------	--------------

**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)	2176055.53000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.902068935709

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-11-15
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b. Coupon.

i. Coupon category. (13)	Fixed
--------------------------	-------

ii. Annualized rate.

5.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 83

Item C.1. Identification of investment.

a. Name of issuer (if any).	Halifax County Industrial Development Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	HALIFAX CNTY VA INDL DEV AUTH REVENUE
d. CUSIP (if any).	40579PAC5

At least one of the following other identifiers:

- ISIN	US40579PAC59
--------	--------------

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	3000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3002526.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.244676615977

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

For debt securities, also provide:

a. Maturity date. 2041-12-01

b. Coupon.

i. Coupon category. (13) Floating

ii. Annualized rate. 0.45000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	Virginia Small Business Financing Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VIRGINIA ST SMALL BUSINESS FING AUTH REVENUE
d. CUSIP (if any).	928104LK2

At least one of the following other identifiers:

- ISIN	US928104LK26
--------	--------------

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)	1040868.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.431484917119

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.



a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2042-01-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
--	-------

ii. Annualized rate.	5.50000000
----------------------	------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).
---------------------------

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 85

### 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 180000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 214101.81000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.088754440875

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Municipal

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level 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: 86

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Washington Metropolitan Area Transit Authority

b. LEI (if any) of issuer. [\(1\)](#) 549300ADKOK76HQMJS30

c. Title of the issue or description of the investment. WASHINGTON DC MET AREA TRANSIT AUTH DEDICATED REVENUE

d. CUSIP (if any). 93878YBN8

At least one of the following other identifiers:

- ISIN US93878YBN85

**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. [\(4\)](#) 3656211.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.515657261512

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. (7) Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2039-07-15

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
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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: 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	3740000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	640312.42000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund.

0.265437133964

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Derivative-interest rate

b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#)

Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer.

N/A

Title of issue.

N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	2861
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	2861
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: Fixed rate.	0.73500000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date. 2028-01-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	3740000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	640312.42000000



- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

Fairfax County Economic Development Authority
- b. LEI (if any) of issuer. (1)

N/A
- c. Title of the issue or description of the investment.

FAIRFAX CNTY VA ECON DEV AUTHFAC REVENUE
- d. CUSIP (if any).

30382LDU9

At least one of the following other identifiers:

- ISIN

US30382LDU98

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)

1139969.90000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.472566724633

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level 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: 89**

**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: BS29QY9 IRS USD R V 03MLIBOR IS29QZ0 CCPVANILLA / Short: BS29QY9 IRS USD P F 1.11650 IS29QY9 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

BS29QY9
- Description of other unique identifier.

Internal Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance

3750000.00000000
- b. Units

Other units
- c. Description of other units.

Notional Amount
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

-21071.68000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

-0.00873512081

**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.

623.75000000

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.

1.11700000

Payments: Base currency

United States Dollar

Payments: Amount

-5349.89000000

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.

3750000.00000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation.  
(24)

-21071.68000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment

represent that is treated as a Fund asset and received 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).

Metropolitan Transportation Authority

b. LEI (if any) of issuer. (1)

5493000TKYODLXADQD60

c. Title of the issue or description of the investment.

MET TRANSPRTN AUTH NY REVENUE

d. CUSIP (if any).

59259YLE7

At least one of the following other identifiers:

- ISIN

US59259YLE76

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1010000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1020030.41000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.422846629442

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-11-15

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
--------------------------------	----------------	----------------	-------------------------------

—	—	—	—
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iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
-------------------------	---------------------------------	-------------------

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

Virginia Small Business Financing Authority
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

VIRGINIA ST SMALL BUSINESS FING AUTH REVENUE
- d. CUSIP (if any).

928104LZ9
- At least one of the following other identifiers:
- ISIN

US928104LZ94

**Item C.2. Amount of each investment.**

- Balance. [\(2\)](#)
- a. Balance

4125000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

4725692.40000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

1.959003460613

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#)

Debt
- b. Issuer type. [\(7\)](#)

Municipal

**Item C.5. Country of investment or issuer.**



a. ISO country code. (8)

b. Investment ISO country code. (9)

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.

For debt securities, also provide:

a. Maturity date.

2029-10-01

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: 92****Item C.1. Identification of investment.**

- a. Name of issuer (if any). Winchester Economic Development Authority
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. WINCHESTER VA ECON DEV AUTH HOSP REVENUE
- d. CUSIP (if any). 973121BR6

At least one of the following other identifiers:

- ISIN US973121BR67

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

- a. Balance 1500000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1747153.20000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.724270408506

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-01-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Roanoke Economic Development Authority

b. LEI (if any) of issuer. [\(1\)](#) 549300P5QQORJY0U4T83

c. Title of the issue or description of the investment. ROANOKE VA ECON DEV AUTH EDUCTNL FACS REVENUE

d. CUSIP (if any). 770080AN9

At least one of the following other identifiers:

- ISIN US770080AN95

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 1125000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 1354133.25000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.561346676495
---	----------------

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2033-09-01
-------------------	------------

b. Coupon.

i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

# Schedule of Portfolio Investments Record: 94

**Item C.1. Identification of investment.**

- |   |   |
|---|---|
| a. Name of issuer (if any).                             | LCH Limited   |
| b. LEI (if any) of issuer. <a href="#">(1)</a>          | F226TOH6YD6XJB17KS62  |
| c. Title of the issue or description of the investment. | Long: SS28QP7 IRS USD R F 2.39100 IS28QP7 CCPINFLATIONZERO / Short: SS28QP7 IRS USD P V 12MUSCPI IS28QQ8 CCPINFLATIONZERO |
| d. CUSIP (if any).                                      | 000000000   |

At least one of the following other identifiers:

- |  |                     |
|--|---------------------|
| - Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used | SS28QP7             |
| Description of other unique identifier.  | Internal Identifier |

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	920000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-32855.34000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.01361995646

**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).

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer.	N/A
-----------------	-----

Title of issue.	N/A
-----------------	-----

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
--	-----

If other identifier provided, indicate the type of identifier used.	N/A
---	-----

Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
------------------	---

## 1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
-------------------------------------	--

Receipts: Fixed rate.	2.39100000
-----------------------	------------

Receipts: Base currency.	United States Dollar
--------------------------	----------------------

Receipts: Amount.	0.00000000
-------------------	------------

## 2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
-------------------------------------	--

Payments: fixed or floating	Floating
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Payments: Floating rate Index.	US CPI Urban Consumers NSA
--------------------------------	----------------------------

Payments: Floating rate Spread.	0.00000000
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Payment: Floating Rate Reset Dates.	Day
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Payment: Floating Rate Reset Dates Unit.	9072
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Payment: Floating Rate Tenor.	Day
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Payment: Floating Rate Tenor Unit.	9072
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Payments: Base currency	United States Dollar
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Payments: Amount	0.00000000
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ii. Termination or maturity date.	2046-02-15
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## 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.	920000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	-32855.34000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 95

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	City of Richmond VA Public Utility Revenue
b. LEI (if any) of issuer. (1).	N/A
c. Title of the issue or description of the investment.	RICHMOND VA PUBLIC UTILITY REVENUE
d. CUSIP (if any).	765433KH9

At least one of the following other identifiers:

- ISIN	US765433KH95
--------	--------------

#### Item C.2. Amount of each investment.

Balance. (2).	
a. Balance	4000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	4773773.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.978935193197

#### Item C.3. Payoff profile.

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-01-15

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?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

Schedule of Portfolio Investments Record: 96

Item C.1. Identification of investment.

a. Name of issuer (if any).	Virginia Small Business Financing Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	VIRGINIA ST SMALL BUSINESS FING AUTH SOL WST DISP FAC REVENU
d. CUSIP (if any).	928106AQ6
At least one of the following other identifiers:	
- ISIN	US928106AQ62

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1061634.30000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.440093237470

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#)

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#)

Debt

b. Issuer type. [\(7\)](#)

Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

**Item C.8. Fair value level.**

a. Level 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. [\(13\)](#)

Floating

ii. Annualized rate.

5.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

Virginia Small Business Financing Authority
- b. LEI (if any) of issuer. [\(1\)](#)

N/A
- c. Title of the issue or description of the investment.

VIRGINIA ST SMALL BUSINESS FING AUTH REVENUE
- d. CUSIP (if any).

928104LH9

At least one of the following other identifiers:

- ISIN

US928104LH96

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

2500000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2597855.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.076923228154

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-01-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.25000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#).

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 98

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	Virginia Small Business Financing Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	VIRGINIA SMALL BUSINESS FING AUTH PRIV ACTIVITY REVENUE SR
d. CUSIP (if any).	928097AB0

At least one of the following other identifiers:

- ISIN	US928097AB03
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

a. Balance	430000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	517297.22000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.214442024230

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#).

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2049-12-31
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.00000000



c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears?  
(14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind?  
(15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 99

*Item C.1. Identification of investment.*

a. Name of issuer (if any). Lynchburg Economic Development Authority

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment.

LYNCHBURG VA ECON DEV AUTH HOSP REVENUE

d. CUSIP (if any).

55123TAS1

At least one of the following other identifiers:

- ISIN

US55123TAS15

**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).

2040384.50000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.845827438214

**Item C.3. Payoff profile.**

a. Payoff profile. (5).

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6).

Debt

b. Issuer type. (7).

Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).

UNITED STATES OF AMERICA

b. Investment ISO country code. (9).

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).

Category.

N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12).

☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2047-01-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 100

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Norfolk Airport Authority/VA
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	NORFOLK VA ARPT AUTH REVENUE
d. CUSIP (if any).	655857EJ5

At least one of the following other identifiers:

- ISIN	US655857EJ59
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## Item C.2. Amount of each investment.

Balance. (2)

a. Balance	2870000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	3610560.45000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.496733138260

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2043-07-01

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: 101

Item C.1. Identification of investment.

a. Name of issuer (if any).

Washington Metropolitan Area Transit Authority

b. LEI (if any) of issuer. (1)

549300ADKOK76HQMJS30

c. Title of the issue or description of the investment.

WASHINGTON DC MET AREA TRANSIT AUTH GROSS REVENUE

d. CUSIP (if any).

938782ET2

At least one of the following other identifiers:

- ISIN

US938782ET24

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1145000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1411794.73000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.585249848624

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2031-07-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 102

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). South Carolina Public Service Authority
- b. LEI (if any) of issuer. [\(1\)](#) EMBXY64GWKA9MZGFUD26
- c. Title of the issue or description of the investment. SOUTH CAROLINA ST PUBLIC SVC AUTH REVENUE
- d. CUSIP (if any). 837151JT7

At least one of the following other identifiers:

- ISIN US837151JT75

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 205000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 228100.53000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.094557514500

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Municipal



Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2049-12-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 103

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Territory of Guam

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

GUAM GOVT

d. CUSIP (if any).

40065BCQ4

At least one of the following other identifiers:

- ISIN

US40065BCQ41

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

250000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

292211.43000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.121134249575

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) GUAM

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2031-11-15

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? (14) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
--------------------------------	----------------	----------------	-------------------------------

—

—

—

—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 104

Item C.1. Identification of investment.

- a. Name of issuer (if any).

LCH Limited
- b. LEI (if any) of issuer. [\(1\)](#)

F226TOH6YD6XJB17KS62
- c. Title of the issue or description of the investment.

Long: 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

1375000.00000000
- b. Units

Other units
- c. Description of other units.

Notional Amount

d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	164020.41000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.067993539063

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Derivative-interest rate
b. Issuer type. <a href="#">(7)</a>	

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>
---

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

N/A

#### Item C.10. Repurchase and reverse repurchase agreements.

N/A

#### Item C.11. Derivatives.

a. Type of derivative instrument <a href="#">(21)</a>	Swap
b. Counterparty.	

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer.	N/A
Title of issue.	N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
If other identifier provided, indicate the type of identifier used.	N/A
Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	3463
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	3463
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: Fixed rate.	1.58700000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.

2030-01-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1375000.00000000

ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	164020.41000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 105

**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
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	520000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	547569.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.226990983569

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
-------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6).	Debt
---------------------	------

b. Issuer type. [\(7\)](#)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2031-10-01

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: 106

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Greater Richmond Convention Center Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	GTR RICHMOND VA CONVENTION CENTER AUTH HOTEL TAX REVENUE
d. CUSIP (if any).	392329CS5

At least one of the following other identifiers:

- ISIN	US392329CS50
--------	--------------

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	3000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	3475540.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.440761665889

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-06-15

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: 107**

**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 1375000.00000000
- b. Units Other units

c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	166204.73000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.068899033978

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
---	--

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument (21)	Swap
---------------------------------------	------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record

Name of counterparty

LEI (if any) of counterparty

#1

LCH Limited

F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index [\(28\)](#).

Name of issuer. N/A

Title of issue. N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). N/A

If other identifier provided, indicate the type of identifier used. N/A

Custom swap Flag ☒ Yes ☐ No

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☐ Fixed ☒ Floating ☐ Other

Receipts: Floating rate Index. US CPI Urban Consumers NSA

Receipts: Floating rate Spread. 0.00000000

Receipt: Floating Rate Reset Dates. Day

Receipt: Floating Rate Reset Dates Unit. 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.	1375000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	166204.73000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

## Schedule of Portfolio Investments Record: 108

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Hampton Roads Sanitation District
b. LEI (if any) of issuer. (1).	N/A
c. Title of the issue or description of the investment.	HAMPTON ROADS VA SANTN DIST WSTWTR REVENUE
d. CUSIP (if any).	409327JG9

At least one of the following other identifiers:

- ISIN	US409327JG93
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**Item C.2. Amount of each investment.**

Balance. (2).

a. Balance	3550000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	4413200.25000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.829461977282

**Item C.3. Payoff profile.**

a. Payoff profile. (5).	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
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Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2033-10-01
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b. Coupon.

i. Coupon category. (13)	Fixed
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ii. Annualized rate.	5.00000000
----------------------	------------

c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--------------------------	---

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
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iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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—	—	—	—
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iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 109

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Pinellas County Educational Facilities Authority
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. PINELLAS CNTY FL EDUCTNL FACS AUTH
- d. CUSIP (if any). 723161GW9

At least one of the following other identifiers:

- ISIN US723161GW99

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 400000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 414155.80000000
- f. Exchange rate.



g. Percentage value compared to net assets of the Fund.	0.171685454058
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**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
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**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
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**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2027-10-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

# Schedule of Portfolio Investments Record: 110

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Greater Richmond Convention Center Authority
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. GTR RICHMOND VA CONVENTION CENTER AUTH HOTEL TAX REVENUE
- d. CUSIP (if any). 392329CT3

At least one of the following other identifiers:

- ISIN US392329CT34

**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)	2314460.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.959443810785

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2031-06-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 111

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Fairfax County Economic Development Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	FAIRFAX CNTY VA ECON DEV AUTH RSDL CARE FACS
d. CUSIP (if any).	303826AQ4

At least one of the following other identifiers:

- ISIN	US303826AQ42
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**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	1200000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1346938.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.558364266458

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2042-10-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 112

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Winchester Economic Development Authority

b. LEI (if any) of issuer. [\(1\)](#)

N/A

c. Title of the issue or description of the investment.	WINCHESTER VA ECON DEV AUTH HOSP REVENUE
d. CUSIP (if any).	973121BQ8

At least one of the following other identifiers:

- ISIN	US973121BQ84
--------	--------------

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	2000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	2332162.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.966781887985

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-01-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No



**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Loudoun County Economic Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	LOUDOUN CNTY VA INDL DEV AUTH INDL DEV REVENUE
d. CUSIP (if any).	545901AL4

At least one of the following other identifiers:

- ISIN	US545901AL41
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**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	375000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	375000.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.155453684994

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2034-06-01

b. Coupon.

i. Coupon category. [\(13\)](#) Floating

ii. Annualized rate. 0.02000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 114

### Item C.1. Identification of investment.

a. Name of issuer (if any). City of Richmond VA Public Utility Revenue

b. LEI (if any) of issuer. (1) N/A

c. Title of the issue or description of the investment. RICHMOND VA PUBLIC UTILITY REVENUE

d. CUSIP (if any). 765433JL2

At least one of the following other identifiers:

- ISIN US765433JL27

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance 1970000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 2101220.52000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.871046594186

### Item C.3. Payoff profile.

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Municipal

### Item C.5. Country of investment or issuer.

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2029-01-15

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: 115

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Virginia Beach Development Authority
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. VIRGINIA BEACH VA DEV AUTH FAC REVENUE
- d. CUSIP (if any). 92774GNU5

At least one of the following other identifiers:

- ISIN US92774GNU57

**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. [\(4\)](#) 1828506.75000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.757994966199

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2022-08-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 116

**Item C.1. Identification of investment.**

a. Name of issuer (if any).

Virginia Small Business Financing Authority

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

VIRGINIA ST SMALL BUSINESS FING AUTH REVENUE

d. CUSIP (if any).

928104NC8

At least one of the following other identifiers:

- ISIN

US928104NC81

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance

1500000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1698965.70000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.704294609984

**Item C.3. Payoff profile.**

a. Payoff profile. (5) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6) Debt

b. Issuer type. (7) Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8) UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2051-01-01

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
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—

—

—

—



iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 117

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Wisconsin Health & Educational Facilities Authority
- b. LEI (if any) of issuer. [\(1\)](#)

549300ISNGXS0VHGVD41
- c. Title of the issue or description of the investment.

WISCONSIN ST HLTH & EDUCTNL FACS AUTH REVENUE
- d. CUSIP (if any).

97710BQ62

At least one of the following other identifiers:

- ISIN

US97710BQ622

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

2700000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar
- e. Value. [\(4\)](#)

2824362.27000000

f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.170820060348

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)	
Category.	N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2032-08-15
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 118

*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

295000.00000000

b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	293195.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.121542147609

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
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Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-12-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#).

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#).

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 119

*Item C.1. Identification of investment.*

a. Name of issuer (if any).	Virginia College Building Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	VIRGINIA ST CLG BLDG AUTH EDUCTNL FACS REVENUE 21ST CENTURY
d. CUSIP (if any).	92778VHK7

At least one of the following other identifiers:

- ISIN	US92778VHK70
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**Item C.2. Amount of each investment.**

Balance. [\(2\)](#).

a. Balance	9140000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	10120059.35000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	4.195201382186

**Item C.3. Payoff profile.**

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
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**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#).

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2037-02-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	3.00000000

- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 120

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Suffolk Economic Development Authority
- b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

SUFFOLK VA ECON DEV AUTH RETMNT FACS REVENUE

d. CUSIP (if any).

86482NAJ4

At least one of the following other identifiers:

- ISIN

US86482NAJ46

**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).

1110357.50000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.460291106763

**Item C.3. Payoff profile.**

a. Payoff profile. (5).

☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6).

Debt

b. Issuer type. (7).

Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8).

UNITED STATES OF AMERICA

b. Investment ISO country code. (9).

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?

☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10).

Category.

N/A

**Item C.8. Fair value level.**

a. Level 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. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. <a href="#">(16)</a>	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 121

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Hanover County Economic Development Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	HANOVER CNTY VA ECON DEV AUTH RSDL CARE FAC REVENUE
d. CUSIP (if any).	41077CAL9
At least one of the following other identifiers:	
- ISIN	US41077CAL90

## Item C.2. Amount of each investment.

Balance. <a href="#">(2)</a>	
a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1026154.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.425385121791

## Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

## Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

## Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2042-07-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 122

Item C.1. Identification of investment.

a. Name of issuer (if any).

Pend Oreille County Public Utility District No 1 Box Canyon

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

PEND OREILLE CNTY WA PUBLIC UTILITY DIST #1 BOX CANYON

d. CUSIP (if any).

706643DG5

At least one of the following other identifiers:

- ISIN

US706643DG53

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

650000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

759268.77000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.314749675193

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2044-01-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 123

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Roanoke Economic Development Authority
- b. LEI (if any) of issuer. (1)

549300P5QQORJY0U4T83
- c. Title of the issue or description of the investment.

ROANOKE VA ECON DEV AUTH EDUCTNL FACS REVENUE
- d. CUSIP (if any).

770080AU3

At least one of the following other identifiers:

- ISIN

US770080AU39

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)

1175318.70000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.487220327887

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2043-09-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)		
Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 124

**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

4000000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

19137.84000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.007933460668



**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.

Custom swap Flag

N/A

☒ 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.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Floating rate Index.	ICE Libor USD 3 Months
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	United States Dollar
Receipts: Amount.	489.71000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: Fixed rate.	1.24000000
Payments: Base currency	United States Dollar
Payments: Amount	-4407.11000000

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.	4000000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	19137.84000000

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 125

### Item C.1. Identification of investment.

- a. Name of issuer (if any). 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 200000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 240355.94000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.099637910888

### Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Municipal

### Item C.5. Country of investment or issuer.

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level 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: 126

**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
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Description of other unique identifier.	Internal Identifier
---	---------------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	390000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-27505.69000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.01140229565

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

- a. Asset type. [\(6\)](#) Derivative-interest rate
- b. Issuer type. [\(7\)](#)

**Item C.5. Country of investment or issuer.**

- a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA
- b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

- a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

- a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

- a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

- a. Type of derivative instrument [\(21\)](#) Swap
- b. Counterparty.
- i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	LCH Limited	F226TOH6YD6XJB17KS62

3. The reference instrument is neither a derivative or an index [\(28\)](#)

Name of issuer. N/A

Title of issue. N/A

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available). N/A

If other identifier provided, indicate the type of identifier used. N/A

Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
------------------	---

1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Floating rate Index.	ICE Libor USD 3 Months
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	United States Dollar
Receipts: Amount.	21.62000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: Fixed rate.	1.94200000
Payments: Base currency	United States Dollar
Payments: Amount	-315.49000000

ii. Termination or maturity date.	2051-02-15
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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.	390000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-27505.69000000

#### Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment	

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 127

### Item C.1. Identification of investment.

a. Name of issuer (if any).

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

1450000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

48684.76000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.020181934253

### 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.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: Fixed rate.	2.56500000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date. 2025-01-15

## iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	1450000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	48684.76000000

## Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
c. Is any portion of this investment on loan by the Fund?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

# Schedule of Portfolio Investments Record: 128

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Arlington County Industrial Development Authority
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b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	ARLINGTON CNTY VA INDL DEV AUTH HOSP FAC REVENUE
d. CUSIP (if any).	041438HD7

At least one of the following other identifiers:

- ISIN	US041438HD79
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#### Item C.2. Amount of each investment.

Balance. [\(2\)](#)

a. Balance	4000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	4708667.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.951945946223

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2045-07-01

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: 129

## Item C.1. Identification of investment.

a. Name of issuer (if any).	Virginia Resources Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	VIRGINIA ST RESOURCES AUTH INFRASTRUCTURE REVENUE
d. CUSIP (if any).	92818MAT7

At least one of the following other identifiers:

- ISIN	US92818MAT71
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## 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)	2315451.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.959854457239

## Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

## Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

## Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

## Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

## Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2034-11-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 130

### 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

650000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

1584.47000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.000656831200

### 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.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: fixed or floating	Floating
Payments: Floating rate Index.	US CPI Urban Consumers NSA
Payments: Floating rate Spread.	0.00000000
Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	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.	650000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	1584.47000000

#### Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 131

#### Item C.1. Identification of investment.

a. Name of issuer (if any).	Puerto Rico Public Buildings Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	PUERTO RICO PUBLIC BLDGS AUTH REVENUE GTD
d. CUSIP (if any).	745235K34

At least one of the following other identifiers:

- ISIN	US745235K347
--------	--------------

#### ***Item C.2. Amount of each investment.***

Balance. [\(2\)](#)

a. Balance	100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	111561.51000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.046247060888

#### ***Item C.3. Payoff profile.***

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### ***Item C.4. Asset and issuer type.***

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

#### ***Item C.5. Country of investment or issuer.***

a. ISO country code. <a href="#">(8)</a>	PUERTO RICO
b. Investment ISO country code. <a href="#">(9)</a>	

#### ***Item C.6. Is the investment a Restricted Security?***

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### ***Item C.7. Liquidity classification information.***

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
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#### ***Item C.8. Fair value level.***

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### ***Item C.9. Debt securities.***

For debt securities, also provide:

a. Maturity date.

2025-07-01

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: 132

### Item C.1. Identification of investment.

a. Name of issuer (if any).

Virginia Resources Authority Clean Water Revolving Fund

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

VIRGINIA ST RESOURCES AUTH CLEAN WTR REVENUE

d. CUSIP (if any).

92817LNW9

At least one of the following other identifiers:

- ISIN

US92817LNW99

### Item C.2. Amount of each investment.

Balance. (2)

a. Balance

4000000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

4406566.00000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

1.826711794323

### Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

### Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes ☒ No

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2025-10-01

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?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 133

Item C.1. Identification of investment.

a. Name of issuer (if any).	Fairfax County Economic Development Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	N/A
c. Title of the issue or description of the investment.	FAIRFAX CNTY VA ECON DEV AUTHTRANSPRTN DIST IMPT REVENUE
d. CUSIP (if any).	30383BCS6
At least one of the following other identifiers:	
- ISIN	US30383BCS60

Item C.2. Amount of each investment.

Balance. <a href="#">(2)</a>	
a. Balance	1585000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1841375.18000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.763329485835

Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2035-04-01

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: 134

**Item C.1. Identification of investment.**

a. Name of issuer (if any). Metropolitan Washington Airports Authority Aviation Revenue

b. LEI (if any) of issuer. [\(1\)](#) N/A

c. Title of the issue or description of the investment. MET WASHINGTON DC ARPTS AUTH ARPT SYS REVENUE

d. CUSIP (if any). 592647HQ7

At least one of the following other identifiers:

- ISIN US592647HQ73

**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. [\(4\)](#) 2416793.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.001865090158

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt



b. Issuer type. [\(7\)](#) Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2035-10-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 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: 135

**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). 40064REL9

At least one of the following other identifiers:

- ISIN US40064REL96

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance 565000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) 588295.68000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.243873950192

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer 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. 2043-10-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.46000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference  
Instrument Record

Name of issuer

Title of issue

Currency in which denominated

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 136

*Item C.1. Identification of investment.*

- a. Name of issuer (if any).

Washington Metropolitan Area Transit Authority
- b. LEI (if any) of issuer. [\(1\)](#)

549300ADKOK76HQMJS30
- c. Title of the issue or description of the investment.

WASHINGTON DC MET AREA TRANSIT AUTH GROSS REVENUE
- d. CUSIP (if any).

938782EV7

At least one of the following other identifiers:

- ISIN

US938782EV79

*Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

- a. Balance

3950000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#)

United States Dollar

e. Value. <a href="#">(4)</a>	4863676.08000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.016203651347

#### Item C.3. Payoff profile.

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### Item C.4. Asset and issuer type.

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

#### Item C.5. Country of investment or issuer.

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. <a href="#">(10)</a>	
Category.	N/A

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2032-07-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? <a href="#">(14)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? <a href="#">(15)</a>	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 137

**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 HOTEL OCCUPANCY TAX REVENUE
- d. CUSIP (if any). 40065KAU7

At least one of the following other identifiers:

- ISIN US40065KAU79

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

a. Balance	1500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1916957.10000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.794661453789

**Item C.3. Payoff profile.**

a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. [\(6\)](#) Debt

b. Issuer type. [\(7\)](#) Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. [\(8\)](#) UNITED STATES OF AMERICA

b. Investment ISO country code. [\(9\)](#)

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2035-11-01

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: 138

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Roanoke Economic Development Authority
b. LEI (if any) of issuer. <a href="#">(1)</a>	549300P5QQORJY0U4T83
c. Title of the issue or description of the investment.	ROANOKE VA ECON DEV AUTH HOSPREVENUE
d. CUSIP (if any).	770082BB0



At least one of the following other identifiers:

- ISIN	US770082BB05
--------	--------------

**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)	200000.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.082908631997

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
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**Item C.8. Fair value level.**

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2052-07-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Floating
--------------------------	----------

- ii. Annualized rate.

0.02000000
- c. Currently in default?

☐ Yes ☒ No
- d. Are there any interest payments in arrears?  
(14)

☐ Yes ☒ No
- e. Is any portion of the interest paid in kind?  
(15)

☐ Yes ☒ No

f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 139

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	408000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-3879.99000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.00160842331

#### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
------------------------	--

#### Item C.4. Asset and issuer type.

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

#### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

#### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

#### Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

N/A

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	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.	408000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	-3879.99000000

**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: 140

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Roanoke Economic Development Authority
- b. LEI (if any) of issuer. (1). 549300P5QQORJY0U4T83
- c. Title of the issue or description of the investment. ROANOKE VA ECON DEV AUTH HOSPREVENUE
- d. CUSIP (if any). 770082BT1

At least one of the following other identifiers:

- ISIN US770082BT13

**Item C.2. Amount of each investment.**Balance. [\(2\)](#)

a. Balance	1000000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1207148.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.500415319578

**Item C.3. Payoff profile.**a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A**Item C.4. Asset and issuer type.**

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. <a href="#">(8)</a>	UNITED STATES OF AMERICA
b. Investment ISO country code. <a href="#">(9)</a>	

**Item C.6. Is the investment a Restricted Security?**a. Is the investment a Restricted Security? ☐ Yes ☒ No**Item C.7. Liquidity classification information.**a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date.	2036-07-01
b. Coupon.	
i. Coupon category. <a href="#">(13)</a>	Fixed
ii. Annualized rate.	4.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

*Item C.10. Repurchase and reverse repurchase agreements.*

N/A

*Item C.11. Derivatives.*

N/A

*Item C.12. Securities lending.*

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 141

*Item C.1. Identification of investment.*

a. Name of issuer (if any). 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
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#### *Item C.2. Amount of each investment.*

Balance. [\(2\)](#)

a. Balance	1630000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. <a href="#">(3)</a>	United States Dollar
e. Value. <a href="#">(4)</a>	1892647.44000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.784584050515

#### *Item C.3. Payoff profile.*

a. Payoff profile. <a href="#">(5)</a>	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
--	--

#### *Item C.4. Asset and issuer type.*

a. Asset type. <a href="#">(6)</a>	Debt
b. Issuer type. <a href="#">(7)</a>	Municipal

#### *Item C.5. Country of investment or issuer.*

a. ISO country code. <a href="#">(8)</a>	GUAM
b. Investment ISO country code. <a href="#">(9)</a>	

#### *Item C.6. Is the investment a Restricted Security?*

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

#### *Item C.7. Liquidity classification information.*

a. Liquidity classification information. [\(10\)](#)

Category.	N/A
-----------	-----

#### *Item C.8. Fair value level.*

a. Level within the fair value hierarchy <a href="#">(12)</a>	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

#### *Item C.9. Debt securities.*

For debt securities, also provide:

a. Maturity date.	2036-10-01
-------------------	------------



b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? (14)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? (15)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. (17)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

**Item C.1. Identification of investment.**

a. Name of issuer (if any).	Washington Higher Education Facilities Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	WASHINGTON ST HGR EDU FACS AUTH
d. CUSIP (if any).	939781N71

At least one of the following other identifiers:

- ISIN	US939781N712
--------	--------------

**Item C.2. Amount of each investment.**

Balance. (2)

a. Balance	400000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	409170.32000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.169618757424

**Item C.3. Payoff profile.**

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

**Item C.5. Country of investment or issuer.**

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

**Item C.6. Is the investment a Restricted Security?**

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2032-10-01

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: 143

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Salt Verde Financial Corp
- b. LEI (if any) of issuer. (1)

549300VEWOZY6TQOIF03
- c. Title of the issue or description of the investment.

SALT VERDE AZ FINANCIAL CORP SENIOR GAS REVENUE
- d. CUSIP (if any).

79575EAS7

At least one of the following other identifiers:

- ISIN

US79575EAS72

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance

705000.00000000
- b. Units

Principal amount
- c. Description of other units.
- d. Currency. (3)

United States Dollar
- e. Value. (4)

996148.93000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

0.412946725258

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

UNITED STATES OF AMERICA
- b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

**Item C.7. Liquidity classification information.**

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2037-12-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 144

**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Chicago Mercantile Exchange
- b. LEI (if any) of issuer. [\(1\)](#) SNZ2OJLFK8MNNCLQOF39
- c. Title of the issue or description of the investment. Long: BS28QJ1 IRS USD R V 03MLIBOR IS28QK2 CCPVANILLA / Short: BS28QJ1 IRS USD P F 1.20800 IS28QJ1 CCPVANILLA
- d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used BS28QJ1
- Description of other unique identifier. Internal Identifier

**Item C.2. Amount of each investment.**

Balance. [\(2\)](#)

- a. Balance 5800000.00000000
- b. Units Other units
- c. Description of other units. Notional Amount
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) -66474.69000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. -0.02755662805

**Item C.3. Payoff profile.**

- a. Payoff profile. [\(5\)](#) ☐ Long ☐ Short ☒ N/A

**Item C.4. Asset and issuer type.**

a. Asset type. (6)	Derivative-interest rate
b. Issuer type. (7)	

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.	N/A
-----------	-----

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21)	Swap
---------------------------------------	------

b. Counterparty.

i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

Counterparty Info Record	Name of counterparty	LEI (if any) of counterparty
#1	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

3. The reference instrument is neither a derivative or an index (28)

Name of issuer.	N/A
-----------------	-----

Title of issue.	N/A
-----------------	-----

At least one of the following other identifiers:

- Other identifier (if CUSIP, ISIN, and ticker are not available).	N/A
--	-----

If other identifier provided, indicate the type of identifier used.	N/A
---	-----

Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
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1. Description and terms of payments to be received from another party.

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Floating rate Index.	ICE Libor USD 3 Months
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	United States Dollar
Receipts: Amount.	975.40000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: Fixed rate.	1.20800000
Payments: Base currency	United States Dollar
Payments: Amount	-8952.62000000

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.	5800000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-66474.69000000

**Item C.12. Securities lending.**

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No



c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

## Schedule of Portfolio Investments Record: 145

### Item C.1. Identification of investment.

a. Name of issuer (if any).	Pinellas County Educational Facilities Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PINELLAS CNTY FL EDUCTNL FACS AUTH
d. CUSIP (if any).	723161GX7

At least one of the following other identifiers:

- ISIN	US723161GX72
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### 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)	1036082.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.429501037918

### Item C.3. Payoff profile.

a. Payoff profile. (5)	<input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A
------------------------	--

### Item C.4. Asset and issuer type.

a. Asset type. (6)	Debt
b. Issuer type. (7)	Municipal

### Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES OF AMERICA
b. Investment ISO country code. (9)	

### Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

### Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

**Item C.8. Fair value level.**

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

**Item C.9. Debt securities.**

For debt securities, also provide:

a. Maturity date. 2030-10-01

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
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—	—	—
---	---	---

v. Delta (if applicable).

**Item C.10. Repurchase and reverse repurchase agreements.**

N/A

**Item C.11. Derivatives.**

N/A

**Item C.12. Securities lending.**

- |  |   |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?      | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |
| c. Is any portion of this investment on loan by the Fund?  | <input type="checkbox"/> Yes <input checked="" type="checkbox"/> No |

Schedule of Portfolio Investments Record: 146

Item C.1. Identification of investment.

- |   |  |
|---|--|
| a. Name of issuer (if any).                             | Dulles Town Center Community Development Authority |
| b. LEI (if any) of issuer. (1)                          | N/A  |
| c. Title of the issue or description of the investment. | DULLES VA TOWN CENTER CMNTY DEV AUTH               |
| d. CUSIP (if any).                                      | 264431AM9  |

At least one of the following other identifiers:

- |        |              |
|--------|--------------|
| - ISIN | US264431AM96 |
|--------|--------------|

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)   | 1007257.30000000     |
| f. Exchange rate.                                       |                      |
| g. Percentage value compared to net assets of the Fund. | 0.417551624060       |

Item C.3. Payoff profile.

- |                        |  |
|------------------------|--|
| a. Payoff profile. (5) | <input checked="" type="checkbox"/> Long <input type="checkbox"/> Short <input type="checkbox"/> N/A |
|------------------------|--|

Item C.4. Asset and issuer type.

- |                     |           |
|---------------------|-----------|
| a. Asset type. (6)  | Debt      |
| b. Issuer type. (7) | Municipal |

Item C.5. Country of investment or issuer.

- |                                     |                          |
|-------------------------------------|--------------------------|
| a. ISO country code. (8)            | UNITED STATES OF AMERICA |
| b. Investment ISO country code. (9) |                          |

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2026-03-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 4.25000000

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.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.
#2	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
#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.

Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-

(6)	common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other" provide a brief description.
(7)	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other" provide a brief description.
(8)	Report the ISO country code that corresponds to the country where the issuer is organized.
(9)	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.
(10)	Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]: Highly Liquid Investments, Moderately Liquid Investments, Less Liquid Investments, Illiquid Investments. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
(11)	Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.
(12)	Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).
(13)	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
(14)	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
(15)	Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.
(16)	Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
(17)	Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
(18)	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.
(19)	If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated.
(20)	Category of investments that most closely represents the collateral, selected from among the following (asset-backed securities; agency collateralized mortgage obligations; agency debentures and agency strips; agency mortgage-backed securities; private label collateralized mortgage obligations; corporate debt securities; equities; money market; U.S. Treasuries (including strips); other instrument). If "other instrument", include a brief description, including, if applicable, whether it is a collateralized debt obligation, municipal debt, whole loan, or international debt
(21)	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).
(22)	In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(23)	Description and terms of payments necessary for a user of financial information to understand the terms of payments to be paid and received, including, as applicable, description of the reference instrument, obligation, or index, financing rate, floating coupon rate, fixed coupon rate, and payment frequency.
(24)	Depreciation shall be reported as a negative number.
(25)	If the reference instrument is a derivative, indicate the category of derivative from among the categories listed in sub-Item C.11.a. and provide all information required to be reported on this Form for that category.

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

- (26) amount or contract value as of the trade date (all of which would be reported as negative for short positions), and (iv) value of every component in the index or custom basket. The identifier shall include CUSIP of the index's or custom basket's components, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
- If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents greater than 1%, but 5% or less, of the net asset value of the Fund, Funds shall report the required component information described above, but may limit reporting to the (i) 50 largest components in the index and (ii) any other components where the notional value for that components is over 1% of the notional value of the index or custom basket.
- An index or custom basket, where the components are publicly available on a website and are updated on that website no less frequently than quarterly.
- 
- (27) If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index.
- 
- (28) If the reference instrument is neither a derivative or an index, the description of the reference instrument shall include the name of issuer and title of issue, as well as CUSIP of the reference instrument, ISIN (if CUSIP is not available), ticker if (CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available).
- 

## NPORT-P: Signatures

The Registrant has duly caused this report to be signed on its behalf by the undersigned hereunto duly authorized.

Registrant:	AB MUNICIPAL INCOME FUND II
By (Signature):	Joseph Mantineo
Name:	Joseph Mantineo
Title:	Treasurer and Chief Financial Officer
Date:	2021-09-28

**AB Municipal Income Fund II**  
**AB Virginia Portfolio**  
**Portfolio of Investments**  
August 31, 2021 (unaudited)

	Principal Amount (000)	U.S. \$ Value
<b>MUNICIPAL OBLIGATIONS – 97.2%</b>		
<b>Long-Term Municipal Bonds – 92.2%</b>		
<b>Virginia – 63.4%</b>		
Arlington County Industrial Development Authority (Virginia Hospital Center Arlington Health System/VA) Series 2020 4.00%, 07/01/2045	\$ 4,000	\$ 4,708,668
Cherry Hill Community Development Authority (Potomac Shores Project) Series 2015 5.40%, 03/01/2045(a)	585	621,486
Chesapeake Bay Bridge & Tunnel District Series 2016 5.00%, 07/01/2046	4,000	4,764,029
Chesterfield County Economic Development Authority (Brandermill Woods) Series 2012 5.125%, 01/01/2043	600	603,763
City of Newport News VA Series 2014-A 5.00%, 07/15/2030 (Pre-refunded/ETM)	1,000	1,137,887
5.00%, 07/15/2032 (Pre-refunded/ETM)	1,000	1,137,887
City of Richmond VA Public Utility Revenue Series 2013-A 5.00%, 01/15/2029 (Pre-refunded/ETM)	1,970	2,101,221
Series 2016 5.00%, 01/15/2030-01/15/2034	9,000	10,743,384
County of Loudoun VA Series 2020-A 5.00%, 12/01/2021	5,000	5,060,913
Culpeper County Economic Development Authority (County of Culpeper VA Lease) Series 2014 4.00%, 06/01/2029	2,955	3,231,497
Dulles Town Center Community Development Authority Series 2012 4.25%, 03/01/2026	1,000	1,007,257
Fairfax County Economic Development Authority Series 2016 4.00%, 04/01/2035 (Pre-refunded/ETM)	2,000	2,321,456
Fairfax County Economic Development Authority (County of Fairfax VA Lease) Series 2014-A 5.00%, 10/01/2034	1,000	1,139,970
Fairfax County Economic Development Authority (Goodwin House, Inc.) Series 2016 5.00%, 10/01/2042	1,200	1,346,939
Fairfax County Industrial Development Authority (Inova Health System Obligated Group) Series 2014-A 5.00%, 05/15/2044	2,000	2,246,191
Series 2018-A 4.00%, 05/15/2048	1,500	1,738,463



	Principal Amount (000)	U.S. \$ Value
Greater Richmond Convention Center Authority (Greater Richmond Convention Center Authority Hotel Occupancy Tax) Series 2015 5.00%, 06/15/2030-06/15/2031	\$ 5,000	\$ 5,790,002
Halifax County Industrial Development Authority (Virginia Electric and Power Co.) Series 2020 0.45%, 12/01/2041	3,000	3,002,526
Hampton Roads Sanitation District Series 2017-A 5.00%, 10/01/2033	3,550	4,413,200
Hampton Roads Transportation Accountability Commission Series 2018-A 5.00%, 07/01/2035	4,000	4,966,442
Hanover County Economic Development Authority (Covenant Woods) Series 2012-A 5.00%, 07/01/2042	1,000	1,026,154
Henrico County Economic Development Authority Series 2013 5.00%, 11/01/2030 (Pre-refunded/ETM)	2,000	2,112,268
Henrico County Economic Development Authority (LifeSpire of Virginia Obligated Group) Series 2017-C 5.00%, 12/01/2037	765	916,513
Lexington Industrial Development Authority (Kendal at Lexington) Series 2016 4.00%, 01/01/2031	1,500	1,631,377
Lynchburg Economic Development Authority (Centra Health Obligated Group) Series 2017-A 5.00%, 01/01/2047	1,750	2,040,385
Norfolk Airport Authority/VA Series 2019 5.00%, 07/01/2043	2,870	3,610,560
Norfolk Economic Development Authority Series 2013 5.00%, 11/01/2029 (Pre-refunded/ETM)	2,200	2,323,495
Richmond Redevelopment & Housing Authority (American Tobacco Holdings LLC) Series 2017 5.55%, 01/01/2037(a)	990	1,042,548
Roanoke County Economic Development Authority (City of Roanoke VA Lease) Series 2015 5.00%, 10/15/2035	1,750	2,063,812
Roanoke Economic Development Authority (Carilion Clinic Obligated Group) Series 2020 4.00%, 07/01/2036-07/01/2038	2,550	3,067,818
Roanoke Economic Development Authority (Lynchburg College) Series 2018-A 5.00%, 09/01/2033-09/01/2043	3,660	4,354,797

	Principal Amount (000)	U.S. \$ Value
Rockingham County Economic Development Authority (Sunnyside Presbyterian Home Obligated Group) Series 2020 5.00%, 12/01/2039	\$ 1,000	\$ 1,250,296
Suffolk Economic Development Authority (United Church Homes & Services Obligated Group) Series 2016 5.00%, 09/01/2031	1,000	1,110,358
Tobacco Settlement Financing Corp./VA Series 2007-B1 5.00%, 06/01/2047	2,400	2,415,889
Virginia Beach Development Authority (City of Virginia Beach VA Lease) Series 2020-B 5.00%, 08/01/2022	1,750	1,828,507
Virginia College Building Authority Series 2021 4.00%, 06/01/2036	1,000	1,181,365
Virginia College Building Authority (Marymount University) Series 2015-A 5.00%, 07/01/2030(a)	1,615	1,780,826
Virginia College Building Authority (Virginia College Building Authority State Lease) Series 2019-B 3.00%, 02/01/2037	9,140	10,120,059
Virginia Commonwealth University Health System Authority (Virginia Commonwealth University Health System Authority Obligated Group) Series 2017-B 5.00%, 07/01/2046	2,000	2,412,278
Virginia Port Authority Series 2016-B 5.00%, 07/01/2035-07/01/2036	6,160	7,239,188
Virginia Resources Authority Series 2011-B 5.00%, 11/01/2026 (Pre-refunded/ETM)	4,980	5,019,972
5.00%, 11/01/2026	20	20,161
Series 2016-C 4.00%, 11/01/2034	2,000	2,315,451
Virginia Resources Authority (Virginia Resources Authority SRF) Series 2013 5.00%, 10/01/2025	4,000	4,406,566
Virginia Small Business Financing Authority (95 Express Lanes LLC) Series 2019 5.00%, 07/01/2049	2,000	2,029,382
Virginia Small Business Financing Authority (Bon Secours Mercy Health, Inc.) Series 2020 4.00%, 12/01/2049	3,500	4,083,084

	Principal Amount (000)	U.S. \$ Value
Virginia Small Business Financing Authority (Covanta Holding Corp.) Series 2018 5.00%, 01/01/2048(a)	\$ 1,000	\$ 1,061,634
Virginia Small Business Financing Authority (Elizabeth River Crossings OpCo LLC) Series 2012 5.25%, 01/01/2032	2,500	2,597,856
5.50%, 01/01/2042	1,000	1,040,869
Virginia Small Business Financing Authority (Hampton University) Series 2014 5.25%, 10/01/2029	4,125	4,725,692
Virginia Small Business Financing Authority (I-66 Express Mobility Partners LLC) Series 2017 5.00%, 12/31/2049-12/31/2052	3,780	4,529,503
Virginia Small Business Financing Authority (National Senior Campuses, Inc. Obligated Group) Series 2020 4.00%, 01/01/2051	1,500	1,698,966
Winchester Economic Development Authority (Valley Health Obligated Group) Series 2015 5.00%, 01/01/2034-01/01/2035	3,500	4,079,315
		<u>153,220,125</u>
<b>Alabama – 0.2%</b>		
Tuscaloosa County Industrial Development Authority (Hunt Refining Co.) Series 2019-A 5.25%, 05/01/2044(a)	400	470,173
<b>American Samoa – 0.2%</b>		
American Samoa Economic Development Authority (Territory of American Samoa) Series 2018 7.125%, 09/01/2038(a)	420	551,521
<b>Arizona – 2.2%</b>		
Arizona Sports & Tourism Authority Series 2012-A 5.00%, 07/01/2029	3,945	4,074,573
Maricopa County Industrial Development Authority (Benjamin Franklin Charter School Ltd.) Series 2018-A 6.00%, 07/01/2052(a)	200	240,356
Salt Verde Financial Corp. (Citigroup, Inc.) Series 2007 5.00%, 12/01/2037	705	996,149
		<u>5,311,078</u>
<b>District of Columbia – 12.9%</b>		
Metropolitan Washington Airports Authority (Dulles Toll Road) Series 2010-B 6.50%, 10/01/2044	4,300	5,805,922

	Principal Amount (000)	U.S. \$ Value
Metropolitan Washington Airports Authority Aviation Revenue		
Series 2012-A		
5.00%, 10/01/2030	\$ 1,000	\$ 1,049,642
Series 2018-A		
5.00%, 10/01/2048	5,000	6,198,635
Series 2020-A		
4.00%, 10/01/2035	2,000	2,416,793
Series 2021-A		
4.00%, 10/01/2037	2,220	2,700,768
5.00%, 10/01/2036	2,250	2,974,828
Washington Metropolitan Area Transit Authority		
Series 2017-A		
5.00%, 07/01/2031-07/01/2032	5,095	6,275,471
Series 2021-A		
4.00%, 07/15/2039	3,000	3,656,211
		<u>31,078,270</u>
<b>Florida – 0.6%</b>		
Pinellas County Educational Facilities Authority		
(Barry University, Inc.)		
Series 2012		
5.00%, 10/01/2027	400	414,156
5.25%, 10/01/2030	1,000	1,036,083
		<u>1,450,239</u>
<b>Georgia – 0.2%</b>		
Municipal Electric Authority of Georgia		
Series 2019		
5.00%, 01/01/2039	100	123,037
Series 2019		
5.00%, 01/01/2048-01/01/2056	255	308,944
		<u>431,981</u>
<b>Guam – 3.1%</b>		
Antonio B Won Pat International Airport Authority		
Series 2021-A		
4.46%, 10/01/2043	565	588,296
Guam Department of Education		
(Guam Department of Education COP)		
Series 2020		
5.00%, 02/01/2040	1,095	1,252,832
Guam Power Authority		
Series 2017-A		
5.00%, 10/01/2036	1,630	1,892,648
Territory of Guam		
Series 2019		
5.00%, 11/15/2031	250	292,211
Territory of Guam		
(Territory of Guam Business Privilege Tax)		
Series 2021-F		
4.00%, 01/01/2042(b)	1,370	1,561,757

	Principal Amount (000)	U.S. \$ Value
<b>Territory of Guam</b> (Territory of Guam Hotel Occupancy Tax) Series 2021-A 5.00%, 11/01/2035	\$ 1,500	\$ 1,916,957 <u>7,504,701</u>
<b>Illinois – 1.0%</b>		
Metropolitan Pier & Exposition Authority Series 2015-B 5.00%, 12/15/2045	2,200	<u>2,508,482</u>
<b>Michigan – 0.7%</b>		
City of Detroit MI Series 2018 5.00%, 04/01/2036	85	100,317
Michigan Public Power Agency Series 2012-A 5.00%, 01/01/2032	1,575	<u>1,597,186</u> <u>1,697,503</u>
<b>Nevada – 0.0%</b>		
City of Reno NV (County of Washoe NV Sales Tax Revenue) Series 2018-C Zero Coupon, 07/01/2058(a)	500	<u>88,633</u>
<b>New York – 2.3%</b>		
Metropolitan Transportation Authority Series 2011-D 5.00%, 11/15/2029 (Pre-refunded/ETM)	1,010	1,020,030
Series 2020-E 5.00%, 11/15/2027	1,750	2,176,056
New York State Dormitory Authority (Trustees of Columbia University in the City of New York (The)) Series 2020-A 5.00%, 10/01/2050	1,465	<u>2,328,878</u> <u>5,524,964</u>
<b>North Carolina – 0.3%</b>		
North Carolina Medical Care Commission (Aldersgate United Methodist Retirement Community, Inc.) Series 2015 4.70%, 07/01/2037	560	<u>603,868</u>
<b>Ohio – 0.3%</b>		
Ohio Water Development Authority Water Pollution Control Loan Fund (Energy Harbor Nuclear Generation LLC) Series 2016-A 4.375%, 06/01/2033	600	<u>612,826</u>
<b>Puerto Rico – 1.3%</b>		
Puerto Rico Electric Power Authority AGM Series 2007-V 5.25%, 07/01/2031	235	275,581
Puerto Rico Highway & Transportation Authority AGC Series 2005-L 5.25%, 07/01/2041	210	240,704
AGC Series 2007-N 5.25%, 07/01/2034-07/01/2036	415	465,530

	Principal Amount (000)	U.S. \$ Value
Puerto Rico Industrial Tourist Educational Medical & Environmental Control Facilities Financing Auth (AES Puerto Rico LP) Series 2000 6.625%, 06/01/2026	\$ 615	\$ 634,987
Puerto Rico Public Buildings Authority (Commonwealth of Puerto Rico) NATL Series 2007 6.00%, 07/01/2025	100	111,562
Puerto Rico Sales Tax Financing Corp. Sales Tax Revenue Series 2018-A Zero Coupon, 07/01/2029	223	195,843
Series 2019-A 4.329%, 07/01/2040	180	204,171
5.00%, 07/01/2058	955	<u>1,103,368</u>
		<u>3,231,746</u>
<b>South Carolina – 0.1%</b>		
South Carolina Public Service Authority Series 2014-A 5.00%, 12/01/2049	205	<u>228,101</u>
<b>Tennessee – 0.1%</b>		
Bristol Industrial Development Board (Bristol Industrial Development Board Sales Tax) Series 2016-A 5.00%, 12/01/2035(a)	295	<u>293,195</u>
<b>Texas – 1.1%</b>		
Mission Economic Development Corp. (Natgasoline LLC) Series 2018 4.625%, 10/01/2031(a)	520	547,569
Tarrant County Cultural Education Facilities Finance Corp. (Edgemere Retirement Senior Quality Lifestyles Corp.) Series 2015-B 5.00%, 11/15/2036	1,150	1,031,930
Texas Private Activity Bond Surface Transportation Corp. (NTE Mobility Partners Segments 3 LLC) Series 2013 6.75%, 06/30/2043	1,000	<u>1,124,265</u>
		<u>2,703,764</u>
<b>Washington – 0.6%</b>		
Pend Oreille County Public Utility District No. 1 Box Canyon Series 2018 5.00%, 01/01/2044	650	759,269
Washington Higher Education Facilities Authority (Whitworth University) Series 2012 5.00%, 10/01/2032	400	409,170

	Principal Amount (000)	U.S. \$ Value
Washington State Convention Center Public Facilities District (Washington State Convention Center Public Facilities District Hotel Occupancy Tax) Series 2021 4.00%, 07/01/2031	\$ 180	\$ 214,102
Washington State Housing Finance Commission (Presbyterian Retirement Communities Northwest Obligated Group) Series 2019-A 5.00%, 01/01/2055(a)	100	112,836
		<u>1,495,377</u>
<b>Wisconsin – 1.6%</b>		
Wisconsin Health & Educational Facilities Authority Series 2012-C 5.00%, 08/15/2032 (Pre-refunded/ETM)	2,700	2,824,362
Wisconsin Public Finance Authority (Celanese US Holdings LLC) Series 2016-A 5.00%, 01/01/2024	1,000	1,097,751
		<u>3,922,113</u>
Total Long-Term Municipal Bonds (cost \$206,442,093)		<u>222,928,660</u>
<b>Short-Term Municipal Notes – 5.0%</b>		
<b>Virginia – 5.0%</b>		
County of Fairfax VA Series 2021-A 4.00%, 10/01/2021	5,000	5,015,624
Loudoun County Economic Development Authority (Jack Kent Cooke Foundation) Series 2004 0.02%, 06/01/2034(c)	3,250	3,250,000
Roanoke Economic Development Authority (Carilion Clinic Obligated Group) Series 2020 0.02%, 07/01/2052(c)	1,460	1,460,000
Virginia Small Business Financing Authority (Carilion Clinic Obligated Group) Series 2019 0.02%, 07/01/2042(c)	2,310	2,310,000
Total Short-Term Municipal Notes (cost \$12,036,000)		<u>12,035,624</u>
Total Municipal Obligations (cost \$218,478,093)		<u>234,964,284</u>

Company	Shares	U.S. \$ Value
<b>SHORT-TERM INVESTMENTS – 2.2%</b>		
<b>Investment Companies – 2.2%</b>		
AB Fixed Income Shares, Inc. - Government Money Market Portfolio - Class AB, 0.01%(d) (e) (f) (cost \$5,409,141)	5,409,141	\$ 5,409,141
<b>Total Investments – 99.4%</b> (cost \$223,887,234)(g)		240,373,425
Other assets less liabilities – 0.6%		1,528,681
<b>Net Assets – 100.0%</b>		<b>\$ 241,902,106</b>

#### CENTRALLY CLEARED INFLATION (CPI) SWAPS

Notional Amount (000)	Termination Date	Rate Type		Payment Frequency Paid/Received	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation/(Depreciation)
		Payments made by the Fund	Payments received by the Fund				
USD 1,450	01/15/2025	2.565%	CPI#	Maturity	\$ 48,685	\$ —	\$ 48,685
USD 725	01/15/2025	2.585%	CPI#	Maturity	23,725	—	23,725
USD 725	01/15/2025	2.613%	CPI#	Maturity	22,876	—	22,876
USD 5,020	01/15/2028	1.230%	CPI#	Maturity	657,498	—	657,498
USD 3,740	01/15/2028	0.735%	CPI#	Maturity	640,312	—	640,312
USD 1,375	01/15/2030	1.572%	CPI#	Maturity	166,205	—	166,205
USD 1,375	01/15/2030	1.587%	CPI#	Maturity	164,020	—	164,020
USD 1,230	01/15/2031	2.680%	CPI#	Maturity	13,262	—	13,262
USD 650	04/15/2032	CPI#	2.722%	Maturity	1,584	—	1,584
USD 470	02/15/2041	CPI#	2.553%	Maturity	1,639	—	1,639
USD 408	02/15/2041	CPI#	2.500%	Maturity	(3,880)	—	(3,880)
USD 402	02/15/2041	CPI#	2.505%	Maturity	(3,332)	—	(3,332)
USD 920	02/15/2046	CPI#	2.391%	Maturity	(32,854)	—	(32,854)
					<u>\$ 1,699,740</u>	<u>\$ —</u>	<u>\$ 1,699,740</u>

# Variable interest rate based on the rate of inflation as determined by the Consumer Price Index (CPI).

#### CENTRALLY CLEARED INTEREST RATE SWAPS

Notional Amount (000)	Termination Date	Rate Type		Payment Frequency Paid/Received	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation/(Depreciation)
		Payments made by the Fund	Payments received by the Fund				
USD 5,800	01/15/2028	1.208%	3 Month LIBOR	Semi-Annual/Quarterly	\$ (66,474)	\$ —	\$ (66,474)
USD 3,750	01/15/2028	1.117%	3 Month LIBOR	Semi-Annual/Quarterly	(21,072)	—	(21,072)
USD 4,000	01/15/2031	1.240%	3 Month LIBOR	Semi-Annual/Quarterly	19,138	—	19,138
USD 2,500	02/15/2036		3 Month LIBOR	Quarterly/Semi-Annual	16,975	—	16,975



Notional Amount (000)	Termination Date	Rate Type		Payment Frequency Paid/Received	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation/(Depreciation)
		Payments made by the Fund	Payments received by the Fund				
USD 3,000	02/15/2041	3 Month LIBOR	1.980%	Quarterly/ Semi-Annual	\$ 182,268	\$ —	\$ 182,268
USD 1,400	02/15/2041	3 Month LIBOR	2.166%	Quarterly/ Semi-Annual	130,298	—	130,298
USD 390	02/15/2051	1.942%	3 Month LIBOR	Semi-Annual/ Quarterly	(27,506)	—	(27,506)
					<u>\$ 233,627</u>	<u>\$ —</u>	<u>\$ 233,627</u>

#### INTEREST RATE SWAPS

Swap Counterparty	Notional Amount (000)	Termination Date	Rate Type		Payment Frequency Paid/Received	Market Value	Upfront Premiums Paid/(Received)	Unrealized Appreciation/(Depreciation)
			Payments made by the Fund	Payments received by the Fund				
Citibank, NA	USD 2,965	10/09/2029	1.120%	SIFMA*	Quarterly	\$ (60,972)	\$ —	\$ (60,972)
Citibank, NA	USD 2,965	10/09/2029	1.125%	SIFMA*	Quarterly	(62,281)	—	(62,281)
						<u>\$ (123,253)</u>	<u>\$ —</u>	<u>\$ (123,253)</u>

\* Variable interest rate based on the Securities Industry & Financial Markets Association (SIFMA) Municipal Swap Index.

- (a) Security is exempt from registration under Rule 144A or Regulation S of the Securities Act of 1933. These securities are considered restricted, but liquid and may be resold in transactions exempt from registration. At August 31, 2021, the aggregate market value of these securities amounted to \$6,810,777 or 2.8% of net assets.
- (b) When-Issued or delayed delivery security.
- (c) Variable Rate Demand Notes are instruments whose interest rates change on a specific date (such as coupon date or interest payment date) or whose interest rates vary with changes in a designated base rate (such as the prime interest rate). This instrument is payable on demand and is secured by letters of credit or other credit support agreements from major banks.
- (d) Affiliated investments.
- (e) The rate shown represents the 7-day yield as of period end.
- (f) To obtain a copy of the fund's shareholder report, please go to the Securities and Exchange Commission's website at [www.sec.gov](http://www.sec.gov), or call AB at (800) 227-4618.
- (g) 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 \$18,788,554 and gross unrealized depreciation of investments was \$(492,249), resulting in net unrealized appreciation of \$18,296,305.

As of August 31, 2021, the Portfolio's percentages of investments in municipal bonds that are insured and in insured municipal bonds that have been pre-refunded or escrowed to maturity are 0.5% and 0.0%, 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

## AB Municipal Income Fund II

### AB Virginia Portfolio

August 31, 2021 (unaudited)

In accordance with U.S. GAAP regarding fair value measurements, fair value is defined as the price that the Portfolio would receive to sell an asset or pay to transfer a liability in an orderly transaction between market participants at the measurement date. U.S. GAAP establishes a framework for measuring fair value, and a three-level hierarchy for fair value measurements based upon the transparency of inputs to the valuation of an asset or liability (including those valued based on their market values). Inputs may be observable or unobservable and refer broadly to the assumptions that market participants would use in pricing the asset or liability. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability based on market data obtained from sources independent of the Portfolio. Unobservable inputs reflect the Portfolio's own assumptions about the assumptions that market participants would use in pricing the asset or liability based on the best information available in the circumstances. Each investment is assigned a level based upon the observability of the inputs which are significant to the overall valuation. The three-tier hierarchy of inputs is summarized below.

- Level 1 - quoted prices in active markets for identical investments
- Level 2 - other significant observable inputs (including quoted prices for similar investments, interest rates, prepayment speeds, credit risk, etc.)
- Level 3 - significant unobservable inputs (including the Portfolio's own assumptions in determining the fair value of investments)

The fair value of debt instruments, such as bonds, and over-the-counter derivatives is generally based on market price quotations, recently executed market transactions (where observable) or industry recognized modeling techniques and are generally classified as Level 2. Pricing vendor inputs to Level 2 valuations may include quoted prices for similar investments in active markets, interest rate curves, coupon rates, currency rates, yield curves, option adjusted spreads, default rates, credit spreads and other unique security features in order to estimate the relevant cash flows which is then discounted to calculate fair values. If these inputs are unobservable and significant to the fair value, these investments will be classified as Level 3.

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:

	Level 1	Level 2	Level 3	Total
<b>Investments in Securities:</b>				
<b>Assets:</b>				
Long-Term Municipal Bonds	\$ —	\$ 222,928,660	\$ —	\$ 222,928,660
Short-Term Municipal Notes	—	12,035,624	—	12,035,624
Short-Term Investments	5,409,141	—	—	5,409,141
Total Investments in Securities	5,409,141	234,964,284	—	240,373,425
<b>Other Financial Instruments(a):</b>				
<b>Assets:</b>				
Centrally Cleared Inflation (CPI) Swaps	—	1,739,806	—	1,739,806
Centrally Cleared Interest Rate Swaps	—	348,679	—	348,679
<b>Liabilities:</b>				
Centrally Cleared Inflation (CPI) Swaps	—	(40,066)	—	(40,066)
Centrally Cleared Interest Rate Swaps	—	(115,052)	—	(115,052)
Interest Rate Swaps	—	(123,253)	—	(123,253)
<b>Total</b>	<b>\$ 5,409,141</b>	<b>\$ 236,774,398</b>	<b>\$ —</b>	<b>\$ 242,183,539</b>

(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:

<b>Portfolio</b>	<b>Market Value 05/31/2021 (000)</b>	<b>Purchases at Cost (000)</b>	<b>Sales Proceeds (000)</b>	<b>Market Value 08/31/2021 (000)</b>	<b>Dividend Income (000)</b>
Government Money Market Portfolio	\$ 8,033	\$ 22,408	\$ 25,032	\$ 5,409	\$ 0*

\* Amount less than \$500