

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	S000010360
Class (Contract) ID	C000028660
	C000028658

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 Pennsylvania Portfolio
b. EDGAR series identifier (if any).	S000010360
c. LEI of Series.	9KZLY83RMCLBQR75ZJ16

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.	69245269.26
b. Total liabilities.	1626546.07
c. Net assets.	67618723.19

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

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

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

Amounts payable within one year.

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

Amounts payable after one year.

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

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

(i) On a delayed delivery, when-issued, or other firm commitment basis:	1278787.50000000
(ii) On a standby commitment basis:	0.00000000
e. Liquidation preference of outstanding preferred stock issued by the Fund.	0.00000000
f. Cash and cash equivalents not reported in Parts C and D.	0.00000000

Item B.3. Portfolio level risk metrics.

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

- a. Interest Rate Risk (DV01). For each currency for which the Fund had a value of 1% or more of the Fund's net asset value, provide the change in value of the portfolio resulting from a 1 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.
- b. Interest Rate Risk (DV100). For each currency for which the Fund had a value of 1% or more of the Fund's net asset value, provide the change in value of the portfolio resulting from a 100 basis point change in interest rates, for each of the following maturities: 3 month, 1 year, 5 years, 10 years, and 30 years.

Currency Metric Record	ISO Currency code	3 month	1 year	5 years	10 years	30 years
#1	United States Dollar					
Interest Rate Risk (DV01)						
		-79.36000000	-4099.11000000	-15250.48000000	-12028.85000000	-6566.58000000
Interest Rate Risk (DV100)						
		-7964.77000000	-410814.44000000	-1615638.11000000	-1869934.27000000	-334101.07000000

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	-44.80000000	-2166.04000000	-14110.50000000	-10759.86000000	-2245.42000000
Non-Investment grade	-11.01000000	-539.44000000	-2517.30000000	-1517.40000000	-250.17000000

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	0.15000000	0.69000000	-0.22000000	C000028660
#2	0.30000000	0.77000000	-0.15000000	C000028658

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

Asset category	Instrument type	Month 1		Month 2		Month 3	
		Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)	Monthly net realized gain(loss)	Monthly net change in unrealized appreciation (or depreciation)
Commodity Contracts		—	—	—	—	—	—
Credit Contracts		—	—	—	—	—	—
Equity Contracts		—	—	—	—	—	—
Foreign Exchange Contracts		—	—	—	—	—	—
Interest Rate Contracts		0.00000000	-40915.83000000	0.00000000	40091.78000000	0.00000000	5354.30000000
	Forward	—	—	—	—	—	—
	Future	—	—	—	—	—	—
	Option	—	—	—	—	—	—
	Swaption	—	—	—	—	—	—
	Swap	0.00000000	-40915.83000000	0.00000000	40091.78000000	0.00000000	5354.30000000
	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	11395.90000000	80060.21000000
Month 2	0.00000000	344539.63000000
Month 3	14259.85000000	-295435.79000000

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	1932814.36000000	88727.67000000	2126281.86000000
Month 2	646605.17000000	90923.42000000	365032.73000000
Month 3	339784.46000000	97413.81000000	848639.59000000

Item B.7. Highly Liquid Investment Minimum information.

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

Item B.8. Derivatives Transactions.

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

- (1) Moderately Liquid Investments
- (2) Less Liquid Investments
- (3) Illiquid Investments

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

Classification —

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

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

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

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

Item B.10. VaR information.

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

a. Median daily VaR during the reporting period, reported as a percentage of the Fund's net asset value.

b. For Funds that were subject to the Relative VaR Test during the reporting period, provide:

i. As applicable, the name of the Fund's Designated Index, or a statement that the Fund's Designated Reference Portfolio is the Fund's Securities Portfolio.

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

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

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

NPORT-P: Part C: Schedule of Portfolio Investments

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

Schedule of Portfolio Investments Record: 1

Item C.1. Identification of investment.

a. Name of issuer (if any).	Chicago Mercantile Exchange
b. LEI (if any) of issuer. (1)	SNZ2OJLFK8MNNCLQOF39
c. Title of the issue or description of the investment.	Long: SS1V7G5 IRS USD R F 1.48600 IS1V7G5 CCPVANILLA / Short: SS1V7G5 IRS USD P V 03MLIBOR IS1V7H6 CCPVANILLA
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	SS1V7G5
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

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

a. Balance	3590000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	47952.02000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.070915299399

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
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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.

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

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

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Fixed rate.	1.48600000
Receipts: Base currency.	United States Dollar
Receipts: Amount.	3334.21000000

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	-294.45000000
ii. Termination or maturity date.	2022-08-09
iii. Upfront payments or receipts	
Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	3590000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	47952.02000000

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: 2

Item C.1. Identification of investment.

a. Name of issuer (if any).	Berks County Industrial Development Authority
b. LEI (if any) of issuer. (1).	N/A
c. Title of the issue or description of the investment.	BERKS CNTY PA INDL DEV AUTH HLTHCARE FACS REVENUE
d. CUSIP (if any).	08452RAQ9
At least one of the following other identifiers:	
- ISIN	US08452RAQ92

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)	563514.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.833370512508

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
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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)	<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.	2043-05-15
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b. Coupon.

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

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

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 3

Item C.1. Identification of investment.

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

At least one of the following other identifiers:

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

BS281C9

Description of other unique identifier.	Internal Identifier
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Item C.2. Amount of each investment.

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

a. Balance	217000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	7101.23000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.010501869400

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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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
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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)	<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 (21)	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

Title of issue. N/A

At least one of the following other identifiers:

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

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

Custom swap Flag ☒ Yes ☐ No

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

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☐ Fixed ☒ Floating ☐ Other

Receipts: Floating rate Index. US CPI Urban Consumers NSA

Receipts: Floating rate Spread. 0.00000000

Receipt: Floating Rate Reset Dates. Day

Receipt: Floating Rate Reset Dates Unit. 1405

Receipts: Floating Rate Tenor. Day

Receipts: Floating Rate Tenor Unit. 1405

Receipts: Base currency. United States Dollar

Receipts: Amount. 0.00000000

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

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Payments: Fixed rate. 2.58500000

Payments: Base currency. United States Dollar

Payments: Amount. 0.00000000

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

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	217000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	7101.23000000

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 4

Item C.1. Identification of investment.

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

At least one of the following other identifiers:

- ISIN US74526QPP18

Item C.2. Amount of each investment.

Balance. (2).

- a. Balance 100000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3). United States Dollar
- e. Value. (4). 117268.66000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.173426315179
---	----------------

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
---	--

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

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

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? | <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). | Allegheny County Hospital Development Authority |
| b. LEI (if any) of issuer. (1) | 54930046B973R604OG22 |
| c. Title of the issue or description of the investment. | ALLEGHENY CNTY PA HOSP DEV AUTH |
| d. CUSIP (if any). | 01728A3W4 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | US01728A3W47 |
|--------|--------------|

Item C.2. Amount of each investment.

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

- | | |
|------------|------------------|
| a. Balance | 1600000.00000000 |
| b. Units | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	1964515.36000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	2.905283133607

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-04-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	Chester County Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CHESTER CNTY PA INDL DEV AUTH SPL OBLIG REVENUE
d. CUSIP (if any).	16559WAB6

At least one of the following other identifiers:

- ISIN	US16559WAB63
--------	--------------

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)	445486.65000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.658821446166

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

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

Item C.5. Country of investment or issuer.

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

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

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

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

For debt securities, also provide:

a. Maturity date.	2038-03-01
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? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).

Build NYC Resource Corp

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

549300GROJFKMNLWEK84

c. Title of the issue or description of the investment.	BUILD NYC RESOURCE CORP NY REVENUE
d. CUSIP (if any).	12008ELT1
At least one of the following other identifiers:	
- ISIN	US12008ELT19

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	190000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	216366.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.319979422551

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2045-09-01
-------------------	------------

b. Coupon.

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

Fixed

ii. Annualized rate.

5.50000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as 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).	State Public School Building Authority
b. LEI (if any) of issuer. (1)	5493006JN0UR7OGWTO86
c. Title of the issue or description of the investment.	STATE PUBLIC SCH BLDG AUTH PASCH REVENUE
d. CUSIP (if any).	85732TKH4

At least one of the following other identifiers:

- ISIN	US85732TKH40
--------	--------------

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	135000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	165871.84000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.245304602297

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. 2029-12-01

b. Coupon.

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

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 9

Item C.1. Identification of investment.

a. Name of issuer (if any).

Antonio B Won Pat International Airport Authority

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

N/A

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

GUAM INTERNATIONAL ARPT AUTH

d. CUSIP (if any).

40064REK1

At least one of the following other identifiers:

- ISIN

US40064REK14

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

100000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

104935.51000000

f. Exchange rate.

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

0.155187062176

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2036-10-01

b. Coupon.

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

ii. Annualized rate. 3.83900000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 10

Item C.1. Identification of investment.

- a. Name of issuer (if any). 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 130000.00000000
- b. Units Other units
- c. Description of other units. Notional Amount
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 453.47000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.000670627865

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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

b. Counterparty.

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

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

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

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

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

At least one of the following other identifiers:

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

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

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

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

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> 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.	<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.	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.	130000.00000000
ISO Currency Code.	USD

v. Unrealized appreciation or depreciation.
(24) 453.47000000

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: 11

Item C.1. Identification of investment.

a. Name of issuer (if any).

Pennsylvania Turnpike Commission

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

549300J8LLBYEYEXZJ24

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

PENNSYLVANIA ST TURNPIKE COMMISSION OIL FRANCHISE TAX REVENU

d. CUSIP (if any).

709221VG7

At least one of the following other identifiers:

- ISIN

US709221VG71

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)

1252645.80000000

f. Exchange rate.

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

1.852513240275

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2038-12-01

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: 12

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Pennsylvania Economic Development Financing Authority
- b. LEI (if any) of issuer. (1)

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

PENNSYLVANIA ST ECON DEV FING AUTH SEWAGE SLUDGE DISP REVENU
- d. CUSIP (if any).

70870FAM8
- At least one of the following other identifiers:
- ISIN

US70870FAM86

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

1020000.00000000
- b. Units

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

United States Dollar
- e. Value. (4)

1092573.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

1.615784724195

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.

2025-01-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

3.00000000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 13**Item C.1. Identification of investment.**

- a. Name of issuer (if any). New York City Transitional Finance Authority Future Tax Secured Revenue
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. NEW YORK CITY NY TRANSITIONAL FIN AUTH REVENUE FUTURE TAX
- d. CUSIP (if any). 64971QXV0

At least one of the following other identifiers:

- ISIN US64971QXV03

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

- a. Balance 1735000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1833144.79000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 2.711001781043

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-11-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	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: 14

Item C.1. Identification of investment.

- a. Name of issuer (if any). Cumberland County Municipal Authority
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. CUMBERLAND CNTY PA MUNI AUTH
- d. CUSIP (if any). 230614PA1

At least one of the following other identifiers:

- ISIN US230614PA10

Item C.2. Amount of each investment.

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

- a. Balance 2440000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 2624592.10000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	3.881457643950
---	----------------

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.	2038-11-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
ii. Annualized rate.	3.00000000
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? | <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: 15

Item C.1. Identification of investment.

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

At least one of the following other identifiers:

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

Item C.2. Amount of each investment.

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

a. Balance	1140000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-23442.91000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.03466925859

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 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
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Receipt: Floating Rate Reset Dates.	Month
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Receipt: Floating Rate Reset Dates Unit.	3
--	---

Receipts: Floating Rate Tenor.	Month
--------------------------------	-------

Receipts: Floating Rate Tenor Unit.	3
-------------------------------------	---

Receipts: Base currency.	United States Dollar
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Receipts: Amount.	35.01000000
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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.	1.12000000
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Payments: Base currency	United States Dollar
-------------------------	----------------------

Payments: Amount	-1872.73000000
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ii. Termination or maturity date.	2029-10-09
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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.	1140000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	-23442.91000000

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: 16

Item C.1. Identification of investment.

a. Name of issuer (if any).	Northeastern Pennsylvania Hospital and Education Authority
b. LEI (if any) of issuer. (1).	N/A
c. Title of the issue or description of the investment.	N ESTRN PA HOSP & EDU AUTH
d. CUSIP (if any).	664556CE5

At least one of the following other identifiers:

- ISIN	US664556CE52
--------	--------------

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).	604069.23000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.893346105194

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)

b. Issuer type. (7)

Debt

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.

2037-03-01

b. Coupon.

i. Coupon category. (13)

ii. Annualized rate.

c. Currently in default?

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

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

Fixed

5.25000000

☐ Yes ☒ No

☐ Yes ☒ No

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

ii. Contingent convertible?

☐ Yes ☐ No

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 17

Item C.1. Identification of investment.

a. Name of issuer (if any). Alliance Bernstein

b. LEI (if any) of issuer. [\(1\)](#) 5493006YWHO7MNMK2U579

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 299645.92000000

b. Units Number of shares

c. Description of other units.

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

e. Value. [\(4\)](#) 299645.92000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.443140458535
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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
------------------------	--

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

a. Is the investment a Restricted Security?	<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 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

Item C.1. Identification of investment.

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

At least one of the following other identifiers:

- ISIN	US400653JL65
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Item C.2. Amount of each investment.

Balance. (2)

a. Balance	525000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	605165.87000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.894967904524

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2040-10-01

b. Coupon.

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

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 19

Item C.1. Identification of investment.

a. Name of issuer (if any).

Chicago Mercantile Exchange

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

SNZ2OJLFK8MNNCLQOF39

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

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

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

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

BS29GT4

Description of other unique identifier.

Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1100000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

-27931.08000000

f. Exchange rate.

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

-0.04130672494

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.	184.99000000

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

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: Fixed rate.	1.56500000
Payments: Base currency	United States Dollar
Payments: Amount	-2198.99000000

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.	1100000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	-27931.08000000

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: 20

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
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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	154000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-1276.51000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	-0.00188780553

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: Fixed rate. 2.50500000

Receipts: Base currency. United States Dollar

Receipts: Amount. 0.00000000

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

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating Floating

Payments: Floating rate Index. US CPI Urban Consumers NSA

Payments: Floating rate Spread. 0.00000000

Payment: Floating Rate Reset Dates.	Day
Payment: Floating Rate Reset Dates Unit.	7233
Payment: Floating Rate Tenor.	Day
Payment: Floating Rate Tenor Unit.	7233
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

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

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	154000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-1276.51000000

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Philadelphia Authority for Industrial Development
- b. LEI (if any) of issuer. (1) 549300DIY68KQZEW7M79
- c. Title of the issue or description of the investment. PHILADELPHIA PA AUTH FOR INDL DEV
- d. CUSIP (if any). 71781PBK5

At least one of the following other identifiers:

- ISIN US71781PBK57

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)	430705.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.636961450439

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2040-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.37500000
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: 22

Item C.1. Identification of investment.

a. Name of issuer (if any).

Pennsylvania Economic Development Financing Authority

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

N/A

c. Title of the issue or description of the investment.	PENNSYLVANIA ST ECON DEV FING AUTH UPMC REVENUE
d. CUSIP (if any).	70870JCH9
At least one of the following other identifiers:	
- ISIN	US70870JCH95

Item C.2. Amount of each investment.

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

a. Balance	670000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	791597.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.170677680168

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)	<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.	2040-04-15
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b. Coupon.

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

Fixed
- ii. Annualized rate.

4.00000000
- c. Currently in default?

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

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

☐ Yes ☒ No
- f. For convertible securities, also provide:

- i. Mandatory convertible?

☐ Yes ☐ No
- ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Item C.1. Identification of investment.

a. Name of issuer (if any).	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
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Item C.2. Amount of each investment.

Balance. (2)

a. Balance	65000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	73728.43000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.109035525253

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)	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
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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. 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: 24

Item C.1. Identification of investment.

a. Name of issuer (if any). Chicago Mercantile Exchange

b. LEI (if any) of issuer. (1) SNZ2OJLFK8MNNCLQOF39

c. Title of the issue or description of the investment. Long: SS2AOJ3 IRS USD R F 1.57550 IS2AOJ3 CCPVANILLA / Short: SS2AOJ3 IRS USD P V 03MLIBOR IS2AOK4 CCPVANILLA

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used SS2AOJ3

Description of other unique identifier. Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 500000.00000000

b. Units Other units

c. Description of other units. Notional Amount

d. Currency. (3) United States Dollar

e. Value. (4) 3334.41000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.004931193377

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.	328.23000000
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	-26.94000000

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.	500000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	3334.41000000

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: 25

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	500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	794839.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.175471766549

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2050-10-01

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: 26

Item C.1. Identification of investment.

a. Name of issuer (if any).

Susquehanna Area Regional Airport Authority

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

N/A

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

SUSQUEHANNA PA AREA REGL ARPTAUTH SYS REVENUE

d. CUSIP (if any).

86909RBG5

At least one of the following other identifiers:

- ISIN

US86909RBG56

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)

1177289.40000000

f. Exchange rate.

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

1.741070142203

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2035-01-01

b. Coupon.

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

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

—	—	—	—
---	---	---	---

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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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: 27

Item C.1. Identification of investment.

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

At least one of the following other identifiers:

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

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 218000.00000000
- b. Units Other units
- c. Description of other units. Notional Amount
- d. Currency. (3) United States Dollar
- e. Value. (4) 6878.64000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.010172685427

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
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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
-----------------	-----

Title of issue.	N/A
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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
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Custom swap Flag	<input checked="" type="checkbox"/> Yes <input type="checkbox"/> No
------------------	---

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

Receipts: Reference Asset, Instrument or Index.

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

Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	1401
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	1401
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

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

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: Fixed rate.	2.61300000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2025-01-15
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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.	218000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	6878.64000000

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).	Commonwealth of Pennsylvania
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PENNSYLVANIA ST COPS
d. CUSIP (if any).	709144NU9

At least one of the following other identifiers:

- ISIN	US709144NU93
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Item C.2. Amount of each investment.

Balance. (2)

a. Balance	750000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	918320.93000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.358086764548

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. 2035-07-01

b. Coupon.

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

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment

represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 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).

74529JPX7

At least one of the following other identifiers:

- ISIN

US74529JPX71

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)

288839.75000000

f. Exchange rate.

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

0.427159426226

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

PUERTO RICO

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2058-07-01

b. Coupon.

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

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

—	—	—	—
---	---	---	---

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

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

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 30

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Bucks County Water and Sewer Authority
- b. LEI (if any) of issuer. (1)

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

BUCKS CNTY PA WTR & SWR AUTH SWR SYS REVENUE
- d. CUSIP (if any).

118683ER8
- At least one of the following other identifiers:
- ISIN

US118683ER82

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance

780000.00000000
- b. Units

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

United States Dollar
- e. Value. (4)

890459.70000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

1.316883339393

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.

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

a. Name of issuer (if any). LCH Limited

b. LEI (if any) of issuer. [\(1\)](#) F226TOH6YD6XJB17KS62

c. Title of the issue or description of the investment. Long: BS2AU39 IRS USD R V 12MUSCPI IS2AU40 CCPINFLATIONZERO / Short: BS2AU39 IRS USD P F 2.68000 IS2AU39 CCPINFLATIONZERO

d. CUSIP (if any). 000000000

At least one of the following other identifiers:

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

Description of other unique identifier. Internal Identifier

Item C.2. Amount of each investment.

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

a. Balance 340000.00000000

b. Units Other units

c. Description of other units. Notional Amount

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

e. Value. [\(4\)](#) 3665.86000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.005421368264

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. [\(6\)](#) Derivative-interest rate

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

Item C.5. Country of investment or issuer.

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

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument [\(21\)](#) Swap

b. Counterparty.

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

Counterparty Info Record

Name of counterparty

LEI (if any) of counterparty

#1

LCH Limited

F226TOH6YD6XJB17KS62

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

Name of issuer. N/A

Title of issue. N/A

At least one of the following other identifiers:

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

If other identifier provided, indicate the type of identifier used.

N/A

Custom swap Flag

☒ Yes ☐ No

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

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Receipts: Floating rate Index.

US CPI Urban Consumers NSA

Receipts: Floating rate Spread.

0.00000000

Receipt: Floating Rate Reset Dates.

Day

Receipt: Floating Rate Reset Dates Unit.

3436

Receipts: Floating Rate Tenor.

Day

Receipts: Floating Rate Tenor Unit.

3436

Receipts: Base currency.

United States Dollar

Receipts: Amount.

0.00000000

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

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.

☒ Fixed ☐ Floating ☐ Other

Payments: Fixed rate.

2.68000000

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2031-01-15

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

340000.00000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation.
(24).

3665.86000000

Item C.12. Securities lending.

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 32

Item C.1. Identification of investment.

a. Name of issuer (if any).

Montgomery County Higher Education and Health Authority

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

N/A

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

MONTGOMERY CNTY PA HGR EDU & HLTH AUTH

d. CUSIP (if any).

613603XF1

At least one of the following other identifiers:

- ISIN

US613603XF15

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1100000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1243528.99000000

f. Exchange rate.

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

1.839030569249

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

a. Level 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: 33**Item C.1. Identification of investment.**

a. Name of issuer (if any). American Samoa Economic Development Authority

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

c. Title of the issue or description of the investment. AMERICAN SAMOA AS ECON DEV AUTH GEN REVENUE

d. CUSIP (if any). 02936TAG6

At least one of the following other identifiers:

- ISIN US02936TAG67

Item C.2. Amount of each investment.

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

a. Balance 135000.00000000

b. Units Principal amount

c. Description of other units.

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

e. Value. [\(4\)](#) 177274.45000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.262167697993

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

AMERICAN SAMOA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2038-09-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

7.12500000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 34

Item C.1. Identification of investment.

a. Name of issuer (if any).	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	1140000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	-23946.05000000
f. Exchange rate.	

g. Percentage value compared to net assets of the Fund. -0.03541334244

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.	35.01000000

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	-1881.93000000

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.	1140000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-23946.05000000

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received 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). 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). 40065NAL1

At least one of the following other identifiers:

- ISIN US40065NAL10

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 620000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 629873.44000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.931507443922

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer 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. 5.12500000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 36

Item C.1. Identification of investment.

- a. Name of issuer (if any). Bucks County Water and Sewer Authority
- b. LEI (if any) of issuer. (1) N/A
- c. Title of the issue or description of the investment. BUCKS CNTY PA WTR & SWR AUTH WTR SYS REVENUE
- d. CUSIP (if any). 118688AY6

At least one of the following other identifiers:

- ISIN US118688AY66

Item C.2. Amount of each investment.

- Balance. (2)
- a. Balance 0.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 0.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.000000

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

a. Is the investment a Restricted Security?	<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.	2029-12-01
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: 37

Item C.1. Identification of investment.

- a. Name of issuer (if any). City of Erie Higher Education Building Authority
- b. LEI (if any) of issuer. [\(1\)](#) 549300JDMWBZICIGLV66
- c. Title of the issue or description of the investment. ERIE PA HGR EDU BLDG AUTH
- d. CUSIP (if any). 295435CR0

At least one of the following other identifiers:

- ISIN US295435CR08

Item C.2. Amount of each investment.

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

- a. Balance 300000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 345143.55000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.510426008829
---	----------------

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-05-01
-------------------	------------

b. Coupon.

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

f. For convertible securities, also provide:

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

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <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: 38

Item C.1. Identification of investment.

- | | |
|---|-------------------------------------|
| a. Name of issuer (if any). | School District of Philadelphia/The |
| b. LEI (if any) of issuer. (1) | 254900HSKDHZKBZCUL90 |
| c. Title of the issue or description of the investment. | PHILADELPHIA PA SCH DIST |
| d. CUSIP (if any). | 717883WG3 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | US717883WG31 |
|--------|--------------|

Item C.2. Amount of each investment.

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

- | | |
|------------|------------------|
| a. Balance | 750000.00000000 |
| b. Units | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	939720.98000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.389734877660

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.	2044-09-01
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? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 39

Item C.1. Identification of investment.

a. Name of issuer (if any).	Bucks County Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	BUCKS CNTY PA INDL DEV AUTH HOSP REVENUE
d. CUSIP (if any).	11861MAV8

At least one of the following other identifiers:

- ISIN	US11861MAV81
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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)	503648.75000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.744836232096

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

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

Item C.5. Country of investment or issuer.

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

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

Category. N/A

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

For debt securities, also provide:

a. Maturity date.	2027-07-01
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)

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 40

Item C.1. Identification of investment.

a. Name of issuer (if any).

City of Erie Higher Education Building Authority

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

549300JDMWBZICIGLV66

c. Title of the issue or description of the investment.	ERIE PA HGR EDU BLDG AUTH
d. CUSIP (if any).	295435CS8
At least one of the following other identifiers:	
- ISIN	US295435CS80

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)	283606.05000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.419419410217

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.	2041-05-01
-------------------	------------

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	City of Philadelphia PA Water & Wastewater Revenue
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PHILADELPHIA PA WTR & WSTWTR REVENUE
d. CUSIP (if any).	717893C66

At least one of the following other identifiers:

- ISIN	US717893C666
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Item C.2. Amount of each investment.Balance. [\(2\)](#)

a. Balance	1700000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2114040.27000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.126412582591

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.a. Liquidity classification information. [\(10\)](#)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2036-10-01

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: 42

Item C.1. Identification of investment.

- a. Name of issuer (if any). City of Detroit MI
- b. LEI (if any) of issuer. (1) 549300BQRJP7MKKH0Y28
- c. Title of the issue or description of the investment. DETROIT MI
- d. CUSIP (if any). 2510933Q1

At least one of the following other identifiers:

- ISIN US2510933Q14

Item C.2. Amount of each investment.

Balance. (2)

- a. Balance 35000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. (3) United States Dollar
- e. Value. (4) 41306.80000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.061087814219

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

a. Level 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: 43

Item C.1. Identification of investment.

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

At least one of the following other identifiers:

- ISIN US74527JAC18

Item C.2. Amount of each investment.

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

- a. Balance 250000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 258125.00000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.381735986458

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer 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.	2026-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.62500000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (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: 44

Item C.1. Identification of investment.

a. Name of issuer (if any).

Pennsylvania Economic Development Financing Authority

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

N/A

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

PENNSYLVANIA ST ECON DEV FING AUTH EXEMPT FACS REVENUE

d. CUSIP (if any).

708686DS6

At least one of the following other identifiers:

- ISIN

US708686DS61

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)

2099394.60000000

f. Exchange rate.

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

3.104753389236

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

a. Asset type. (6) Debt

b. Issuer type. (7) Municipal

Item C.5. Country of investment or issuer.

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

b. Investment ISO country code. (9)

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2032-11-01

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: 45

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Montgomery County Industrial Development Authority/PA
- b. LEI (if any) of issuer. [\(1\)](#)

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

MONTGOMERY CNTY PA INDL DEV AUTH
- d. CUSIP (if any).

61360PCM0

At least one of the following other identifiers:

- ISIN

US61360PCM05

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. [\(4\)](#)

608242.05000000

f. Exchange rate.

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

0.899517206633

Item C.3. Payoff profile.

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

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

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

Debt

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

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. [\(8\)](#)

UNITED STATES OF AMERICA

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

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

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

Category.

N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2045-11-15

b. Coupon.

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

Fixed

ii. Annualized rate.

5.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 46

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Northampton County General Purpose Authority
- b. LEI (if any) of issuer. [\(1\)](#)

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

NORTHAMPTON CNTY PA GEN PURPOSE AUTH CLG REVENUE
- d. CUSIP (if any).

66353LCD7

At least one of the following other identifiers:

- ISIN

US66353LCD73

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)	2209014.40000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.266867955777

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.	2032-11-01
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? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	Chambersburg Area Municipal Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CHAMBERSBURG PA AREA MUNI AUTH EDU FAC REVENUE
d. CUSIP (if any).	157881AD5

At least one of the following other identifiers:

- ISIN	US157881AD56
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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)	720607.23000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.065691861668

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)	<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.	2043-10-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.75000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 48

Item C.1. Identification of investment.

a. Name of issuer (if any).	Scranton School District/PA
b. LEI (if any) of issuer. (1)	549300SDNGI3OKNOUW62

c. Title of the issue or description of the investment.	SCRANTON PA SCH DIST
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d. CUSIP (if any).	810827XG5
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At least one of the following other identifiers:

- ISIN	US810827XG57
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Item C.2. Amount of each investment.

Balance. (2).

a. Balance	800000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	973198.80000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.439244567315

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
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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).	<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.

2034-12-01

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: 49

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	1970000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	258022.15000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.381583883616

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: Floating rate Index. US CPI Urban Consumers NSA

Receipts: Floating rate Spread. 0.00000000

Receipt: Floating Rate Reset Dates. Day

Receipt: Floating Rate Reset Dates Unit. 2838

Receipts: Floating Rate Tenor. Day

Receipts: Floating Rate Tenor Unit. 2838

Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

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

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: Fixed rate.	1.23000000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2028-01-15
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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.	1970000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	258022.15000000

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 50

Item C.1. Identification of investment.

a. Name of issuer (if any).	Commonwealth of Pennsylvania
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PENNSYLVANIA ST COPS
d. CUSIP (if any).	709144NV7

At least one of the following other identifiers:

- ISIN	US709144NV76
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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)	1220147.90000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.804452735038

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-07-01
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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: 51

Item C.1. Identification of investment.

a. Name of issuer (if any).	Philadelphia Authority for Industrial Development
b. LEI (if any) of issuer. (1)	549300DIY68KQZEW7M79
c. Title of the issue or description of the investment.	PHILADELPHIA PA AUTH FOR INDL DEV CHRT SCH REVENUE
d. CUSIP (if any).	71780CAH3

At least one of the following other identifiers:

- ISIN	US71780CAH34
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Item C.2. Amount of each investment.

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

a. Balance	480000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	571740.29000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.845535471578

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
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Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-08-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 52

Item C.1. Identification of investment.

a. Name of issuer (if any).

City & County of Denver CO

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

MMTY7HA2MSCBUO4F7J71

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

DENVER CITY & CNTY CO SPL FACS ARPT REVENUE

d. CUSIP (if any).

249271GV3

At least one of the following other identifiers:

- ISIN

US249271GV36

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

215000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

228793.30000000

f. Exchange rate.

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

0.338357912137

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

a. Level 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
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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: 53

Item C.1. Identification of investment.

- a. Name of issuer (if any). Beaver County Industrial Development Authority
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. BEAVER CNTY PA INDL DEV AUTH
- d. CUSIP (if any). 074876HR7

At least one of the following other identifiers:

- ISIN US074876HR73

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. [\(4\)](#) 424249.15000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.627413725053

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2035-01-01

b. Coupon.

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

ii. Annualized rate. 4.37500000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
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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: 54

Item C.1. Identification of investment.

a. Name of issuer (if any). City of Philadelphia PA Water & Wastewater Revenue

b. LEI (if any) of issuer. [\(1\)](#) 549300IVFOPB4AG7UL47

c. Title of the issue or description of the investment. PHILADELPHIA PA WTR & WSTWTR REVENUE

d. CUSIP (if any). 717893H95

At least one of the following other identifiers:

- ISIN US717893H954

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. [\(4\)](#) 1238967.20000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 1.832284227725

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

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

Item C.5. Country of investment or issuer.

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

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2048-10-01

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
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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: 55

Item C.1. Identification of investment.

a. Name of issuer (if any). Scranton School District/PA

b. LEI (if any) of issuer. (1) 549300SDNGI3OKNOUW62

c. Title of the issue or description of the investment. SCRANTON PA SCH DIST

d. CUSIP (if any). 810827XF7

At least one of the following other identifiers:

- ISIN US810827XF74

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) 613971.75000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.907990747288

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

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

Item C.5. Country of investment or issuer.

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

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2033-12-01

b. Coupon.

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

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

Reference
Instrument Record

Name of issuer

Title of issue

Currency in which denominated

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 56

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Chicago Mercantile Exchange
- b. LEI (if any) of issuer. [\(1\)](#)

SNZ2OJLFK8MNNCLQOF39
- c. Title of the issue or description of the investment.

Long: SS1ZHU1 IRS USD R F 1.36100 IS1ZHU1 CCPVANILLA / Short: SS1ZHU1 IRS USD P V 03MLIBOR IS1ZHV2 CCPVANILLA
- d. CUSIP (if any).

000000000

At least one of the following other identifiers:

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

SS1ZHU1
- Description of other unique identifier.

Internal Identifier

Item C.2. Amount of each investment.

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

- a. Balance

231000.00000000
- b. Units

Other units

c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	6121.54000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009053025125

Item C.3. Payoff profile.

a. Payoff profile. (5)	<input type="checkbox"/> Long <input type="checkbox"/> Short <input checked="" type="checkbox"/> N/A
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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
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Item C.7. Liquidity 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 ☒ Yes ☐ No

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

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate. 1.36100000

Receipts: Base currency. United States Dollar

Receipts: Amount. 227.06000000

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 -21.03000000

ii. Termination or maturity date. 2025-02-05

iii. Upfront payments or receipts

Upfront payments. 0.00000000

ISO Currency Code. United States Dollar

Upfront receipts. 0.00000000

ISO Currency Code.	United States Dollar
iv. Notional amount.	231000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	6121.54000000

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).	Commonwealth Financing Authority
b. LEI (if any) of issuer. (1).	N/A
c. Title of the issue or description of the investment.	CMWLTH FING AUTH PA TOBACCO MASTER SETTLEMENT PAYMENT REV
d. CUSIP (if any).	20282EAM8

At least one of the following other identifiers:

- ISIN	US20282EAM84
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Item C.2. Amount of each investment.

Balance. (2).

a. Balance	2500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3).	United States Dollar
e. Value. (4).	3105706.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	4.592968268970

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

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.	2031-06-01
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: 58

Item C.1. Identification of investment.

- a. Name of issuer (if any). Tuscaloosa County Industrial Development Authority
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. TUSCALOOSA CNTY AL INDL DEV AUTH GULF OPPORTUNITY ZONE
- d. CUSIP (if any). 90068FAZ9

At least one of the following other identifiers:

- ISIN US90068FAZ99

Item C.2. Amount of each investment.

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

- a. Balance 145000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 170437.70000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.252056962863
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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
--	--

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES 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 (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.	2044-05-01
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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?	<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: 59

Item C.1. Identification of investment.

a. Name of issuer (if any).	Philadelphia Authority for Industrial Development
b. LEI (if any) of issuer. (1)	549300DIY68KQZEW7M79
c. Title of the issue or description of the investment.	PHILADELPHIA PA AUTH FOR INDL DEV TEMPLE UNIV REVENUE
d. CUSIP (if any).	717794BM2
At least one of the following other identifiers:	
- ISIN	US717794BM28

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)	1154708.50000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.707675693247

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.	2029-04-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Crawford County Hospital Authority

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

c. Title of the issue or description of the investment. CRAWFORD CNTY PA HOSP AUTH

d. CUSIP (if any). 225004AQ3

At least one of the following other identifiers:

- ISIN US225004AQ33

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

a. Balance	635000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	689220.94000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.019275294600

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

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

Item C.5. Country of investment or issuer.

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

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

Category. N/A

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

For debt securities, also provide:

a. Maturity date.	2046-06-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	6.00000000
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: 61

Item C.1. Identification of investment.

a. Name of issuer (if any).

Pennsylvania Turnpike Commission

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

549300J8LLBYEYEXZJ24

c. Title of the issue or description of the investment.	PENNSYLVANIA ST TURNPIKE COMMISSION OIL FRANCHISE TAX REVENU
d. CUSIP (if any).	709221VJ1
At least one of the following other identifiers:	
- ISIN	US709221VJ11

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)	1237506.30000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.830123731444

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.	2043-12-01
-------------------	------------

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

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	100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	87821.81000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.129877947788

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. 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: 63

Item C.1. Identification of investment.

a. Name of issuer (if any).

Chicago Mercantile Exchange

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

SNZ2OJLFK8MNNCLQOF39

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

Long: SS1ZIA8 IRS USD R F 1.41850 IS1ZIA8 CCPVANILLA / Short: SS1ZIA8 IRS USD P V 03MLIBOR IS1ZIB9 CCPVANILLA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

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

SS1ZIA8

Description of other unique identifier.

Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

519000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

14735.88000000

f. Exchange rate.

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

0.021792603150

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-interest rate

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

Category.

N/A

Item C.8. Fair value level.

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

☐ 1☒ 2☐ 3☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21).

Swap

b. Counterparty.

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

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

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

Name of issuer.

N/A

Title of issue.

N/A

At least one of the following other identifiers:

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

N/A

If other identifier provided, indicate the type of identifier used.

N/A

Custom swap Flag

☒ Yes☐ No

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

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☒ Fixed☐ Floating☐ Other

Receipts: Fixed rate.

1.41900000

Receipts: Base currency.

United States Dollar

Receipts: Amount.	470.35000000
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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 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.	ICE Libor USD 3 Months
--------------------------------	------------------------

Payments: Floating rate Spread.	0.00000000
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Payment: Floating Rate Reset Dates.	Month
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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	-45.64000000
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ii. Termination or maturity date.	2025-02-06
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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.	519000.00000000
----------------------	-----------------

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

v. Unrealized appreciation or depreciation. (24).	14735.88000000
--	----------------

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

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

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

Schedule of Portfolio Investments Record: 64

Item C.1. Identification of investment.

a. Name of issuer (if any).	Philadelphia Parking Authority/The
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PHILADELPHIA PA PKG AUTH
d. CUSIP (if any).	717842JJ8

At least one of the following other identifiers:

- ISIN	US717842JJ84
--------	--------------

Item C.2. Amount of each investment.

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

a. Balance	2725000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2735259.08000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	4.045120864400

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. 2026-09-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 65

Item C.1. Identification of investment.

a. Name of issuer (if any).

Tobacco Settlement Financing Corp

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

N/A

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

TOBACCO SETTLEMENT FING CORP NJ

d. CUSIP (if any).

888808HT2

At least one of the following other identifiers:

- ISIN

US888808HT28

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

425000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

505079.61000000

f. Exchange rate.

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

0.746952302812

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2046-06-01

b. Coupon.

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

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

—	—	—	—
---	---	---	---

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

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

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 66

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 1460000.00000000
- b. Units Other units
- c. Description of other units. Notional Amount
- d. Currency. (3) United States Dollar
- e. Value. (4) 249961.53000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.369663191210

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

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

b. Counterparty.

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

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

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

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

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

At least one of the following other identifiers:

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

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

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

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

Receipts: Reference Asset, Instrument or Index.

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

Receipts: Floating rate Index.	US CPI Urban Consumers NSA
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Day
Receipt: Floating Rate Reset Dates Unit.	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.	1460000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	249961.53000000

Item C.12. Securities lending.

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

Item C.1. Identification of investment.

a. Name of issuer (if any).	Altoona Area School District
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	ALTOONA PA AREA SCH DIST
d. CUSIP (if any).	021807KU5

At least one of the following other identifiers:

- ISIN	US021807KU52
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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)	2388915.20000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	3.532919711138

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2039-12-01

b. Coupon.

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

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 68

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Philadelphia Authority for Industrial Development
- b. LEI (if any) of issuer. (1)

549300DIY68KQZEW7M79
- c. Title of the issue or description of the investment.

PHILADELPHIA PA AUTH FOR INDL DEV CHRT SCH REVENUE
- d. CUSIP (if any).

71780CAZ3

At least one of the following other identifiers:

- ISIN

US71780CAZ32

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)

1181801.90000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

1.747743589714

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. (6)

Debt
- b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

- a. ISO country code. (8)

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2040-06-15

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: 69

Item C.1. Identification of investment.

- a. Name of issuer (if any). Township of Lower Paxton PA
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. LOWER PAXTON TWP PA
- d. CUSIP (if any). 548383MV7

At least one of the following other identifiers:

- ISIN US548383MV79

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. [\(4\)](#) 1124590.30000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.663134479543

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	UNITED STATES 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.	2044-04-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 70

Item C.1. Identification of investment.

a. Name of issuer (if any).

LCH Limited

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

F226TOH6YD6XJB17KS62

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

Long: SS29GZ0 IRS USD R F 2.48000 IS29GZ0 CCPINFLATIONZERO / Short: SS29GZ0 IRS USD P V 12MUSCPI IS29H02 CCPINFLATIONZERO

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

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

SS29GZ0

Description of other unique identifier.

Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

340000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

-4889.74000000

f. Exchange rate.

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

-0.00723134032

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21) Swap
b. Counterparty.
i. Provide the name and LEI (if any) of counterparty (including a central counterparty).

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

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

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

At least one of the following other identifiers:

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

If other identifier provided, indicate the type of identifier used.

N/A

Custom swap Flag

☒ Yes ☐ No

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

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☒ Fixed ☐ Floating ☐ Other

Receipts: Fixed rate.

2.48000000

Receipts: Base currency.

United States Dollar

Receipts: Amount.

0.00000000

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

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.

☐ Fixed ☒ Floating ☐ Other

Payments: fixed or floating

Floating

Payments: Floating rate Index.

US CPI Urban Consumers NSA

Payments: Floating rate Spread.

0.00000000

Payment: Floating Rate Reset Dates.

Day

Payment: Floating Rate Reset Dates Unit.

7204

Payment: Floating Rate Tenor.

Day

Payment: Floating Rate Tenor Unit.

7204

Payments: Base currency

United States Dollar

Payments: Amount

0.00000000

ii. Termination or maturity date.

2041-02-15

iii. Upfront payments or receipts

Upfront payments.

0.00000000

ISO Currency Code.

United States Dollar

Upfront receipts.

0.00000000

ISO Currency Code.

United States Dollar

iv. Notional amount.

340000.00000000

ISO Currency Code.

USD

v. Unrealized appreciation or depreciation.

-4889.74000000

(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: 71

Item C.1. Identification of investment.

- a. Name of issuer (if any). Philadelphia Authority for Industrial Development
- b. LEI (if any) of issuer. [\(1\)](#) 549300DIY68KQZEW7M79
- c. Title of the issue or description of the investment. PHILADELPHIA PA AUTH FOR INDL DEV CHRT SCH REVENUE
- d. CUSIP (if any). 71780CBB5

At least one of the following other identifiers:

- ISIN US71780CBB54

Item C.2. Amount of each investment.

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

- a. Balance 300000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 358101.06000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.529588615558

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2030-08-01

b. Coupon.

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

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 72

Item C.1. Identification of investment.

a. Name of issuer (if any). Commonwealth of Pennsylvania

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

c. Title of the issue or description of the investment. PENNSYLVANIA ST COPS

d. CUSIP (if any). 709144NT2

At least one of the following other identifiers:

- ISIN US709144NT21

Item C.2. Amount of each investment.

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

a. Balance 450000.00000000

b. Units Principal amount

c. Description of other units.

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

e. Value. [\(4\)](#) 552463.07000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.817026770008

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

b. Issuer type. (7)		Municipal
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Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2034-07-01
b. Coupon.	
i. Coupon category. (13)	Fixed
ii. Annualized rate.	5.00000000
c. Currently in default?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
f. For convertible securities, also provide:	
i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
iii. Description of the reference instrument. (16)	

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

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

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
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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: 73

Item C.1. Identification of investment.

a. Name of issuer (if any). Territory of Guam

b. LEI (if any) of issuer. (1) N/A

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

d. CUSIP (if any). 40065BCQ4

At least one of the following other identifiers:

- ISIN US40065BCQ41

Item C.2. Amount of each investment.

Balance. (2)

a. Balance 95000.00000000

b. Units Principal amount

c. Description of other units.

d. Currency. (3) United States Dollar

e. Value. (4) 111040.34000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. 0.164215375211

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer 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: 74

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	170000.00000000
b. Units	Other units

c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	20278.89000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.029990051635

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. 3463

Receipts: Floating Rate Tenor. Day

Receipts: Floating Rate Tenor Unit. 3463

Receipts: Base currency. United States Dollar

Receipts: Amount. 0.00000000

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

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other. ☒ Fixed ☐ Floating ☐ Other

Payments: Fixed rate. 1.58700000

Payments: Base currency. United States Dollar

Payments: Amount. 0.00000000

ii. Termination or maturity date. 2030-01-15

iii. Upfront payments or receipts

Upfront payments. 0.00000000

ISO Currency Code. United States Dollar

Upfront receipts. 0.00000000

ISO Currency Code. United States Dollar

iv. Notional amount.	170000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	20278.89000000

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: 75

Item C.1. Identification of investment.

a. Name of issuer (if any).	LCH Limited
b. LEI (if any) of issuer. (1).	F226TOH6YD6XJB17KS62
c. Title of the issue or description of the investment.	Long: BS23XF1 IRS USD R V 12MUSCPI IS23XG2 CCPINFLATIONZERO / Short: BS23XF1 IRS USD P F 1.57200 IS23XF1 CCPINFLATIONZERO
d. CUSIP (if any).	000000000

At least one of the following other identifiers:

- Other unique identifier (if ticker and ISIN are not available). Indicate the type of identifier used	BS23XF1
Description of other unique identifier.	Internal Identifier

Item C.2. Amount of each investment.

Balance. (2).	
a. Balance	170000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3).	United States Dollar
e. Value. (4).	20548.95000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.030389438058

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.	3462
Receipts: Floating Rate Tenor.	Day
Receipts: Floating Rate Tenor Unit.	3462
Receipts: Base currency.	United States Dollar
Receipts: Amount.	0.00000000

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

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: Fixed rate.	1.57200000
Payments: Base currency	United States Dollar
Payments: Amount	0.00000000

ii. Termination or maturity date.	2030-01-15
-----------------------------------	------------

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	170000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	20548.95000000

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: 76

Item C.1. Identification of investment.

a. Name of issuer (if any).

State Public School Building Authority

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

5493006JN0UR7OGWTO86

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

STATE PUBLIC SCH BLDG AUTH PASCH REVENUE

d. CUSIP (if any).

85732TKS0

At least one of the following other identifiers:

- ISIN

US85732TKS05

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

865000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1054178.44000000

f. Exchange rate.

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

1.559003764442

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2029-12-01

b. Coupon.

i. Coupon category. (13) Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 77

Item C.1. Identification of investment.

- a. Name of issuer (if any).

Pennsylvania Higher Educational Facilities Authority
- b. LEI (if any) of issuer. (1)

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

PENNSYLVANIA ST HGR EDUCTNL FACS AUTH REVENUE
- d. CUSIP (if any).

70917TCS8
- At least one of the following other identifiers:
- ISIN

US70917TCS87

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)

1334950.09000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund.

1.974231436238

Item C.3. Payoff profile.

- a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer 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.

2036-08-15

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

4.00000000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 78**Item C.1. Identification of investment.**

- a. Name of issuer (if any). Delaware County Regional Water Quality Control Authority
- b. LEI (if any) of issuer. [\(1\)](#) N/A
- c. Title of the issue or description of the investment. DELAWARE CNTY PA REGL WTR QUALITY CONTROL AUTH
- d. CUSIP (if any). 246045LU0

At least one of the following other identifiers:

- ISIN US246045LU07

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

- a. Balance 1070000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 1156205.41000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 1.709889444009

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2030-05-01
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: 79

Item C.1. Identification of investment.

- a. Name of issuer (if any). Pennsylvania State University/The
- b. LEI (if any) of issuer. [\(1\)](#) 549300QDK4O4XCJ47X56
- c. Title of the issue or description of the investment. PENNSYLVANIA ST UNIV
- d. CUSIP (if any). 709235M93

At least one of the following other identifiers:

- ISIN US709235M933

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. [\(4\)](#) 585782.10000000
- f. Exchange rate.

g. Percentage value compared to net assets of the Fund.	0.866301628254
---	----------------

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2050-09-01
-------------------	------------

b. Coupon.

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

f. For convertible securities, also provide:

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

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <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: 80

Item C.1. Identification of investment.

- | | |
|---|--|
| a. Name of issuer (if any). | Bristol Industrial Development Board |
| b. LEI (if any) of issuer. (1) | N/A |
| c. Title of the issue or description of the investment. | BRISTOL TN INDL DEV BRD ST SALES TAX REVENUE |
| d. CUSIP (if any). | 11023PAB0 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | US11023PAB04 |
|--------|--------------|

Item C.2. Amount of each investment.

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

- | | |
|------------|------------------|
| a. Balance | 120000.00000000 |
| b. Units | Principal amount |

c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	119265.92000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.176380023717

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2035-12-01
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? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

b. Does any portion of this investment represent that is treated as a Fund asset and received 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). Allegheny County Airport Authority

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

c. Title of the issue or description of the investment. ALLEGHENY CNTY PA ARPT AUTH ARPT REVENUE

d. CUSIP (if any). 01728LES7

At least one of the following other identifiers:

- ISIN US01728LES79

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)	1251124.10000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.850262828069

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

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

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

Item C.5. Country of investment or issuer.

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

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

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

Category. N/A

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

For debt securities, also provide:

a. Maturity date. 2028-01-01

b. Coupon.

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

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 82

Item C.1. Identification of investment.

a. Name of issuer (if any).

City of Philadelphia PA

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

549300IVFOPB4AG7UL47

c. Title of the issue or description of the investment.	PHILADELPHIA PA
d. CUSIP (if any).	717813QT9

At least one of the following other identifiers:

- ISIN	US717813QT96
--------	--------------

Item C.2. Amount of each investment.

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

a. Balance	2500000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	2797646.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	4.137383653546

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.	2031-07-15
-------------------	------------

b. Coupon.

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

Fixed

ii. Annualized rate.

5.25000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Item C.1. Identification of investment.

a. Name of issuer (if any).	Maricopa County Industrial Development Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	MARICOPA CNTY AZ INDL DEV AUTH EDU REVENUE
d. CUSIP (if any).	56681NCW5

At least one of the following other identifiers:

- ISIN	US56681NCW56
--------	--------------

Item C.2. Amount of each investment.

Balance. (2)

a. Balance	100000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	120177.97000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.177728836527

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. 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: 84

Item C.1. Identification of investment.

a. Name of issuer (if any).

LCH Limited

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

F226TOH6YD6XJB17KS62

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

Long: BS27OE9 IRS USD R V 03MLIBOR IS27OF0 CCPVANILLA / Short: BS27OE9 IRS USD P F 1.94150 IS27OE9 CCPVANILLA

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

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

BS27OE9

Description of other unique identifier.

Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

120000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

-8463.29000000

f. Exchange rate.

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

-0.01251619314

Item C.3. Payoff profile.

a. Payoff profile. (5)

☐ Long ☐ Short ☒ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Derivative-interest rate

b. Issuer type. (7)

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10).

Category.N/A

Item C.8. Fair value level.

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

☐ 1☒ 2☐ 3☐ N/A

Item C.9. Debt securities.

N/A

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

a. Type of derivative instrument (21).Swap

b. Counterparty.

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

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

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

Name of issuer.N/A

Title of issue.N/A

At least one of the following other identifiers:

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

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

Custom swap Flag☒ Yes☐ No

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

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.

☐ Fixed☒ Floating☐ Other

Receipts: Floating rate Index.ICE Libor USD 3 Months

Receipts: Floating rate Spread.0.00000000

Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	United States Dollar
Receipts: Amount.	6.65000000

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	-97.07000000

ii. Termination or maturity date. 2051-02-15

iii. Upfront payments or receipts

Upfront payments.	0.00000000
ISO Currency Code.	United States Dollar
Upfront receipts.	0.00000000
ISO Currency Code.	United States Dollar
iv. Notional amount.	120000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	-8463.29000000

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: 85

Item C.1. Identification of investment.

a. Name of issuer (if any).	Moon Industrial Development Authority
-----------------------------	---------------------------------------

b. LEI (if any) of issuer. (1)	549300CGX4T1GTNHL435
c. Title of the issue or description of the investment.	MOON INDL DEV AUTH PA REVENUE
d. CUSIP (if any).	61543RAS5

At least one of the following other identifiers:

- ISIN	US61543RAS58
--------	--------------

Item C.2. Amount of each investment.

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

a. Balance	765000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	826162.97000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.221796169795

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2035-07-01

b. Coupon.

i. Coupon category. (13)

Fixed

ii. Annualized rate.

5.75000000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 86

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	435000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	14605.43000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.021599683210

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: 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
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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.	435000.00000000
----------------------	-----------------

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

v. Unrealized appreciation or depreciation. (24)	14605.43000000
---	----------------

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: 87

Item C.1. Identification of investment.

a. Name of issuer (if any).	Chester County Health and Education Facilities Authority
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b. LEI (if any) of issuer. (1)	N/A
--------------------------------	-----

c. Title of the issue or description of the investment.	CHESTER CNTY PA HLTH & EDU FACS AUTH HLTH SYS REVENUE
---	---

d. CUSIP (if any).	16557HFJ9
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At least one of the following other identifiers:

- ISIN	US16557HFJ95
--------	--------------

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)	1193455.00000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.764977130145

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.	2040-09-01
b. Coupon.	
i. Coupon category. (13)	Fixed

ii. Annualized rate.

4.00000000

c. Currently in default?

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

iii. Description of the reference instrument. (16)

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received 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).	Centre County Hospital Authority
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	CENTRE CNTY PA HOSP AUTH
d. CUSIP (if any).	156273HD9

At least one of the following other identifiers:

- ISIN	US156273HD99
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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)	1217271.60000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.800199031530

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2042-11-15

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: 89

Item C.1. Identification of investment.

a. Name of issuer (if any).

Pennsylvania Economic Development Financing Authority

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

N/A

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

PENNSYLVANIA ST ECON DEV FINGAUTH SOLID WASTE DISPOSAL REV

d. CUSIP (if any).

708692BQ0

At least one of the following other identifiers:

- ISIN

US708692BQ00

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

270000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

281297.31000000

f. Exchange rate.

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

0.416005060032

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity classification information.

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

Category. N/A

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2039-08-01

b. Coupon.

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

ii. Annualized rate. 3.25000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

—	—	—	—
---	---	---	---

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

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

—	—	—
---	---	---

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

Schedule of Portfolio Investments Record: 90

Item C.1. Identification of investment.

- | | |
|---|-------------------------|
| a. Name of issuer (if any). | City of Philadelphia PA |
| b. LEI (if any) of issuer. (1) | 549300IVFOPB4AG7UL47 |
| c. Title of the issue or description of the investment. | PHILADELPHIA PA |
| d. CUSIP (if any). | 717813TF6 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | US717813TF65 |
|--------|--------------|

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) | 1230089.50000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.819155171776 |

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. 2031-08-01

b. Coupon.

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

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

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

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

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

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

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

Schedule of Portfolio Investments Record: 91

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: BS2AQZ3 IRS USD R V 03MLIBOR IS2AR05 CCPVANILLA / Short: BS2AQZ3 IRS USD P F 1.24050 IS2AQZ3 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	BS2AQZ3
--	---------

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

Item C.2. Amount of each investment.

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

a. Balance	1250000.00000000
b. Units	Other units
c. Description of other units.	Notional Amount
d. Currency. (3)	United States Dollar
e. Value. (4)	6540.37000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	0.009672424576

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	Chicago Mercantile Exchange	SNZ2OJLFK8MNNCLQOF39

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

Name of issuer.

N/A

Title of issue.

N/A

At least one of the following other identifiers:

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

N/A

If other identifier provided, indicate the type of identifier used.

N/A

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

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

Receipts: Reference Asset, Instrument or Index.

Receipts: fixed, floating or other.	<input type="checkbox"/> Fixed <input checked="" type="checkbox"/> Floating <input type="checkbox"/> Other
Receipts: Floating rate Index.	ICE Libor USD 3 Months
Receipts: Floating rate Spread.	0.00000000
Receipt: Floating Rate Reset Dates.	Month
Receipt: Floating Rate Reset Dates Unit.	3
Receipts: Floating Rate Tenor.	Month
Receipts: Floating Rate Tenor Unit.	3
Receipts: Base currency.	United States Dollar
Receipts: Amount.	50.08000000

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.	1.24100000
Payments: Base currency	United States Dollar
Payments: Amount	-559.95000000

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.	1250000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	6540.37000000

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: 92

Item C.1. Identification of investment.

a. Name of issuer (if any).

LCH Limited

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

F226TOH6YD6XJB17KS62

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

Long: SS2APJ0 IRS USD R F 2.72150 IS2APJ0 CCPINFLATIONZERO / Short: SS2APJ0 IRS USD P V 12MUSCPI IS2APK1 CCPINFLATIONZERO

d. CUSIP (if any).

000000000

At least one of the following other identifiers:

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

SS2APJ0

Description of other unique identifier.

Internal Identifier

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

200000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

487.53000000

f. Exchange rate.

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

0.000720998529

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.	200000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24).	487.53000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<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: 93

Item C.1. Identification of investment.

a. Name of issuer (if any).	Hospitals & Higher Education Facilities Authority of Philadelphia/The
b. LEI (if any) of issuer. (1)	N/A
c. Title of the issue or description of the investment.	PHILADELPHIA PA HOSPS & HGR EDU FACS AUTH
d. CUSIP (if any).	717903L89

At least one of the following other identifiers:

- ISIN	US717903L896
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Item C.2. Amount of each investment.

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

a. Balance	660000.00000000
b. Units	Principal amount
c. Description of other units.	
d. Currency. (3)	United States Dollar
e. Value. (4)	777097.66000000
f. Exchange rate.	
g. Percentage value compared to net assets of the Fund.	1.149234447708

Item C.3. Payoff profile.

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

Item C.4. Asset and issuer type.

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

Item C.5. Country of investment or issuer.

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

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

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

Item C.7. Liquidity classification information.

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

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

Item C.8. Fair value level.

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

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.

2033-07-01

b. Coupon.

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

Fixed

ii. Annualized rate.

5.00000000

c. Currently in default?

☐ Yes ☒ No

d. Are there any interest payments in arrears?
[\(14\)](#)

☐ Yes ☒ No

e. Is any portion of the interest paid in kind?
[\(15\)](#)

☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes ☐ No

ii. Contingent convertible?

☐ Yes ☐ No

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

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

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

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

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

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

☐ Yes ☒ No

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

☐ Yes ☒ No

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

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 94

Item C.1. Identification of investment.

a. Name of issuer (if any).

Kentucky Economic Development Finance Authority

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

N/A

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

KENTUCKY ST ECON DEV FIN AUTH

d. CUSIP (if any).

49126KKD2

At least one of the following other identifiers:

- ISIN

US49126KKD27

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

315000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

368657.38000000

f. Exchange rate.

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

0.545200149615

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

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

a. Is the investment a Restricted Security?

☐ Yes ☒ No

Item C.7. Liquidity 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.	2041-06-01
-------------------	------------

b. Coupon.

i. Coupon category. (13)	Fixed
--	-------

ii. Annualized rate.	5.00000000
----------------------	------------

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

d. Are there any interest payments in arrears? (14)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

e. Is any portion of the interest paid in kind? (15)	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
--	---

f. For convertible securities, also provide:

i. Mandatory convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
---------------------------	--

ii. Contingent convertible?	<input type="checkbox"/> Yes <input type="checkbox"/> No
-----------------------------	--

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- | | |
|--|---|
| a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? | <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). | Pennsylvania Turnpike Commission |
| b. LEI (if any) of issuer. (1) | 549300J8LLBYEYEXZJ24 |
| c. Title of the issue or description of the investment. | PENNSYLVANIA ST TURNPIKE COMMISSION TURNPIKE REVENUE |
| d. CUSIP (if any). | 709224WN5 |

At least one of the following other identifiers:

- | | |
|--------|--------------|
| - ISIN | US709224WN52 |
|--------|--------------|

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) | 1209923.10000000 |
| f. Exchange rate. | |
| g. Percentage value compared to net assets of the Fund. | 1.789331479389 |

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. 2036-06-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
-----------------------------	----------------	----------------	-------------------------------

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
----------------------	---------------------------------	-------------------

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 96

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 156000.00000000

b. Units Other units

c. Description of other units. Notional Amount

d. Currency. [\(3\)](#) United States Dollar

e. Value. [\(4\)](#) -1483.53000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund. -0.00219396334

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 checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> 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.	<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.	156000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-1483.53000000

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ 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).

Delaware County Authority

b. LEI (if any) of issuer. (1)

N/A

c. Title of the issue or description of the investment.

DELAWARE CNTY PA AUTH

d. CUSIP (if any).

245913NA2

At least one of the following other identifiers:

- ISIN

US245913NA26

Item C.2. Amount of each investment.

Balance. (2)

a. Balance

1625000.00000000

b. Units

Principal amount

c. Description of other units.

d. Currency. (3)

United States Dollar

e. Value. (4)

1792213.15000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

2.650468783570

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security? ☐ Yes ☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category. N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#) ☐ 1 ☒ 2 ☐ 3 ☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date. 2032-06-01

b. Coupon.

i. Coupon category. [\(13\)](#) Fixed

ii. Annualized rate. 5.00000000

c. Currently in default? ☐ Yes ☒ No

d. Are there any interest payments in arrears? [\(14\)](#) ☐ Yes ☒ No

e. Is any portion of the interest paid in kind? [\(15\)](#) ☐ Yes ☒ No

f. For convertible securities, also provide:

i. Mandatory convertible? ☐ Yes ☐ No

ii. Contingent convertible? ☐ Yes ☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

- a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities? ☐ Yes ☒ No
- b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities? ☐ Yes ☒ No
- c. Is any portion of this investment on loan by the Fund? ☐ Yes ☒ No

Schedule of Portfolio Investments Record: 98

Item C.1. Identification of investment.

- a. Name of issuer (if any). Guam Power Authority
- b. LEI (if any) of issuer. [\(1\)](#) 549300IPOV320QCKW060
- c. Title of the issue or description of the investment. GUAM PWR AUTH REVENUE
- d. CUSIP (if any). 400653JH5

At least one of the following other identifiers:

- ISIN US400653JH53

Item C.2. Amount of each investment.

Balance. [\(2\)](#)

- a. Balance 120000.00000000
- b. Units Principal amount
- c. Description of other units.
- d. Currency. [\(3\)](#) United States Dollar
- e. Value. [\(4\)](#) 139336.01000000
- f. Exchange rate.
- g. Percentage value compared to net assets of the Fund. 0.206061285139

Item C.3. Payoff profile.

- a. Payoff profile. [\(5\)](#) ☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

- a. Asset type. [\(6\)](#) Debt
- b. Issuer type. [\(7\)](#) Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)	GUAM
b. Investment ISO country code. (9)	

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?	<input type="checkbox"/> Yes <input checked="" type="checkbox"/> No
---	---

Item C.7. Liquidity classification information.

a. Liquidity classification information. (10)	
Category.	N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy (12)	<input type="checkbox"/> 1 <input checked="" type="checkbox"/> 2 <input type="checkbox"/> 3 <input type="checkbox"/> N/A
---	--

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.	2036-10-01
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: 99

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

1100000.00000000

b. Units

Other units

c. Description of other units.

Notional Amount

d. Currency. (3)

United States Dollar

e. Value. (4)

-12607.27000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

-0.01864464368

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.	184.99000000

2. Description and terms of payments to be paid to another party.

Payments: Reference Asset, Instrument or Index.

Payments: fixed, floating or other.	<input checked="" type="checkbox"/> Fixed <input type="checkbox"/> Floating <input type="checkbox"/> Other
Payments: Fixed rate.	1.20800000
Payments: Base currency	United States Dollar
Payments: Amount	-1697.91000000

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.	1100000.00000000
ISO Currency Code.	USD
v. Unrealized appreciation or depreciation. (24)	-12607.27000000

Item C.12. Securities lending.

a. Does any amount of this investment

represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

Schedule of Portfolio Investments Record: 100

Item C.1. Identification of investment.

a. Name of issuer (if any).

Scranton School District/PA

b. LEI (if any) of issuer. (1)

549300SDNGI3OKNOUW62

c. Title of the issue or description of the investment.

SCRANTON PA SCH DIST

d. CUSIP (if any).

810827XH3

At least one of the following other identifiers:

- ISIN

US810827XH31

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)

607332.25000000

f. Exchange rate.

g. Percentage value compared to net assets of the Fund.

0.898171721304

Item C.3. Payoff profile.

a. Payoff profile. (5)

☒ Long ☐ Short ☐ N/A

Item C.4. Asset and issuer type.

a. Asset type. (6)

Debt

b. Issuer type. (7)

Municipal

Item C.5. Country of investment or issuer.

a. ISO country code. (8)

UNITED STATES OF AMERICA

b. Investment ISO country code. (9)

Item C.6. Is the investment a Restricted Security?

a. Is the investment a Restricted Security?

☐ Yes☒ No

Item C.7. Liquidity classification information.

a. Liquidity classification information. [\(10\)](#)

Category.N/A

Item C.8. Fair value level.

a. Level within the fair value hierarchy [\(12\)](#)

☐ 1☒ 2☐ 3☐ N/A

Item C.9. Debt securities.

For debt securities, also provide:

a. Maturity date.2035-12-01

b. Coupon.

i. Coupon category. [\(13\)](#)Fixed

ii. Annualized rate.5.00000000

c. Currently in default?

☐ Yes☒ No

d. Are there any interest payments in arrears?[\(14\)](#)

☐ Yes☒ No

e. Is any portion of the interest paid in kind?[\(15\)](#)

☐ Yes☒ No

f. For convertible securities, also provide:

i. Mandatory convertible?

☐ Yes☐ No

ii. Contingent convertible?

☐ Yes☐ No

iii. Description of the reference instrument. [\(16\)](#)

Reference Instrument Record	Name of issuer	Title of issue	Currency in which denominated
—	—	—	—

iv. Conversion ratio per US\$1000 notional. [\(17\)](#)

Bond Currency Record	Conversion ratio per 1000 units	ISO Currency Code
—	—	—

v. Delta (if applicable).

Item C.10. Repurchase and reverse repurchase agreements.

N/A

Item C.11. Derivatives.

N/A

Item C.12. Securities lending.

a. Does any amount of this investment represent reinvestment of cash collateral received for loaned securities?

☐ Yes ☒ No

b. Does any portion of this investment represent that is treated as a Fund asset and received for loaned securities?

☐ Yes ☒ No

c. Is any portion of this investment on loan by the Fund?

☐ Yes ☒ No

NPORT-P: Part E: Explanatory Notes (if any)

The Fund may provide any information it believes would be helpful in understanding the information reported in response to any Item of this Form. The Fund may also explain any assumptions that it made in responding to any Item of this Form. To the extent responses relate to a particular Item, provide the Item number(s), as applicable.

Explanatory Note Record	Note Item	Explanatory Notes
#1	C.11.f.i.2	For the applicable funds using IBOR rates, IBORs are undergoing a change as regulators and industry groups have recommended that firms consider adoption of alternative, overnight risk-free rates (RFRs). Floating rate swap terms reflected as Libors may be using the RFR to calculate the actual rate
#2	C.12.a	If the RIC is part of the securities lending authorization agreement and has engaged in securities lending, the cash collateral will be adjusted on the next business day to maintain the required collateral amount.
#3	C.9.f.iv	If the fund holds Capital Contingent Convertible Notes, conversion to an issuing bank's common stock occurs should its capital fall beneath a specified threshold. The conversion of debt to equity will rebalance the issuer's debt to equity ratio, but as this amount is not known until the contingent event's occurrence, question c.9.f.iv will be represented as 1.
#4	B.5.a	Monthly returns presented in Item B.5(a) have been calculated without deducting any applicable sales loads or redemption fees.

NPORT-P: Additional notes

Identifier	Note
(1)	LEI (if any) of issuer. In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(2)	Balance. Indicate whether amount is expressed in number of shares, principal amount, or other units. For derivatives contracts, as applicable, provide the number of contracts.
(3)	Currency. Indicate the currency in which the investment is denominated.
(4)	Value. Report values in U.S. dollars. If currency of investment is not denominated in U.S. dollars, provide the exchange rate used to calculate value.
(5)	Indicate payoff profile among the following categories (long, short, N/A). For derivatives, respond N/A to this Item and respond to the relevant payoff profile question in Item [C/D].11.
(6)	Asset type (short-term investment vehicle (e.g., money market fund, liquidity pool, or other cash management vehicle), repurchase agreement, equity-common, equity-preferred, debt, derivative-commodity, derivative-credit, derivative-equity, derivative-foreign exchange, derivative-interest rate, derivatives-other, structured note, loan, ABS-mortgage backed security, ABS-asset backed commercial paper, ABS-collateralized bond/debt obligation, ABS-other, commodity, real estate, other). If "other" provide a brief description.

(7)	Issuer type (corporate, U.S. Treasury, U.S. government agency, U.S. government sponsored entity, municipal, non-U.S. sovereign, private fund, registered fund, other). If "other" provide a brief description.
(8)	Report the ISO country code that corresponds to the country where the issuer is organized.
(9)	If different from the country where the issuer is organized, also report the ISO country code that corresponds to the country of investment or issuer based on the concentrations of the risk and economic exposure of the investments.
(10)	Liquidity classification information. For portfolio investments of open-end management investment companies, provide the liquidity classification(s) for each portfolio investment among the following categories as specified in rule 22e-4 [17 CFR 270.22e-4]: Highly Liquid Investments, Moderately Liquid Investments, Less Liquid Investments, Illiquid Investments. For portfolio investments with multiple liquidity classifications, indicate the percentage amount attributable to each classification.
(11)	Funds may choose to indicate the percentage amount of a holding attributable to multiple classification categories only in the following circumstances: (1) if portions of the position have differing liquidity features that justify treating the portions separately; (2) if a fund has multiple sub-advisers with differing liquidity views; or (3) if the fund chooses to classify the position through evaluation of how long it would take to liquidate the entire position (rather than basing it on the sizes it would reasonably anticipated trading). In (1) and (2), a fund would classify using the reasonably anticipated trade size for each portion of the position.
(12)	Indicate the level within the fair value hierarchy in which the fair value measurements fall pursuant to U.S. Generally Accepted Accounting Principles 7 (ASC 820, Fair Value Measurement). [1/2/3] Report "N/A" if the investment does not have a level associated with it (i.e., net asset value used as the practical expedient).
(13)	Select the category that most closely reflects the coupon type among the following (fixed, floating, variable, none).
(14)	Are there any interest payments in arrears or have any coupon payments been legally deferred by the issuer? [Y/N]
(15)	Enter "N" if the interest may be paid in kind but is not actually paid in kind or if the Fund has the option of electing in-kind payment and has elected to be paid in-kind.
(16)	Description of the reference instrument, including the name of issuer, title of issue, and currency in which denominated, as well as CUSIP of reference instrument, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of identifier used.
(17)	Conversion ratio per US\$1000 notional, or, if bond currency is not in U.S. dollars, per 1000 units of the relevant currency, indicating the relevant currency. If there is more than one conversion ratio, provide each conversion ratio.
(18)	Select the category that reflects the transaction (repurchase, reverse repurchase). Select "repurchase agreement" if the Fund is the cash lender and receives collateral. Select "reverse repurchase agreement" if the Fund is the cash borrower and posts collateral.
(19)	If multiple securities of an issuer are subject to the repurchase agreement, those securities may be aggregated.
(20)	Category of investments that most closely represents the collateral, selected from among the following (asset-backed securities; agency collateralized mortgage obligations; agency debentures and agency strips; agency mortgage-backed securities; private label collateralized mortgage obligations; corporate debt securities; equities; money market; U.S. Treasuries (including strips); other instrument). If "other instrument", include a brief description, including, if applicable, whether it is a collateralized debt obligation, municipal debt, whole loan, or international debt
(21)	Type of derivative instrument that most closely represents the investment, selected from among the following (forward, future, option, swaption, swap (including but not limited to total return swaps, credit default swaps, and interest rate swaps), warrant, other).
(22)	In the case of a holding in a fund that is a series of a series trust, report the LEI of the series.
(23)	Description and terms of payments necessary for a user of financial information to understand the terms of payments to be paid and received, including, as applicable, description of the reference instrument, obligation, or index, financing rate, floating coupon rate, fixed coupon rate, and payment frequency.
(24)	Depreciation shall be reported as a negative number.
(25)	If the reference instrument is a derivative, indicate the category of derivative from among the categories listed in sub-Item C.11.a. and provide all information required to be reported on this Form for that category.
(26)	If the reference instrument is an index or custom basket, and if the index's or custom basket's components are publicly available on a website and are updated on that website no less frequently than quarterly, identify the index and provide the index identifier, if any. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index. If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents more than 5% of the net asset value of the Fund, provide the (i) name, (ii) identifier, (iii) number of shares or notional amount or contract value as of the trade date (all of which would be reported as negative for short positions), and (iv) value of every component in the index or custom basket. The identifier shall include CUSIP of the index's or custom basket's components, ISIN (if CUSIP is not available), ticker (if CUSIP and ISIN are not available), or other identifier (if CUSIP, ISIN, and ticker are not available). If other identifier provided, indicate the type of

identifier used.

If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents greater than 1%, but 5% or less, of the net asset value of the Fund, Funds shall report the required component information described above, but may limit reporting to the (i) 50 largest components in the index and (ii) any other components where the notional value for that components is over 1% of the notional value of the index or custom basket.

An index or custom basket, where the components are publicly available on a website and are updated on that website no less frequently than quarterly.

(27)	If the index's or custom basket's components are not publicly available in that manner, and the notional amount of the derivative represents 1% or less of the net asset value of the Fund, provide a narrative description of the index.
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(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).
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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 Pennsylvania Portfolio
Portfolio of Investments
August 31, 2021 (unaudited)

	Principal Amount (000)	U.S. \$ Value
MUNICIPAL OBLIGATIONS – 100.2%		
Long-Term Municipal Bonds – 100.2%		
Pennsylvania – 89.9%		
Allegheny County Airport Authority Series 2021-A 5.00%, 01/01/2028	\$ 1,000	\$ 1,251,124
Allegheny County Hospital Development Authority (Allegheny Health Network Obligated Group) Series 2018A 5.00%, 04/01/2036	1,600	1,964,515
Altoona Area School District BAM Series 2018 5.00%, 12/01/2039	2,000	2,388,915
Beaver County Industrial Development Authority (Energy Harbor Nuclear Generation LLC) Series 2016-A 4.375%, 01/01/2035	415	424,249
Berks County Industrial Development Authority (Highlands at Wyomissing (The)) Series 2018 5.00%, 05/15/2043	500	563,515
Bucks County Industrial Development Authority (Grand View Hospital/Sellersville PA Obligated Group) Series 2021 5.00%, 07/01/2027	420	503,649
Bucks County Water & Sewer Authority AGM Series 2015A 5.00%, 12/01/2037	780	890,460
Centre County Hospital Authority (Mount Nittany Medical Center Obligated Group) Series 2018A 5.00%, 11/15/2042	1,000	1,217,272
Chambersburg Area Municipal Authority (Wilson College) Series 2018 5.75%, 10/01/2043	650	720,607
Chester County Health & Education Facilities Authority (Main Line Health System, Inc. Obligated Group) Series 2020A 4.00%, 09/01/2040	1,000	1,193,455
Chester County Industrial Development Authority (Woodlands at Greystone Neighborhood Improvement District) Series 2018 5.00%, 03/01/2038(a)	375	445,487
City of Erie Higher Education Building Authority (Gannon University) Series 2021 4.00%, 05/01/2036-05/01/2041	550	628,750
City of Philadelphia PA Series 2014A 5.25%, 07/15/2031 (Pre-refunded/ETM) Series 2017 5.00%, 08/01/2031	2,500 1,000	2,797,646 1,230,090

	Principal Amount (000)	U.S. \$ Value
City of Philadelphia PA Water & Wastewater Revenue Series 2017A 5.00%, 10/01/2036	\$ 1,700	\$ 2,114,040
Series 2018A 5.00%, 10/01/2048	1,000	1,238,967
Commonwealth Financing Authority (Commonwealth Financing Authority State Lease) Series 2018 5.00%, 06/01/2031	2,500	3,105,707
Commonwealth of Pennsylvania (Commonwealth of Pennsylvania COP) Series 2018A 5.00%, 07/01/2034-07/01/2036	2,200	2,690,932
Crawford County Hospital Authority (Meadville Medical Center Obligated Group) Series 2016-A 6.00%, 06/01/2046	635	689,221
Cumberland County Municipal Authority (Penn State Health Obligated Group) Series 2019 3.00%, 11/01/2038	2,440	2,624,592
Delaware County Authority (Elwyn Obligated Group) Series 2017 5.00%, 06/01/2032	1,625	1,792,213
Delaware County Regional Water Quality Control Authority Series 2013 5.00%, 05/01/2030 (Pre-refunded/ETM)	1,070	1,156,205
Hospitals & Higher Education Facilities Authority of Philadelphia (The) (Temple University Health System Obligated Group) Series 2017 5.00%, 07/01/2033	660	777,098
Montgomery County Higher Education & Health Authority (HumanGood Pennsylvania Obligated Group) Series 2017 5.00%, 12/01/2037	1,100	1,243,529
Montgomery County Industrial Development Authority/PA (ACTS Retirement-Life Communities, Inc. Obligated Group) Series 2020 5.00%, 11/15/2045	500	608,242
Moon Industrial Development Authority (Baptist Homes Society) Series 2015 5.75%, 07/01/2035	765	826,163
Northampton County General Purpose Authority Series 2013A 5.00%, 11/01/2032 (Pre-refunded/ETM)	2,000	2,209,014
Northeastern Pennsylvania Hospital & Education Authority (Wilkes University) Series 2016B 5.25%, 03/01/2037	520	604,069

	Principal Amount (000)	U.S. \$ Value
Pennsylvania Economic Development Financing Authority (Covanta Holding Corp.) Series 2019 3.25%, 08/01/2039(a)	\$ 270	\$ 281,297
Pennsylvania Economic Development Financing Authority (National Railroad Passenger Corp.) Series 2012A 5.00%, 11/01/2032	2,000	2,099,395
Pennsylvania Economic Development Financing Authority (Pennsylvania Economic Development Finance Authority Sewage) Series 2020 3.00%, 01/01/2025	1,020	1,092,573
Pennsylvania Economic Development Financing Authority (UPMC Obligated Group) Series 2020A 4.00%, 04/15/2040	670	791,597
Pennsylvania Higher Educational Facilities Authority (University of Pennsylvania Health System Obligated Group (The)) Series 2022 4.00%, 08/15/2036(b)	1,125	1,334,950
Pennsylvania State University (The) Series 2020A 4.00%, 09/01/2050	500	585,782
Pennsylvania Turnpike Commission Series 2017-B 5.00%, 06/01/2036	1,000	1,209,923
Pennsylvania Turnpike Commission (Pennsylvania Turnpike Commission Oil Franchise Tax) Series 2018-B 5.00%, 12/01/2038	1,000	1,252,646
Series 2018B 5.00%, 12/01/2043	1,000	1,237,506
Philadelphia Authority for Industrial Development (Greater Philadelphia Health Action, Inc.) Series 2015-A 6.375%, 06/01/2040	400	430,705
Philadelphia Authority for Industrial Development (MaST Community Charter School II) Series 2020 5.00%, 08/01/2030	480	571,740
Philadelphia Authority for Industrial Development (MaST Community Charter School III) Series 2021 5.00%, 08/01/2030	300	358,101
Philadelphia Authority for Industrial Development (Philadelphia Performing Arts Charter School) Series 2020 5.00%, 06/15/2040(a)	1,000	1,181,802

	Principal Amount (000)	U.S. \$ Value
Philadelphia Authority for Industrial Development (Temple University-of The Commonwealth System of Higher Education) Series 2016-2 5.00%, 04/01/2029	\$ 1,000	\$ 1,154,709
Philadelphia Parking Authority (The) Series 2009 5.00%, 09/01/2026	2,725	2,735,259
School District of Philadelphia (The) Series 2019A 5.00%, 09/01/2044	750	939,721
Scranton School District/PA BAM Series 2017E 5.00%, 12/01/2033-12/01/2035	1,800	2,194,503
State Public School Building Authority AGM Series 2016 5.00%, 12/01/2029 (Pre-refunded/ETM)	135	165,872
5.00%, 12/01/2029	865	1,054,178
Susquehanna Area Regional Airport Authority Series 2017 5.00%, 01/01/2035	1,000	1,177,289
Township of Lower Paxton PA Series 2014 5.00%, 04/01/2044 (Pre-refunded/ETM)	1,000	1,124,590
		<u>60,873,864</u>
Alabama – 0.3%		
Tuscaloosa County Industrial Development Authority (Hunt Refining Co.) Series 2019-A 5.25%, 05/01/2044(a)	145	<u>170,438</u>
American Samoa – 0.3%		
American Samoa Economic Development Authority (Territory of American Samoa) Series 2018 7.125%, 09/01/2038(a)	135	<u>177,274</u>
Arizona – 0.2%		
Maricopa County Industrial Development Authority (Benjamin Franklin Charter School Ltd.) Series 2018-A 6.00%, 07/01/2052(a)	100	<u>120,178</u>
Colorado – 0.3%		
City & County of Denver CO (United Airlines, Inc.) Series 2017 5.00%, 10/01/2032	215	<u>228,793</u>
Guam – 2.3%		
Antonio B Won Pat International Airport Authority Series 2021-A 3.839%, 10/01/2036	100	<u>104,936</u>
Guam Power Authority Series 2017-A 5.00%, 10/01/2036-10/01/2040	645	<u>744,502</u>

	Principal Amount (000)	U.S. \$ Value
Territory of Guam Series 2019 5.00%, 11/15/2031	\$ 95	\$ 111,040
Territory of Guam (Territory of Guam Business Privilege Tax) Series 2011-A 5.125%, 01/01/2042	620	629,873
		<u>1,590,351</u>
Kentucky – 0.5%		
Kentucky Economic Development Finance Authority (Owensboro Health, Inc. Obligated Group) Series 2017A 5.00%, 06/01/2041	315	368,657
Michigan – 0.1%		
City of Detroit MI Series 2018 5.00%, 04/01/2036	35	41,307
New Jersey – 0.7%		
Tobacco Settlement Financing Corp./NJ Series 2018-B 5.00%, 06/01/2046	425	505,080
New York – 4.2%		
Build NYC Resource Corp. (Albert Einstein College of Medicine, Inc.) Series 2016 5.50%, 09/01/2045(a)	190	216,366
New York City Transitional Finance Authority Future Tax Secured Revenue Series 2012-B 5.00%, 11/01/2030	1,735	1,833,145
New York State Dormitory Authority (Trustees of Columbia University in the City of New York (The)) Series 2020-A 5.00%, 10/01/2050	500	794,839
		<u>2,844,350</u>
Puerto Rico – 1.2%		
Puerto Rico Electric Power Authority AGM Series 2007-V 5.25%, 07/01/2031	100	117,269
Puerto Rico Industrial Tourist Educational Medical & Environmental Control Facilities Financing Auth (AES Puerto Rico LP) Series 2000 6.625%, 06/01/2026	250	258,125
Puerto Rico Sales Tax Financing Corp. Sales Tax Revenue Series 2018-A Zero Coupon, 07/01/2029	100	87,822
Series 2019-A 4.329%, 07/01/2040	65	73,728
5.00%, 07/01/2058	250	288,840
		<u>825,784</u>

	Principal Amount (000)	U.S. \$ Value
Tennessee – 0.2%		
Bristol Industrial Development Board (Bristol Industrial Development Board Sales Tax) Series 2016-A 5.00%, 12/01/2035(a)	\$ 120	\$ 119,266
Total Municipal Obligations (cost \$62,315,643)		67,865,342
Shares		
SHORT-TERM INVESTMENTS – 0.5%		
Investment Companies – 0.5%		
AB Fixed Income Shares, Inc. - Government Money Market Portfolio - Class AB, 0.01%(c) (d) (e) (cost \$299,646)	299,646	299,646
Total Investments – 100.7%		
(cost \$62,615,289)(f)		68,164,988
Other assets less liabilities – (0.7)%		(456,385)
Net Assets – 100.0%		\$ 67,708,603

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 435		01/15/2025	2.565%	CPI#	Maturity	\$ 14,605	\$ —	\$ 14,605
USD 218		01/15/2025	2.613%	CPI#	Maturity	6,879	—	6,879
USD 217		01/15/2025	2.585%	CPI#	Maturity	7,101	—	7,101
USD 1,970		01/15/2028	1.230%	CPI#	Maturity	258,022	—	258,022
USD 1,460		01/15/2028	0.735%	CPI#	Maturity	249,962	—	249,962
USD 170		01/15/2030	1.572%	CPI#	Maturity	20,549	—	20,549
USD 170		01/15/2030	1.587%	CPI#	Maturity	20,279	—	20,279
USD 340		01/15/2031	2.680%	CPI#	Maturity	3,666	—	3,666
USD 200		04/15/2032	CPI#	2.722%	Maturity	488	—	488
USD 340		02/15/2041	CPI#	2.480%	Maturity	(4,890)	—	(4,890)
USD 156		02/15/2041	CPI#	2.500%	Maturity	(1,484)	—	(1,484)
USD 154		02/15/2041	CPI#	2.505%	Maturity	(1,277)	—	(1,277)
USD 130		02/15/2041	CPI#	2.553%	Maturity	453	—	453
						\$ 574,353	\$ —	\$ 574,353

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	3,590	08/09/2022	3 Month LIBOR	1.486%	Quarterly/ Semi-Annual	\$ 47,952	\$ —	\$ 47,952
USD	231	02/05/2025	3 Month LIBOR	1.361%	Quarterly/ Semi-Annual	6,122	—	6,122
USD	519	02/06/2025	3 Month LIBOR	1.419%	Quarterly/ Semi-Annual	14,736	—	14,736
USD	1,100	01/15/2028	1.208%	3 Month LIBOR	Quarterly	(12,606)	—	(12,606)
USD	1,250	01/15/2031	1.241%	3 Month LIBOR	Quarterly	6,540	—	6,540
USD	1,100	01/15/2031	1.565%	3 Month LIBOR	Quarterly	(27,931)	—	(27,931)
USD	500	02/15/2036	3 Month LIBOR	1.576%	Quarterly/ Semi-Annual	3,334	—	3,334
USD	120	02/15/2051	1.942%	3 Month LIBOR	Quarterly	(8,463)	—	(8,463)
						\$ 29,684	\$ —	\$ 29,684

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 1,140	10/09/2029	1.120%	SIFMA*	Quarterly	\$ (23,443)	\$ —	\$ (23,443)
Citibank, NA	USD 1,140	10/09/2029	1.125%	SIFMA*	Quarterly	(23,946)	—	(23,946)
						\$ (47,389)	\$ —	\$ (47,389)

* 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 \$2,712,108 or 4.0% of net assets.
- (b) When-Issued or delayed delivery security.
- (c) Affiliated investments.
- (d) The rate shown represents the 7-day yield as of period end.
- (e) To obtain a copy of the fund's shareholder report, please go to the Securities and Exchange Commission's website at www.sec.gov, or call AB at (800) 227-4618.
- (f) As of August 31, 2021, the cost basis of investment securities owned was substantially identical for both book and tax purposes. Gross unrealized appreciation of investments was \$6,216,513 and gross unrealized depreciation of investments was \$(110,166), resulting in net unrealized appreciation of \$6,106,347.

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 10.0% and 0.2%, respectively.

Glossary:

AGM – Assured Guaranty Municipal

BAM – Build American Mutual

COP – Certificate of Participation

CPI – Consumer Price Index

ETM – Escrowed to Maturity

LIBOR – London Interbank Offered Rate

UPMC – University of Pittsburgh Medical Center

AB Municipal Income Fund II

AB Pennsylvania 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:

Investments in Securities:	Level 1	Level 2	Level 3	Total
Assets:				
Long-Term Municipal Bonds	\$ —	\$ 67,865,342	\$ —	\$ 67,865,342
Short-Term Investments	299,646	—	—	299,646
Total Investments in Securities	299,646	67,865,342	—	68,164,988
Other Financial Instruments^(a):				
Assets:				
Centrally Cleared Inflation (CPI) Swaps	—	582,004	—	582,004
Centrally Cleared Interest Rate Swaps	—	78,684	—	78,684
Liabilities:				
Centrally Cleared Inflation (CPI) Swaps	—	(7,651)	—	(7,651)
Centrally Cleared Interest Rate Swaps	—	(49,000)	—	(49,000)
Interest Rate Swaps	—	(47,389)	—	(47,389)
Total	\$ 299,646	\$ 68,421,990	\$ —	\$ 68,721,636

^(a) Other financial instruments are derivative instruments, such as futures, forwards and swaps, which are valued at the unrealized appreciation/(depreciation) on the instrument. Other financial instruments may also include swaps with upfront premiums, options written and swaptions written which are valued at market value.

A summary of the Portfolio's transactions in AB mutual funds for the three months ended August 31, 2021 is as follows:

Fund	Market Value 05/31/2021 (000)	Purchases at Cost (000)	Sales Proceeds (000)	Market Value 08/31/2021 (000)	Dividend Income (000)
Government Money Market Portfolio	\$ 343	\$ 2,805	\$ 2,848	\$ 300	\$ 0*

* Amount less than \$500.