

SCHEDULE OF INVESTMENTS

September 30, 2021

MUNICIPAL INCOME FUND

	SHARES	VALUE		FACE AMOUNT	VALUE
CLOSED-END FUNDS† - 11.0%					
BlackRock MuniYield Quality Fund, Inc.	74,847	\$ 1,212,521	San Diego Unified School District		
BlackRock MuniVest Fund, Inc.	88,098	834,288	General Obligation Unlimited		
BlackRock Municipal Income Quality Trust	53,506	816,501	due 07/01/46 ²	\$ 1,360,000	\$ 730,545
Nuveen California Quality			due 07/01/39 ²	1,000,000	531,075
Municipal Income Fund	49,986	784,280	Los Angeles Department of Water		
DWS Municipal Income Trust	53,020	630,938	& Power Revenue Bonds		
BlackRock MuniHoldings			5.00% due 07/01/50	1,000,000	1,260,183
Investment Quality Fund	40,397	586,565	Sierra Joint Community College		
Eaton Vance Municipal Income Trust	40,499	560,101	District School Facilities District		
Invesco Trust for Investment			No. 1 General Obligation Unlimited		
Grade Municipals	39,562	541,604	due 08/01/31 ²	705,000	588,682
Invesco Municipal Trust	35,625	477,375	due 08/01/30 ²	415,000	356,011
Nuveen Quality Municipal Income Fund	30,461	475,801	College of the Sequoias Tulare Area		
Nuveen AMT-Free Quality			Improvement District No. 3		
Municipal Income Fund	29,451	447,361	General Obligation Unlimited		
BlackRock MuniHoldings			due 08/01/42 ^{3,6}	1,000,000	936,501
California Quality Fund, Inc.	23,394	366,584	Newport Mesa Unified School District		
BlackRock MuniYield California			General Obligation Unlimited		
Quality Fund, Inc.	20,210	321,137	due 08/01/39 ²	1,300,000	747,558
Nuveen California AMT-Free			Sonoma Valley Unified School District		
Quality Municipal Income Fund	18,593	304,739	General Obligation Unlimited		
BNY Mellon Strategic Municipals, Inc.	25,024	217,709	4.00% due 08/01/44	600,000	698,368
Total Closed-End Funds			Compton Unified School District		
(Cost \$7,786,951)		<u>8,577,504</u>	General Obligation Unlimited		
			due 06/01/40 ²	1,000,000	583,175
			Los Angeles Department of Water & Power		
MONEY MARKET FUND† - 1.7%			Power System Revenue Revenue Bonds		
Dreyfus AMT-Free Tax Exempt			5.00% due 07/01/43	500,000	517,523
Cash Management Fund —			Kings Canyon Unified School District		
Institutional Shares, 0.01% ¹	1,357,000	<u>1,357,000</u>	General Obligation Unlimited		
Total Money Market Fund			5.00% due 08/01/28	445,000	517,356
(Cost \$1,357,000)		<u>1,357,000</u>	Riverside County Public Financing		
			Authority Tax Allocation		
			5.00% due 10/01/28	300,000	368,564
			Sacramento Municipal Utility		
			District Revenue Bonds		
			5.00% due 08/15/37	300,000	324,325
MUNICIPAL BONDS†† - 80.2%			Delhi Unified School District		
CALIFORNIA - 22.8%			General Obligation Unlimited		
Stockton Unified School District			5.00% due 08/01/44	250,000	301,935
General Obligation Unlimited			Riverside County Redevelopment		
due 08/01/33 ²	\$ 2,000,000	1,559,601	Successor Agency Tax Allocation		
due 08/01/37 ²	810,000	558,038	due 10/01/37 ^{3,6}	250,000	295,191
due 08/01/42 ²	250,000	145,439	El Monte Union High School District		
El Camino Healthcare District			General Obligation Unlimited		
General Obligation Unlimited			due 06/01/43 ²	500,000	284,762
due 08/01/29 ²	2,500,000	2,219,370	Gustine Unified School District		
City of Los Angeles Department			General Obligation Unlimited		
of Airports Revenue Bonds			5.00% due 08/01/41	220,000	258,994
5.00% due 05/15/39	1,000,000	1,272,939	Stockton Public Financing		
5.00% due 05/15/44	100,000	123,861	Authority Revenue Bonds		
			5.00% due 10/01/33	200,000	248,820
			M-S-R Energy Authority Revenue Bonds		
			6.13% due 11/01/29	195,000	241,917

MUNICIPAL INCOME FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
Alameda Corridor Transportation Authority Revenue Bonds 5.00% due 10/01/35	\$ 200,000	\$ 238,962	Southwest Independent School District General Obligation Unlimited due 02/01/42 ²	\$ 500,000	\$ 300,684
Upland Unified School District General Obligation Unlimited due 08/01/38 ²	400,000	236,663	Central Texas Turnpike System Revenue Bonds 5.00% due 08/15/34	200,000	223,967
Oakland Unified School District/Alameda County General Obligation Unlimited 5.00% due 08/01/40	120,000	138,625	5.00% due 08/15/22	35,000	36,449
5.00% due 08/01/22	90,000	93,506	Bexar County Hospital District General Obligation Limited 5.00% due 02/15/32	200,000	247,396
Stanton Redevelopment Agency Successor Agency Tax Allocation 5.00% due 12/01/40	180,000	212,875	Lindale Independent School District General Obligation Unlimited 5.00% due 02/15/49	200,000	244,421
Culver Redevelopment Agency Successor Agency Tax Allocation due 11/01/23 ²	195,000	192,828	United Independent School District General Obligation Unlimited 5.00% due 08/15/49	200,000	244,421
Westside Elementary School District General Obligation Unlimited 5.00% due 08/01/48	155,000	183,650	Harris County-Houston Sports Authority Revenue Bonds due 11/15/53 ²	1,000,000	244,300
Rio Hondo Community College District General Obligation Unlimited due 08/01/29 ²	200,000	177,826	Clifton Higher Education Finance Corp. Revenue Bonds 4.00% due 08/15/33	200,000	238,325
Department of Veterans Affairs Veteran's Farm & Home Purchase Program Revenue Bonds 3.45% due 12/01/39	150,000	161,923	Dallas Area Rapid Transit Revenue Bonds 5.00% due 12/01/41	200,000	233,090
Freddie Mac Multifamily VRD Certificates Revenue Bonds 2.40% due 10/15/29	150,000	157,839	Bexar County Health Facilities Development Corp. Revenue Bonds 5.00% due 07/15/22	225,000	231,923
Coast Community College District General Obligation Unlimited due 08/01/40 ²	250,000	152,134	Arlington Higher Education Finance Corp. Revenue Bonds 5.00% due 12/01/46	200,000	227,395
Buena Park School District General Obligation Unlimited 5.00% due 08/01/47	100,000	121,562	Grand Parkway Transportation Corp. Revenue Bonds 5.00% due 10/01/43	175,000	214,253
Roseville Joint Union High School District General Obligation Unlimited due 08/01/30 ²	100,000	86,237	Texas Municipal Gas Acquisition and Supply Corporation I Revenue Bonds 6.25% due 12/15/26	155,000	180,171
Total California		<u>17,825,363</u>	City of Fort Worth Texas Water & Sewer System Revenue Revenue Bonds 5.00% due 02/15/32	100,000	122,939
TEXAS - 14.0%			Hutto Independent School District General Obligation Unlimited 5.00% due 08/01/49	100,000	121,730
Denton County Housing Finance Corp. Revenue Bonds 2.15% due 11/01/38	2,000,000	2,071,265	Mansfield Independent School District General Obligation Unlimited 5.00% due 02/15/44	100,000	121,257
Central Texas Regional Mobility Authority Revenue Bonds 5.00% due 01/01/45	1,250,000	1,530,336	University of North Texas System Revenue Bonds 5.00% due 04/15/44	100,000	120,339
5.00% due 01/01/27	200,000	234,088	City of Arlington Texas Special Tax Revenue Special Tax 5.00% due 02/15/48	100,000	119,022
Ysleta Independent School District General Obligation Unlimited 4.00% due 08/15/52	1,400,000	1,642,498	Dallas Independent School District General Obligation Unlimited 5.00% due 02/15/22 ⁴	15,000	15,113
Cleveland Independent School District General Obligation Unlimited 4.00% due 02/15/52	1,000,000	1,166,484	Tarrant County Health Facilities Development Corp. Revenue Bonds 6.00% due 09/01/24	10,000	10,978
North Texas Tollway Authority Revenue Bonds due 01/01/36 ²	1,000,000	748,082			

MUNICIPAL INCOME FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
San Antonio Education Facilities			NEW YORK - 3.9%		
Corp. Revenue Bonds			New York City Water & Sewer		
5.00% due 06/01/23	\$ 10,000	\$ 10,694	System Revenue Bonds		
City of Austin Texas Water & Wastewater			5.00% due 06/15/49	\$ 1,000,000	\$ 1,256,420
System Revenue Revenue Bonds			New York City Industrial Development		
5.00% due 11/15/21	10,000	9,954	Agency Revenue Bonds		
Leander Independent School District			4.00% due 03/01/32	500,000	595,523
General Obligation Unlimited			New York Transportation Development		
due 08/15/22 ²	5,000	3,082	Corp. Revenue Bonds		
due 08/15/24 ²	5,000	2,905	5.00% due 12/01/22	250,000	262,632
Total Texas		<u>10,917,561</u>	5.00% due 07/01/34	200,000	221,775
ARIZONA - 4.5%			New York State Dormitory		
City of Phoenix Civic Improvement			Authority Revenue Bonds		
Corp. Revenue Bonds			4.00% due 08/01/43	250,000	284,789
5.00% due 07/01/45	1,250,000	1,616,181	New York State Urban Development		
Arizona Industrial Development			Corp. Revenue Bonds		
Authority Revenue Bonds			5.00% due 03/15/35	250,000	277,116
2.12% due 07/01/37	1,180,815	1,182,362	New York Power Authority Revenue Bonds		
Maricopa County Industrial Development			4.00% due 11/15/45	100,000	116,780
Authority Revenue Bonds			Total New York		<u>3,015,035</u>
5.00% due 01/01/41	250,000	300,776	COLORADO - 2.9%		
Salt Verde Financial Corp. Revenue Bonds			E-470 Public Highway Authority		
5.00% due 12/01/32	200,000	262,444	Revenue Bonds		
Pinal County Elementary School			5.00% due 09/01/36	650,000	831,656
District No. 4 Casa Grande			Auraria Higher Education		
General Obligation Unlimited			Center Revenue Bonds		
5.00% due 07/01/37	100,000	123,382	5.00% due 04/01/28	390,000	448,105
Total Arizona		<u>3,485,145</u>	City & County of Denver Colorado Airport		
ILLINOIS - 3.9%			System Revenue Revenue Bonds		
Illinois Finance Authority Revenue Bonds			5.00% due 12/01/28	200,000	251,783
5.00% due 10/01/37	1,000,000	1,469,451	Board of Governors of Colorado State		
5.00% due 10/01/38	250,000	370,313	University System Revenue Bonds		
City of Chicago Illinois Wastewater			5.00% due 03/01/41	200,000	237,595
Transmission Revenue Revenue Bonds			City & County of Denver		
5.25% due 01/01/42	400,000	480,966	Colorado Revenue Bonds		
Chicago O'Hare International			due 08/01/30 ²	200,000	162,607
Airport Revenue Bonds			Colorado Educational & Cultural		
5.00% due 01/01/34	300,000	341,711	Facilities Authority Revenue Bonds		
University of Illinois Revenue Bonds			5.00% due 03/01/47	110,000	131,438
6.00% due 10/01/29	200,000	219,228	Colorado School of Mines Revenue Bonds		
Cook County School District No. 104			5.00% due 12/01/47	100,000	121,625
Summit General Obligation Unlimited			Total Colorado		<u>2,184,809</u>
due 12/01/22 ²	100,000	99,619	OREGON - 2.8%		
County of State Clair Illinois Highway			Clackamas & Washington Counties		
Revenue Revenue Bonds			School District No. 3 General		
4.25% due 01/01/23	40,000	42,018	Obligation Unlimited		
Boone McHenry & DeKalb Counties			due 06/15/48 ²	2,000,000	948,904
Community Unit School District			due 06/15/50 ²	400,000	177,064
100 General Obligation Unlimited			due 06/15/49 ²	350,000	160,411
due 12/01/21 ²	10,000	9,895	Salem-Keizer School District No. 24]		
Total Illinois		<u>3,033,201</u>	General Obligation Unlimited		
			due 06/15/40 ²	1,250,000	772,535

MUNICIPAL INCOME FUND

	FACE AMOUNT	VALUE
University of Oregon Revenue Bonds 5.00% due 04/01/48	\$ 100,000	\$ 120,471
Total Oregon		<u>2,179,385</u>
OHIO - 2.6%		
Dayton-Montgomery County Port Authority Revenue Bonds 1.84% due 09/01/38	1,600,000	1,582,963
County of Miami Ohio Revenue Bonds 5.00% due 08/01/33	200,000	248,702
American Municipal Power, Inc. Revenue Bonds 5.00% due 02/15/41	200,000	232,554
City of Middleburg Heights Ohio Revenue Bonds 5.00% due 08/01/22	15,000	15,452
Ohio Higher Educational Facility Commission Revenue Bonds 5.00% due 01/01/22	15,000	15,027
Total Ohio		<u>2,094,698</u>
WASHINGTON - 2.6%		
Greater Wenatchee Regional Events Center Public Facilities District Revenue Bonds 5.25% due 09/01/22	500,000	522,526
5.00% due 09/01/22	500,000	521,393
Yakima & Kittitas Counties School District No. 119 Selah General Obligation Unlimited 5.00% due 12/01/42	200,000	241,683
County of King Washington Sewer Revenue Revenue Bonds 5.00% due 07/01/42	200,000	239,240
Washington State Convention Center Public Facilities District Revenue Bonds 4.00% due 07/01/48	210,000	237,847
Central Puget Sound Regional Transit Authority Revenue Bonds 5.00% due 11/01/41	200,000	237,611
Total Washington		<u>2,000,300</u>
DISTRICT OF COLUMBIA - 1.9%		
District of Columbia Revenue Bonds 4.00% due 03/01/39	1,000,000	1,175,521
District of Columbia General Obligation Unlimited 5.00% due 06/01/41	285,000	336,561
Total District of Columbia		<u>1,512,082</u>
NORTH CAROLINA - 1.9%		
Inlivian Revenue Bonds 2.02% due 04/01/42	1,000,000	977,170
North Carolina Central University Revenue Bonds 5.00% due 04/01/44	300,000	364,735

	FACE AMOUNT	FACE AMOUNT	VALUE
County of New Hanover North Carolina Revenue Bonds 5.00% due 10/01/22	\$ 150,000		\$ 156,930
North Carolina Eastern Municipal Power Agency Revenue Bonds 4.50% due 01/01/22	10,000		10,006
Total North Carolina			<u>1,508,841</u>
GEORGIA - 1.9%			
Private Colleges & Universities Authority Revenue Bonds 5.00% due 09/01/48	1,000,000		1,242,338
Savannah Economic Development Authority Revenue Bonds 5.00% due 12/01/28	200,000		234,161
due 12/01/21 ²	20,000		19,794
Richmond County Development Authority Revenue Bonds due 12/01/21 ²	10,000		9,897
Total Georgia			<u>1,506,190</u>
PENNSYLVANIA - 1.7%			
Pennsylvania Economic Development Financing Authority Revenue Bonds 5.00% due 02/01/27	500,000		562,802
Reading School District General Obligation Unlimited 5.00% due 02/01/27	300,000		344,671
Pittsburgh Water & Sewer Authority Revenue Bonds 5.25% due 09/01/36	300,000		326,972
Allegheny County Hospital Development Authority Revenue Bonds 5.00% due 07/15/32	100,000		126,638
Owen J Roberts School District General Obligation Unlimited 5.00% due 05/15/23	25,000		26,933
City of Erie Pennsylvania General Obligation Unlimited 3.10% due 11/15/22	5,000		5,107
Total Pennsylvania			<u>1,393,123</u>
WEST VIRGINIA - 1.5%			
West Virginia University Revenue Bonds 5.00% due 10/01/41	600,000		776,084
West Virginia Hospital Finance Authority Revenue Bonds 5.00% due 06/01/42	300,000		353,927
Total West Virginia			<u>1,130,011</u>
LOUISIANA - 1.3%			
Louisiana Local Government Environmental Facilities & Community Development Authority Revenue Bonds 5.00% due 10/01/37	500,000		577,677
5.00% due 10/01/26	150,000		180,520

MUNICIPAL INCOME FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
City of Shreveport Louisiana Water & Sewer Revenue Revenue Bonds 5.00% due 12/01/35	\$ 250,000	\$ 304,456	Michigan State Housing Development Authority Revenue Bonds 3.35% due 12/01/34	\$ 200,000	\$ 214,027
Louisiana Public Facilities Authority Revenue Bonds 5.00% due 05/15/26	5,000	<u>5,897</u>	Flint Hospital Building Authority Revenue Bonds 5.00% due 07/01/25	100,000	<u>113,417</u>
Total Louisiana		<u>1,068,550</u>	Total Michigan		<u>564,942</u>
MISSISSIPPI - 1.0%			VIRGINIA - 0.6%		
Mississippi Development Bank Revenue Bonds 6.50% due 10/01/31	500,000	501,557	University of Virginia Revenue Bonds 5.00% due 04/01/38	200,000	241,441
6.25% due 10/01/26	230,000	<u>230,740</u>	Loudoun County Economic Development Authority Revenue Bonds due 07/01/49 ²	500,000	218,184
Total Mississippi		<u>732,297</u>	City of Norfolk Virginia General Obligation Unlimited 2.50% due 10/01/46 ³	5,000	<u>5,065</u>
NEW JERSEY - 0.9%			Total Virginia		<u>464,690</u>
New Jersey Turnpike Authority Revenue Bonds 5.00% due 01/01/31	300,000	372,885	PUERTO RICO - 0.5%		
New Jersey Economic Development Authority Revenue Bonds 5.00% due 06/01/28	250,000	304,059	Puerto Rico Highway & Transportation Authority Revenue Bonds 5.25% due 07/01/41	250,000	275,437
North Hudson Sewerage Authority Revenue Bonds due 12/15/21 ²	50,000	<u>49,974</u>	Commonwealth of Puerto Rico General Obligation Unlimited 5.25% due 07/01/24	45,000	<u>45,418</u>
Total New Jersey		<u>726,918</u>	Total Puerto Rico		<u>320,855</u>
TENNESSEE - 0.9%			ALASKA - 0.4%		
City of Shelbyville & Bedford County Health Educational & Housing Facility Board Revenue Bonds 2.21% due 06/01/38	500,000	492,030	University of Alaska Revenue Bonds 5.00% due 10/01/40	260,000	<u>303,678</u>
Metropolitan Government Nashville & Davidson County Health & Educational Facilities Board Revenue Bonds 2.48% due 12/01/37	200,000	<u>211,358</u>	NEBRASKA - 0.3%		
Total Tennessee		<u>703,388</u>	Central Plains Energy Project Revenue Bonds 5.00% due 09/01/29	200,000	<u>250,545</u>
OKLAHOMA - 0.8%			CONNECTICUT - 0.3%		
Oklahoma Development Finance Authority Revenue Bonds 5.00% due 08/15/28	350,000	431,447	New Haven Housing Authority Revenue Bonds 2.26% due 05/01/38	249,357	<u>249,092</u>
Oklahoma City Airport Trust Revenue Bonds 5.00% due 07/01/30	200,000	<u>247,089</u>	SOUTH CAROLINA - 0.3%		
Total Oklahoma		<u>678,536</u>	Charleston County Airport District Revenue Bonds 5.00% due 07/01/43	200,000	<u>247,579</u>
ARKANSAS - 0.8%			VERMONT - 0.3%		
County of Baxter Arkansas Revenue Bonds 5.00% due 09/01/26	330,000	386,523	Vermont Educational & Health Buildings Financing Agency Revenue Bonds 5.00% due 12/01/46	200,000	<u>232,516</u>
University of Arkansas Revenue Bonds 5.00% due 11/01/47	200,000	<u>244,125</u>	MASSACHUSETTS - 0.3%		
Total Arkansas		<u>630,648</u>	Massachusetts Development Finance Agency Revenue Bonds 5.00% due 10/01/34	150,000	193,029
MICHIGAN - 0.7%			3.00% due 10/01/21	15,000	<u>14,850</u>
Michigan State Hospital Finance Authority Revenue Bonds 5.00% due 11/15/47	200,000	237,498	Total Massachusetts		<u>207,879</u>

MUNICIPAL INCOME FUND

	FACE AMOUNT	VALUE		FACE AMOUNT	VALUE
FLORIDA - 0.3%			IOWA - 0.1%		
Greater Orlando Aviation Authority Revenue Bonds	\$ 100,000	\$ 126,641	PEFA, Inc. Revenue Bonds	\$ 100,000	\$ 118,431
5.00% due 10/01/32			5.00% due 09/01/26 ⁴		
City of Tampa Florida Water & Wastewater System Revenue Revenue Bonds	40,000	40,000	NEW HAMPSHIRE - 0.1%		
3.00% due 10/01/21			New Hampshire Health and Education Facilities Authority Act Revenue Bonds	60,000	63,546
Tampa-Hillsborough County Expressway Authority Revenue Bonds	20,000	20,514	5.00% due 01/01/23		
5.00% due 07/01/22			MARYLAND - 0.0%		
Florida Higher Educational Facilities Financial Authority Revenue Bonds	15,000	15,330	Maryland Health & Higher Educational Facilities Authority Revenue Bonds	15,000	15,391
3.00% due 12/01/22			5.00% due 07/01/22	10,000	10,190
Total Florida		<u>202,485</u>	4.25% due 07/01/22	10,000	10,172
SOUTH DAKOTA - 0.2%			4.00% due 07/01/22	5,000	5,700
South Dakota Board of Regents Housing & Auxiliary Facilities System Revenue Bonds	150,000	182,330	5.00% due 07/01/27		
5.00% due 04/01/34			Total Maryland		<u>41,453</u>
INDIANA - 0.2%			NEW MEXICO - 0.0%		
Indiana Finance Authority Revenue Bonds	100,000	118,567	City of Albuquerque New Mexico Revenue Bonds	30,000	33,007
5.00% due 10/01/41			5.00% due 07/01/25		
Jeffersonville Housing, Inc. Revenue Bonds	50,000	50,387	WISCONSIN - 0.0%		
7.25% due 11/15/21			State of Wisconsin General Obligation Unlimited	25,000	25,700
Total Indiana		<u>168,954</u>	5.00% due 05/01/22		
IDAHO - 0.2%			Total Municipal Bonds		<u>62,618,294</u>
Idaho Housing & Finance Association Revenue Bonds	100,000	127,802	(Cost \$60,014,244)		
5.00% due 07/15/30			COLLATERALIZED MORTGAGE OBLIGATIONS^{††} - 5.4%		
RHODE ISLAND - 0.2%			GOVERNMENT - 5.4%		
Rhode Island Health and Educational Building Corp. Revenue Bonds	100,000	122,845	Freddie Mac Multifamily ML Certificates Revenue Bonds	2,198,605	2,270,728
5.00% due 05/15/42			2.49% due 07/25/35		
KANSAS - 0.2%			Freddie Mac Multifamily	1,987,372	1,988,109
University of Kansas Hospital Authority Revenue Bonds	100,000	121,477	1.90% due 11/25/37		
5.00% due 09/01/48			Total Collateralized Mortgage Obligations		<u>4,258,837</u>
UTAH - 0.2%			(Cost \$4,351,523)		
South Davis Metro Fire Service Area Revenue Bonds	100,000	121,425	U.S. TREASURY BILLS^{††,5} - 1.6%		
5.00% due 12/01/34			U.S. Treasury Bills		
MONTANA - 0.2%			0.04% due 02/03/22	600,000	599,906
Montana State Board of Regents Revenue Bonds	100,000	120,982	0.05% due 06/16/22	400,000	399,828
5.00% due 11/15/43			0.02% due 11/12/21	155,000	154,992
			0.02% due 04/21/22	56,000	55,985
			0.03% due 11/18/21	30,000	29,999
			Total U.S. Treasury Bills		<u>1,240,710</u>
			(Cost \$1,240,742)		
			Total Investments - 99.9%		<u>\$ 78,052,345</u>
			(Cost \$74,750,460)		
			Other Assets & Liabilities, net - 0.1%		<u>67,383</u>
			Total Net Assets - 100.0%		<u>\$ 78,119,728</u>

MUNICIPAL INCOME FUND

Centrally Cleared Interest Rate Swap Agreements^{††}

Counterparty	Exchange	Floating Rate Type	Floating Rate Index	Fixed Rate	Payment Frequency	Maturity Date	Notional Amount	Value	Upfront Premiums Paid (Received)	Unrealized Appreciation ^{**}
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	1.21%	Quarterly	11/24/50	\$1,600,000	\$ 242,480	\$ 319	\$ 242,161
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	1.28%	Quarterly	11/04/50	1,200,000	163,680	311	163,369
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	1.67%	Quarterly	09/27/51	2,850,000	133,514	350	133,164
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	1.60%	Quarterly	08/06/51	1,300,000	81,378	321	81,057
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	1.64%	Quarterly	08/19/51	500,000	26,882	307	26,575
BofA Securities, Inc.	CME	Receive	3-Month USD LIBOR	1.71%	Quarterly	09/27/51	300,000	10,881	305	10,576
								<u>\$ 658,815</u>	<u>\$ 1,913</u>	<u>\$ 656,902</u>

** Includes cumulative appreciation (depreciation).

[†] Value determined based on Level 1 inputs.

^{††} Value determined based on Level 2 inputs.

¹ Rate indicated is the 7-day yield as of September 30, 2021.

² Zero coupon rate security.

³ Security is a step up/down bond. The coupon increases or decreases at regular intervals until the bond reaches full maturity. Rate indicated is the rate at September 30, 2021.

⁴ The rate is adjusted periodically by the counterparty, allows the holder to tender the security upon a rate reset, and is not based upon a set reference rate and spread.

⁵ Rate indicated is the rate effective at September 30, 2021.

⁶ Rate indicated is the effective yield at the time of purchase. Security has no current coupon. However, a coupon rate will come into effect at a future rate reset date.

BofA — Bank of America

CME — Chicago Mercantile Exchange