

McBride Daniel G  
Form 4  
March 20, 2012

**FORM 4**

**UNITED STATES SECURITIES AND EXCHANGE COMMISSION  
Washington, D.C. 20549**

OMB APPROVAL

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Check this box if no longer subject to Section 16. Form 4 or Form 5 obligations may continue. See Instruction 1(b).

**STATEMENT OF CHANGES IN BENEFICIAL OWNERSHIP OF SECURITIES**

Filed pursuant to Section 16(a) of the Securities Exchange Act of 1934, Section 17(a) of the Public Utility Holding Company Act of 1935 or Section 30(h) of the Investment Company Act of 1940

(Print or Type Responses)

1. Name and Address of Reporting Person \*  
McBride Daniel G

(Last) (First) (Middle)

THE COOPER COMPANIES,  
INC., 6140 STONERIDGE MALL  
ROAD, SUITE 590

(Street)

PLEASANTON, CA 94588

(City) (State) (Zip)

2. Issuer Name and Ticker or Trading Symbol

COOPER COMPANIES INC [COO]

3. Date of Earliest Transaction  
(Month/Day/Year)

03/19/2012

4. If Amendment, Date Original Filed(Month/Day/Year)

5. Relationship of Reporting Person(s) to Issuer

(Check all applicable)

\_\_\_\_ Director \_\_\_\_\_ 10% Owner  
 Officer (give title below) \_\_\_\_\_ Other (specify below)  
VP, General Counsel & CRO

6. Individual or Joint/Group Filing(Check Applicable Line)  
 Form filed by One Reporting Person  
\_\_\_\_ Form filed by More than One Reporting Person

**Table I - Non-Derivative Securities Acquired, Disposed of, or Beneficially Owned**

1. Title of Security (Instr. 3)	2. Transaction Date (Month/Day/Year)	2A. Deemed Execution Date, if any (Month/Day/Year)	3. Transaction Code (Instr. 8)	4. Securities Acquired (A) or Disposed of (D) (Instr. 3, 4 and 5)	5. Amount of Securities Beneficially Owned Following Reported Transaction(s) (Instr. 3 and 4)	6. Ownership Form: Direct (D) or Indirect (I) (Instr. 4)	7. Nature of Ownership (Instr. 4)
				(A) or (D)	Price		
				Code V	Amount		
Common Stock	03/19/2012		M	6,250 A	\$ 0 12,530	D	
Common Stock	03/19/2012		F	2,918 (1) D	\$ 0 9,612	D	
Common Stock					2,120	I	401(k) Plan

Reminder: Report on a separate line for each class of securities beneficially owned directly or indirectly.

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SEC 1474 (9-02)

displays a currently valid OMB control number.

**Table II - Derivative Securities Acquired, Disposed of, or Beneficially Owned**  
(e.g., puts, calls, warrants, options, convertible securities)

1. Title of Derivative Security (Instr. 3)	2. Conversion or Exercise Price of Derivative Security	3. Transaction Date (Month/Day/Year)	3A. Deemed Execution Date, if any (Month/Day/Year)	4. Transaction Code (Instr. 8)	5. Number of Derivative Securities Acquired (A) or Disposed of (D) (Instr. 3, 4, and 5)	6. Date Exercisable and Expiration Date (Month/Day/Year)	7. Title and Amount of Underlying Securities (Instr. 3 and 4)	8. Price or Value of Underlying Securities (Instr. 3 and 4)
Restricted Stock Units	\$ 0	03/19/2012		M	6,250	(2) (3)	Common Stock	6,250

## Reporting Owners

Reporting Owner Name / Address	Relationships			
	Director	10% Owner	Officer	Other
McBride Daniel G THE COOPER COMPANIES, INC. 6140 STONERIDGE MALL ROAD, SUITE 590 PLEASANTON, CA 94588			VP, General Counsel & CRO	

## Signatures

/s/ Daniel G. McBride 03/20/2012

\*\*Signature of Reporting Person Date

## Explanation of Responses:

- \* If the form is filed by more than one reporting person, see Instruction 4(b)(v).
- \*\* Intentional misstatements or omissions of facts constitute Federal Criminal Violations. See 18 U.S.C. 1001 and 15 U.S.C. 78ff(a).
- (1) Shares withheld to cover applicable tax obligations. A FMV (closing price of the company's common stock on 3/19/12) of \$79.56 was used.
- (2) The grant vests in equal portions on the following dates: 3/18/10 and 3/18/12.
- (3) This award has no expiration date. Units will either vest or be forfeit.

Note: File three copies of this Form, one of which must be manually signed. If space is insufficient, see Instruction 6 for procedure. Potential persons who are to respond to the collection of information contained in this form are not required to respond unless the form displays a currently valid OMB number. WIDTH: 10%"> 4,662,234

2,220

0.000%, 8/01/28 – AGC Insured

No Opt. Call

AA

1,629,480

2,735

Ontario Redevelopment Financing Authority, San Bernardino County, California, Revenue Bonds,  
10/16 at 100.00

AA– (4)

2,983,065

Redevelopment Project 1, Series 1993, 5.850%, 8/01/22 – NPMG Insured (ETM)

Orange County, California, Special Tax Bonds, Community Facilities District 2015-1 Esencia

Village, Series 2015A:

4,000

4.250%, 8/15/38

8/25 at 100.00

N/R

4,462,720

675

5.250%, 8/15/45

8/25 at 100.00

N/R

805,133

5,000

Palomar Pomerado Health Care District, California, Certificates of Participation, Series 2010,  
11/20 at 100.00

Ba1

5,438,350

6.000%, 11/01/30

Explanation of Responses:

3,700

Palomar Pomerado Health, California, General Obligation Bonds, Capital Appreciation, Election  
No Opt. Call

AA-  
2,931,399

of 2004, Series 2007A, 0.000%, 8/01/25 – NPFG Insured

7,875

Palomar Pomerado Health, California, General Obligation Bonds, Series 2009A, 0.000%, 8/01/38 –  
8/29 at 100.00

AA  
9,674,989

AGC Insured (7)

9,145

Pittsburg Redevelopment Agency, California, Tax Allocation Bonds, Los Medanos Community  
No Opt. Call

A+  
6,178,819

Development Project, Series 1999, 0.000%, 8/01/30 – AMBAC Insured

4,150

Placentia-Yorba Linda Unified School District, Orange County, California, Certificates of  
10/25 at 100.00

AA  
4,860,314

Participation, Refunding Series 2011, 0.000%, 10/01/28 – AGM Insured (7)

6,000

Redlands Unified School District, San Bernardino County, California, General Obligation Bonds,  
10/16 at 100.00

AA

6,022,680

Series 2003, 5.000%, 7/01/26 – AGM Insured

670

Riverside County Transportation Commission, California, Toll Revenue Senior Lien Bonds, Series  
6/23 at 100.00

BBB-

798,674

2013A, 5.750%, 6/01/48

San Clemente, California, Special Tax Revenue Bonds, Community Facilities District 2006-1

Marblehead Coastal, Series 2015:

495

5.000%, 9/01/40

9/25 at 100.00

N/R

573,799

250

5.000%, 9/01/46

9/25 at 100.00

N/R

288,830

1,830

San Diego Public Facilities Financing Authority, California, Water Utility Revenue Bonds,

Explanation of Responses:

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8/19 at 100.00  
AA (4)  
2,890,924

Tender Option Bond Trust 2015-XF0098, 18.692%, 2/01/33 (Pre-refunded 8/01/19) (IF)

4,000

San Francisco Airports Commission, California, Revenue Bonds, San Francisco International  
5/23 at 100.00  
A+  
4,724,160

Airport, Governmental Purpose, Second Series 2013B, 5.000%, 5/01/43

66,685

San Joaquin Hills Transportation Corridor Agency, Orange County, California, Senior Lien Toll  
No Opt. Call  
Aaa  
63,990,259

Road Revenue Bonds, Series 1993, 0.000%, 1/01/21 (ETM)

San Joaquin Hills Transportation Corridor Agency, Orange County, California, Toll Road Revenue

Bonds, Refunding Senior Lien Series 2014A:

2,680

5.000%, 1/15/44  
1/25 at 100.00  
BBB-  
3,130,213

Explanation of Responses:

8,275

5.000%, 1/15/50

1/25 at 100.00

BBB-

9,610,916

7,210

San Joaquin Hills Transportation Corridor Agency, Orange County, California, Toll Road Revenue

No Opt. Call

AA-

6,207,738

Bonds, Refunding Series 1997A, 0.000%, 1/15/23 – NPMFG Insured

37,040

San Jose Redevelopment Agency, California, Tax Allocation Bonds, Merged Area Redevelopment

8/17 at 100.00

AA-

38,109,715

Project, Series 2006C, 4.250%, 8/01/30 – NPMFG Insured

4,175

San Mateo County Community College District, California, General Obligation Bonds, Series

No Opt. Call

AAA

3,018,692

2006C, 0.000%, 9/01/30 – NPMFG Insured

4,325

San Ysidro School District, San Diego County, California, General Obligation Bonds, 1997

No Opt. Call

AA

2,338,268

Election Series 2012G, 0.000%, 8/01/34 – AGM Insured

Explanation of Responses:

5,690

San Ysidro School District, San Diego County, California, General Obligation Bonds, Refunding

No Opt. Call

AA

1,819,548

Series 2015, 0.000%, 8/01/42

5,625

Santa Ana Financing Authority, California, Lease Revenue Bonds, Police Administration and

No Opt. Call

AA-

7,185,994

Housing Facility, Series 1994A, 6.250%, 7/01/24

5,625

Santa Ana Financing Authority, California, Lease Revenue Bonds, Police Administration and

No Opt. Call

AA- (4)

7,169,119

Housing Facility, Series 1994A, 6.250%, 7/01/24 (ETM)

3,500

Saugus Union School District, Los Angeles County, California, General Obligation Bonds, Series

No Opt. Call

Aa2

3,058,825

2006, 0.000%, 8/01/23 – FGIC Insured



4,275

Sequoia Union High School District, San Mateo County, California, General Obligation Bonds,  
9/16 at 100.00  
Aa1 (4)  
4,280,344

Series 2006, 3.500%, 7/01/29 – AGM Insured (Pre-refunded 9/22/16)

4,495

Stockton-East Water District, California, Certificates of Participation, Refunding Series  
10/16 at 100.00  
AA–  
2,227,228

2002B, 0.000%, 4/01/28 – FGIC Insured

Tobacco Securitization Authority of Northern California, Tobacco Settlement Asset-Backed

Bonds, Series 2005A-1:

1,220

4.750%, 6/01/23  
10/16 at 100.00  
B+  
1,220,598  
1,500

5.500%, 6/01/45  
10/16 at 100.00  
B–  
1,500,105

Tobacco Securitization Authority of Southern California, Tobacco Settlement Asset-Backed

Explanation of Responses:

Bonds, San Diego County Tobacco Asset Securitization Corporation, Senior Series 2006A:

1,240

4.750%, 6/01/25

10/16 at 100.00

BBB

1,259,852

5,865

5.125%, 6/01/46

10/16 at 100.00

B+

5,865,469

595,140

Total California

614,075,463

Colorado – 8.0% (5.2% of Total Investments)

Arkansas River Power Authority, Colorado, Power Revenue Bonds, Series 2006:

750

5.250%, 10/01/32 – SYNCORA GTY Insured

10/16 at 100.00

BBB–

754,020

1,080

5.250%, 10/01/40 – SYNCORA GTY Insured

10/16 at 100.00

BBB–

1,085,465

Explanation of Responses:

195

Central Platte Valley Metropolitan District, Colorado, General Obligation Bonds, Refunding  
12/23 at 100.00  
BB+  
210,606

Series 2014, 5.000%, 12/01/43

1,180

Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds,  
8/26 at 100.00  
A  
1,200,355

Flagstaff Academy Project, Refunding Series 2016, 3.625%, 8/01/46

1,165

Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, James  
12/24 at 100.00  
A  
1,365,730

Irwin Educational Foundation Project, Refunding & Improvement Series 2007, 5.000%, 12/01/38

7,430

Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Vanguard  
6/26 at 100.00  
A  
7,655,278

School Project, Refunding & Improvement Series 2016, 3.750%, 6/15/47

2,000

Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Weld

Explanation of Responses:

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6/26 at 100.00

A

2,002,620

County School District 6 – Frontier Academy, Refunding & Improvement Series 2016,

3.250%, 6/01/46

Colorado Health Facilities Authority, Colorado, Revenue Bonds, Catholic Health Initiatives,

Series 2006A:

1,500

5.000%, 9/01/36

9/16 at 100.00

A-

1,505,700

3,350

4.500%, 9/01/38

9/16 at 100.00

A-

3,361,022

3,000

Colorado Health Facilities Authority, Colorado, Revenue Bonds, Catholic Health Initiatives,

2/21 at 100.00

A-

3,337,320

Series 2011A, 5.000%, 2/01/41

Explanation of Responses:

11,520

Colorado Health Facilities Authority, Colorado, Revenue Bonds, Catholic Health Initiatives,  
1/23 at 100.00

A-

13,244,890

Series 2013A, 5.250%, 1/01/45

Colorado Health Facilities Authority, Colorado, Revenue Bonds, Covenant Retirement Communities

Inc., Refunding Series 2012B:

1,640

5.000%, 12/01/22

No Opt. Call

BBB+

1,933,724

2,895

5.000%, 12/01/23

12/22 at 100.00

BBB+

3,385,442

4,200

5.000%, 12/01/24

12/22 at 100.00

BBB+

4,886,952

Colorado Health Facilities Authority, Colorado, Revenue Bonds, Evangelical Lutheran Good

Samaritan Society Project, Series 2013A:

Explanation of Responses:

1,410

5.000%, 6/01/32

No Opt. Call

A-

1,629,241

2,000

5.000%, 6/01/33

No Opt. Call

A-

2,305,940

5,855

5.000%, 6/01/40

No Opt. Call

A-

6,711,528

5,145

5.000%, 6/01/45

No Opt. Call

A-

5,897,662

Colorado Health Facilities Authority, Colorado, Revenue Bonds, Evangelical Lutheran Good

Samaritan Society Project, Series 2013:

690

5.500%, 6/01/33

6/23 at 100.00

BBB+

823,908

720

5.625%, 6/01/43

6/23 at 100.00

BBB+

864,871

Explanation of Responses:

1,000

Colorado Health Facilities Authority, Colorado, Revenue Bonds, Poudre Valley Health System,  
9/18 at 102.00

AA

1,090,540

Series 2005C, 5.250%, 3/01/40 – AGM Insured

11,830

Colorado Health Facilities Authority, Colorado, Revenue Bonds, Sisters of Charity of  
1/20 at 100.00

AA–

13,185,127

Leavenworth Health Services Corporation, Series 2010A, 5.000%, 1/01/40

1,500

Colorado Health Facilities Authority, Colorado, Revenue Bonds, Valley View Hospital  
5/17 at 100.00

A–

1,547,805

Association, Series 2007, 5.250%, 5/15/42

2,540

Commerce City Northern Infrastructure General Improvement District, Colorado, General  
12/22 at 100.00

AA

3,078,150

Obligation Bonds, Refunding & Improvement Series 2013, 5.000%, 12/01/25 – AGM Insured

500

Copperleaf Metropolitan District 2, Arapahoe County, Colorado, General Obligation Bonds,

Explanation of Responses:

12/20 at 103.00  
N/R  
536,735

Refunding Limited Tax Convertible to Unlimited Tax Series 2015, 5.750%, 12/01/45

500

Copperleaf Metropolitan District 2, Colorado, General Obligation Limited Tax Bonds, Series  
12/20 at 103.00  
N/R  
535,690

2006, 5.250%, 12/01/30

500

Crystal Crossing Metropolitan District, Colorado, General Obligation Limited Tax Bonds,  
12/25 at 100.00  
N/R  
516,055

Refunding Series 2016, 5.250%, 12/01/40

10,640

Denver City and County, Colorado, Airport System Revenue Bonds, Subordinate Lien Series 2013B,  
11/23 at 100.00  
A  
12,496,254

5.000%, 11/15/43

1,000

Denver, Colorado, Airport System Revenue Bonds, Series 2006, 5.000%, 11/15/24 – FGIC Insured  
11/16 at 100.00  
AA–  
1,013,240

Explanation of Responses:



5,365

Denver, Colorado, Airport System Revenue Bonds, Series 2006A, 5.000%, 11/15/23 –  
11/16 at 100.00

AA–  
5,436,140

FGIC Insured UB)

1,085

Denver, Colorado, Airport System Revenue Bonds, Trust 2365, 15.037%, 11/15/25 –  
11/16 at 100.00

AA–  
1,142,288

FGIC Insured (IF)

11,700

E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Capital Appreciation Series  
No Opt. Call

A3  
5,310,045

2010A, 0.000%, 9/01/41

E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 1997B:

35,995

0.000%, 9/01/23 – NPFG Insured

No Opt. Call

AA–  
30,877,591

6,525

0.000%, 9/01/26 – NPFG Insured

Explanation of Responses:

No Opt. Call  
AA-  
5,131,717

E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2000B:

17,030

0.000%, 9/01/25 – NPFG Insured

No Opt. Call  
AA-  
13,765,690  
9,910

0.000%, 9/01/32 – NPFG Insured

No Opt. Call  
AA-  
6,230,913  
43,020

0.000%, 9/01/33 – NPFG Insured

No Opt. Call  
AA-  
26,103,245

E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004A:

20,000

0.000%, 9/01/27 – NPFG Insured

No Opt. Call  
AA-  
15,169,800  
1,150

0.000%, 9/01/28 – NPFG Insured

No Opt. Call  
AA-  
833,371  
7,000

0.000%, 9/01/34 – NPFG Insured

No Opt. Call  
AA-  
4,081,140

Explanation of Responses:

Eagle River Water and Sanitation District, Eagle County, Colorado, Enterprise Wastewater

Revenue Bonds, Series 2012:

400

5.000%, 12/01/32

No Opt. Call

A+

474,240

1,000

3.000%, 12/01/32

No Opt. Call

A+

1,028,410

500

Erie Highlands Metropolitan District No. 1 (In the Town of Erie), Weld County, Colorado,

12/20 at 103.00

N/R

519,280

General Obligation Limited Tax Bonds, Series 2015A, 5.750%, 12/01/45

500

Flatiron Meadows Metropolitan District, Boulder County, Colorado, General Obligation Limited

12/21 at 103.00

N/R

513,965

Tax Bonds, Series 2016, 5.125%, 12/01/46

590

Foothills Metropolitan District, Fort Collins, Colorado, Special Revenue Bonds, Series 2014,

Explanation of Responses:

12/24 at 100.00  
N/R  
649,726

6.000%, 12/01/38

1,125

Great Western Park Metropolitan District 2, Broomfield City and County, Colorado, General  
12/21 at 103.00  
N/R  
1,163,284

Obligation Bonds, Series 2016A, 5.000%, 12/01/46

500

Green Gables Metropolitan District No. 1, Jefferson County, Colorado, General Obligation  
12/21 at 103.00  
N/R  
514,385

Bonds, Series 2016A, 5.300%, 12/01/46

3,740

Jefferson Center Metropolitan District 1, Arvada, Jefferson County, Colorado, Revenue Bonds,  
12/20 at 103.00  
N/R  
3,885,523

Refunding Series 2015, 5.500%, 12/01/45

Johnstown Plaza Metropolitan District, Colorado, Special Revenue Bonds, Series 2016A:

2,325

5.250%, 12/01/36 (WI/DD, Settling 8/02/16)

12/21 at 103.00

N/R

2,297,635

8,955

5.375%, 12/01/46 (WI/DD, Settling 8/02/16)

12/21 at 103.00

N/R

8,829,003

Lambertson Farms Metropolitan District 1, Colorado, Revenue Bonds, Refunding & Improvement

Series 2015:

1,005

5.750%, 12/15/46

12/23 at 100.00

N/R

1,042,054

5,355

6.000%, 12/15/50

12/23 at 100.00

N/R

5,550,618

980

Leyden Rock Metropolitan District No. 10, In the City of Arvada, Colorado, Limited Tax General

12/21 at 103.00

N/R

1,009,233

Obligation Bonds, Refunding and Improvement Series 20016A, 5.000%, 12/01/45

500

Littleton Village Metropolitan District No. 2, Colorado, Limited Tax General Obligation and

Explanation of Responses:

12/20 at 103.00  
N/R  
518,635

Special Revenue Bonds, Series 2015, 5.375%, 12/01/45

860

Mountain Shadows Metropolitan District, Colorado, General Obligation Limited Tax Bonds,  
12/25 at 100.00  
Baa1  
909,381

Refunding Series 2016, 5.000%, 12/01/35

6,305

North Range Metropolitan District 1, Adams County, Colorado, General Obligation Bonds, Series  
12/25 at 100.00  
N/R  
6,337,282

2016B, 3.500%, 12/01/45

585

Overlook Metropolitan District in the Town of Parker, Douglas County, Colorado, General  
12/21 at 103.00  
BBB  
594,138

Obligation Limited Tax Bonds, Series 2016A, 5.500%, 12/01/46

660

Park Creek Metropolitan District, Colorado, Senior Limited Property Tax Supported Revenue  
12/25 at 100.00  
N/R  
772,655

Explanation of Responses:

Bonds, Refunding Series 2015A, 5.000%, 12/01/45

880

Park Creek Metropolitan District, Colorado, Senior Limited Property Tax Supported Revenue  
12/20 at 100.00  
AA (4)  
1,072,060

Refunding Bonds, Series 2011, 6.125%, 12/01/41 (Pre-refunded 12/01/20) – AGM Insured

5,435

Poudre Tech Metro District, Colorado, Unlimited Property Tax Supported Revenue Bonds,  
12/20 at 100.00  
AA  
6,049,427

Refunding & Improvement Series 2010A, 5.000%, 12/01/39 – AGM Insured

1,180

Regional Transportation District, Colorado, Certificates of Participation, Series 2010A,  
6/20 at 100.00  
Aa3  
1,355,289

5.375%, 6/01/31

Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private

Activity Bonds, Series 2010:

Explanation of Responses:

6,500

6.500%, 1/15/30

7/20 at 100.00

BBB+

7,697,105

3,750

6.000%, 1/15/41

7/20 at 100.00

BBB+

4,351,875

1,280

Sierra Ridge Metropolitan District 2, Douglas County, Colorado, General Obligation Bonds,

12/21 at 103.00

N/R

1,356,685

Limited Tax Series 2016A, 5.500%, 12/01/46

Sterling Ranch Community Authority Board, Douglas County, Colorado, Limited Tax Supported

Revenue Bonds, Senior Series 2015A:

500

5.500%, 12/01/35

12/20 at 103.00

N/R

515,410

1,000

5.750%, 12/01/45

12/20 at 103.00

N/R

1,032,010

Explanation of Responses:



500

Table Mountain Metropolitan District, Jefferson County, Colorado, Limited Tax General  
12/21 at 103.00  
N/R  
517,190

Obligation Bonds, Series 2016A, 5.250%, 12/01/45

8,500

University of Colorado Hospital Authority, Colorado, Revenue Bonds, Series 2012A,  
11/22 at 100.00  
AA-  
10,000,845

5.000%, 11/15/42

311,925

Total Colorado

282,801,153

Connecticut – 0.5% (0.3% of Total Investments)

Connecticut Health and Educational Facilities Authority, Revenue Bonds, Healthcare Facility

Expansion Church Home of Hartford Inc. Project, Series 2016A:

590

5.000%, 9/01/46

Explanation of Responses:

9/26 at 100.00  
BB  
656,086  
740

5.000%, 9/01/53  
9/26 at 100.00  
BB  
814,466  
10,000

Connecticut Health and Educational Facilities Authority, Revenue Bonds, Quinnipiac University,  
7/25 at 100.00  
A-  
11,005,000

Refunding Series 2015L, 4.125%, 7/01/41

3,250

Connecticut Health and Educational Facilities Authority, Revenue Bonds, Wesleyan University,  
7/20 at 100.00  
AA (4)  
3,784,918

Series 2010G, 5.000%, 7/01/39 (Pre-refunded 7/01/20)

14,580

Total Connecticut

16,260,470

Delaware – 0.0% (0.0% of Total Investments)

225

Delaware Economic Development Authority, Revenue Bonds, Newark Charter School, Refunding  
9/26 at 100.00  
BBB  
262,424

Explanation of Responses:

Series 2016A, 5.000%, 9/01/36

District of Columbia – 1.4% (0.9% of Total Investments)

3,780

District of Columbia Student Dormitory Revenue Bonds, Provident Group – Howard Properties LLC

10/22 at 100.00

BB+

3,852,387

Issue, Series 2013, 5.000%, 10/01/45

8,180

District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds,

No Opt. Call

Baa1

10,151,544

Series 2001, 6.500%, 5/15/33

124,000

District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds,

10/16 at 100.00

N/R

16,710,240

Series 2006A, 0.000%, 6/15/46

6,810

District of Columbia, Revenue Bonds, Georgetown University, Series 2007A, 4.500%, 4/01/42 –

Explanation of Responses:

4/17 at 100.00

A

6,961,795

AMBAC Insured

11,750

Washington Convention Center Authority, District of Columbia, Dedicated Tax Revenue Bonds,  
10/16 at 100.00

AA+ (4)

11,832,015

Senior Lien Refunding Series 2007A, 4.500%, 10/01/36 (Pre-refunded 10/01/16) –

AMBAC Insured

154,520

Total District of Columbia

49,507,981

Florida – 7.5% (4.8% of Total Investments)

450

Alachua County Health Facilities Authority, Florida, Revenue Bonds, Shands Teaching Hospital  
No Opt. Call

AA–

457,884

and Clinics Inc., Series 1996A, 6.250%, 12/01/16 – NPMG Insured

1,250

Bay County, Florida, Water System Revenue Bonds, Refunding Series 2005, 5.000%, 9/01/24 – 10/16 at 100.00

Aa3

1,254,725

AMBAC Insured

990

Bexley Community Development District, Pasco County, Florida, Special Assessment Revenue 5/26 at 100.00

N/R

1,015,720

Bonds, Series 2016, 4.700%, 5/01/36

4,000

Broward County, Florida, Professional Sports Facilities Tax and Revenue Bonds, Broward County No Opt. Call

AA

4,014,920

Civic Arena Project, Refunding Series 2006A, 5.000%, 9/01/28 – AMBAC Insured

19,000

Cape Coral, Florida, Water and Sewer Revenue Bonds, Refunding Series 2011, 5.000%, 10/01/41 – 10/21 at 100.00

AA

22,255,840

AGM Insured

7,000

Citizens Property Insurance Corporation, Florida, Personal and Commercial Lines Account Bonds,

Explanation of Responses:

No Opt. Call  
AA-  
8,457,960

Senior Secured Series 2012A-1, 5.000%, 6/01/22

4,670

City of Miami Beach, Florida, Stormwater Revenue Bonds, Series 2015, 5.000%, 9/01/41  
9/25 at 100.00

AA-  
5,563,651  
1,025

Cityplace Community Development District, Florida, Special Assessment and Revenue Bonds,

No Opt. Call

A  
1,218,879

Refunding Series 2012, 5.000%, 5/01/26

Clay County, Florida, Utility System Revenue Bonds, Series 2007:

5,110

5.000%, 11/01/27 – AGM Insured (Pre-refunded 11/01/17) (UB)

11/17 at 100.00

AA (4)  
5,397,949  
12,585

5.000%, 11/01/32 – AGM Insured (Pre-refunded 11/01/17) (UB)

11/17 at 100.00

AA (4)  
13,294,165  
1,480

Collier County Educational Facilities Authority, Florida, Revenue Bonds, Hodges University,

11/23 at 100.00

BBB-  
1,719,553

Explanation of Responses:

Refunding Series 2013, 6.125%, 11/01/43

Creekside at Twin Creeks Community Development District, Florida, Special Assessment Bonds,

Area 1 Project, Series 2016A-1:

245

5.250%, 11/01/37

11/28 at 100.00

N/R

250,091

320

5.600%, 11/01/46

11/28 at 100.00

N/R

327,962

685

Creekside at Twin Creeks Community Development District, Florida, Special Assessment Bonds,

No Opt. Call

N/R

712,023

Area 1 Project, Series 2016A-2, 5.625%, 11/01/35

Davie, Florida, Educational Facilities Revenue Bonds, Nova Southeastern University Project,

Refunding Series 2013A:

Explanation of Responses:

3,445

6.000%, 4/01/42

4/23 at 100.00

A-

4,205,312

1,720

5.625%, 4/01/43

4/23 at 100.00

A-

2,050,704

4,000

Davie, Florida, Water and Sewerage Revenue Bonds, Series 2011, 5.000%, 10/01/41 – AGM Insured

10/21 at 100.00

AA

4,557,200

Downtown Doral Community Development District, Florida, Special Assessment Bonds, Series 2015:

280

5.250%, 5/01/35

5/26 at 100.00

N/R

295,753

315

5.300%, 5/01/36

5/26 at 100.00

N/R

332,933

475

5.500%, 5/01/45

5/26 at 100.00

N/R

501,790

655

5.500%, 5/01/46

5/26 at 100.00

N/R

690,894

Explanation of Responses:



Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Florida Charter

Foundation Inc. Projects, Series 2016A:

2,075

4.750%, 7/15/36 (WI/DD, Settling 8/10/16)

7/26 at 100.00

N/R

2,053,835

1,335

5.000%, 7/15/46 (WI/DD, Settling 8/10/16)

7/26 at 100.00

N/R

1,345,974

Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance

Charter School Income Projects, Series 2015A:

3,090

6.000%, 6/15/35

6/25 at 100.00

N/R

3,288,625

1,910

6.125%, 6/15/46

6/25 at 100.00

N/R

2,032,183

555

Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance

Explanation of Responses:

6/24 at 100.00  
N/R  
584,371

Charter School, Inc. Projects, Series 2014A, 6.125%, 6/15/44

75

Florida Municipal Loan Council, Revenue Bonds, Series 2001A, 5.250%, 11/01/18  
No Opt. Call  
A3  
75,296

Florida Municipal Loan Council, Revenue Bonds, Series 2003B:

165

5.250%, 12/01/17  
10/16 at 100.00  
AA-  
165,629  
100

5.250%, 12/01/18  
10/16 at 100.00  
AA-  
100,394  
2,550

Florida State Board of Education, Public Education Capital Outlay Bonds, Tender Option Bond  
6/18 at 101.00  
AAA  
3,448,442

Trust Series 2016-XF2347, 16.901%, 6/01/38 – AGC Insured (IF) (5)

1,710

Grand Bay at Doral Community Development District, Miami-Dade County, Florida, Special  
5/26 at 100.00  
N/R  
1,759,795

Explanation of Responses:

Assessment Bonds, South Parcel Assessment Area Project, Series 2016, 4.750%, 5/01/36

1,915

Halifax Hospital Medical Center, Daytona Beach, Florida, Hospital Revenue Bonds, Series 2006,  
6/18 at 100.00

AA (4)

2,083,673

5.500%, 6/01/38 (Pre-refunded 6/01/18) – AGM Insured

3,795

Hillsborough County Aviation Authority, Florida, Revenue Bonds, Tampa International Airport,  
10/24 at 100.00

A+

4,473,774

Subordinate Lien Series 2015B, 5.000%, 10/01/35

1,590

Hillsborough County Industrial Development Authority, Florida, Industrial Development Revenue  
No Opt. Call

Aaa

1,731,160

Bonds, University Community Hospital, Series 1994, 6.500%, 8/15/19 – NPMG Insured (ETM)

Indian Trace Development District, Florida, Water Management Special Benefit Assessment Bonds,

Series 2005:

Explanation of Responses:

1,645

5.000%, 5/01/25 – NPFG Insured

5/17 at 100.00

A3

1,667,454

1,830

5.000%, 5/01/27 – NPFG Insured

5/17 at 100.00

A3

1,854,888

600

Jacksonville, Florida, Better Jacksonville Sales Tax Revenue Bonds, Refunding Series 2012,

10/22 at 100.00

A+

713,214

5.000%, 10/01/30

1,000

Lakeland, Florida, Hospital System Revenue Bonds, Lakeland Regional Health, Refunding Series

11/21 at 100.00

A2

1,169,360

2011, 5.000%, 11/15/25

1,000

Lee Memorial Health System, Florida, Hospital Revenue Bonds, Series 2007A, 5.000%, 4/01/32 –

4/17 at 100.00

AA–

1,024,530

NPFG Insured

3,000

Leesburg, Florida, Utility System Revenue Bonds, Series 2007A, 5.000%, 10/01/37 (Pre-refunded  
10/17 at 100.00

AA- (4)

3,157,920

10/01/17) – NPFG Insured

4,125

Martin County Health Facilities Authority, Florida, Hospital Revenue Bonds, Martin Memorial  
11/24 at 100.00

BBB+

4,747,875

Medical Center, Series 2015, 5.000%, 11/15/45

5,465

Miami Dade County, Florida, Rickenbacker Causeway Revenue Bonds, Series 2014,  
10/24 at 100.00

BBB+

6,328,962

5.000%, 10/01/43

1,545

Miami, Florida, Special Obligation Non-Ad Valorem Revenue Bonds, Refunding Series 2011A,  
2/21 at 100.00

AA

1,849,535

6.000%, 2/01/31 – AGM Insured

5,000

Miami-Dade County Expressway Authority, Florida, Toll System Revenue Bonds, Refunding Series

Explanation of Responses:

7/24 at 100.00

A

5,885,400

2014A, 5.000%, 7/01/44

1,000

Miami-Dade County, Florida, Aviation Revenue Bonds, Miami International Airport, Refunding

10/24 at 100.00

A

1,205,870

Series 2014B, 5.000%, 10/01/37

10,085

Miami-Dade County, Florida, Aviation Revenue Bonds, Miami International Airport, Series 2008B,

10/18 at 100.00

AA

10,920,542

5.000%, 10/01/41 – AGM Insured

2,500

Miami-Dade County, Florida, Aviation Revenue Bonds, Miami International Airport, Series

10/20 at 100.00

A

2,876,900

2010A-1, 5.375%, 10/01/41

2,500

Miami-Dade County, Florida, Aviation Revenue Bonds, Miami International Airport, Series 2010B,

10/20 at 100.00

A

2,874,700

Explanation of Responses:

5.000%, 10/01/30

2,400

Miami-Dade County, Florida, Special Obligation Bonds, Refunding Subordinate Series 2012B,  
10/22 at 100.00

A+

2,817,576

5.000%, 10/01/37

3,015

Miami-Dade County, Florida, Transit System Sales Surtax Revenue Bonds, Series 2008, 5.000%,  
7/18 at 100.00

AA

3,243,115

7/01/35 – AGM Insured

6,305

Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Series 2013A,  
10/22 at 100.00

Aa3

7,413,986

5.000%, 10/01/42

4,785

Northern Palm Beach County Improvement District, Florida, Water Control and Improvement Bonds,  
8/26 at 100.00

N/R

4,992,143

Development Unit 53, Series 2015, 5.350%, 8/01/35

Explanation of Responses:

4,250

Orange County Health Facilities Authority, Florida, Hospital Revenue Bonds, Orlando Health,  
4/22 at 100.00

A

4,691,320

Inc., Series 2012A, 5.000%, 10/01/42

1,000

Orange County School Board, Florida, Certificates of Participation, Series 2007A, 5.000%,  
8/17 at 100.00

AA (4)

1,044,480

8/01/27 (Pre-refunded 8/01/17) – FGIC Insured

2,500

Orange County, Florida, Tourist Development Tax Revenue Bonds, Series 2006, 5.000%, 10/01/31  
10/16 at 100.00

AA (4)

2,519,700

(Pre-refunded 10/01/16) – SYNCORA GTY Insured

5,000

Orlando, Florida, Contract Tourist Development Tax Payments Revenue Bonds, Series 2014A,  
5/24 at 100.00

AA+

5,934,250

5.000%, 11/01/44



230

Palm Beach County Health Facilities Authority, Florida, Revenue Bonds, Sinai Residences of  
6/22 at 102.00  
N/R  
283,268

Boca Raton Project, Series 2014A, 7.250%, 6/01/34

3,000

Palm Beach County School Board, Florida, Certificates of Participation, Series 2007E, 5.000%,  
8/17 at 100.00  
AA- (4)  
3,136,260

8/01/27 (Pre-refunded 8/01/17) – NPFG Insured

60

Pasco County, Florida, Water and Sewer Revenue Bonds, Refunding Series 2006, 5.000%,  
10/16 at 100.00  
AA+  
60,224

10/01/36 – AGM Insured

3,590

Port Saint Lucia, Florida, Special Assessment Revenue Bonds, Southwest Annexation District 1B,  
7/17 at 100.00  
AA-  
3,728,754

Series 2007, 5.000%, 7/01/33 – NPFG Insured

Port St. Lucie, Florida, Utility System Revenue Bonds, Refunding Series 2009:

Explanation of Responses:

5,450

5.250%, 9/01/35 – AGC Insured

9/18 at 100.00

AA

5,941,808

8,530

5.000%, 9/01/35 – AGC Insured

9/18 at 100.00

AA

9,250,188

840

Reunion West Community Development District, Florida, Special Assessment Bonds, Area 3

11/26 at 100.00

N/R

857,514

Project, Series 2016, 5.000%, 11/01/46

5,190

Seminole County, Florida, Water and Sewer Revenue Bonds, Refunding & Improvement Series 1992,

No Opt. Call

Aa2 (4)

5,628,970

6.000%, 10/01/19 – NPMG Insured (ETM)

Six Mile Creek Community Development District, Florida, Capital Improvement Revenue Bonds,

Assessment Area 2, Series 2016:

Explanation of Responses:

265

4.750%, 11/01/28

11/27 at 100.00

N/R

273,146

440

5.375%, 11/01/36

11/27 at 100.00

N/R

451,365

1,010

South Fork III Community Development District, Florida, Special Assessment Revenue Bonds,

5/27 at 100.00

N/R

1,043,684

Refunding Series 2016, 5.375%, 5/01/37

1,000

South Miami Health Facilities Authority, Florida, Hospital Revenue, Baptist Health System

8/17 at 100.00

AA-

1,035,490

Obligation Group, Series 2007, 5.000%, 8/15/42 (UB) (5)

1,200

St. Lucie County, Florida, Utility System Revenue Refunding Bonds, Series 1993, 5.500%,

No Opt. Call

N/R (4)

1,462,380

10/01/21 – FGIC Insured (ETM)

8,060

Tallahassee, Florida, Health Facilities Revenue Bonds, Tallahassee Memorial HealthCare Inc.

Explanation of Responses:

12/25 at 100.00

Baa1

9,389,175

Project, Series 2016A, 5.000%, 12/01/55

400

Tamarac, Florida, Utility System Revenue Bonds, Series 2009, 5.000%, 10/01/39 – AGC Insured

10/19 at 100.00

AA

443,992

4,100

Tampa, Florida, Health System Revenue Bonds, Baycare Health System, Series 2012A,

5/22 at 100.00

Aa2

4,803,355

5.000%, 11/15/33

1,455

Tampa, Florida, Healthcare System Revenue Bonds, Allegany Health System – St. Joseph's

10/16 at 100.00

Aaa

1,492,946

Hospital, Series 1993, 5.125%, 12/01/23 – NPFG Insured (ETM)

10,095

Tampa-Hillsborough County Expressway Authority, Florida, Revenue Bonds, Refunding Series

No Opt. Call

A

11,723,223

2012B, 5.000%, 7/01/42

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2,000

Volusia County Educational Facilities Authority, Florida, Revenue Bonds, Embry-Riddle  
10/21 at 100.00  
AA  
2,327,480

Aeronautical University, Inc. Project, Refunding Series 2011, 5.000%, 10/15/29 –

AGM Insured

5,000

Volusia County Educational Facilities Authority, Florida, Revenue Bonds, Stetson University  
6/25 at 100.00  
A–  
5,916,000

Inc. Project, Series 2015, 5.000%, 6/01/40

12,000

Volusia County School Board, Florida, Certificates of Participation, Master Lease Program  
8/17 at 100.00  
Aa3 (4)  
12,542,640

Series 2007, 5.000%, 8/01/32 (Pre-refunded 8/01/17) – AGM Insured

235,030

Total Florida

262,444,641

Georgia – 3.0% (2.0% of Total Investments)

Explanation of Responses:

17,000

Atlanta, Georgia, Water and Wastewater Revenue Bonds, Refunding Series 2009B, 5.375%,  
11/19 at 100.00

AA

19,221,050

11/01/39 – AGM Insured

3,060

Atlanta, Georgia, Water and Wastewater Revenue Bonds, Refunding Series 2015,  
5/25 at 100.00

AA–

3,799,418

5.000%, 11/01/31

2,825

Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Refunding  
8/20 at 100.00

AA

3,101,257

Series 2007, 4.000%, 8/01/26

2,000

City of Fairburn, Georgia, General Obligation Bonds, Series 2011, 5.750%, 12/01/31 –  
12/21 at 100.00

AA

2,426,860

AGM Insured

4,000

Cobb County Kennestone Hospital Authority, Georgia, Revenue Anticipation Certificates,  
4/23 at 100.00

A  
4,807,520

Refunding Series 2012, 5.000%, 4/01/28

1,250

DeKalb County Hospital Authority, Georgia, Anticipation Certificates Revenue Bonds, DeKalb  
9/20 at 100.00

BBB-  
1,454,163

Medical Center, Inc. Project, Series 2010, 6.000%, 9/01/30

Gainesville and Hall County Hospital Authority, Georgia, Revenue Anticipation Certificates,

Northeast Georgia Health Services Inc., Series 2010B:

5,000

5.250%, 2/15/37  
2/20 at 100.00

AA-  
5,591,100  
4,050

5.125%, 2/15/40  
2/20 at 100.00

AA-  
4,489,749  
15,305

Gainesville and Hall County Hospital Authority, Georgia, Revenue Anticipation Certificates,

Explanation of Responses:

2/25 at 100.00

AA-

19,002,841

Northeast Georgia Health Services Inc., Series 2014A, 5.500%, 8/15/54

10,825

Georgia Municipal Electric Authority, Plant Vogtle Units 3 & 4 Project J Bonds, Series 2015A,

7/25 at 100.00

A+

12,696,751

5.000%, 7/01/60

2,250

Gwinnett County Hospital Authority, Georgia, Revenue Anticipation Certificates, Gwinnett

7/19 at 100.00

A+

2,504,970

Hospital System Inc. Project, Series 2007C, 5.500%, 7/01/39 – AGM Insured

7,030

Gwinnett County School District, Georgia, General Obligation Bonds, Series 2008, 5.000%,

2/18 at 100.00

AAA

7,501,502

2/01/36 (Pre-refunded 2/01/18)

5,000

Medical Center Hospital Authority, Georgia, Revenue Anticipation Certificates, Columbus

8/18 at 100.00

AA

5,516,200

Explanation of Responses:



Regional Healthcare System, Inc. Project, Series 2008, 6.500%, 8/01/38 – AGC Insured

1,000

Private Colleges and Universities Authority, Georgia, Revenue Bonds, Mercer University,  
10/22 at 100.00  
Baa2  
1,182,860

Refunding Series 2012C, 5.250%, 10/01/27

10,090

Private Colleges and Universities Authority, Georgia, Revenue Bonds, Mercer University, Series  
10/25 at 100.00  
Baa2  
11,653,446

2015, 5.000%, 10/01/40

1,710

Valdosta and Lowndes County Hospital Authority, Georgia, Revenue Certificates, South Georgia  
10/21 at 100.00  
Aa2  
1,938,336

Medical Center Project, Series 2011B, 5.000%, 10/01/41

92,395

Total Georgia

106,888,023

Guam – 0.0% (0.0% of Total Investments)

Explanation of Responses:

650

Guam Government Waterworks Authority, Water and Wastewater System Revenue Bonds, Series 2013,  
7/23 at 100.00

A-

760,169

5.500%, 7/01/43

Hawaii – 0.4% (0.3% of Total Investments)

1,500

Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Chaminade University  
1/25 at 100.00

BB+

1,570,245

of Honolulu, Series 2015A, 5.000%, 1/01/45

5,000

Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaii Pacific Health  
7/23 at 100.00

A1

6,052,200

Obligated Group, Series 2013A, 5.500%, 7/01/43

170

Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaii Pacific  
7/23 at 100.00

BB+

196,374

Explanation of Responses:

University, Series 2013A, 6.875%, 7/01/43

5,775

Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Queens Health Systems,  
7/25 at 100.00

AA-  
6,361,798

Series 2015A, 4.000%, 7/01/40

12,445

Total Hawaii

14,180,617

Idaho – 0.3% (0.2% of Total Investments)

Idaho Health Facilities Authority, Revenue Bonds, Madison Memorial Hospital Project, Refunding

Series 2016:

200

3.500%, 9/01/33

9/26 at 100.00

BB+  
199,740

250

5.000%, 9/01/37

Explanation of Responses:

9/26 at 100.00  
BB+  
289,468  
8,980

Idaho Health Facilities Authority, Revenue Bonds, Saint Luke's Health System Project, Series  
3/22 at 100.00  
A-  
10,120,460

2012A, 5.000%, 3/01/47 – AGM Insured

1,000

Idaho Health Facilities Authority, Revenue Bonds, Saint Luke's Health System Project, Series  
3/24 at 100.00  
A-  
1,073,370

2014A, 4.125%, 3/01/37

10,430

Total Idaho

11,683,038

Illinois – 19.2% (12.4% of Total Investments)

Bolingbrook, Illinois, General Obligation Bonds, Refunding Series 2013A:

675

5.000%, 1/01/25  
7/23 at 100.00  
A2  
800,489

Explanation of Responses:

1,170

5.000%, 1/01/26

7/23 at 100.00

A2

1,381,735

Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Revenues

Series 2011A:

6,190

5.500%, 12/01/39

No Opt. Call

B+

5,953,604

1,865

5.000%, 12/01/41

12/21 at 100.00

B+

1,719,064

4,905

Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Revenues Series

No Opt. Call

B+

4,514,415

2012A, 5.000%, 12/01/42

2,720

Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Revenues, Series

No Opt. Call

B+

2,537,080

2008C, 5.000%, 12/01/29

Explanation of Responses:

40,905

Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Revenues, Series  
12/25 at 100.00

B+

43,372,390

2016A, 7.000%, 12/01/44

1,315

Chicago Board of Education, Illinois, Unlimited Tax General Obligation Bonds, Dedicated Tax  
No Opt. Call

AA-

716,241

Revenues, Series 1998B-1, 0.000%, 12/01/30 – NPMG Insured

2,235

Chicago Transit Authority, Illinois, Capital Grant Receipts Revenue Bonds, Federal Transit  
6/21 at 100.00

AA

2,525,751

Administration Section 5307 Urbanized Area Formula Funds, Refunding Series 2011,

5.250%, 6/01/26 – AGM Insured

1,100

Chicago Transit Authority, Illinois, Sales Tax Receipts Revenue Bonds, Series 2011,  
12/21 at 100.00

AA

1,222,936

Explanation of Responses:

5.250%, 12/01/40

12,215

Chicago Transit Authority, Illinois, Sales Tax Receipts Revenue Bonds, Series 2014,  
No Opt. Call  
AA  
14,268,097

5.250%, 12/01/49

2,180

Chicago, Illinois, General Airport Revenue Bonds, O'Hare International Airport, Senior Lien  
1/23 at 100.00  
A  
2,618,834

Refunding Series 2013B, 5.000%, 1/01/26

7,700

Chicago, Illinois, General Airport Revenue Bonds, O'Hare International Airport, Third Lien  
1/20 at 100.00  
AA  
8,645,945

Refunding Series 2010C, 5.250%, 1/01/35 – AGC Insured

Chicago, Illinois, General Obligation Bonds, City Colleges, Series 1999:

1,500

0.000%, 1/01/31 – NPFPG Insured

Explanation of Responses:

No Opt. Call  
AA-  
828,915  
32,670

0.000%, 1/01/32 – FGIC Insured  
No Opt. Call  
AA-  
17,195,855  
12,360

0.000%, 1/01/37 – FGIC Insured  
No Opt. Call  
AA-  
5,096,893  
1,000

Chicago, Illinois, General Obligation Bonds, Project & Refunding Series 2007A, 5.000%,  
No Opt. Call  
BBB+  
1,013,340

1/01/27 – AMBAC Insured

2,500

Chicago, Illinois, General Obligation Bonds, Project & Refunding Series 2014A, 5.250%, 1/01/33  
1/24 at 100.00  
BBB+  
2,596,325  
4,220

Chicago, Illinois, General Obligation Bonds, Project and Refunding Series 2009C,  
No Opt. Call  
BBB+  
4,259,457

5.000%, 1/01/34

1,000

Chicago, Illinois, General Obligation Bonds, Project Series 2011A, 5.250%, 1/01/35  
No Opt. Call  
BBB+  
1,029,740

Explanation of Responses:



10,200

Chicago, Illinois, General Obligation Bonds, Project Series 2012A, 5.000%, 1/01/33

No Opt. Call

BBB+

10,403,286

2,605

Chicago, Illinois, General Obligation Bonds, Refunding Series 2016C, 5.000%, 1/01/38

1/26 at 100.00

BBB+

2,649,936

7,750

Chicago, Illinois, General Obligation Bonds, Series 2004A, 5.000%, 1/01/34 – AGM Insured

10/16 at 100.00

AA

7,776,583

3,000

Chicago, Illinois, Wastewater Transmission Revenue Bonds, Second Lien Series 2008C,

1/25 at 100.00

AA

3,443,550

5.000%, 1/01/39

9,940

Cook County Community College District 508, Illinois, General Obligation Bonds, Chicago City

12/23 at 100.00

AA

11,410,027

Colleges, Series 2013, 5.250%, 12/01/43

3,500

Cook County Township High School District 225 Northfield, Illinois, General Obligation Bonds,

12/16 at 72.44

AAA

2,527,000

Series 2007B, 0.000%, 12/01/23

Explanation of Responses:

6,160

De Witt, Ford, Livingston, Logan, Mc Lean and Tazewell Community College District 540,  
12/17 at 100.00

Aa2

6,189,322

Illinois, General Obligation Bonds, Series 2007, 3.000%, 12/01/26 – AGM Insured

DeKalb, Kane, LaSalle, Lee, Ogle, Winnebago and Boone Counties Community College District 523,

Illinois, General Obligation Bonds, Kishwaukee Community College, Series 2011B:

2,500

0.000%, 2/01/33

2/21 at 100.00

AA

1,006,775

2,000

0.000%, 2/01/34

2/21 at 100.00

AA

747,200

Illinois Educational Facilities Authority, Revenue Bonds, Field Museum of Natural History,

Series 2002:

3,400

5.500%, 11/01/36

11/23 at 100.00

A2

3,904,968

2,500

4.450%, 11/01/36

11/25 at 102.00

A2

2,727,050

3,295

Illinois Educational Facilities Authority, Revenue Bonds, Robert Morris College, Series 2000,

12/16 at 100.00

A3

3,337,341

5.800%, 6/01/30 – NPFG Insured

595

Illinois Finance Authority, Charter School Revenue Bonds, Chicago Charter School Foundation,

12/16 at 100.00

BBB

598,237

Series 2007, 5.000%, 12/01/36

Illinois Finance Authority, Charter School Revenue Bonds, Intrinsic Charter Schools Belmont

School Project, Series 2015A:

1,700

5.750%, 12/01/35

Explanation of Responses:

12/25 at 100.00  
N/R  
1,753,363  
115

6.000%, 12/01/45  
12/25 at 100.00  
N/R  
119,078  
6,500

Illinois Finance Authority, Recovery Zone Facility Revenue Bonds, Navistar International  
10/20 at 100.00  
Caa1  
6,535,945

Corporation Project, Series 2010, 6.500%, 10/15/40

5,750

Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2012, 5.000%, 9/01/38  
9/22 at 100.00  
BBB  
6,370,310

Illinois Finance Authority, Revenue Bonds, Centegra Health System, Series 2014A:

1,485

5.000%, 9/01/34  
9/24 at 100.00  
BBB  
1,710,111  
18,275

5.000%, 9/01/42  
9/24 at 100.00  
BBB  
20,945,891  
2,000

Illinois Finance Authority, Revenue Bonds, Children's Memorial Hospital, Series 2008A, 5.250%,  
8/18 at 100.00  
AA  
2,144,560

Explanation of Responses:

8/15/47 – AGC Insured (UB)

1,340

Illinois Finance Authority, Revenue Bonds, Edward Health Services Corporation, Series 2008A,  
2/18 at 100.00

A

1,420,119

5.500%, 2/01/40 – AMBAC Insured

2,500

Illinois Finance Authority, Revenue Bonds, Elmhurst Memorial Healthcare, Series 2008A,  
1/18 at 100.00

Baa2

2,649,100

5.625%, 1/01/37

1,230

Illinois Finance Authority, Revenue Bonds, Illinois Wesleyan University, Refunding Series  
9/26 at 100.00

A-

1,431,105

2016, 5.000%, 9/01/46

1,725

Illinois Finance Authority, Revenue Bonds, Ingalls Health System, Series 2013, 4.250%, 5/15/43  
5/22 at 100.00

Baa1

1,792,706

4,300

Illinois Finance Authority, Revenue Bonds, Memorial Health System, Series 2009, 5.500%, 4/01/34

Explanation of Responses:

4/19 at 100.00  
AA-  
4,744,018  
15,805

Illinois Finance Authority, Revenue Bonds, Mercy Health Corporation, Series 2016,  
6/26 at 100.00  
A3  
18,546,377

5.000%, 12/01/46

1,630

Illinois Finance Authority, Revenue Bonds, Northwestern Memorial HealthCare, Series 2013,  
8/22 at 100.00  
AA+  
1,872,055

5.000%, 8/15/37

40,925

Illinois Finance Authority, Revenue Bonds, Presence Health Network, Series 2016C, 4.000%,  
2/27 at 100.00  
BBB  
41,116,938

2/15/41 (WI/DD, Settling 8/16/16)

2,500

Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%, 8/15/34  
8/19 at 100.00  
BBB  
3,002,650  
1,435

Illinois Finance Authority, Revenue Bonds, Rehabilitation Institute of Chicago, Series 2013A,  
7/23 at 100.00  
A-  
1,764,175

Explanation of Responses:

6.000%, 7/01/43

5,000

Illinois Finance Authority, Revenue Bonds, Resurrection Health Care System, Series 1999B,  
5/18 at 100.00  
AA  
5,346,450

5.000%, 5/15/24 – AGM Insured

2,000

Illinois Finance Authority, Revenue Bonds, Rush University Medical Center Obligated Group,  
5/25 at 100.00  
A+  
2,165,580

Series 2015A, 4.000%, 11/15/39

Illinois Finance Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers,

Refunding Series 2015C:

560

5.000%, 8/15/35  
8/25 at 100.00  
Baa1  
653,201  
6,140

5.000%, 8/15/44

Explanation of Responses:

8/25 at 100.00

Baa1

7,103,734

5,725

Illinois Finance Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series

8/19 at 100.00

N/R (4)

6,802,388

2009, 7.000%, 8/15/44 (Pre-refunded 8/15/19)

8,960

Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Series 2011A, 6.000%,

8/21 at 100.00

AA

10,800,474

8/15/41 – AGM Insured

1,150

Illinois Finance Authority, Revenue Bonds, The University of Chicago Medical Center, Series

2/21 at 100.00

AA-

1,320,235

2011C, 5.500%, 8/15/41

4,500

Illinois Finance Authority, Revenue Bonds, The University of Chicago Medical Center, Series

2/21 at 100.00

AA-

5,166,135

2011C, 5.500%, 8/15/41 (UB) (5)



19,975

Illinois Finance Authority, Revenue Bonds, University of Chicago, Series 2012A,  
10/21 at 100.00  
AA+  
22,639,665

5.000%, 10/01/51

20,000

Illinois Finance Authority, Revenue Bonds, University of Chicago, Series 2015A, 5.000%,  
10/25 at 100.00  
AA+  
23,672,200

10/01/46 (UB) (5)

4,065

Illinois Finance Authority, Student Housing Revenue Bonds, Educational Advancement Fund Inc.,  
5/17 at 100.00  
BBB+  
4,130,487

Refunding Series 2007A, 5.250%, 5/01/34

3,500

Illinois Municipal Electric Agency, Power Supply System Revenue Bonds, Series 2007A, 5.000%,  
2/17 at 100.00  
AA- (4)  
3,580,045

2/01/35 (Pre-refunded 2/01/17) – FGIC Insured

3,665

Illinois Sports Facility Authority, State Tax Supported Bonds, Refunding Series 2014, 5.250%,

Explanation of Responses:

6/24 at 100.00

AA

4,259,170

6/15/31 – AGM Insured

Illinois State, General Obligation Bonds, February Series 2014:

3,200

5.250%, 2/01/32

2/24 at 100.00

BBB+

3,560,128

2,000

5.250%, 2/01/33

2/24 at 100.00

BBB+

2,223,700

1,575

5.250%, 2/01/34

2/24 at 100.00

BBB+

1,745,683

7,000

5.000%, 2/01/39

2/24 at 100.00

BBB+

7,567,770

6,000

Illinois State, General Obligation Bonds, June Series 2016, 4.000%, 6/01/36

6/26 at 100.00

BBB+

5,967,180

Illinois State, General Obligation Bonds, May Series 2014:

Explanation of Responses:

510

5.000%, 5/01/36

5/24 at 100.00

BBB+

553,600

2,245

5.000%, 5/01/39

5/24 at 100.00

BBB+

2,432,211

Illinois State, General Obligation Bonds, Refunding Series 2012:

3,795

5.000%, 8/01/21

No Opt. Call

BBB+

4,228,996

1,725

5.000%, 8/01/22

No Opt. Call

BBB+

1,941,902

3,425

5.000%, 8/01/23

No Opt. Call

BBB+

3,893,746

1,095

5.000%, 8/01/25

8/22 at 100.00

BBB+

1,210,106

4,035

Illinois State, General Obligation Bonds, Series 2004A, 5.000%, 3/01/28

10/16 at 100.00

BBB+

4,053,359

2,335

Illinois State, General Obligation Bonds, Series 2013, 5.500%, 7/01/38

Explanation of Responses:

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7/23 at 100.00

BBB+

2,604,622

5,000

Illinois Toll Highway Authority, Toll Highway Revenue Bonds, Senior Lien Series 2013A,

1/23 at 100.00

AA-

5,824,350

5.000%, 1/01/35

18,920

Illinois Toll Highway Authority, Toll Highway Revenue Bonds, Senior Lien Series 2015A,

7/25 at 100.00

AA-

22,765,301

5.000%, 1/01/40

1,395

Illinois Toll Highway Authority, Toll Highway Revenue Bonds, Tender Option Bond Trust

No Opt. Call

AA-

2,290,269

2015-XF0051, 16.421%, 1/01/21 (IF)

7,400

Macon County School District 61 Decatur, Illinois, General Obligation Bonds, Series 2011A,

1/21 at 100.00

A2

8,392,784

5.250%, 1/01/37 – AGM Insured

17,500

Metropolitan Pier and Exposition Authority, Illinois, McCormick Place Expansion Project Bonds,  
6/22 at 100.00

BBB

18,998,525

Refunding Series 2012B, 5.000%, 6/15/52

540

Metropolitan Pier and Exposition Authority, Illinois, McCormick Place Expansion Project Bonds,  
12/25 at 100.00

BBB

609,757

Refunding Series 2015B, 5.000%, 6/15/52

Metropolitan Pier and Exposition Authority, Illinois, McCormick Place Expansion Project Bonds,

Series 2015A:

2,890

0.000%, 12/15/52

No Opt. Call

BBB+

591,641

5,185

5.000%, 6/15/53

12/25 at 100.00

BBB

5,854,591

15,000

Metropolitan Pier and Exposition Authority, Illinois, McCormick Place Expansion Project

Explanation of Responses:

6/20 at 100.00  
BBB  
16,214,100

Refunding Bonds, Series 2010A, 5.500%, 6/15/50

Metropolitan Pier and Exposition Authority, Illinois, Revenue Bonds, McCormick Place Expansion

Project, Capital Appreciation Refunding Series 2010B-1:

25,000

0.000%, 6/15/44 – AGM Insured

No Opt. Call

AA

8,390,250

43,200

0.000%, 6/15/45 – AGM Insured

No Opt. Call

AA

13,902,192

10,000

0.000%, 6/15/46 – AGM Insured

No Opt. Call

AA

3,085,100

41,150

Metropolitan Pier and Exposition Authority, Illinois, Revenue Bonds, McCormick Place Expansion

6/20 at 100.00

BBB

43,552,337

Project, Refunding Series 2010B-2, 5.000%, 6/15/50

8,750

Metropolitan Pier and Exposition Authority, Illinois, Revenue Bonds, McCormick Place Expansion  
No Opt. Call  
AA-  
5,861,100

Project, Series 1994B, 0.000%, 6/15/28 – NPMFG Insured

Metropolitan Pier and Exposition Authority, Illinois, Revenue Bonds, McCormick Place Expansion

Project, Series 2002A:

18,000

0.000%, 12/15/24 – NPMFG Insured  
No Opt. Call  
AA-  
14,000,940  
20,045

0.000%, 12/15/35 – AGM Insured  
No Opt. Call  
AA  
9,748,284  
733

Montgomery, Illinois, Lakewood Creek Project Special Assessment Bonds, Series 2007, 4.700%,  
10/16 at 100.00  
AA  
734,180

3/01/30 – RAAI Insured

1,846

Plano, Illinois, Special Tax Bonds, Special Service Area 1 & 2 Lakewood Springs Project,

Explanation of Responses:

3/24 at 100.00

AA

2,115,091

Refunding Series 2014, 5.000%, 3/01/34 – AGM Insured

2,600

Regional Transportation Authority, Cook, DuPage, Kane, Lake, McHenry and Will Counties,

No Opt. Call

AA

3,685,812

Illinois, General Obligation Bonds, Series 2000A, 6.500%, 7/01/30 – NPMG Insured

3,900

Rosemont Village, Illinois, General Obligation Bonds, Corporate Purpose Series 2011A, 5.600%,

12/20 at 100.00

AA

4,381,416

12/01/35 – AGM Insured

7,025

Southwestern Illinois Development Authority, Health Facility Revenue Bonds, Memorial Group,

11/23 at 100.00

AA

9,837,108

Inc., Series 2013, 7.625%, 11/01/48

4,000

Southwestern Illinois Development Authority, School Revenue Bonds, Triad School District 2,

No Opt. Call

AA-

3,003,720

Explanation of Responses:



Madison County, Illinois, Series 2006, 0.000%, 10/01/25 – NPMFG Insured

12,125

Springfield, Illinois, Electric Revenue Bonds, Senior Lien Series 2015, 5.000%, 3/01/40 –  
3/25 at 100.00

AA

14,331,265

AGM Insured

2,550

Will County Community Unit School District 201U, Crete-Monee, Illinois, General Obligation

No Opt. Call

AA–

2,205,980

Bonds, Capital Appreciation Series 2004, 0.000%, 11/01/22 – NPMFG Insured

780

Will County Community Unit School District 201U, Crete-Monee, Illinois, General Obligation

No Opt. Call

AA– (4)

714,581

Bonds, Capital Appreciation Series 2004, 0.000%, 11/01/22 – NPMFG Insured (ETM)

6,390

Will County School District 122, New Lenox, Illinois, General Obligation Bonds, Capital

No Opt. Call

Aa3

5,194,367

Appreciation School Series 2004D, 0.000%, 11/01/24 – AGM Insured

Explanation of Responses:

Williamson & Johnson Counties Community Unit School District 2, Marion, Illinois, General

Obligation Bonds, Series 2011:

930

7.000%, 12/01/21 – AGM Insured  
12/20 at 100.00  
AA  
1,139,734  
1,035

7.000%, 12/01/22 – AGM Insured  
12/20 at 100.00  
AA  
1,254,492  
1,155

7.000%, 12/01/23 – AGM Insured  
12/20 at 100.00  
AA  
1,397,920  
1,065

7.000%, 12/01/26 – AGM Insured  
12/20 at 100.00  
AA  
1,279,150  
2,085

7.250%, 12/01/29 – AGM Insured  
12/20 at 100.00  
AA  
2,535,402  
2,295

7.250%, 12/01/30 – AGM Insured  
12/20 at 100.00  
AA  
2,812,201

Explanation of Responses:

721,754

Total Illinois

673,263,589

Indiana – 4.6% (3.0% of Total Investments)

2,640

Crown Point Multi-School Building Corporation, Indiana, First Mortgage Bonds, Crown Point  
No Opt. Call

AA+

2,303,321

Community School Corporation, Series 2000, 0.000%, 1/15/24 – NPMG Insured

2,005

Decatur Township-Marion County Multi-School Building Corporation, Indiana, First Mortgage  
1/17 at 100.00

AA+

2,046,644

Bonds, Series 2006A, 5.000%, 7/15/26 (Pre-refunded 1/15/17) – AGM Insured

12,040

Indiana Finance Authority, Educational Facilities Revenue Bonds, Valparaiso University  
10/24 at 100.00

A2

13,991,082

Project, Series 2014, 5.000%, 10/01/44

365

Indiana Finance Authority, Environmental Improvement Revenue Bonds, United States Steel

Explanation of Responses:

6/20 at 100.00

B

360,000

Corporation Project, Refunding Series 2010, 6.000%, 12/01/26

125

Indiana Finance Authority, Environmental Improvement Revenue Bonds, United States Steel

No Opt. Call

B

125,205

Corporation Project, Refunding Series 2011, 6.000%, 12/01/19

15,000

Indiana Finance Authority, Health System Revenue Bonds, Franciscan Alliance, Inc Obligated

11/25 at 100.00

AA

15,795,300

Group, Series 2016A, 4.000%, 11/01/51

10,190

Indiana Finance Authority, Hospital Revenue Bonds, Community Health Network Project, Series

5/23 at 100.00

A

11,685,586

2012A, 5.000%, 5/01/42

4,500

Indiana Finance Authority, Midwestern Disaster Relief Revenue Bonds, Ohio Valley Electric

6/22 at 100.00

BBB-

4,799,565

Explanation of Responses:

Corporation Project, Series 2012A, 5.000%, 6/01/39 – AGM Insured

5,000

Indiana Finance Authority, Revenue Bonds, Trinity Health Care Group, Refunding Series 2010B.,  
12/20 at 100.00  
AA  
5,646,950

5.000%, 12/01/37

13,880

Indiana Finance Authority, Wastewater Utility Revenue Bonds, CWA Authority Project, Series  
10/21 at 100.00  
AA–  
16,138,415

2011B, 5.000%, 10/01/41

17,970

Indiana Finance Authority, Wastewater Utility Revenue Bonds, CWA Authority Project, Series  
10/24 at 100.00  
AA  
21,417,904

2014A, 5.000%, 10/01/44

2,250

Indiana Health and Educational Facilities Financing Authority, Revenue Bonds, Sisters of Saint  
5/18 at 100.00  
Aa3 (4)  
2,434,410

Francis Health Services Inc, Series 2006E, 5.250%, 5/15/41 (Pre-refunded 5/01/18) – AGM Insured

Explanation of Responses:

17,920

Indiana Municipal Power Agency, Power Supply Revenue Bonds, Series 2007A, 5.000%, 1/01/42

1/17 at 100.00

AA- (4)

18,256,179

(Pre-refunded 1/01/17) – NPFG Insured

5,000

Indianapolis Local Public Improvement Bond Bank Bonds, Indiana, PILOT Infrastructure Project

1/20 at 100.00

AA

5,622,600

Revenue Bonds, Series 2010F, 5.000%, 1/01/35 – AGM Insured

Indianapolis Local Public Improvement Bond Bank, Indiana, Series 1999E:

10,000

0.000%, 2/01/26 – AMBAC Insured

No Opt. Call

AA

8,166,100

20,000

0.000%, 2/01/28 – AMBAC Insured

No Opt. Call

AA

15,268,400

14,615

Indianapolis Local Public Improvement Bond Bank, Indiana, Waterworks Project Series 2009A,

1/19 at 100.00

AA

16,341,908

Explanation of Responses:

5.500%, 1/01/38 – AGC Insured

1,500

Vigo County Hospital Authority, Indiana, Revenue Bonds, Union Hospital, Series 2007,  
9/17 at 100.00  
N/R  
1,542,015

5.800%, 9/01/47

155,000

Total Indiana

161,941,584

Iowa – 2.8% (1.8% of Total Investments)

10,000

Iowa Finance Authority, Health Facilities Revenue Bonds, UnityPoint Health Project, Series  
2/23 at 100.00  
Aa3  
11,676,900

2013A, 5.250%, 2/15/44

Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company

Project, Series 2013:

Explanation of Responses:

39,570

5.000%, 12/01/19

No Opt. Call

B+

41,159,923

7,685

5.250%, 12/01/25

12/23 at 100.00

B+

8,315,708

Iowa Tobacco Settlement Authority, Asset Backed Settlement Revenue Bonds, Series 2005C:

6,285

5.375%, 6/01/38

10/16 at 100.00

B+

6,285,440

2,185

5.500%, 6/01/42

10/16 at 100.00

B+

2,185,131

21,325

5.625%, 6/01/46

10/16 at 100.00

B+

21,381,085

8,400

Iowa Tobacco Settlement Authority, Tobacco Asset-Backed Revenue Bonds, Series 2005B,

6/17 at 100.00

B+

8,470,392

5.600%, 6/01/34



95,450

Total Iowa

99,474,579

Kansas – 0.7% (0.5% of Total Investments)

1,240

Kansas Development Finance Authority, Revenue Bonds, Sisters of Charity of Leavenworth Health  
1/20 at 100.00  
AA–  
1,377,218

Services Corporation, Series 2010A, 5.000%, 1/01/40

8,140

Kansas Development Finance Authority, Revenue Bonds, Sisters of Charity of Leavenworth Health  
1/20 at 100.00  
N/R (4)  
9,311,102

Services Corporation, Series 2010A, 5.000%, 1/01/40 (Pre-refunded 1/01/20)

Wyandotte County-Kansas City Unified Government, Kansas, Sales Tax Special Obligation Bonds,

Vacation Village Project Area 1 and 2A, Series 2015:

5,500

5.000%, 9/01/27

Explanation of Responses:

9/25 at 100.00  
N/R  
5,722,530  
5,435

5.750%, 9/01/32  
9/25 at 100.00  
N/R  
5,662,129  
2,595

6.000%, 9/01/35  
9/25 at 100.00  
N/R  
2,699,060  
10

Wyandotte County-Kansas City Unified Government, Kansas, Sales Tax Special Obligation Capital  
No Opt. Call  
A-  
7,640

Appreciation Revenue Bonds Redevelopment Project Area B – Major Multi-Sport Athletic

Complex Project, Subordinate Lien Series 2010B, 0.000%, 6/01/21

22,920

Total Kansas

24,779,679

Kentucky – 2.2% (1.4% of Total Investments)

6,675

Kentucky Bond Development Corporation, Tax Increment Revenue Bonds, Summit Lexington Project,  
No Opt. Call  
N/R  
6,753,031

Explanation of Responses:

Series 2016A, 4.400%, 10/01/24

5,240

Kentucky Economic Development Finance Authority, Hospital Facilities Revenue Bonds, Owensboro  
6/20 at 100.00  
BBB+  
5,994,979

Medical Health System, Series 2010A, 6.000%, 6/01/30

6,015

Kentucky Economic Development Finance Authority, Hospital Facilities Revenue Bonds, Owensboro  
6/20 at 100.00  
BBB+  
6,952,438

Medical Health System, Series 2010B, 6.375%, 3/01/40

1,000

Kentucky Economic Development Finance Authority, Louisville Arena Project Revenue Bonds,  
6/18 at 100.00  
AA  
1,077,170

Louisville Arena Authority, Inc., Series 2008-A1, 6.000%, 12/01/33 – AGC Insured

Kentucky Economic Development Finance Authority, Revenue Bonds, Next Generation Kentucky

Information Highway Project, Senior Series 2015A:

Explanation of Responses:

4,345

5.000%, 7/01/37

7/25 at 100.00

BBB+

5,063,706

7,370

5.000%, 7/01/40

7/25 at 100.00

BBB+

8,576,469

10,245

5.000%, 1/01/45

7/25 at 100.00

BBB+

11,869,755

Kentucky Public Transportation Infrastructure Authority, First Tier Toll Revenue Bonds,

Downtown Crossing Project, Convertible Capital Appreciation Series 2013C:

4,360

0.000%, 7/01/43 (7)

7/31 at 100.00

Baa3

3,893,698

7,510

0.000%, 7/01/46 (7)

7/31 at 100.00

Baa3

6,728,284

Kentucky Public Transportation Infrastructure Authority, First Tier Toll Revenue Bonds,

Downtown Crossing Project, Series 2013A:

2,390

5.750%, 7/01/49

7/23 at 100.00

Baa3

2,852,369

480

6.000%, 7/01/53

7/23 at 100.00

Baa3

581,731

Kentucky State Property and Buildings Commission, Revenue Bonds, Project 93, Refunding

Series 2009:

715

5.250%, 2/01/20 – AGC Insured

2/19 at 100.00

AA

796,102

1,135

5.250%, 2/01/24 – AGC Insured

2/19 at 100.00

AA

1,258,363

Kentucky State Property and Buildings Commission, Revenue Bonds, Project 93, Refunding

Series 2009:

Explanation of Responses:

5,560

5.250%, 2/01/20 (Pre-refunded 2/01/19) – AGC Insured

2/19 at 100.00

AA (4)

6,197,287

8,865

5.250%, 2/01/24 (Pre-refunded 2/01/19) – AGC Insured

2/19 at 100.00

AA (4)

9,881,106

71,905

Total Kentucky

78,476,488

Louisiana – 1.5% (0.9% of Total Investments)

3,175

Ascension Parish Industrial development Board, Louisiana, Revenue Bonds, Impala Warehousing

7/23 at 100.00

N/R

3,587,877

(US) LLC Project, Series 2013, 6.000%, 7/01/36

4,330

Jefferson Parish Hospital District1, Louisiana, Hospital Revenue Bonds, West Jefferson Medical

1/21 at 100.00

AA (4)

5,277,880

Center, Refunding Series 2011A, 6.000%, 1/01/39 (Pre-refunded 1/01/21) – AGM Insured

5,000

Lafayette Public Trust Financing Authority, Louisiana, Revenue Bonds, Ragin' Cajun Facilities  
10/20 at 100.00  
AA  
5,765,800

Inc. Housing & Parking Project, Series 2010, 5.500%, 10/01/41 – AGM Insured

1,455

Louisiana Public Facilities Authority, Hospital Revenue Bonds, Franciscan Missionaries of Our  
7/25 at 100.00  
A+  
1,725,717

Lady Health System, Refunding Series 2015A, 5.000%, 7/01/39

10,000

Louisiana Public Facilities Authority, Hospital Revenue Bonds, Franciscan Missionaries of Our  
No Opt. Call  
AA  
11,983,600

Lady Health System, Series 1998A, 5.750%, 7/01/25 – AGM Insured (UB)

6,520

Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project,  
5/17 at 100.00  
A–  
6,731,378

Series 2007A, 5.500%, 5/15/47

2,480

Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project,

Explanation of Responses:

5/17 at 100.00  
N/R (4)  
2,578,878

Series 2007A, 5.500%, 5/15/47 (Pre-refunded 5/15/17)

Louisiana Public Facilities Authority, Revenue Bonds, Ochsner Clinic Foundation Project,

Series 2015:

1,000

4.250%, 5/15/40  
5/25 at 100.00  
A-  
1,097,170  
6,970

5.000%, 5/15/47  
5/25 at 100.00  
A-  
8,217,282  
1,000

New Orleans, Louisiana, Sewerage Service Revenue Bonds, Refunding Series 2014,  
6/24 at 100.00  
A  
1,101,390

4.250%, 6/01/34

3,155

St John Baptist Parish, Louisiana, Revenue Bonds, Marathon Oil Corporation, Series 2007A,  
6/17 at 100.00  
BBB  
3,227,281

Explanation of Responses:



5.125%, 6/01/37

45,085

Total Louisiana

51,294,253

Maine – 1.0% (0.7% of Total Investments)

1,015

Maine Health and Higher Educational Facilities Authority Revenue Bonds, Eastern Maine Medical  
7/23 at 100.00

BBB

1,140,677

Center Obligated Group Issue, Series 2013, 5.000%, 7/01/43

Maine Health and Higher Educational Facilities Authority Revenue Bonds, Eastern Maine Medical

Center Obligated Group Issue, Series 2016A:

6,000

5.000%, 7/01/41

7/26 at 100.00

BBB

6,964,380

5,280

4.000%, 7/01/41

Explanation of Responses:

7/26 at 100.00  
BBB  
5,497,325  
1,635

5.000%, 7/01/46  
7/26 at 100.00  
BBB  
1,891,744  
5,565

4.000%, 7/01/46  
7/26 at 100.00  
BBB  
5,770,404  
1,050

Maine Health and Higher Educational Facilities Authority, Revenue Bonds, Maine General Medical  
7/21 at 100.00  
BBB-  
1,203,038

Center, Series 2011, 6.750%, 7/01/41

Maine Health and Higher Educational Facilities Authority, Revenue Bonds, Mainehealth Issue,

Series 2015:

10,000

5.000%, 7/01/39  
No Opt. Call  
A+  
11,657,500  
1,790

4.000%, 7/01/44  
No Opt. Call  
A+  
1,908,194

Explanation of Responses:

32,335

Total Maine

36,033,262

Maryland – 0.9% (0.6% of Total Investments)

5,345

Baltimore, Maryland, Senior Lien Convention Center Hotel Revenue Bonds, Series 2006A, 5.250%,  
9/16 at 100.00

Ba1

5,361,676

9/01/28 – SYNCORA GTY Insured

2,500

Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Adventist  
1/22 at 100.00

Baa2

3,075,650

Healthcare, Series 2011A, 6.000%, 1/01/26

10,000

Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, LifeBridge Health  
7/25 at 100.00

A+

11,924,800

System, Series 2015, 5.000%, 7/01/47

2,500

Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, Peninsula Regional

Explanation of Responses:

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7/24 at 100.00

A

2,941,700

Medical Center Issue, Refunding Series 2015, 5.000%, 7/01/45

3,000

Maryland Health and Higher Educational Facilities Authority, Revenue Bonds, University of

7/22 at 100.00

A2

3,434,400

Maryland Medical System Issue, Series 2013A, 5.000%, 7/01/43

Prince George's County Revenue Authority, Maryland, Special Obligation Bonds, Suitland-Naylor

Road Project, Series 2016:

2,000

4.750%, 7/01/36

1/26 at 100.00

N/R

2,096,200

2,300

5.000%, 7/01/46

1/26 at 100.00

N/R

2,422,061

27,645

Total Maryland

31,256,487

Explanation of Responses:

Massachusetts – 3.2% (2.1% of Total Investments)

9,500

Massachusetts Department of Transportation, Metropolitan Highway System Revenue Bonds,  
1/20 at 100.00  
AA+  
10,799,315

Commonwealth Contract Assistance Secured, Refunding Series 2010B, 5.000%, 1/01/35

3,125

Massachusetts Department of Transportation, Metropolitan Highway System Revenue Bonds,  
1/20 at 100.00  
A+  
3,507,406

Refunding Senior Lien Series 2010B, 5.000%, 1/01/37

Massachusetts Development Finance Agency Revenue Bonds, Lawrence General Hospital Issue,

Series 2014A:

2,245

5.250%, 7/01/34  
7/24 at 100.00  
BBB-  
2,547,110  
6,195

5.500%, 7/01/44

Explanation of Responses:

7/24 at 100.00

BBB-

7,107,895

14,555

Massachusetts Development Finance Agency, Resource Recovery Revenue Refunding Bonds, Covanta

11/17 at 100.00

BB+

14,855,561

Energy Project, Series 2012B, 4.875%, 11/01/42

1,270

Massachusetts Development Finance Agency, Revenue Bonds, Boston Medical Center Issue, Green

No Opt. Call

BBB

1,479,944

Bonds, Series 2015D, 5.000%, 7/01/44

Massachusetts Development Finance Agency, Revenue Bonds, Emerson College, Series 2015:

3,200

5.000%, 1/01/45

1/25 at 100.00

BBB+

3,696,320

4,020

4.500%, 1/01/45

1/25 at 100.00

BBB+

4,449,979

Massachusetts Development Finance Agency, Revenue Bonds, Emmanuel College, Series 2016A:

2,055

5.000%, 10/01/43

10/26 at 100.00

Baa2

2,410,967

6,500

4.000%, 10/01/46

10/26 at 100.00

Baa2

6,849,960

6,000

Massachusetts Development Finance Authority, Revenue Bonds, WGBH Educational Foundation,  
No Opt. Call

A+

8,838,600

Series 2002A, 5.750%, 1/01/42 – AMBAC Insured

500

Massachusetts Health and Educational Facilities Authority, Revenue Bonds, CareGroup Inc.,

7/18 at 100.00

A- (4)

543,525

Series 2008E-1 &2, 5.125%, 7/01/38 (Pre-refunded 7/01/18)

5,330

Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Harvard University,

12/19 at 100.00

AAA

7,623,979

Tender Option Bond Trust 2016-XL0017, 12.730%, 12/15/34 (IF) (5)

1,000

Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Massachusetts Eye

Explanation of Responses:

7/20 at 100.00  
BBB-  
1,126,490

and Ear Infirmary, Series 2010C, 5.375%, 7/01/35

7,405

Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Massachusetts  
No Opt. Call  
AAA  
10,917,710

Institute of Technology, Series 2002K, 5.500%, 7/01/32 (UB) (5)

3,335

Massachusetts Health and Educational Facilities Authority, Revenue Bonds, Massachusetts  
No Opt. Call  
AAA  
3,751,775

Institute of Technology, Tender Option Bond Trust 2016-XG0029, 12.743%, 3/10/17 (IF)

2,300

Massachusetts Health and Educational Facilities Authority, Revenue Refunding Bonds, Suffolk  
7/19 at 100.00  
BBB  
2,566,179

University Issue, Series 2009A, 5.750%, 7/01/39

4,560

Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Senior Series  
5/23 at 100.00  
AA+  
5,434,517

Explanation of Responses:



2013A, 5.000%, 5/15/43

400

Massachusetts School Building Authority, Dedicated Sales Tax Revenue Bonds, Series 2007A,  
8/17 at 100.00

Aa2 (4)

418,608

5.000%, 8/15/37 (Pre-refunded 8/15/17) – AMBAC Insured

425

Massachusetts Water Pollution Abatement Trust, Revenue Bonds, MWRA Loan Program,  
10/16 at 100.00

AAA

426,819

Subordinate Series 1999A, 5.750%, 8/01/29

13,095

Massachusetts Water Resources Authority, General Revenue Bonds, Series 2007A, 4.500%,  
2/17 at 100.00

AA+ (4)

13,361,483

8/01/46 (Pre-refunded 2/01/17) – AGM Insured

1,245

Springfield Water and Sewer Commission, Massachusetts, General Revenue Bonds, Refunding  
11/20 at 100.00

AA

1,441,934

Series 2010B, 5.000%, 11/15/30 – AGC Insured

Explanation of Responses:

98,260

Total Massachusetts

114,156,076

Michigan – 3.9% (2.5% of Total Investments)

5,490

Detroit City School District, Wayne County, Michigan, General Obligation Bonds, Series 2001A,  
No Opt. Call

Aa1

7,075,951

6.000%, 5/01/29 – AGM Insured (UB)

2,985

Detroit Water and Sewerage Department, Michigan, Sewage Disposal System Revenue Bonds,  
7/22 at 100.00

A–

3,425,347

Refunding Senior Lien Series 2012A, 5.250%, 7/01/39

930

Detroit, Michigan, General Obligation Bonds, Series 2001A-1, 5.375%, 4/01/18 – NPFG Insured  
9/16 at 100.00

A3 (4)

933,506

(Pre-refunded 9/14/16)

2,150

Detroit, Michigan, Sewage Disposal System Revenue Bonds, Second Lien Series 2006A, 5.500%,  
7/18 at 100.00

AA+

2,305,531

7/01/36 – BHAC Insured

2,050

Detroit, Michigan, Sewer Disposal System Revenue Bonds, Second Lien, Series 2001E, 5.750%,  
7/18 at 100.00

AA+

2,217,301

7/01/31 – BHAC Insured

3,920

Detroit, Michigan, Water Supply System Senior Lien Revenue Refunding Bonds, Series 2003D,  
10/16 at 100.00

AA–

3,933,838

5.000%, 7/01/28 – NPMFG Insured

1,500

Grand Traverse County Hospital Financial Authority, Michigan, Revenue Bonds, Munson

No Opt. Call

AA–

1,746,690

Healthcare, Series 2014A, 5.000%, 7/01/47

2,000

Kalamazoo Hospital Finance Authority, Michigan, Hospital Revenue Refunding Bonds, Bronson

Explanation of Responses:

5/20 at 100.00  
A2  
2,253,100

Methodist Hospital, Series 2010, 5.250%, 5/15/36 – AGM Insured

1,825

Marysville Public School District, Saint Clair County, Michigan, General Obligation Bonds,  
5/17 at 100.00  
Aa1 (4)  
1,887,196

School Building & Site Series 2007, 5.000%, 5/01/28 (Pre-refunded 5/01/17) – AGM Insured

5,070

Michigan Finance Authority, Detroit, Michigan, Local Government Loan Program, Unlimited Tax  
9/16 at 100.00  
AA– (4)  
5,089,114

General Obligation Bonds, Series 2014G-2A, 5.375%, 4/01/18 – NPFPG Insured

(Pre-refunded 9/14/16)

Michigan Finance Authority, Hospital Revenue Bonds, Sparrow Obligated Group, Refunding

Series 2015:

4,495

4.000%, 11/15/35

5/25 at 100.00

A+

4,863,545

2,550

4.000%, 11/15/36

5/25 at 100.00

A+

2,754,969

3,220

Michigan Finance Authority, Revenue Bonds, Trinity Health Credit Group, Refunding Series 2011,

12/21 at 100.00

AA-

3,758,287

5.000%, 12/01/39

10

Michigan Finance Authority, Revenue Bonds, Trinity Health Credit Group, Refunding Series 2011,

12/21 at 100.00

N/R (4)

12,131

5.000%, 12/01/39 (Pre-refunded 12/01/21)

10,000

Michigan Finance Authority, Revenue Bonds, Trinity Health Credit Group, Series 2016, 5.000%,

6/26 at 100.00

AA

12,100,300

12/01/45 (UB) (5)

1,640

Michigan Finance Authority, Unemployment Obligation Assessment Revenue Bonds, Series 2012B,

Explanation of Responses:

10/16 at 100.00  
AAA  
1,674,686

5.000%, 7/01/22

3,770

Michigan Housing Development Authority, Rental Housing Revenue Bonds, Series 2012D,  
4/22 at 100.00  
AA  
3,924,834

3.650%, 10/01/32

4,000

Michigan Public Power Agency, AFEC Project Revenue Bonds, Series 2012A, 5.000%, 1/01/43  
1/22 at 100.00  
A2  
4,416,440

Michigan State Building Authority, Revenue Bonds, Facilities Program, Refunding

Series 2011-II-A:

2,750

5.375%, 10/15/36  
10/21 at 100.00  
Aa2  
3,218,325  
8,260

5.375%, 10/15/41  
10/21 at 100.00  
Aa2  
9,666,678

Explanation of Responses:

9,375

Michigan State Building Authority, Revenue Bonds, Facilities Program, Refunding Series 2015-I,  
10/25 at 100.00

Aa2

11,710,875

5.000%, 4/15/29

Michigan State Hospital Finance Authority, Hospital Revenue Bonds, Henry Ford Health System,

Refunding Series 2009:

5,500

5.625%, 11/15/29

11/19 at 100.00

A-

6,307,785

10,585

5.750%, 11/15/39

11/19 at 100.00

A-

12,091,563

1,225

Michigan State Hospital Finance Authority, Revenue Bonds, Trinity Health Care Group, Series  
12/16 at 100.00

AA

1,243,044

2006A, 5.000%, 12/01/31

275

Michigan State Hospital Finance Authority, Revenue Bonds, Trinity Health Care Group, Series

Explanation of Responses:

12/16 at 100.00  
Aa2 (4)  
279,208

2006A, 5.000%, 12/01/31 (Pre-refunded 12/01/16)

13,855

Michigan State Hospital Finance Authority, Revenue Bonds, Trinity Health Care Group, Series  
6/22 at 100.00  
AA  
15,597,128

2009C, 5.000%, 12/01/48

3,050

Michigan Tobacco Settlement Finance Authority, Tobacco Settlement Asset-Backed Revenue Bonds,  
6/18 at 100.00  
B2  
3,148,851

Series 2008A, 6.875%, 6/01/42

1,150

Royal Oak Hospital Finance Authority, Michigan, Hospital Revenue Bonds, William Beaumont  
9/18 at 100.00  
Aaa  
1,333,253

Hospital, Refunding Series 2009V, 8.250%, 9/01/39 (Pre-refunded 9/01/18)

Wayne County Airport Authority, Michigan, Revenue Bonds, Detroit Metropolitan Wayne County



Airport, Series 2015D:

4,050

5.000%, 12/01/40

12/25 at 100.00

A

4,795,889

3,600

5.000%, 12/01/45

12/25 at 100.00

A

4,246,740

121,280

Total Michigan

138,012,105

Minnesota – 0.8% (0.5% of Total Investments)

2,000

Brooklyn Park, Minnesota, Charter School Lease Revenue Bonds, Prairie Seeds Academy Project,

3/25 at 100.00

BBB–

2,171,360

Refunding Series 2015A, 5.000%, 3/01/34

1,720

Deephaven, Minnesota, Charter School Lease Revenue Bonds, Eagle Ridge Academy Project, Series

7/25 at 100.00

BB+

1,884,896

2015A, 5.500%, 7/01/50

Explanation of Responses:

2,500

Housing and Redevelopment Authority of the City of Saint Paul, Minnesota, Health Care

7/25 at 100.00

A

2,771,800

Facilities Revenue Refunding Bonds, HealthPartners Obligated Group, Series 2015A,

4.000%, 7/01/35

4,250

Maple Grove, Minnesota, Health Care Facilities Revenue Bonds, Maple Grove Hospital

5/17 at 100.00

Baa1

4,364,623

Corporation, Series 2007, 5.250%, 5/01/37

1,410

Minneapolis, Minnesota, Charter School Lease Revenue Bonds, Hiawatha Academies Project,

7/24 at 102.00

N/R

1,455,473

Series 2016A, 5.000%, 7/01/47

4,625

Minneapolis, Minnesota, Health Care System Revenue Bonds, Fairview Health Services, Series

11/18 at 100.00

AA

5,178,150

Explanation of Responses:

2008B, 6.500%, 11/15/38 – AGC Insured

840

Minneapolis, Minnesota, Health Care System Revenue Bonds, Fairview Health Services, Series  
11/18 at 100.00  
AA (4)  
952,602

2008B, 6.500%, 11/15/38 (Pre-refunded 11/15/18) – AGC Insured

1,000

Minneapolis-Saint Paul Housing and Redevelopment Authority, Minnesota, Health Care Revenue  
8/20 at 100.00  
AA  
1,104,980

Bonds, Children's Health Care, Series 2004A-1 Remarketed, 4.625%, 8/15/29 – AGM Insured

Saint Cloud, Minnesota, Charter School Lease Revenue Bonds, Stride Academy Project,

Series 2016A:

405

5.000%, 4/01/36  
4/26 at 100.00  
BB–  
423,302  
605

5.000%, 4/01/46

Explanation of Responses:

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4/26 at 100.00

BB-

619,792

235

Saint Paul Housing and Redevelopment Authority, Minnesota, Multifamily Housing Revenue Bonds,

4/23 at 100.00

N/R

244,687

2700 University at Westgate Station, Series 2015B, 4.250%, 4/01/25

St. Paul Housing and Redevelopment Authority, Minnesota, Hospital Revenue Bonds, HealthEast

Inc., Series 2015A:

900

5.250%, 11/15/35

11/20 at 100.00

BBB-

1,010,097

2,785

5.000%, 11/15/40

11/25 at 100.00

BBB-

3,309,583

3,190

5.000%, 11/15/44

11/25 at 100.00

BBB-

3,782,224

26,465

Total Minnesota

29,273,569

Explanation of Responses:

Mississippi – 0.2% (0.1% of Total Investments)

5,445

Mississippi Development Bank, Special Obligation Bonds, Gulfport Water and Sewer System  
No Opt. Call  
AA  
6,570,863

Project, Series 2005, 5.250%, 7/01/24 – AGM Insured

Missouri – 1.9% (1.2% of Total Investments)

890

Bi-State Development Agency of the Missouri-Illinois Metropolitan District, Mass Transit Sales  
10/18 at 100.00  
AA+  
969,673

Tax Appropriation Bonds, Refunding Combined Lien Series 2013A, 5.000%, 10/01/28

2,820

Chesterfield Valley Transportation Development District, Missouri, Transportation Sales Tax  
5/23 at 100.00  
A–  
2,956,883

Revenue Bonds, Series 2015, 3.625%, 5/15/31

Kansas City Industrial Development Authority, Missouri, Sales Tax Revenue Bonds, Ward Parkway

Explanation of Responses:

Center Community Improvement District, Senior Refunding & Improvement Series 2016:

400

5.000%, 4/01/36

4/26 at 100.00

N/R

407,688

1,520

5.000%, 4/01/46

4/26 at 100.00

N/R

1,519,894

15,000

Kansas City Municipal Assistance Corporation, Missouri, Leasehold Revenue Bonds, Series

No Opt. Call

AA-

10,952,250

2004B-1, 0.000%, 4/15/28 – AMBAC Insured

Liberty, Missouri, Special Obligation Tax Increment and Special Districts Bonds, Liberty

Commons Project, Series 2015A:

1,575

5.750%, 6/01/35

6/25 at 100.00

N/R

1,641,701

Explanation of Responses:

1,055

6.000%, 6/01/46

6/25 at 100.00

N/R

1,102,971

2,460

Missouri Health and Educational Facilities Authority, Educational Facilities Revenue Bonds,

5/23 at 100.00

BBB+

2,815,618

Saint Louis College of Pharmacy, Series 2013, 5.500%, 5/01/43

Missouri Health and Educational Facilities Authority, Educational Facilities Revenue Bonds,

Saint Louis College of Pharmacy, Series 2015B:

1,410

5.000%, 5/01/40

11/23 at 100.00

BBB+

1,560,602

2,000

5.000%, 5/01/45

11/23 at 100.00

BBB+

2,204,120

6,665

Missouri Health and Educational Facilities Authority, Health Facilities Revenue Bonds, BJC

No Opt. Call

AA

7,276,980

Health System, Series 2015A, 4.000%, 1/01/45

Explanation of Responses:

8,315

Missouri Health and Educational Facilities Authority, Health Facilities Revenue Bonds,  
11/23 at 100.00  
A2  
9,602,994

CoxHealth, Series 2013A, 5.000%, 11/15/48

2,250

Missouri Health and Educational Facilities Authority, Health Facilities Revenue Bonds,  
2/22 at 100.00  
A1  
2,591,708

Heartland Regional Medical Center, Series 2012, 5.000%, 2/15/43

1,010

Plaza at Noah's Ark Community Improvement District, Saint Charles, Missouri, Tax Increment and  
5/21 at 100.00  
N/R  
1,066,873

Improvement District Revenue Bonds, Series 2015, 5.000%, 5/01/30

4,125

Saint Louis, Missouri, Airport Revenue Bonds, Lambert-St. Louis International Airport, Series  
No Opt. Call  
AA-  
5,449,414

2005, 5.500%, 7/01/29 – NPMG Insured



660

Saint Louis, Missouri, Parking Revenue Bonds, Series 2006A, 4.500%, 12/15/24 – NPMG Insured  
12/16 at 100.00

AA–  
669,682  
1,710

Saint Louis, Missouri, Parking Revenue Bonds, Series 2006A, 4.500%, 12/15/24  
12/16 at 100.00

AA– (4)  
1,736,078

(Pre-refunded 12/15/16)

15,350

Springfield Public Building Corporation, Missouri, Lease Revenue Bonds, Jordan Valley Park  
No Opt. Call

N/R  
9,418,453

Projects, Series 2000A, 0.000%, 6/01/30 – AMBAC Insured

405

St. Louis County Industrial Development Authority, Missouri, Revenue Bonds, Friendship Village  
9/23 at 100.00

A–  
478,989

of Sunset Hills, Series 2013A, 5.875%, 9/01/43

St. Louis County Industrial Development Authority, Missouri, Revenue Bonds, Saint Andrew's

Resources for Seniors, Series 2015A:

Explanation of Responses:

1,550

5.000%, 12/01/35

12/25 at 100.00

N/R

1,672,233

455

5.125%, 12/01/45

12/25 at 100.00

N/R

487,937

71,625

Total Missouri

66,582,741

Montana – 0.1% (0.1% of Total Investments)

3,000

Montana Facility Finance Authority, Hospital Revenue Bonds, Benefis Health System Obligated

1/21 at 100.00

AA

3,530,850

Group, Series 2011A, 5.750%, 1/01/31 – AGM Insured

Nebraska – 2.5% (1.6% of Total Investments)

4,405

Central Plains Energy Project, Nebraska, Gas Project 3 Revenue Bonds, Series 2012,

9/22 at 100.00

A

5,034,034

Explanation of Responses:

5.000%, 9/01/32

580

Douglas County Hospital Authority 2, Nebraska, Health Facilities Revenue Bonds, Nebraska  
11/25 at 100.00  
A-  
683,640

Methodist Health System, Refunding Series 2015, 5.000%, 11/01/45

Douglas County Hospital Authority 3, Nebraska, Health Facilities Revenue Bonds, Nebraska

Methodist Health System, Refunding Series 2015:

2,090

4.125%, 11/01/36  
11/25 at 100.00  
A-  
2,258,517  
2,325

5.000%, 11/01/48  
11/25 at 100.00  
A-  
2,733,293  
4,010

Lincoln County Hospital Authority 1, Nebraska, Hospital Revenue and Refunding Bonds, Great  
No Opt. Call  
A-  
4,518,268

Plains Regional Medical Center Project, Series 2012, 5.000%, 11/01/42

Explanation of Responses:

39,280

Lincoln, Nebraska, Electric System Revenue Bonds, Series 2007A, 4.500%, 9/01/37 – FGIC Insured  
9/16 at 100.00

AA (4)

39,408,838

(Pre-refunded 9/02/16) (UB) (5)

5,000

Municipal Energy Agency of Nebraska, Power Supply System Revenue and Refunding Bonds, Series  
4/19 at 100.00

AA+

5,570,800

2009A, 5.375%, 4/01/39 – BHAC Insured

27,000

Public Power Generation Agency, Nebraska, Whelan Energy Center Unit 2 Revenue Bonds, Series  
1/17 at 100.00

A2 (4)

27,515,700

2007A, 5.000%, 1/01/37 (Pre-refunded 1/01/17) – AMBAC Insured

84,690

Total Nebraska

87,723,090

Nevada – 2.0% (1.3% of Total Investments)

5,350

Clark County, Nevada, Airport Revenue Bonds, Subordinate Lien Series 2009C, 5.000%, 7/01/26 –  
7/19 at 100.00

AA

5,969,691

AGM Insured

4,500

Clark County, Nevada, Motor Vehicle Fuel Tax Highway Revenue Bonds, Improvement & Refunding  
7/19 at 100.00

AA–

5,046,210

Series 2010B, 5.000%, 7/01/28

1,400

Clark County, Nevada, Passenger Facility Charge Revenue Bonds, Las Vegas-McCarran

No Opt. Call

A+

1,456,952

International Airport, Refunding Series 2010F-1, 5.000%, 7/01/17

Clark County, Nevada, Passenger Facility Charge Revenue Bonds, Las Vegas-McCarran

International Airport, Series 2010A:

24,020

5.250%, 7/01/39 – AGM Insured

Explanation of Responses:

1/20 at 100.00  
AA  
27,022,020  
14,515

5.250%, 7/01/42  
1/20 at 100.00  
A+  
16,318,779  
1,000

Las Vegas, Nevada, Sales Tax Increment Revenue Bonds, Symphony Park Tourism Improvement  
6/21 at 100.00  
N/R  
1,001,040

District, Series 2016, 4.375%, 6/15/35

2,280

North Las Vegas, Nevada, General Obligation Bonds, Wastewater Reclamation System Series 2006,  
10/16 at 100.00  
AA-  
2,284,537

5.000%, 10/01/25 – NPPFG Insured

10,000

Reno, Nevada, Health Facility Revenue Bonds, Catholic Healthcare West, Series 2007A, 5.250%,  
7/17 at 100.00  
AA+  
10,366,500

7/01/31 – BHAC Insured (UB) (5)

1,100

Washoe County, Nevada, Highway Revenue, Motor Vehicle Fuel Tax Bonds, Series 2013,  
2/19 at 100.00  
A+  
1,203,510

Explanation of Responses:

5.000%, 2/01/38

64,165

Total Nevada

70,669,239

New Hampshire – 0.2% (0.1% of Total Investments)

5,000

New Hampshire Business Finance Authority, Revenue Bonds, Elliot Hospital Obligated Group  
10/19 at 100.00

Baa1

5,657,950

Issue, Series 2009A, 6.125%, 10/01/39

500

New Hampshire Health and Education Facilities Authority, Revenue Bonds, Kendal at Hanover,  
10/26 at 100.00

BBB+

596,520

Series 2016, 5.000%, 10/01/40

5,500

Total New Hampshire

6,254,470

New Jersey – 6.1% (3.9% of Total Investments)

Explanation of Responses:

New Jersey Economic Development Authority, Revenue Bonds, Motor Vehicle Surcharge,

Series 2004A:

5,550

5.000%, 7/01/22 – NPFG Insured  
10/16 at 100.00  
AA–  
5,620,041  
5,550

5.000%, 7/01/23 – NPFG Insured  
10/16 at 100.00  
AA–  
5,620,041  
7,800

5.000%, 7/01/29 – NPFG Insured  
10/16 at 100.00  
AA–  
7,835,880

New Jersey Economic Development Authority, School Facilities Construction Bonds,

Series 2005N-1:

6,835

5.500%, 9/01/24 – AMBAC Insured  
No Opt. Call  
A–  
8,187,783

Explanation of Responses:



5,000

5.500%, 9/01/28 – NPFG Insured

No Opt. Call

AA–

6,327,200

5,125

New Jersey Economic Development Authority, School Facilities Construction Financing Program

No Opt. Call

A–

5,830,610

Bonds, Refunding Series 2013NN, 5.000%, 3/01/23

11,975

New Jersey Economic Development Authority, School Facilities Construction Financing Program

6/25 at 100.00

A–

13,610,785

Bonds, Refunding Series 2015WW, 5.250%, 6/15/40

2,335

New Jersey Economic Development Authority, School Facilities Construction Financing Program

No Opt. Call

A–

2,644,784

Bonds, Series 2012K-K, 5.000%, 3/01/23

600

New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters

7/21 at 100.00

BB+

668,412

University Hospital, Refunding Series 2011, 6.000%, 7/01/26

Explanation of Responses:

1,500

New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters  
7/18 at 100.00

BB+

1,603,065

University Hospital, Series 2007, 5.750%, 7/01/37

2,325

New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Barnabas Health,  
7/24 at 100.00

A-

2,728,504

Refunding Series 2014A, 5.000%, 7/01/44

10,000

New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Barnabas Health  
1/17 at 37.38

A-

3,681,300

Care System, Refunding Series 2006B, 0.000%, 7/01/36

610

New Jersey Health Care Facilities Financing Authority, Revenue Bonds, University Hospital  
7/25 at 100.00

AA

719,245

Issue, Refunding Series 2015A, 5.000%, 7/01/46 – AGM Insured

2,000

New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Capital  
No Opt. Call  
A-  
1,362,760

Appreciation Series 2010A, 0.000%, 12/15/26

2,150

New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Refunding Series  
No Opt. Call  
A-  
2,413,139

2006A, 5.250%, 12/15/20

20,000

New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Refunding Series  
No Opt. Call  
AA  
10,603,600

2006C, 0.000%, 12/15/33 – AGM Insured

3,000

New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2011B,  
No Opt. Call  
A-  
3,244,800

5.000%, 6/15/42

10,000

New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2013AA,

Explanation of Responses:

6/23 at 100.00

A-

10,980,000

5.000%, 6/15/44

10,040

New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2014AA,

6/24 at 100.00

A-

11,149,018

5.000%, 6/15/44

New Jersey Transportation Trust Fund Authority, Transportation System Bonds, Series 2015AA:

13,680

4.750%, 6/15/38

6/25 at 100.00

A-

14,865,919

5,245

5.250%, 6/15/41

6/25 at 100.00

A-

5,961,467

8,230

5.000%, 6/15/45

6/25 at 100.00

A-

9,144,847

33,200

New Jersey Turnpike Authority, Revenue Bonds, Refunding Series 2005D-1, 5.250%, 1/01/26 –

No Opt. Call

AA

43,454,484

Explanation of Responses:

AGM Insured

200

New Jersey Turnpike Authority, Revenue Bonds, Tender Option Bond Trust 2016-XF1057,  
7/22 at 100.00

A+

336,016

15.656%, 1/01/43 (IF) (5)

1,135

Rutgers State University, New Jersey, Revenue Bonds, Refunding Series 2013L, 5.000%, 5/01/43  
5/23 at 100.00

Aa3

1,339,697

Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds,

Series 2007-1A:

3,070

4.500%, 6/01/23

6/17 at 100.00

Baa3

3,132,413

1,580

4.625%, 6/01/26

6/17 at 100.00

B+

1,596,953

19,150

5.000%, 6/01/29

Explanation of Responses:

6/17 at 100.00

B

19,357,203

8,495

4.750%, 6/01/34

6/17 at 100.00

B-

8,334,190

1,330

Washington Township Board of Education, Mercer County, New Jersey, General Obligation Bonds,

No Opt. Call

A2

1,719,344

Series 2005, 5.250%, 1/01/26 – AGM Insured

207,710

Total New Jersey

214,073,500

New Mexico – 0.4% (0.3% of Total Investments)

13,600

University of New Mexico, Revenue Bonds, System Improvement Subordinated Lien Series 2007A,

6/17 at 100.00

AA (4)

14,113,400

5.000%, 6/01/36 (Pre-refunded 6/01/17) – AGM Insured

New York – 6.1% (3.9% of Total Investments)

705

Buffalo and Erie County Industrial Land Development Corporation, New York, Revenue Bonds,  
7/25 at 100.00  
BBB+  
764,121

Catholic Health System, Inc. Project, Series 2015, 4.000%, 7/01/45

5,810

Build NYC Resource Corporation, Revenue Bonds, New York, Albert Einstein College of Medicine,  
9/25 at 100.00  
N/R  
6,993,729

Inc., Series 2015, 5.500%, 9/01/45

2,250

Dormitory Authority of the State of New York, Insured Revenue Bonds, Mount Sinai School of  
No Opt. Call  
AA-  
2,759,580

Medicine, Series 1994A, 5.150%, 7/01/24 – NPFG Insured

Dormitory Authority of the State of New York, Revenue Bonds, Icahn School of Medicine at Mount

Sinai, Series 2015A:

400

4.000%, 7/01/40

Explanation of Responses:

7/25 at 100.00

A-

443,152

4,070

5.000%, 7/01/45

7/25 at 100.00

A-

4,906,222

7,225

Dormitory Authority of the State of New York, Revenue Bonds, Non State Supported Debt, Cornell

7/20 at 100.00

Aa1

8,311,279

University, Series 2010A, 5.000%, 7/01/35

5,005

Dormitory Authority of the State of New York, Revenue Bonds, Non State Supported Debt, Vassar

7/17 at 100.00

AA-

5,200,796

College, Series 2007, 5.000%, 7/01/46

Dormitory Authority of the State of New York, Revenue Bonds, Orange Regional Medical Center

Obligated Group, Series 2015:

2,700

5.000%, 12/01/40

No Opt. Call

Ba1

3,060,369

Explanation of Responses:



5,600

5.000%, 12/01/45

No Opt. Call

Ba1

6,324,472

Dormitory Authority of the State of New York, State Personal Income Tax Revenue Bonds, Tender

Option Bond Trust 3518:

2,000

12.934%, 2/15/33 (IF)

2/19 at 100.00

AAA

2,632,100

1,335

12.923%, 2/15/33 (IF)

2/19 at 100.00

AAA

1,755,979

14,585

Dutchess County Local Development Corporation, New York, Revenue Bonds, Health Quest Systems,  
7/26 at 100.00

A-

15,926,528

Inc. Project, Series 2016B, 4.000%, 7/01/41

Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Senior Fiscal 2012

Series 2011A:

Explanation of Responses:

850

5.750%, 2/15/47

2/21 at 100.00

A

1,005,865

2,400

5.250%, 2/15/47

2/21 at 100.00

A

2,764,824

Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Series 2006A:

2,185

5.000%, 2/15/47 – FGIC Insured

2/17 at 100.00

A

2,234,621

10,955

4.500%, 2/15/47 – NPPG Insured

2/17 at 100.00

AA–

11,172,019

170

Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A,

10/16 at 100.00

AA–

170,646

5.000%, 12/01/25 – FGIC Insured

Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2014A:

550

4.000%, 9/01/39 – AGM Insured

9/24 at 100.00

AA

603,730

390

5.000%, 9/01/44

9/24 at 100.00

A–

464,771

3,300

Long Island Power Authority, New York, Electric System Revenue Bonds, Series 2006F, 4.250%,

11/16 at 100.00

AA–

3,324,453

5/01/33 – NPMG Insured

6,075

Long Island Power Authority, New York, Electric System Revenue Bonds, Series 2011A, 5.000%,

5/21 at 100.00

AA

7,004,050

5/01/36 – AGM Insured

10,000

Long Island Power Authority, New York, Electric System Revenue Bonds, Series 2012A,

9/22 at 100.00

A–

11,761,800

5.000%, 9/01/42

1,858

Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2006B,

Explanation of Responses:

11/16 at 100.00  
AA (4)  
1,880,230

4.500%, 11/15/32 – AGM Insured (Pre-refunded 11/15/16) (UB)

11,742

Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2006B,  
11/16 at 100.00  
AA  
11,872,822

4.500%, 11/15/32 – AGM Insured (UB)

4,315

Monroe County Industrial Development Corporation, New York, FHA Insured Mortgage Revenue  
2/21 at 100.00  
AA  
5,086,091

Bonds, Unity Hospital of Rochester Project, Series 2010, 5.500%, 8/15/40

1,000

Nassau County Local Economic Assistance Corporation, New York, Revenue Bonds, Catholic Health  
7/24 at 100.00  
BBB+  
1,186,940

Services of Long Island Obligated Group Project, Series 2014, 5.000%, 7/01/31

1,665

Nassau County Tobacco Settlement Corporation, New York, Tobacco Settlement Asset-Backed Bonds,  
10/16 at 100.00  
B–  
1,664,867

Explanation of Responses:

Series 2006A-3, 5.000%, 6/01/35

4,050

New York City Industrial Development Agency, New York, Revenue Bonds, Yankee Stadium Project  
3/19 at 100.00

AA  
4,685,891

PILOT, Series 2009A, 7.000%, 3/01/49 – AGC Insured

11,570

New York City Municipal Water Authority, Water and Sewer System Second General Resolution  
6/25 at 100.00

AA+  
14,117,251

Revenue Bonds, Fiscal 2016, Series 2015BB-1, 5.000%, 6/15/46 (UB)

New York City, New York, General Obligation Bonds, Fiscal Series 2002G:

10

5.000%, 8/01/17  
10/16 at 100.00

AA  
10,038  
75

5.750%, 8/01/18  
10/16 at 100.00

AA  
75,332  
5

New York City, New York, General Obligation Bonds, Fiscal Series 2005M, 5.000%, 4/01/26 –

Explanation of Responses:

10/16 at 100.00

AA

5,019

FGIC Insured

30,265

New York Liberty Development Corporation, New York, Liberty Revenue Bonds, 3 World Trade

11/24 at 100.00

N/R

34,823,212

Center Project, Class 1 Series 2014, 5.000%, 11/15/44

70

New York State Housing Finance Agency, Mortgage Revenue Refunding Bonds, Housing Project,

11/16 at 100.00

AA

70,229

Series 1996A, 6.125%, 11/01/20 – AGM Insured

5,655

Onondaga Civic Development Corporation, New York, Revenue Bonds, Saint Joseph's Hospital

7/22 at 100.00

N/R (4)

6,972,728

Health Center Project, Series 2012, 5.000%, 7/01/42 (Pre-refunded 7/01/22)

Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air

Terminal LLC Project, Eighth Series 2010:

8,550

5.500%, 12/01/31

12/20 at 100.00

Baa1

9,887,733

3,155

6.000%, 12/01/36

12/20 at 100.00

Baa1

3,729,178

2,500

Triborough Bridge and Tunnel Authority, New York, General Purpose Revenue Bonds, Refunding

5/25 at 100.00

AA-

3,027,925

Series 2015A, 5.000%, 11/15/50

Triborough Bridge and Tunnel Authority, New York, General Purpose Revenue Bonds, Refunding

Subordinate Lien Series 2013A:

2,430

0.000%, 11/15/31

No Opt. Call

A+

1,632,984

1,435

0.000%, 11/15/32

Explanation of Responses:

No Opt. Call  
A+  
934,960  
10,665

TSASC Inc., New York, Tobacco Asset-Backed Bonds, Series 2006, 5.125%, 6/01/42  
10/16 at 100.00  
B-  
10,626,393  
1,490

Westchester County Local Development Corporation, New York, Revenue Bonds, Westchester  
11/25 at 100.00  
BBB  
1,752,255

Medical Center Obligated Group Project, Series 2016, 5.000%, 11/01/46

191,065

Total New York

213,627,184

North Carolina – 1.0% (0.7% of Total Investments)

3,000

Charlotte-Mecklenburg Hospital Authority, North Carolina, Health Care Revenue Bonds, DBA  
1/18 at 100.00  
AA-  
3,133,380

Carolinas HealthCare System, Series 2008A, 5.000%, 1/15/47

1,255

North Carolina Medical Care Commission, Health Care Facilities Revenue Bonds, Duke University  
6/19 at 100.00  
Aa2 (4)  
1,408,738

Explanation of Responses:



Health System, Series 2009A, 5.000%, 6/01/39 (Pre-refunded 6/01/19)

10,000

North Carolina Medical Care Commission, Health Care Facilities Revenue Bonds, Duke University  
6/22 at 100.00

AA

11,699,300

Health System, Series 2012A, 5.000%, 6/01/42

4,715

North Carolina Medical Care Commission, Health Care Facilities Revenue Bonds, Vidant Health,  
6/22 at 100.00

A+

5,441,534

Refunding Series 2012A, 5.000%, 6/01/36

North Carolina Medical Care Commission, Health Care Facilities Revenue Bonds, WakeMed,

Refunding Series 2012A:

5,000

5.000%, 10/01/27

10/22 at 100.00

A+

5,941,050

2,150

5.000%, 10/01/38

Explanation of Responses:

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10/22 at 100.00

A+

2,513,866

1,495

North Carolina Medical Care Commission, Health System Revenue Bonds, Mission St. Joseph's

10/17 at 100.00

N/R (4)

1,564,981

Health System, Series 2007, 4.500%, 10/01/31 (Pre-refunded 10/01/17) (UB)

2,505

North Carolina Medical Care Commission, Health System Revenue Bonds, Mission St. Joseph's

10/17 at 100.00

AA-

2,602,394

Health System, Series 2007, 4.500%, 10/01/31 (UB)

540

Oak Island, North Carolina, Enterprise System Revenue Bonds, Series 2009, 6.000%, 6/01/34

6/19 at 100.00

AA (4)

621,815

(Pre-refunded 6/01/19) – AGC Insured

830

University of North Carolina, Greensboro, General Revenue Bonds, Series 2014, 5.000%, 4/01/39

4/24 at 100.00

Aa3

987,410

31,490

Total North Carolina

35,914,468

Explanation of Responses:

North Dakota – 0.5% (0.3% of Total Investments)

Grand Forks, North Dakota, Health Care System Revenue Bonds, Altru Health System Obligated

Group, Series 2012:

7,000

5.000%, 12/01/29

12/21 at 100.00

A-

7,972,580

3,000

5.000%, 12/01/32

12/21 at 100.00

A-

3,378,150

2,245

5.000%, 12/01/35

12/21 at 100.00

A-

2,512,492

Williston Parks and Recreation District, North Dakota, Sales Tax & Gross Revenue Bonds,

Series 2012A:

600

3.000%, 3/01/18

Explanation of Responses:

No Opt. Call  
BBB-  
603,972  
970

4.000%, 3/01/19  
No Opt. Call  
BBB-  
1,006,288  
1,085

5.000%, 3/01/21  
No Opt. Call  
BBB-  
1,186,545  
2,535

Williston, North Dakota, Multifamily Housing Revenue Bonds, Eagle Crest Apartments LLC  
9/23 at 100.00  
N/R  
1,520,873

Project, Series 2013, 7.750%, 9/01/38 (8)

17,435

Total North Dakota

18,180,900

Ohio – 8.2% (5.3% of Total Investments)

4,185

Akron, Bath and Copley Joint Township Hospital District, Ohio, Hospital Revenue Bonds,  
5/22 at 100.00  
A1  
4,718,295

Children's Hospital Medical Center, Improvement & Refunding Series 2012, 5.000%, 11/15/42

Allen County, Ohio, Hospital Facilities Revenue Bonds, Catholic Health Partners, Refunding and

Improvement Series 2012A:

1,930

5.000%, 5/01/33

5/22 at 100.00

AA-

2,246,674

2,540

4.000%, 5/01/33

5/22 at 100.00

AA-

2,733,091

3,405

5.000%, 5/01/42

5/22 at 100.00

AA-

3,915,682

9,405

American Municipal Power Ohio Inc., Prairie State Energy Campus Project Revenue Bonds, Series

2/18 at 100.00

N/R (4)

10,083,101

2008A, 5.250%, 2/15/43 (Pre-refunded 2/15/18)

595

American Municipal Power Ohio Inc., Prairie State Energy Campus Project Revenue Bonds, Series

2/18 at 100.00

A1

632,604

2008A, 5.250%, 2/15/43

Explanation of Responses:

Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue

Bonds, Senior Lien, Series 2007A-2:

17,305

5.375%, 6/01/24

6/17 at 100.00

B-

17,113,261

43,260

5.125%, 6/01/24

6/17 at 100.00

B-

42,727,469

12,720

5.875%, 6/01/30

6/17 at 100.00

B-

12,721,272

26,460

5.750%, 6/01/34

6/17 at 100.00

B-

26,340,930

2,715

6.000%, 6/01/42

6/17 at 100.00

B-

2,715,624

19,115

5.875%, 6/01/47

6/17 at 100.00

B-

19,105,060

Explanation of Responses:

10,000

Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue  
6/22 at 100.00

B-  
10,216,800

Bonds, Senior Lien, Series 2007A-3, 6.250%, 6/01/37

8,310

Cleveland Heights-University Heights City School District, Ohio, General Obligation Bonds,  
6/23 at 100.00

AA  
9,806,797

School Improvement Series 2014, 5.000%, 12/01/51

10,000

Columbus City School District, Franklin County, Ohio, General Obligation Bonds, Refunding  
12/16 at 100.00

AA+  
10,100,700

Series 2006, 4.250%, 12/01/32 – AGM Insured

7,870

Franklin County, Ohio, Hospital Revenue Bonds, Nationwide Children's Hospital Project,  
5/22 at 100.00

Aa2  
8,995,410

Improvement Series 2012A, 5.000%, 11/01/42

28,580

Hamilton County, Ohio, Sales Tax Bonds, Subordinate Lien, Series 2006A, 4.250%, 12/01/32 –

Explanation of Responses:

12/16 at 100.00  
A1  
28,756,053

AMBAC Insured

6,425

JobsOhio Beverage System, Ohio, Statewide Senior Lien Liquor Profits Revenue Bonds, Series  
1/23 at 100.00  
AA  
7,543,079

2013A, 5.000%, 1/01/38 (UB) (5)

JobsOhio Beverage System, Ohio, Statewide Senior Lien Liquor Profits Revenue Bonds, Tender

Option Bond Trust 2016-XG0052:

1,250

16.211%, 1/01/38 (IF) (5)  
1/23 at 100.00  
AA  
2,120,100  
2,000

16.211%, 1/01/38 (IF) (5)  
1/23 at 100.00  
AA  
3,392,160  
625

16.211%, 1/01/38 (IF) (5)  
1/23 at 100.00  
AA  
1,060,050

Explanation of Responses:



1,725

16.211%, 1/01/38 (IF) (5)

1/23 at 100.00

AA

2,925,738

1,750

16.202%, 1/01/38 (IF) (5)

1/23 at 100.00

AA

2,967,458

390

16.096%, 1/01/38 (IF) (5)

1/23 at 100.00

AA

659,396

2,365

Lorain County Port Authority, Ohio, Recovery Zone Facility Economic Development Revenue Bonds,

12/20 at 100.00

B

2,346,837

United State Steel Corporation Project, Series 2010, 6.750%, 12/01/40

2,885

Lucas County, Ohio, Hospital Revenue Bonds, ProMedica Healthcare Obligated Group, Series

11/21 at 100.00

AA

3,535,077

2011A, 6.000%, 11/15/41

Middletown City School District, Butler County, Ohio, General Obligation Bonds, Refunding

Series 2007:

Explanation of Responses:

4,380

5.250%, 12/01/27 – AGM Insured

No Opt. Call

A2

5,804,945

6,000

5.250%, 12/01/31 – AGM Insured

No Opt. Call

A2

8,045,700

12,000

Muskingum County, Ohio, Hospital Facilities Revenue Bonds, Genesis HealthCare System Obligated

2/23 at 100.00

BB+

13,044,480

Group Project, Series 2013, 5.000%, 2/15/48

4,975

Ohio Turnpike Commission, Turnpike Revenue Bonds, Infrastructure Project, Junior Lien Series

2/23 at 100.00

A+

5,771,199

2013A-1, 5.000%, 2/15/48

1,240

Ohio Turnpike Commission, Turnpike Revenue Bonds, Infrastructure Projects, Junior Lien

2/31 at 100.00

A+

1,249,920

Convertible Series 2013A-3, 0.000%, 2/15/36 (7)

7,985

Scioto County, Ohio, Hospital Facilities Revenue Bonds, Southern Ohio Medical Center,  
2/26 at 100.00  
A2  
8,230,379

Refunding Series 2016, 3.500%, 2/15/38

Southeastern Ohio Port Authority, Hospital Facilities Revenue Bonds, Memorial Health System

Obligated Group Project, Refunding and Improvement Series 2012:

1,095

5.750%, 12/01/32  
12/22 at 100.00  
BB  
1,263,510  
870

6.000%, 12/01/42  
12/22 at 100.00  
BB  
1,001,718  
1,330

Tuscarawas County Economic Development and Finance Alliance, Ohio, Higher Education Facilities  
3/25 at 100.00  
N/R  
1,399,120

Revenue Bonds, Ashland University, Refunding & Improvement Series 2015, 6.000%, 3/01/45

2,000

University of Akron, Ohio, General Receipts Bonds, Federally Taxable Build America Bonds,

Explanation of Responses:

1/20 at 100.00  
AA  
2,260,520

Series 2010B, 5.000%, 1/01/29 – AGM Insured

269,685

Total Ohio

287,550,209

Oklahoma – 1.2% (0.7% of Total Investments)

1,400

Fort Sill Apache Tribe of Oklahoma Economic Development Authority, Gaming Enterprise Revenue  
8/21 at 100.00  
N/R  
1,695,302

Bonds, Fort Sill Apache Casino, Series 2011A, 8.500%, 8/25/26

3,500

Grand River Dam Authority, Oklahoma, Revenue Bonds, Series 2010A, 5.250%, 6/01/40  
6/20 at 100.00  
A+  
4,002,460

Oklahoma City Water Utilities Trust, Oklahoma, Water and Sewer Revenue Bonds, Series 2011:

1,000

5.375%, 7/01/40  
7/21 at 100.00  
AAA  
1,188,430

Explanation of Responses:

1,500

5.000%, 7/01/40

7/21 at 100.00

AAA

1,745,880

1,675

Oklahoma Development Finance Authority, Health System Revenue Bonds, Integris Baptist Medical

8/18 at 100.00

AA- (4)

1,832,584

Center, Series 2008B, 5.250%, 8/15/38 (Pre-refunded 8/15/18)

Oklahoma Development Finance Authority, Revenue Bonds, Saint John Health System, Series 2007:

2,300

5.000%, 2/15/37

2/17 at 100.00

AA

2,349,312

5,840

5.000%, 2/15/42

2/17 at 100.00

AA

5,963,925

Oklahoma Development Finance Authority, Revenue Bonds, Saint John Health System, Series 2007:

75

5.000%, 2/15/37 (Pre-refunded 2/15/17)

2/17 at 100.00

N/R (4)

76,831

200

5.000%, 2/15/42 (Pre-refunded 2/15/17)

Explanation of Responses:

2/17 at 100.00  
N/R (4)  
204,882  
21,060

Oklahoma Municipal Power Authority, Power Supply System Revenue Bonds, Series 2007, 4.500%,  
1/17 at 100.00  
AA-  
21,375,058

1/01/47 – FGIC Insured

38,550

Total Oklahoma

40,434,664

Oregon – 0.4% (0.2% of Total Investments)

Multnomah County Hospital Facilities Authority, Oregon, Revenue Bonds, Mirabella South

Waterfront, Refunding Series 2014A:

1,000

5.400%, 10/01/44  
10/24 at 100.00  
N/R  
1,130,560  
800

5.500%, 10/01/49  
10/24 at 100.00  
N/R  
897,240

Explanation of Responses:

4,000

Oregon Department of Administrative Services, State Lottery Revenue Bonds, Series 2011A,  
4/21 at 100.00  
AAA  
4,706,000

5.250%, 4/01/31

3,000

Oregon State Department of Transportation, Highway User Tax Revenue Bonds, Senior Lien Series  
5/19 at 100.00  
AAA  
3,361,260

2009A, 5.000%, 11/15/33 (Pre-refunded 5/15/19)

2,110

Oregon State Facilities Authority, Revenue Bonds, University of Portland Projects, Series  
4/25 at 100.00  
A-  
2,295,216

2015A, 4.000%, 4/01/40

10,910

Total Oregon

12,390,276

Pennsylvania – 7.3% (4.8% of Total Investments)

Allegheny Country Industrial Development Authority, Pennsylvania, Environmental Improvement

Explanation of Responses:

Revenue Bonds, United States Steel Corporation Project, Refunding Series 2009:

170

6.750%, 11/01/24

11/19 at 100.00

B

167,345

195

6.875%, 5/01/30

11/19 at 100.00

B

192,654

2,000

Allegheny County Hospital Development Authority, Pennsylvania, Revenue Bonds, University of  
8/19 at 100.00

Aa3

2,263,780

Pittsburgh Medical Center, Series 2009A, 5.625%, 8/15/39

10

Allegheny County Industrial Development Authority, Pennsylvania, Revenue Bonds, United States  
No Opt. Call

B

10,064

Steel Corporation, Series 2005, 5.500%, 11/01/16

3,330

Allegheny County Sanitary Authority, Pennsylvania, Sewer Revenue Bonds, Refunding Series 2010,  
12/20 at 100.00

AA

3,825,171

Explanation of Responses:



5.000%, 6/01/40 – AGM Insured

6,015

Chester County Health and Educational Facilities Authority, Pennsylvania, Health System

5/20 at 100.00

AA

6,743,597

Revenue Bonds, Jefferson Health System, Series 2010A, 5.000%, 5/15/40

1,000

Cumberland County Municipal Authority, Pennsylvania, Revenue Bonds, Diakon Lutheran Social

1/25 at 100.00

BBB+

1,191,720

Ministries Project, Series 2015, 5.000%, 1/01/29

7,630

Dauphin County General Authority, Pennsylvania, Health System Revenue Bonds, Pinnacle Health

6/22 at 100.00

A+

8,751,610

System Project, Series 2012A, 5.000%, 6/01/42

8,750

Delaware River Port Authority, New Jersey and Pennsylvania, Revenue Bonds, Series 2010E,

1/20 at 100.00

AA

9,880,325

5.000%, 1/01/40 – AGM Insured

Explanation of Responses:

3,255

Huntingdon County General Authority, Pennsylvania, Revenue Bonds, Juniata College, Series  
5/26 at 100.00  
BBB+  
3,807,927

2016OO2, 5.000%, 5/01/46

1,250

Lancaster County Hospital Authority, Pennsylvania, Revenue Bonds, Landis Homes Retirement  
7/25 at 100.00  
BBB-  
1,427,050

Community Project, Refunding Series 2015A, 5.000%, 7/01/45

1,500

Lehigh County Authority, Pennsylvania, Water and Sewer Revenue Bonds, Allentown Concession,  
12/23 at 100.00  
A  
1,770,615

Series 2013A, 5.125%, 12/01/47

Montgomery County Industrial Development Authority, Pennsylvania, FHA Insured Mortgage Revenue

Bonds, New Regional Medical Center Project, Series 2010:

7,970

5.250%, 8/01/33 (Pre-refunded 8/01/20)

8/20 at 100.00

N/R (4)

9,373,916

5,295

5.375%, 8/01/38 (Pre-refunded 8/01/20)

8/20 at 100.00

N/R (4)

6,253,766

Montgomery County Industrial Development Authority, Pennsylvania, Health System Revenue Bonds,

Albert Einstein Healthcare Network Issue, Series 2015A:

10,450

5.250%, 1/15/45

1/25 at 100.00

Baa2

11,997,645

1,150

5.250%, 1/15/46

1/25 at 100.00

Baa2

1,319,395

11,810

Pennsylvania Economic Development Financing Authority, Exempt Facilities Revenue Refunding

9/25 at 100.00

B+

12,717,362

Bonds, PPL Energy Supply, LLC Project, Series 2009A, 6.400%, 12/01/38

4,675

Pennsylvania Housing Finance Agency, Single Family Mortgage Revenue Bonds, Series 2016-120,

Explanation of Responses:

10/25 at 100.00  
AA+  
4,703,003

3.200%, 4/01/40

20,600

Pennsylvania Public School Building Authority, Lease Revenue Bonds, School District of  
12/16 at 100.00  
AA  
20,855,028

Philadelphia, Series 2006B, 4.500%, 6/01/32 – AGM Insured

3,705

Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Series 2015A-1, 5.000%, 12/01/45  
6/25 at 100.00  
A1  
4,390,166

Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Series 2016A-1:

11,615

5.000%, 12/01/41  
6/26 at 100.00  
A1  
13,909,311  
34,115

5.000%, 12/01/46  
6/26 at 100.00  
A1  
40,691,349  
11,000

Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Subordinate Series 2009C, 6.250%,  
6/26 at 100.00  
AA  
14,805,890

Explanation of Responses:

6/01/33 – AGM Insured

15,000

Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Subordinate Series 2015B-1,  
12/25 at 100.00

A–

17,520,300

5.000%, 12/01/45

10,080

Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital  
7/22 at 100.00

BBB–

11,342,621

Revenue Bonds, Temple University Health System Obligated Group, Series 2012A,

5.625%, 7/01/42

Philadelphia, Pennsylvania, Airport Revenue Bonds, Series 2010A:

5,000

5.000%, 6/15/35 – AGM Insured

6/20 at 100.00

AA

5,648,700

17,850

5.000%, 6/15/40 – AGM Insured

Explanation of Responses:

6/20 at 100.00

AA

20,165,859

7,055

Pittsburgh and Allegheny County Sports and Exhibition Authority, Pennsylvania, Hotel Room

8/20 at 100.00

AA

7,995,502

Excise Tax Revenue Bonds, Refunding Series 2010, 5.000%, 2/01/35 – AGC Insured

5,180

Pittsburgh and Allegheny County Sports and Exhibition Authority, Pennsylvania, Sales Tax

8/20 at 100.00

AA

5,903,387

Revenue Bonds, Refunding Series 2010, 5.000%, 2/01/31 – AGM Insured

Scranton, Pennsylvania, Sewer Authority Revenue Bonds, Series 2011A:

1,125

5.250%, 12/01/31 – AGM Insured

12/21 at 100.00

AA

1,323,585

1,000

5.500%, 12/01/35 – AGM Insured

12/21 at 100.00

AA

1,189,940

5,790

Susquehanna Area Regional Airport Authority, Pennsylvania, Airport System Revenue Bonds,

No Opt. Call

Baa3

5,943,030

Explanation of Responses:

Series 2012B, 4.000%, 1/01/33

225,570

Total Pennsylvania

258,081,613

Puerto Rico – 0.5% (0.3% of Total Investments)

590

Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2004J, 5.000%,  
10/16 at 100.00

AA-

590,059

7/01/29 – NPFPG Insured

Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, Series 2007A:

50,000

0.000%, 8/01/47 – AMBAC Insured

No Opt. Call

Caa3

7,241,000

86,250

0.000%, 8/01/54 – AMBAC Insured

No Opt. Call

Caa3

8,505,975

136,840

Total Puerto Rico

Explanation of Responses:

16,337,034

Rhode Island – 1.2% (0.8% of Total Investments)

1,890

Providence Housing Development Corporation, Rhode Island, FHA-Insured Section 8 Assisted  
1/17 at 100.00

AA–  
1,896,917

Mortgage Revenue Refunding Bonds, Barbara Jordan Apartments, Series 1994A, 6.750%,

7/01/25 – NPMG Insured

Rhode Island Commerce Corporation, Airport Revenue Bonds, Series 2016D:

2,740

5.000%, 7/01/41

7/26 at 100.00

BBB+

3,264,244

2,005

5.000%, 7/01/46

7/26 at 100.00

BBB+

2,377,148

1,000

Rhode Island Health and Educational Building Corporation, Revenue Bonds, Care New England  
9/23 at 100.00

BBB

1,165,260

Explanation of Responses:



Health System, Series 2013A, 6.000%, 9/01/33

305,000

Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds,  
6/17 at 12.63

CCC+

32,009,750

Series 2007A, 0.000%, 6/01/52

312,635

Total Rhode Island

40,713,319

South Carolina – 5.0% (3.3% of Total Investments)

29,300

Anderson County School District 5, South Carolina, General Obligation Bonds, Series 2008,  
2/18 at 100.00

Aa1 (4)

31,374,733

5.250%, 2/01/38 (Pre-refunded 2/01/18) – AGM Insured

1,950

Greenville County School District, South Carolina, Installment Purchase Revenue Bonds, Series  
12/16 at 100.00

AA (4)

1,980,225

2006, 5.000%, 12/01/28 (Pre-refunded 12/01/16) – AGM Insured

Explanation of Responses:

7,600

Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Series 2004A-2,

No Opt. Call

A-

5,013,796

0.000%, 1/01/31 – AMBAC Insured

4,050

Saint Peters Parish/Jasper County Public Facilities Corporation, South Carolina, Installment

4/21 at 100.00

AA

4,643,973

Purchase Revenue Bonds, County Office Building Projects, Series 2011A, 5.250%, 4/01/44 –

AGC Insured

1,250

South Carolina Jobs-Economic Development Authority, Hospital Revenue Bonds, Palmetto Health,

8/21 at 100.00

AA

1,542,825

Refunding Series 2011A, 6.500%, 8/01/39 – AGM Insured

15,000

South Carolina Public Service Authority Santee Cooper Revenue Obligations, Refunding Series

12/26 at 100.00

AA-

17,722,350

Explanation of Responses:

2016B, 5.000%, 12/01/56

34,790

South Carolina Public Service Authority, Electric System Revenue Bonds, Santee Cooper, Series  
12/24 at 100.00

AA-  
41,184,054

2014C, 5.000%, 12/01/46 (UB)

20

South Carolina Public Service Authority, Electric System Revenue Bonds, Santee Cooper, Series  
1/19 at 100.00

AA- (4)  
22,356

2008A, 5.500%, 1/01/38 (Pre-refunded 1/01/19)

South Carolina Public Service Authority, Santee Cooper Revenue Obligations, Refunding &

Improvement Series 2015A:

5,000

5.000%, 12/01/50  
6/25 at 100.00

AA-  
5,838,800  
6,000

5.000%, 12/01/55

Explanation of Responses:

6/25 at 100.00

AA-

7,021,920

5,000

South Carolina Public Service Authority, Santee Cooper Revenue Obligations, Refunding Series

12/24 at 100.00

AA-

5,918,950

2014C, 5.000%, 12/01/46

1,310

South Carolina Public Service Authority, Santee Cooper Revenue Obligations, Series 2013A,

12/23 at 100.00

AA-

1,552,953

5.125%, 12/01/43

10,195

South Carolina Public Service Authority, Santee Cooper Revenue Obligations, Series 2014A,

6/24 at 100.00

AA-

12,292,519

5.500%, 12/01/54

24,745

South Carolina Transportation Infrastructure Bank, Revenue Bonds, Series 2007A, 4.500%,

10/16 at 100.00

A1 (4)

24,917,720

10/01/34 (Pre-refunded 10/01/16) – SYNCORA GTY Insured

3,800

South Carolina Transportation Infrastructure Bank, Revenue Bonds, Series 2010A,  
10/19 at 100.00

A1

4,262,688

5.250%, 10/01/40

10,250

Spartanburg Regional Health Services District, Inc., South Carolina, Hospital Revenue  
4/22 at 100.00

A+

11,785,040

Refunding Bonds, Series 2012A, 5.000%, 4/15/32

160,260

Total South Carolina

177,074,902

South Dakota – 0.3% (0.2% of Total Investments)

South Dakota Health and Educational Facilities Authority, Revenue Bonds, Avera Health,

Series 2012A:

250

5.000%, 7/01/27

Explanation of Responses:

7/21 at 100.00  
AA-  
289,438  
4,350

5.000%, 7/01/42  
7/21 at 100.00  
AA-  
4,923,852  
2,055

South Dakota Health and Educational Facilities Authority, Revenue Bonds, Sanford Health,  
11/24 at 100.00  
A+  
2,418,386

Series 2014B, 5.000%, 11/01/44

910

South Dakota Health and Educational Facilities Authority, Revenue Bonds, Sanford Health,  
11/25 at 100.00  
A+  
1,081,590

Series 2015, 5.000%, 11/01/45

7,565

Total South Dakota

8,713,266

Tennessee – 0.7% (0.4% of Total Investments)

12,795

Chattanooga Health, Educational and Housing Facility Board, Tennessee, Hospital Revenue Bonds,  
1/23 at 100.00  
A-  
14,710,795

Explanation of Responses:

Catholic Health Initiatives, Series 2013A, 5.250%, 1/01/45

2,350

Chattanooga-Hamilton County Hospital Authority, Tennessee, Hospital Revenue Bonds, Erlanger  
10/24 at 100.00  
BBB+  
2,720,572

Health System, Refunding Series 2014A, 5.000%, 10/01/39

Metropolitan Government of Nashville-Davidson County Health and Educational Facilities Board,

Tennessee, Revenue Bonds, Vanderbilt University Medical Center, Series 2016A:

4,895

5.000%, 7/01/40  
7/26 at 100.00  
A3  
5,918,887  
525

5.000%, 7/01/46  
7/26 at 100.00  
A3  
631,759  
20,565

Total Tennessee

23,982,013

Texas – 13.0% (8.4% of Total Investments)

Explanation of Responses:

735

Arlington Higher Education Finance Corporation, Texas, Education Revenue Bonds, Wayside  
8/21 at 100.00  
BB+  
748,972

Schools, Series 2016A, 4.375%, 8/15/36

3,855

Aubrey, Denton County, Texas, Special Assessment Revenue Bonds, Jackson Ridge Public  
3/23 at 103.00  
N/R  
4,028,745

Improvement District Phase 1 Project, Series 2015, 7.250%, 9/01/45

3,450

Aubrey, Denton County, Texas, Special Assessment Revenue Bonds, Jackson Ridge Public  
3/23 at 103.00  
N/R  
3,594,003

Improvement District Phases 2-3 Major Improvements Project, Series 2015, 8.250%, 9/01/40

5,480

Austin, Texas, Electric Utility System Revenue Bonds, Series 2015A, 5.000%, 11/15/45 (UB) (5)  
11/25 at 100.00  
AA-  
6,609,757  
6,685

Bexar County, Texas, Venue Project Revenue Bonds, Refunding Series 2010, 5.500%, 8/15/49 –  
8/19 at 100.00  
AA  
7,417,475

Explanation of Responses:



AGM Insured

2,500

Board of Managers, Joint Guadalupe County-Seguin City Hospital, Texas, Hospital Mortgage  
12/25 at 100.00  
BB  
2,695,125

Revenue Bonds, Refunding & Improvement Series 2015, 5.000%, 12/01/45

2,440

Celina, Texas, Special Assessment Revenue Bonds, Sutton Fields II Public Improvement District  
3/23 at 103.00  
N/R  
2,563,757

Neighborhood Improvement Area 1 Project, Series 2015, 7.250%, 9/01/45

4,300

Celina, Texas, Special Assessment Revenue Bonds, Sutton Fields II Public Improvement District  
3/23 at 103.00  
N/R  
4,508,679

Neighborhood Improvement Areas 2-5 Major Improvement Project, Series 2015, 8.250%, 9/01/40

405

Celina, Texas, Special Assessment Revenue Bonds, Wells South Public Improvement District  
9/24 at 100.00  
N/R  
428,539

Neighborhood Improvement Area 1 Project, Series 2015, 6.250%, 9/01/45

Explanation of Responses:

Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011:

1,500

5.750%, 1/01/31 (Pre-refunded 1/01/21)

1/21 at 100.00

BBB+ (4)

1,816,515

1,700

6.250%, 1/01/46 (Pre-refunded 1/01/21)

1/21 at 100.00

BBB+ (4)

2,095,505

13,685

Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien, Series 2015A,

7/25 at 100.00

BBB+

16,201,261

5.000%, 1/01/45

Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien, Series 2016:

5,000

5.000%, 1/01/40

1/26 at 100.00

BBB+

5,992,400

18,410

3.375%, 1/01/41

1/26 at 100.00

BBB+

18,333,783

Explanation of Responses:

1,500

Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Idea Public  
No Opt. Call  
BBB  
1,616,955

Schools, Series 2012, 3.750%, 8/15/22

Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Uplift Education

Charter School, Series 2013A:

765

4.350%, 12/01/42  
12/22 at 100.00  
BBB-  
793,756  
375

4.400%, 12/01/47  
12/22 at 100.00  
BBB-  
389,074  
4,000

Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Uplift Education  
6/25 at 100.00  
BBB-  
4,568,040

Charter School, Series 2015A, 5.000%, 12/01/45

Club Municipal Management District 1, Texas, Special Assessment Revenue Bonds, Improvement

Explanation of Responses:

Area 1 Project, Series 2016:

765

5.750%, 9/01/28

9/23 at 103.00

N/R

784,974

770

6.500%, 9/01/46

9/23 at 103.00

N/R

789,404

11,735

Dallas-Fort Worth International Airport, Texas, Joint Revenue Bonds, Refunding and Improvement

11/21 at 100.00

A+

13,550,170

Bonds, Series 2012C, 5.000%, 11/01/45 – AGM Insured

400

Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2014A,

9/24 at 100.00

BB+

436,268

5.250%, 9/01/44

880

Fort Bend County Industrial Development Corporation, Texas, Revenue Bonds, NRG Energy Inc.

11/22 at 100.00

Baa3

966,680

Explanation of Responses:

Project, Series 2012A, RMKT, 4.750%, 5/01/38

8,920

Fort Bend County Industrial Development Corporation, Texas, Revenue Bonds, NRG Energy Inc.  
11/22 at 100.00  
Baa3  
9,777,301

Project, Series 2012B, 4.750%, 11/01/42

20,000

Grand Parkway Transportation Corporation, Texas, System Toll Revenue Bonds, Subordinate Lien  
10/23 at 100.00  
AA+  
23,953,000

Series 2013B, 5.250%, 10/01/51

10,000

Grand Parkway Transportation Corporation, Texas, System Toll Revenue Bonds, Series 2013B,  
10/23 at 100.00  
AA+  
11,703,400

5.000%, 4/01/53 (UB)

5,470

Grand Parkway Transportation Corporation, Texas, System Toll Revenue Bonds, Tender Option Bond  
10/23 at 100.00  
AA+  
9,198,079

Trust 2015-XF0228, 16.659%, 4/01/53 (IF)

Explanation of Responses:

4,255

Harris County Cultural Education Facilities Finance Corporation, Texas, Revenue Bonds, Houston  
6/25 at 100.00

AA

5,082,598

Methodist Hospital System, Series 2015, 5.000%, 12/01/45

1,100

Harris County Flood Control District, Texas, General Obligation Bonds, Improvement Series  
10/16 at 100.00

AAA

1,108,701

2006, 5.000%, 10/01/26 (Pre-refunded 10/01/16)

1,545

Harris County Metropolitan Transit Authority, Texas, Sales and Use Tax Revenue Bonds, Tender  
11/21 at 100.00

AA+

2,359,400

Option Bond Trust 2016-XG0054, 12.647%, 11/01/41 (IF) (5)

4,080

Harris County, Texas, General Obligation Toll Road Revenue Bonds, Tender Option Bond Trust  
No Opt. Call

AAA

8,961,802

2015-XF0074, 13.543%, 8/15/32 – AGM Insured (IF)

6,000

Harris County-Houston Sports Authority, Texas, Revenue Bonds, Capital Appreciation Refunding  
11/31 at 44.13

AA

1,568,940

Senior Lien Series 2014A, 0.000%, 11/15/48

Harris County-Houston Sports Authority, Texas, Revenue Bonds, Refunding Senior Lien

Series 2014A:

1,500

5.000%, 11/15/28

11/24 at 100.00

A2

1,831,905

6,000

5.000%, 11/15/53

11/24 at 100.00

A2

6,902,700

15,995

Harris County-Houston Sports Authority, Texas, Revenue Bonds, Third Lien Series 2004A-3,  
11/24 at 55.69

AA-

6,631,207

0.000%, 11/15/34 – NPMG Insured

5,000

Houston Higher Education Finance Corporation, Texas, Education Revenue Bonds, KIPP, Inc.,

Explanation of Responses:

8/25 at 100.00

AAA

5,501,600

Refunding Series 2015, 4.000%, 8/15/44

Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment

Facilities Department, Refunding Series 2011B:

3,500

5.125%, 9/01/32 – AGM Insured

9/16 at 100.00

AA

3,514,035

2,055

5.125%, 9/01/33 – AGM Insured

9/16 at 100.00

AA

2,063,241

Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment

Project, Series 2001B:

4,130

0.000%, 9/01/26 – AMBAC Insured

No Opt. Call

AA

3,189,310

Explanation of Responses:



4,865

0.000%, 9/01/27 – AGM Insured

No Opt. Call

AA

3,594,408

4,715

Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Refunding Series 2015,  
9/24 at 100.00

A2

5,558,183

5.000%, 9/01/40

17,000

Houston, Texas, Water and Sewerage System Revenue Bonds, Refunding Junior Lien Series 2002A,

No Opt. Call

AA (4)

26,171,160

5.750%, 12/01/32 – AGM Insured (ETM)

6,700

Hutto Independent School District, Williamson County, Texas, General Obligation Bonds,  
8/21 at 100.00

A

7,724,162

Refunding Series 2012A, 5.000%, 8/01/46

3,500

Irving, Texas, Hotel Occupancy Tax Revenue Bonds, Series 2014B, 5.000%, 8/15/43

8/19 at 100.00

BBB+

3,729,495

940

Kerrville Health Facilities Development Corporation, Texas, Revenue Bonds, Sid Peterson

Explanation of Responses:

8/25 at 100.00  
BBB+  
1,120,358

Memorial Hospital Project, Series 2015, 5.000%, 8/15/30

1,000

Lower Colorado River Authority, Texas, Transmission Contract Revenue Bonds, LCRA Transmission  
5/25 at 100.00  
A+  
1,195,370

Services Corporation Project, Refunding Series 2015, 5.000%, 5/15/45

McCamey County Hospital District, Texas, General Obligation Bonds, Series 2013:

3,095

5.750%, 12/01/33  
12/25 at 100.00  
Ba2  
3,615,950  
3,125

6.125%, 12/01/38  
12/25 at 100.00  
Ba2  
3,666,031  
4,000

Midway Independent School District, McLennan County, Texas, Unlimited Tax School Building and  
No Opt. Call  
Aaa  
3,999,240

Refunding Bonds, Series 2000, 0.000%, 8/15/16

New Hope Cultural Education Facilities Finance Corporation, Texas, Retirement Facility Revenue

Bonds, Legacy at Willow Bend Project, Series 2016:

2,335

5.000%, 11/01/46 (WI/DD, Settling 8/04/16)

11/23 at 103.00

BBB-

2,647,236

6,015

5.000%, 11/01/51 (WI/DD, Settling 8/04/16)

11/23 at 103.00

BBB-

6,787,988

745

New Hope Cultural Education Facilities Finance Corporation, Texas, Retirement Facility Revenue

1/25 at 100.00

N/R

811,976

Bonds, Wesleyan Homes, Inc. Project, Series 2014, 5.500%, 1/01/43

210

New Hope Cultural Education Facilities Finance Corporation, Texas, Student Housing Revenue

4/26 at 100.00

BBB-

241,242

Bonds, CHF-Collegiate Housing Corpus Christi II, L.L.C.-Texas A&M University-Corpus Christi

Project, Series 2016A, 5.000%, 4/01/48

Explanation of Responses:

4,530

New Hope Cultural Education Facilities Finance Corporation, Texas, Student Housing Revenue

4/24 at 100.00

AA

4,888,414

Bonds, CHF-Collegiate Housing Foundation – College Station I LLC – Texas A&M University

Project, Series 2014A, 4.100%, 4/01/34 – AGM Insured

820

New Hope Cultural Education Facilities Finance Corporation, Texas, Student Housing Revenue

4/26 at 100.00

BBB-

935,390

Bonds, CHF-Collegiate Housing Foundation – San Antonio 1, L.L.C. – Texas A&M University –

San Antonio Project, Series 2016A, 5.000%, 4/01/48

New Hope Cultural Education Facilities Finance Corporation, Texas, Student Housing Revenue

Bonds, CHF-Collegiate Housing Foundation – Stephenville II, L.L.C. – Tarleton State University

Project, Series 2014A:

1,000

5.000%, 4/01/34

4/24 at 100.00

BBB-

1,157,030

2,200

5.000%, 4/01/39

4/24 at 100.00

BBB-

2,505,448

1,600

5.000%, 4/01/46

4/24 at 100.00

BBB-

1,816,256

5,540

New Hope Cultural Education Facilities Finance Corporation, Texas, Student Housing Revenue

4/24 at 100.00

Baa3

6,240,311

Bonds, CHF-Collegiate Housing Galveston-Texas A&M University at Galveston Project, Series

2014A, 5.000%, 4/01/39

3,220

North Fort Bend Water Authority, Texas, Water System Revenue Bonds, Series 2011, 5.000%,

12/21 at 100.00

AA

3,695,980

12/15/36 – AGM Insured

Explanation of Responses:

North Texas Tollway Authority, Special Projects System Revenue Bonds, Convertible Capital

Appreciation Series 2011C:

2,590

0.000%, 9/01/43 (7)

9/31 at 100.00

AA+

2,830,482

3,910

0.000%, 9/01/45 (7)

9/31 at 100.00

AA+

4,591,396

3,000

North Texas Tollway Authority, Special Projects System Revenue Bonds, Series 2011A, 5.500%,

9/21 at 100.00

AA+

3,587,940

9/01/41 (UB) (5)

6,155

North Texas Tollway Authority, System Revenue Bonds, Refunding First Tier, Series 2015B,

1/23 at 100.00

A1

7,222,092

5.000%, 1/01/40

North Texas Tollway Authority, System Revenue Bonds, Refunding Second Tier, Series 2015A:

4,900

5.000%, 1/01/32

1/25 at 100.00

A2

5,924,345

2,205

5.000%, 1/01/34

1/25 at 100.00

A2

2,647,235

2,000

5.000%, 1/01/38

1/25 at 100.00

A2

2,377,580

610

Reagan Hospital District of Reagan County, Texas, Limited Tax Revenue Bonds, Series 2014A,

2/24 at 100.00

Ba2

660,484

5.125%, 2/01/39

2,500

Red River Education Finance Corporation, Texas, Higher Education Revenue Bonds, Saint Edwards

6/26 at 100.00

BBB+

2,696,075

University Project, Series 2016, 4.000%, 6/01/41

1,280

San Antonio, Texas, Electric and Gas System Revenue Bonds, Refunding Series 1992, 5.000%,

Explanation of Responses:

No Opt. Call  
AA+ (4)  
1,309,158

2/01/17 (ETM)

4,375

Tarrant County Cultural & Educational Facilities Financing Corporation, Texas, Revenue Bonds,  
11/17 at 100.00

AA  
4,807,950

Tender Option Bond Trust 2016-XF0389, 8.741%, 11/15/47 (IF) (5)

2,410

Tarrant County Cultural Education Facilities Finance Corporation, Texas, Hospital Revenue  
11/21 at 100.00

AA-  
2,795,094

Bonds, Baylor Health Care System, Series 2011A, 5.000%, 11/15/30

1,870

Tarrant County Cultural Education Facilities Finance Corporation, Texas, Hospital Revenue  
9/23 at 100.00

A  
2,212,995

Bonds, Hendrick Medical Center, Refunding Series 2013, 5.500%, 9/01/43

Tarrant County Cultural Education Facilities Finance Corporation, Texas, Hospital Revenue



Bonds, Scott & White Healthcare Project, Series 2010:

215

5.500%, 8/15/45 (Pre-refunded 8/15/20)

8/20 at 100.00

N/R (4)

254,855

2,675

5.500%, 8/15/45 (Pre-refunded 8/15/20)

8/20 at 100.00

AA- (4)

3,176,723

17,640

Tarrant County Cultural Education Facilities Finance Corporation, Texas, Hospital Revenue

5/26 at 100.00

AA-

21,432,424

Bonds, Scott & White Healthcare Project, Series 2016A, 5.000%, 11/15/45 (UB)

7,430

Texas City Industrial Development Corporation, Texas, Industrial Development Revenue Bonds,

2/25 at 100.00

Baa3

7,772,672

NRG Energy, Inc. Project, Fixed Rate Series 2012, 4.125%, 12/01/45

Texas Municipal Gas Acquisition and Supply Corporation III, Gas Supply Revenue Bonds,

Series 2012:

Explanation of Responses:

3,635

5.000%, 12/15/22

No Opt. Call

A3

4,357,056

2,500

5.000%, 12/15/26

No Opt. Call

A3

2,933,850

2,500

5.000%, 12/15/29

No Opt. Call

A3

2,888,600

4,355

5.000%, 12/15/30

No Opt. Call

A3

4,993,051

2,975

5.000%, 12/15/32

No Opt. Call

A3

3,373,353

3,150

Texas Transportation Commission, Central Texas Turnpike System Revenue Bonds, First Tier

8/22 at 100.00

A-

3,669,876

Refunding Series 2012A, 5.000%, 8/15/41

Texas Transportation Commission, Central Texas Turnpike System Revenue Bonds, First Tier

Refunding Series 2015B:

11,280

0.000%, 8/15/36

8/24 at 59.60

A-

5,300,923

10,000

0.000%, 8/15/37

8/24 at 56.94

A-

4,493,200

Texas Transportation Commission, Central Texas Turnpike System Revenue Bonds, Second Tier

Refunding Series 2015C:

5,000

5.000%, 8/15/37

8/24 at 100.00

BBB+

5,834,350

31,810

5.000%, 8/15/42

8/24 at 100.00

BBB+

37,118,135

4,400

Texas Turnpike Authority, Central Texas Turnpike System Revenue Bonds, First Tier Series

No Opt. Call

A-

3,544,904

2002A, 0.000%, 8/15/25 – AMBAC Insured

Explanation of Responses:

1,960

Wood County Central Hospital District, Texas, Revenue Bonds, East Texas Medical Center Quitman

11/21 at 100.00

Baa3

2,273,286

Project, Series 2011, 6.000%, 11/01/41

1,840

Ysleta Independent School District Public Facility Corporation, Texas, Lease Revenue Refunding

11/16 at 100.00

AA-

1,866,330

Bonds, Series 2001, 5.375%, 11/15/24 – AMBAC Insured

419,210

Total Texas

455,325,098

Utah – 0.9% (0.6% of Total Investments)

3,000

Utah Transit Authority, Sales Tax Revenue Bonds, Series 2008A, 5.000%, 6/15/36 (Pre-refunded

6/18 at 100.00

AAA

3,249,540

6/15/18) – AGM Insured

4,865

Utah Transit Authority, Sales Tax Revenue Bonds, Tender Option Bond 2015-XF0258, 13.088%,  
6/18 at 100.00

AAA

6,078,136

6/15/36 – AGM Insured (Pre-refunded 6/15/18) (IF) (5)

3,615

Utah Transit Authority, Sales Tax Revenue Bonds, Tender Option Bond Trust 2016-XG0023,  
6/18 at 100.00

AAA

4,466,441

12.077%, 6/15/32 – AGM Insured (Pre-refunded 6/15/18) (IF)

15,000

Utah Transit Authority, Sales Tax Revenue Bonds, Series 2008A, 5.000%, 6/15/32 – AGM Insured  
6/18 at 100.00

AAA

16,247,700

(Pre-refunded 6/15/18) (UB) (5)

26,480

Total Utah

30,041,817

Virginia – 1.4% (0.9% of Total Investments)

Embrey Mill Community Development Authority, Virginia, Special Assessment Revenue Bonds,

Explanation of Responses:

Series 2015:

1,200

5.300%, 3/01/35

3/25 at 100.00

N/R

1,255,032

1,085

5.600%, 3/01/45

3/25 at 100.00

N/R

1,134,129

10,000

Metropolitan Washington Airports Authority, Virginia, Dulles Toll Road Revenue Bonds, Dulles

10/28 at 100.00

BBB+

12,085,200

Metrorail Capital Appreciation, Second Senior Lien Series 2010B, 0.000%, 10/01/44 (7)

11,070

Metropolitan Washington Airports Authority, Virginia, Dulles Toll Road Revenue Bonds, Dulles

4/22 at 100.00

BBB+

12,423,972

Metrorail & Capital Improvement Project, Refunding Second Senior Lien Series 2014A,

5.000%, 10/01/53

11,000

Metropolitan Washington Airports Authority, Virginia, Dulles Toll Road Second Senior Lien  
10/26 at 100.00  
AA  
14,955,270

Revenue Bonds, Series 2009C, 0.000%, 10/01/41 – AGC Insured

985

Roanoke Industrial Development Authority, Virginia, Hospital Revenue Bonds, Carilion Health  
7/20 at 100.00  
AA  
1,096,709

System Obligated Group, Series 2005B, 5.000%, 7/01/38

15

Roanoke Industrial Development Authority, Virginia, Hospital Revenue Bonds, Carilion Health  
7/20 at 100.00  
AA (4)  
17,456

System Obligated Group, Series 2005B, 5.000%, 7/01/38 (Pre-refunded 7/01/20)

6,225

Virginia College Building Authority, Educational Facilities Revenue Bonds, 21st Century  
No Opt. Call  
AA+  
6,370,043

College Program, Series 2011A, 5.000%, 2/01/17

1,000

Virginia College Building Authority, Educational Facilities Revenue Bonds, Marymount

Explanation of Responses:

7/25 at 100.00  
BB+  
1,136,640

University Project, Green Series 2015B, 5.250%, 7/01/35

42,580

Total Virginia

50,474,451

Washington – 3.3% (2.2% of Total Investments)

5,000

Energy Northwest, Washington, Electric Revenue Bonds, Columbia Generating Station, Series  
7/25 at 100.00  
Aa1  
6,087,750

2015A, 5.000%, 7/01/38 (UB) (5)

3,750

FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information  
6/19 at 100.00  
AA  
4,198,988

Services Project, Series 2009, 5.500%, 6/01/39 (UB) (5)

7,500

King County, Washington, General Obligation Sewer Bonds, Tender Option Bond Trust 2016-XL0009,  
1/19 at 100.00  
AAA  
9,195,900

Explanation of Responses:



9.288%, 1/01/39 – AGC Insured (Pre-refunded 1/01/19) (IF) (5)

25,000

King County, Washington, Sewer Revenue Bonds, Series 2007, 5.000%, 1/01/42 (Pre-refunded 7/17 at 100.00

AA+ (4)

26,042,000

7/01/17) – AGM Insured

6,010

King County, Washington, Sewer Revenue Bonds, Tender Option Bond Trust 3090, 12.681%, 7/17 at 100.00

AA+

6,761,490

1/01/39 – AGM Insured (IF) (5)

Tacoma, Washington, Solid Waste Utility Revenue Refunding Bonds, Series 2006:

3,890

5.000%, 12/01/24 (Pre-refunded 12/01/16) – SYNCORA GTY Insured 12/16 at 100.00

AA (4)

3,949,011

4,085

5.000%, 12/01/25 (Pre-refunded 12/01/16) – SYNCORA GTY Insured 12/16 at 100.00

AA (4)

4,146,969

4,290

5.000%, 12/01/26 (Pre-refunded 12/01/16) – SYNCORA GTY Insured

Explanation of Responses:

12/16 at 100.00  
AA (4)  
4,355,079  
10,000

University of Washington, General Revenue Bonds, Series 2007, 5.000%, 6/01/37 – AMBAC Insured  
6/17 at 100.00  
Aaa  
10,379,200

(Pre-refunded 6/01/17) (UB)

5,750

Washington Health Care Facilities Authority, Revenue Bonds, Fred Hutchinson Cancer Research  
1/21 at 100.00  
A  
6,542,925

Center, Series 2011A, 5.625%, 1/01/35

1,250

Washington Health Care Facilities Authority, Revenue Bonds, Providence Health & Services,  
10/24 at 100.00  
AA–  
2,164,550

Tender Option Bond Trust 2015-XF0148, 16.802%, 10/01/44 (IF) (5)

2,510

Washington Health Care Facilities Authority, Revenue Bonds, Seattle Children's Hospital,  
10/22 at 100.00  
Aa2  
2,985,243

Refunding Series 2012B, 5.000%, 10/01/30

6,540

Washington Health Care Facilities Authority, Revenue Bonds, Seattle Children's Hospital,  
10/22 at 100.00

Aa2

7,636,496

Series 2012A, 5.000%, 10/01/42

5,000

Washington State Health Care Facilities Authority, Revenue Bonds, Providence Health Care  
10/16 at 100.00

AA-

5,019,200

Services, Series 2006A, 4.625%, 10/01/34 – FGIC Insured (UB) (5)

21,510

Washington State, General Obligation Bonds, Series 2006, Series 2002C, 0.000%, 6/01/28 –  
No Opt. Call

AA+

17,059,796

NPFG Insured (UB) (5)

112,085

Total Washington

116,524,597

West Virginia – 1.7% (1.1% of Total Investments)

10,000

West Virginia Economic Development Authority, State Lottery Revenue Bonds, Series 2010A,

Explanation of Responses:

6/20 at 100.00  
AAA  
11,394,600

5.000%, 6/15/40

40,855

West Virginia Hospital Finance Authority, Hospital Revenue Bonds, West Virginia United Health  
6/23 at 100.00

A  
48,811,920

System Obligated Group, Refunding & Improvement Series 2013A, 5.500%, 6/01/44

50,855

Total West Virginia

60,206,520

Wisconsin – 2.6% (1.7% of Total Investments)

Public Finance Authority of Wisconsin, Charter School Revenue Bonds, Cornerstone Charter

Academy, North Carolina, Series 2016A:

1,750

5.000%, 2/01/36  
2/26 at 100.00  
N/R  
1,792,560

Explanation of Responses:

305

5.125%, 2/01/46

2/26 at 100.00

N/R

314,004

1,480

Public Finance Authority of Wisconsin, Charter School Revenue Bonds, Envision Science Academy

5/26 at 100.00

N/R

1,502,600

Project, Series 2016A, 5.125%, 5/01/36

2,500

Public Finance Authority, Wisconsin, Exempt Facilities Revenue Bonds, Celanese Project,

5/26 at 100.00

BBB-

2,619,025

Refunding Series 2016C, 4.050%, 11/01/30

8,460

Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care,

7/21 at 100.00

A2

9,869,267

Inc., Series 2012A, 5.000%, 7/15/25

2,500

Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Aurora Health Care,

4/23 at 100.00

A2

2,910,600

Inc., Series 2013A, 5.125%, 4/15/31

Explanation of Responses:

6,620

Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Froedtert Health Inc.  
10/22 at 100.00  
AA-  
7,569,043

Obligated Group, Series 2012A, 5.000%, 4/01/42

16,190

Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Gundersen Lutheran,  
10/21 at 100.00  
A+  
18,729,078

Series 2011A, 5.250%, 10/15/39

Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Marshfield Clinic,

Series 2012B:

1,485

5.000%, 2/15/40  
2/22 at 100.00  
A-  
1,681,421  
3,490

4.500%, 2/15/40  
2/22 at 100.00  
A-  
3,801,099

Explanation of Responses:

Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Mercy Alliance, Inc.,

Series 2012:

11,000

5.000%, 6/01/32

6/22 at 100.00

A3

12,610,510

1,500

5.000%, 6/01/39

6/22 at 100.00

A3

1,702,935

1,250

Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Meriter Hospital, Inc.,

5/21 at 100.00

N/R (4)

1,534,550

Series 2011A, 5.750%, 5/01/35 (Pre-refunded 5/01/21)

5,000

Wisconsin Health and Educational Facilities Authority, Revenue Bonds, ProHealth Care, Inc.

8/24 at 100.00

A+

5,288,900

Obligated Group, Refunding Series 2015, 3.375%, 8/15/29

1,000

Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Rogers Memorial

Explanation of Responses:

7/24 at 100.00  
BBB+  
1,154,940

Hospital, Inc., Series 2014A, 5.000%, 7/01/34

Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Saint John's Communities

Inc., Series 2015B:

550

5.000%, 9/15/37  
9/22 at 100.00  
BBB+  
607,734  
1,000

5.000%, 9/15/45  
9/22 at 100.00  
BBB+  
1,107,320  
1,000

Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Three Pillars Senior  
8/23 at 100.00  
A-  
1,142,840

Living Communities, Refunding Series 2013, 5.000%, 8/15/33

Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Woodland Hills Senior



Housing Project, Series 2014:

2,565

5.000%, 12/01/44

12/22 at 102.00

N/R

2,717,233

1,775

5.250%, 12/01/49

12/22 at 102.00

N/R

1,890,766

Wisconsin Health and Educational Facilities Authority, Wisconsin, Revenue Bonds, Dickson

Hollow Project. Series 2014:

1,000

5.375%, 10/01/44

10/22 at 102.00

N/R

1,073,900

1,500

5.500%, 10/01/49

10/22 at 102.00

N/R

1,611,225

7,460

Wisconsin Health and Educational Facilities Authority, Wisconsin, Revenue Bonds, ThedaCare

12/24 at 100.00

AA-

8,821,375

Inc, Series 2015, 5.000%, 12/15/44

Explanation of Responses:

81,380

Total Wisconsin

92,052,925

Wyoming – 0.3% (0.2% of Total Investments)

2,035

Campbell County, Wyoming Solid Waste Facilities Revenue Bonds, Basin Electric Power

7/19 at 100.00

A+

2,299,214

Cooperative – Dry Fork Station Facilities, Series 2009A, 5.750%, 7/15/39

Teton County Hospital District, Wyoming, Hospital Revenue Bonds, St. John's Medical Center

Project, Series 2011B:

1,000

5.500%, 12/01/27

12/21 at 100.00

BBB+

1,162,460

1,000

6.000%, 12/01/36

12/21 at 100.00

BBB+

1,168,700

Explanation of Responses:

4,000

Wyoming Municipal Power Agency Power Supply System Revenue Bonds, 2008 Series A,  
1/18 at 100.00

A2

4,245,311

5.375%, 1/01/42

8,035

Total Wyoming

8,875,685

\$ 5,659,384

Total Municipal Bonds (cost \$4,804,387,059)

5,424,559,958

Principal Amount (000)	Description (1)	Coupon	Maturity	Ratings (3)	Value
	CORPORATE BONDS – 0.0% (0.0% of Total Investments)				
	Transportation – 0.0% (0.0% of Total Investments)				
\$ 1,295	Las Vegas Monorail Company, Senior Interest Bonds (9), (10)	5.500%	7/15/19	N/R	\$ 388,352
344	Las Vegas Monorail Company, Senior Interest Bonds (9), (10)	5.500%	7/15/55	N/R	103,282
\$ 1,639	Total Corporate Bonds (cost \$146,934)				491,634
	Total Long-Term Investments (cost \$4,804,533,993)				5,425,051,592
	Floating Rate Obligations – (7.0)%				(245,545,000)
	Variable Rate MuniFund Term Preferred Shares, at Liquidation Preference – (40.2)% (11)				(1,411,600,000)
	Variable Rate Demand Preferred Shares, at Liquidation Preference – (6.8)% (12)				(240,400,000)
	Other Assets Less Liabilities – (0.4)% (13)				(13,853,305)
	Net Assets Applicable to Common Shares – 100%				\$ 3,513,653,287

## Investments in Derivatives as of July 31, 2016

## Interest Rate Swaps

Counterparty	Notional Amount	Fund Pay/Receive Floating Rate	Floating Rate Index	Fixed Rate (Annualized)	Fixed Rate Payment Frequency	Effective Date (14)	Termination Date	Variation Margin Receivable Payable
LCH. Clearnet Ltd*	\$ 6,800,000	Receive	3-Month	2.560%	Semi-Annually	1/13/17	1/13/31	\$(49,566)
JP Morgan Chase Bank, N.A.	57,900,000	Receive	Weekly USD-SIFMA	1.375%	Quarterly	7/03/17	7/03/27	—
JP Morgan Chase Bank, N.A.	68,900,000	Receive	Weekly USD-SIFMA	1.208%	Quarterly	8/11/17	8/11/28	—
	\$133,600,000							\$(49,566)

\* Citigroup Global Markets, Inc. is the clearing broker for this transaction.

## Fair Value Measurements

Fair value is defined as the price that would be received upon selling an investment or transferring a liability in an orderly transaction to an independent buyer in the principal or most advantageous market for the investment. A three-tier hierarchy is used to maximize the use of observable market data and minimize the use of unobservable inputs and to establish classification of fair value measurements for disclosure purposes. Observable inputs reflect the assumptions market participants would use in pricing the asset or liability. Observable inputs are based on market data obtained from sources independent of the reporting entity. Unobservable inputs reflect the reporting entity's own assumptions about the assumptions market participants would use in pricing the asset or liability. Unobservable inputs are based on the best information available in the circumstances. The following is a summary of the three-tiered hierarchy of valuation input levels.

Level 1 – Inputs are unadjusted and prices are determined using quoted prices in active markets for identical securities.

Level 2 – Prices are determined using other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 – Prices are determined using significant unobservable inputs (including management's assumptions in determining the fair value of investments).

The inputs or methodologies used for valuing securities are not an indication of the risk associated with investing in those securities. The following is a summary of the Fund's fair value measurements as of the end of the reporting period:

	Level 1	Level 2	Level 3	Total
Long-Term Investments:				
Municipal Bonds	\$ —	\$5,424,559,958	\$ —	\$5,424,559,958
Corporate Bonds	—	—	491,634	491,634
Investments in Derivatives:				
Interest Rate Swaps*	—	(2,489,098)	—	(2,489,098)
Total	\$ —	\$5,424,070,860	\$491,634	\$5,422,562,494

\* Represents net unrealized appreciation (depreciation).

## Income Tax Information

The following information is presented on an income tax basis. Differences between amounts for financial statement and federal income tax purposes are primarily due to timing differences in recognizing taxable market discount, timing differences in recognizing certain gains and losses on investment transactions and the treatment of investments in inverse floating rate securities reflected as financing transactions, if any. To the extent that differences arise that are permanent in nature, such amounts are reclassified within the capital accounts on the Statement of Assets and Liabilities presented in the annual report. Temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

As of July 31, 2016, the cost of investments was \$4,556,620,828.

Gross unrealized appreciation and gross unrealized depreciation of investments (excluding investments in derivatives) as of July 31, 2016, were as follows:

## Gross unrealized:

Appreciation	\$628,312,016
Depreciation	(5,421,185)
Net unrealized appreciation (depreciation) of investments	\$622,890,831

- (1) All percentages shown in the Portfolio of Investments are based on net assets applicable to Common shares unless otherwise noted.
- (2) Optional Call Provisions: Dates (month and year) and prices of the earliest optional call or redemption.  
There may be other call provisions at varying prices at later dates. Certain mortgage-backed securities may be subject to periodic principal paydowns.
- (3) For financial reporting purposes, the ratings disclosed are the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investors Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. This treatment of split-rated securities may differ from that used for other purposes, such as for Fund investment policies. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade. Holdings designated N/R are not rated by any of these national rating agencies.
- (4) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.
- (5) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in derivatives and/or inverse floating rate transactions.
- (6) The coupon for this security increased 0.25% effective January 1, 2016 and will increase an additional 0.25% effective May 11, 2016.
- (7) Step-up coupon. The rate shown is the coupon as of the end of the reporting period.
- (8) As of, or subsequent to, the end of the reporting period, this security is non-income producing. Non-income producing, in the case of a fixed-income security, generally denotes that the issuer has (1) defaulted on the

payment of principal or interest, (2) is under the protection of the Federal Bankruptcy Court or (3) the Fund's

Adviser has concluded that the issue is not likely to meet its future interest payment obligations and has ceased accruing additional income on the Fund's records.

- (9) During January 2010, Las Vegas Monorail Company ("Las Vegas Monorail") filed for federal bankruptcy protection. During March 2012, Las Vegas Monorail emerged from federal bankruptcy with the acceptance of a reorganization plan assigned by the Federal Bankruptcy Court. Under the reorganization plan, the Fund surrendered its Las Vegas Monorail Project Revenue Bonds, First Tier, Series 2000 and in turn received two senior interest corporate bonds: the first with an annual coupon rate of 5.500% maturing on July 15, 2019 and the second with an annual coupon rate of 3.000% (5.500% after December 31, 2015) maturing on July 15, 2055. The Fund is not accruing income for either senior interest corporate bond.
- (10) Investment valued at fair value using methods determined in good faith by, or at the discretion of, the Board. For fair value measurement disclosure purposes, investment classified as Level 3.
- (11) Variable Rate MuniFund Term Preferred Shares, at Liquidation Preference as a percentage of Total Investments is 26.0%.
- (12) Variable Rate Demand Preferred Shares, at Liquidation Preference as a percentage of Total Investments is 4.4%.
- (13) Other assets less liabilities includes the unrealized appreciation (depreciation) of certain over-the-counter derivatives ("OTC") as presented on the Statement of Assets and Liabilities. The unrealized appreciation (depreciation) of OTC-cleared and exchange-traded derivatives is recognized as part of the cash collateral at brokers and/or the receivable or payable for variation margin as presented on the Statement of Assets and Liabilities, when applicable.
- (14) Effective date represents the date on which both the Fund and Counterparty commence interest payment accruals on each forward swap contract.
- (ETM) Escrowed to maturity.
- (IF) Inverse floating rate investment.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.
- USD-LIBOR-ICE United States Dollar-London Inter-Bank Offered Rated-Intercontinental Exchange.
- USD-SIFMA United States Dollar-Securities-Industry and Financial Market Association.
- (WI/DD) Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.

Item 2. Controls and Procedures.

- a. The registrant's principal executive and principal financial officers, or persons performing similar functions, have concluded that the registrant's disclosure controls and procedures (as defined in Rule 30a-3(c) under the Investment Company Act of 1940, as amended (the "1940 Act") (17 CFR 270.30a-3(c))) are effective, as of a date within 90 days of the filing date of this report that includes the disclosure required by this paragraph, based on their evaluation of the controls and procedures required by Rule 30a-3(b) under the 1940 Act (17 CFR 270.30a-3(b)) and Rule 13a-15(b) or 15d-15(b) under the Securities Exchange Act of 1934 (17 CFR 240.13a-15(b) or 240.15d-15(b)).
- b. There were no changes in the registrant's internal control over financial reporting (as defined in Rule 30a-3(d) under the 1940 Act (17 CFR 270.30a-3(d)) that occurred during the registrant's last fiscal quarter that have materially affected, or are reasonably likely to materially affect, the registrant's internal control over financial reporting.

Item 3. Exhibits.

File as exhibits as part of this Form a separate certification for each principal executive officer and principal financial officer of the registrant as required by Rule 30a-2(a) under the 1940 Act (17 CFR 270.30a-2(a)), exactly as set forth below: See EX-99 CERT attached hereto.

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SIGNATURES

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, the registrant has duly caused this report to be signed on its behalf by the undersigned, thereunto duly authorized.

(Registrant) Nuveen Enhanced AMT-Free Municipal Credit Opportunities Fund

By (Signature and Title) /s/ Kevin J. McCarthy  
Kevin J. McCarthy  
Vice President and Secretary

Date: September 29, 2016

Pursuant to the requirements of the Securities Exchange Act of 1934 and the Investment Company Act of 1940, this report has been signed below by the following persons on behalf of the registrant and in the capacities and on the dates indicated.

By (Signature and Title) /s/ Gifford R. Zimmerman  
Gifford R. Zimmerman  
Chief Administrative Officer (principal executive officer)

Date: September 29, 2016

By (Signature and Title) /s/ Stephen D. Foy  
Stephen D. Foy  
Vice President and Controller (principal financial officer)

Date: September 29, 2016