

NUVEEN MUNICIPAL HIGH INCOME OPPORTUNITY FUND

Form N-Q

September 29, 2016

UNITED STATES
SECURITIES AND EXCHANGE COMMISSION
Washington, DC 20549

FORM N-Q

QUARTERLY SCHEDULE OF PORTFOLIO HOLDINGS OF REGISTERED MANAGEMENT INVESTMENT
COMPANY

Investment Company Act file number 811-21449

Nuveen Municipal High Income Opportunity Fund
(Exact name of registrant as specified in charter)

Nuveen Investments
333 West Wacker Drive, Chicago, Illinois 60606
(Address of principal executive offices) (Zip code)

Kevin J. McCarthy
Vice President and Secretary
333 West Wacker Drive, Chicago, Illinois 60606
(Name and address of agent for service)

Registrant's telephone number, including area code: 312-917-7700

Date of fiscal year end: 10/31

Date of reporting period: 7/31/16

Form N-Q is to be used by management investment companies, other than small business investment companies registered on Form N-5 (§§ 239.24 and 274.5 of this chapter), to file reports with the Commission, not later than 60 days after the close of the first and third fiscal quarters, pursuant to rule 30b1-5 under the Investment Company Act of 1940 (17 CFR 270.30b1-5). The Commission may use the information provided on Form N-Q in its regulatory, disclosure review, inspection, and policymaking roles.

A registrant is required to disclose the information specified by Form N-Q, and the Commission will make this information public. A registrant is not required to respond to the collection of information contained in Form N-Q unless the Form displays a currently valid Office of Management and Budget ("OMB") control number. Please direct comments concerning the accuracy of the information collection burden estimate and any suggestions for reducing the burden to the Secretary, Securities and Exchange Commission, 450 Fifth Street, NW, Washington, DC 20549-0609. The OMB has reviewed this collection of information under the clearance requirements of 44 U.S.C. § 3507.

Item 1. Schedule of Investments

Portfolio of Investments

Nuveen Municipal High Income Opportunity Fund (NMZ)
July 31, 2016 (Unaudited)

| Principal Amount (000) | Description (1) | Optional Call Provisions (2) | Ratings (3) | Value |
|------------------------|--|------------------------------|-------------|------------|
| | LONG-TERM INVESTMENTS – 121.5% (100.0% of Total Investments) | | | |
| | MUNICIPAL BONDS – 119.6% (98.5% of Total Investments) | | | |
| | Alabama – 1.4% (1.2% of Total Investments) | | | |
| \$ 1,000 | Adamsville Solid Waste Disposal Authority, Alabama, Solid Waste Disposal Revenue Bonds, Green Mountain Management LLC Project, Series 2010, 8.750%, 8/01/30 (4) | 8/20 at 100.00 | N/R | \$ 882,100 |
| 1,000 | Alabama Industrial Development Authority, Solid Waste Disposal Revenue Bonds, Pine City Fiber Co. Project, Series 1993, 6.450%, 12/01/23 (Alternative Minimum Tax) | 10/16 at 100.00 | B3 | 999,980 |
| 2,000 | Alabama Private Colleges and University Facilities Authority, Limited Obligation Bonds, University of Mobile Project, Series 2015A, 6.000%, 9/01/45 | 9/25 at 100.00 | N/R | 2,113,120 |
| 1,770 | Bessemer, Alabama, General Obligation Warrants, Series 2007, 6.500%, 2/01/37 (Pre-refunded 2/01/17) | 2/17 at 101.00 | N/R (5) | 1,841,349 |
| 2,000 | Jefferson County, Alabama, General Obligation Refunding Warrants, Series 2003A, 5.000%, 4/01/22 – NPMFG Insured | 10/16 at 100.00 | AA– | 2,001,340 |
| 1,000 | Jefferson County, Alabama, General Obligation Warrants, Series 2004A, 5.000%, 4/01/24 – NPMFG Insured | 10/16 at 100.00 | AA– | 1,005,830 |
| 1,000 | Jefferson County, Alabama, Limited Obligation School Warrants, Education Tax Revenue Bonds, Series 2004A, 5.000%, 1/01/24 | 10/16 at 100.00 | A– | 1,005,830 |
| 1,000 | Jefferson County, Alabama, Sewer Revenue Warrants, Senior Lien Series 2013C, 0.000%, 10/01/38 – AGM Insured | 10/23 at 105.00 | AA | 828,300 |
| 990 | Selma Industrial Development Board, Alabama, Environmental Improvement Revenue Bonds, Zilkha Biomass Selma LLC Project, Series 2015, 7.500%, 5/01/25 (Alternative Minimum Tax) | No Opt. Call | N/R | 1,009,394 |

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|--------|--|--------------------|---------|--|------------|
| 11,760 | Total Alabama Arizona – 4.1% (3.4% of Total Investments) | | | | 11,687,243 |
| 1,760 | Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Tender | 1/18 at 100.00 | AA– | | 2,203,309 |
| 1,420 | Option Bond Trust 2016-XF0393, 17.924%, 1/01/32 (IF) (6) Arizona Health Facilities Authority, Hospital Revenue Bonds, Banner Health Systems, Trust | 1/18 at 100.00 | AA– | | 1,697,070 |
| 1,000 | 2015-XF2046, 16.679%, 1/01/35 (IF) (6) Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, General Obligation | 7/17 at 100.00 | N/R | | 1,030,550 |
| 220 | Bonds, Series 2007, 6.200%, 7/15/32 Estrella Mountain Ranch Community Facilities District, Goodyear, Arizona, Special Assessment | 10/16 at 100.00 | N/R | | 220,834 |
| 3,000 | Lien Bonds, Series 2001A, 7.875%, 7/01/25 Phoenix Industrial Development Authority, Arizona, Lease Revenue Bonds, Rowan University | 6/22 at 100.00 | A | | 4,654,920 |
| 440 | Project, Tender Option Bond Trust 2016-XF2337, 15.891%, 6/01/42 – AGM Insured (IF) (6) Phoenix Industrial Development Authority, Arizona, Multifamily Housing Revenue Bonds, Deer | 7/24 at 101.00 | N/R | | 440,607 |
| 1,000 | Valley Veterans Assisted Living Project, Series 2016A, 5.125%, 7/01/36 Pima County Industrial Development Authority, Arizona, Charter School Revenue Bonds, Desert | 5/24 at 100.00 | N/R | | 1,111,610 |
| 245 | Heights Charter School, Series 2014, 7.250%, 5/01/44 Pima County Industrial Development Authority, Arizona, Education Facility Revenue Bonds, Edkey Charter Schools Project, Series 2016: 5.250%, 7/01/36 | 7/26 at 100.00 | BB | | 247,443 |
| 400 | 5.375%, 7/01/46 | 7/26 at 100.00 | BB | | 402,908 |
| 475 | 5.500%, 7/01/51 | 7/26 at 100.00 | BB | | 480,045 |
| 2,000 | Pima County Industrial Development Authority, Arizona, Education Facility Revenue Bonds, San Tan Montessori School Project, Series 2014A , 9.000%, 2/01/44 | 2/24 at 100.00 | N/R | | 2,354,040 |
| 475 | Pima County Industrial Development Authority, Arizona, Education Revenue Bonds Legacy Traditional School Project, Series 2009, 8.500%, 7/01/39 (Pre-refunded 7/01/19) | 7/19 at 100.00 | N/R (5) | | 569,107 |
| 2,250 | Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, American Charter School Foundation, Series 2007A, 5.625%, 7/01/38 | 7/17 at 100.00 | BB | | 2,245,658 |
| 2,500 | Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Carden Traditional Schools Project, Series 2012, 7.500%, 1/01/42 Pima County Industrial Development Authority, Arizona, Education Revenue Bonds, Paradise Education Center Project, Series 2010: 6.000%, 6/01/40 | 1/22 at 100.00 | B | | 2,471,825 |
| 1,315 | | | BB+ | | 1,379,435 |

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| | | 6/19 at 100.00 | | |
| 500 | 6.100%, 6/01/45 | 6/19 at 100.00 | BB+ | 525,140 |
| 1,150 | Pinal County Industrial Development Authority, Arizona, Correctional Facilities Contract Revenue Bonds, Florence West Prison LLC, Series 2002A, 5.250%, 10/01/22 – ACA Insured | 10/16 at 100.00 | BBB– | 1,151,909 |
| 3,575 | Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Government Project Bonds, Series 2008, 7.000%, 12/01/27 | 12/17 at 102.00 | B– | 3,537,427 |
| 2,000 | Quechan Indian Tribe of the Fort Yuma Reservation, Arizona, Tribal Economic Development Bonds, Series 2012A, 9.750%, 5/01/25 | 5/22 at 100.00 | B+ | 2,263,580 |
| 2,500 | Salt Verde Financial Corporation, Arizona, Senior Gas Revenue Bonds, Citigroup Energy Inc Prepay Contract Obligations, Series 2007, 5.500%, 12/01/37 | No Opt. Call | BBB+ | 3,064,125 |
| 1,000 | Yuma County Industrial Development Authority, Arizona, Exempt Revenue Bonds, Far West Water & Sewer Inc. Refunding, Series 2007A, 6.375%, 12/01/37 (Alternative Minimum Tax) | 12/17 at 100.00 | N/R | 993,550 |
| 29,225 | Total Arizona California – 16.3% (13.4% of Total Investments) | | | 33,045,092 |
| 1,470 | Bay Area Toll Authority, California, Revenue Bonds, San Francisco Bay Area Toll Bridge, Tender Option Bond Trust 2015-XF2179, 16.616%, 4/01/34 (Pre-refunded 4/01/18) (IF) | 4/18 at 100.00 | AA (5) | 1,907,619 |
| 1,000 | California Enterprise Development Authority, Recovery Zone Facility Revenue Bonds, SunPower Corporation – Headquarters Project, Series 2010, 8.500%, 4/01/31 | 4/21 at 100.00 | N/R | 1,149,010 |
| 2,205 | California County Tobacco Securitization Agency, Tobacco Settlement Asset-Backed Bonds, Sonoma County Tobacco Securitization Corporation, Series 2005, 5.125%, 6/01/38 | 10/16 at 100.00 | B– | 2,205,176 |
| 10,000 | California Health Facilities Financing Authority, California, Revenue Bonds, Sutter Health, 2016B, 5.000%, 11/15/46 (WI/DD, Settling 8/17/16) (UB) California Health Facilities Financing Authority, Refunding Revenue Bonds, Stanford Hospital and Clinics, Tender Option Bond Trust 3267: | 11/26 at 100.00 | AA– | 12,321,000 |
| 1,875 | 18.793%, 11/15/40 (IF) (6) | 11/21 at 100.00 | AA | 3,528,750 |
| 1,250 | 17.803%, 11/15/40 (IF) (6) California Health Facilities Financing Authority, Revenue Bonds, Stanford Hospitals and Clinics, Tender Option Bond Trust 3294: | 11/21 at 100.00 | AA | 2,262,900 |
| 250 | 16.590%, 8/15/51 (IF) (6) | 8/22 at 100.00 | AA | 429,340 |
| 1,000 | 16.586%, 8/15/51 (IF) (6) | 8/22 at 100.00 | AA | 1,717,150 |

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| 1,020 | California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Affordable Housing Inc Projects, Series 2014B, 5.875%, 8/15/49 | 8/24 at 100.00 | N/R | 1,176,101 |
| 990 | California Municipal Finance Authority, Mobile Home Park Revenue Bonds, Caritas Projects Series 2010B, 7.250%, 8/15/45 | 8/20 at 100.00 | N/R | 1,131,659 |
| 1,000 | California Municipal Finance Authority, Revenue Bonds, Harbor Regional Center Project, Series 2009, 8.500%, 11/01/39 (Pre-refunded 11/01/19) | 11/19 at 100.00 | AA (5) | 1,247,350 |
| 1,950 | California School Finance Authority, Educational Facilities Revenue Bonds, Tri-Valley Learning Corporation, Series 2012A, 7.000%, 6/01/47 | 6/20 at 102.00 | N/R | 2,125,598 |
| 1,300 | California State, General Obligation Bonds, Tender Option Bond Trust 3162, 18.510%, 3/01/40 – AGM Insured (IF) (6) | 3/20 at 100.00 | AA | 2,073,188 |
| 800 | California Statewide Communities Development Authority, California, Revenue Bonds, Loma Linda University Medical Center, Series 2014A: 5.250%, 12/01/44 | 12/24 at 100.00 | BB+ | 923,600 |
| 1,000 | 5.500%, 12/01/54 | 12/24 at 100.00 | BB+ | 1,168,720 |
| 6,940 | California Statewide Communities Development Authority, California, Revenue Bonds, Loma Linda University Medical Center, Series 2016A, 5.250%, 12/01/56 | 6/26 at 100.00 | BB+ | 8,100,507 |
| 520 | California Statewide Communities Development Authority, Revenue Bonds, American Baptist Homes of the West, Series 2010, 6.250%, 10/01/39 | 10/19 at 100.00 | BBB+ | 598,588 |
| 4,000 | California Statewide Communities Development Authority, Revenue Bonds, EnerTech Regional Biosolids Project, Series 2007A, 5.500%, 12/01/33 (Alternative Minimum Tax) (4) | No Opt. Call | N/R | 40 |
| 1,000 | California Statewide Communities Development Authority, Special Tax Bonds, Community Facilities District 2012-01, Fancher Creek, Series 2013A, 5.700%, 9/01/43 | 9/23 at 100.00 | N/R | 1,092,340 |
| 1,650 | California Statewide Communities Development Authority, Statewide Community Infrastructure Program Revenue Bonds, Series 2011A, 8.000%, 9/02/41 | 9/21 at 100.00 | N/R | 1,818,977 |
| 500 | California Statewide Community Development Authority, Revenue Bonds, California Baptist University, Series 2011A, 7.500%, 11/01/41 | 11/21 at 100.00 | N/R | 604,670 |
| 1,500 | California Statewide Community Development Authority, Revenue Bonds, Daughters of Charity Health System, Series 2005A, 5.250%, 7/01/39 (7) | 10/16 at 100.00 | CCC | 1,500,015 |
| 1,250 | California Statewide Community Development Authority, Revenue Bonds, St. Joseph Health System, Series 2007C, 5.750%, 7/01/47 – FGIC Insured | 7/18 at 100.00 | AA– | 1,372,725 |
| 515 | California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3048, 16.344%, 11/15/38 (IF) | 5/18 at 100.00 | AA– | 662,393 |

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| California Statewide Community Development Authority, Revenue Bonds, Sutter Health, Tender Option Bond Trust 3102: | | | | |
|--|--|--------------------|-----|------------|
| 745 | 16.734%, 11/15/38 (IF) (6) | 5/18 at 100.00 | AA- | 959,754 |
| 1,000 | 17.803%, 11/15/48 (IF) (6) | 5/18 at 100.00 | AA- | 1,308,280 |
| 1,880 | Daly City Housing Development Finance Agency, California, Mobile Home Park Revenue Bonds, Franciscan Mobile Home Park Project, Refunding Third Tier Series 2007C, 6.500%, 12/15/47 | 12/17 at 100.00 | N/R | 1,938,224 |
| 2,000 | Daly City Housing Development Finance Agency, California, Mobile Home Park Revenue Bonds, Franciscan Mobile Home Park, Refunding Series 2007A, 5.000%, 12/15/37 | 12/17 at 100.00 | A+ | 2,071,660 |
| 1,340 | Elk Grove, California, Special Tax Bonds, Community Facilities District 2005-1, Series 2007, 5.250%, 9/01/37 (Pre-refunded 9/01/16) | 9/16 at 101.00 | N/R | 1,359,108 |
| 500 | Fontana Public Financing Authority, California, Tax Allocation Revenue Bonds, North Fontana Redevelopment Project, Tender Option Bonds Trust 1013, 16.940%, 9/01/32 – AMBAC Insured (IF) (6) | 10/16 at 100.00 | A+ | 521,580 |
| 1,000 | Fontana, California, Special Tax Bonds, Community Facilities District 31 Citrus Heights North, Series 2006, 5.000%, 9/01/26 Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-1: | 9/16 at 100.00 | N/R | 1,002,480 |
| 6,765 | 5.000%, 6/01/33 | 6/17 at 100.00 | B- | 6,817,970 |
| 10,035 | 5.750%, 6/01/47 | 6/17 at 100.00 | B- | 10,239,009 |
| 3,690 | 5.125%, 6/01/47 | 6/17 at 100.00 | B- | 3,690,923 |
| 3,500 | Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2007A-2, 5.300%, 6/01/37 Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Series 2015A: | 6/22 at 100.00 | B- | 3,597,300 |
| 2,000 | 5.000%, 6/01/40 (UB) (6) | 6/25 at 100.00 | A+ | 2,424,280 |
| 2,000 | 5.000%, 6/01/45 (UB) (6) | 6/25 at 100.00 | A+ | 2,415,400 |
| 860 | Golden State Tobacco Securitization Corporation, California, Tobacco Settlement Asset-Backed Bonds, Tender Option Bond Trust 2015-XF1038: 15.891%, 6/01/45 (IF) (6) | 6/25 at 100.00 | A+ | 1,574,436 |
| 1,500 | | | Aaa | 3,052,140 |

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| | Grossmont Healthcare District, California, General Obligation Bonds, Tender Option Bond Trust 3253, 21.314%, 7/15/40 (Pre-refunded 7/15/21) (IF) (6) Hercules Redevelopment Agency, California, Tax Allocation Bonds, Merged Project Area, Series 2005: | 7/21 at 100.00 | | |
| 1,000 | 5.000%, 8/01/25 – AMBAC Insured | 10/16 at 100.00 | N/R | 1,000,930 |
| 1,000 | 5.000%, 8/01/35 – AMBAC Insured | 10/16 at 100.00 | N/R | 1,000,700 |
| 145 | Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined Redevelopment Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39 | No Opt. Call | BBB | 167,764 |
| 190 | Lancaster Redevelopment Agency, California, Tax Allocation Bonds, Combined Redevelopment Project Areas Housing Programs, Series 2009, 6.875%, 8/01/39 (Pre-refunded 8/01/19) | 8/19 at 100.00 | N/R (5) | 225,439 |
| 550 | Lathrop Financing Authority, California, Revenue Bonds, Water Supply Project Series 2003, 6.000%, 6/01/35 | 12/16 at 100.00 | N/R | 560,302 |
| 450 | Lee Lake Public Financing Authority, California, Junior Lien Revenue Bonds, Series 2013B, 5.250%, 9/01/32 | 9/23 at 100.00 | N/R | 513,900 |
| 850 | Los Angeles County, California, Community Development Commission Headquarters Office Building, Lease Revenue Bonds, Community Development Properties Los Angeles County Inc., Tender Option Bond Trust Series 2011-23B, 17.042%, 9/01/42 (IF) (6) | 9/21 at 100.00 | Aa3 | 1,466,599 |
| 1,825 | Los Angeles Department of Airports, California, Revenue Bonds, Los Angeles International Airport, Tender Option Bond Trust 10-27B, 16.781%, 5/15/40 (IF) (6) | 5/20 at 100.00 | AA | 2,850,650 |
| 1,000 | Lynwood Redevelopment Agency, California, Project A Revenue Bonds, Subordinate Lien Series 2011A, 7.000%, 9/01/31 March Joint Powers Redevelopment Agency, California, March Air Force Base Redevelopment Project Tax Allocation Revenue Bonds, Series 2011A: | 9/21 at 100.00 | A– | 1,255,270 |
| 1,000 | 7.000%, 8/01/26 | 8/21 at 100.00 | A– | 1,267,270 |
| 1,500 | 7.500%, 8/01/41 | 8/21 at 100.00 | A– | 1,913,025 |
| 470 | Moreno Valley Unified School District, Riverside County, California, Special Tax Bonds, Community Facilities District 2005-3, Series 2007, 5.000%, 9/01/37 | 3/17 at 100.00 | N/R | 475,476 |
| 500 | National City Community Development Commission, California, Tax Allocation Bonds, National City Redevelopment Project, Series 2011, 7.000%, 8/01/32 | 8/21 at 100.00 | A | 630,940 |
| 330 | Novato Redevelopment Agency, California, Tax Allocation Bonds, Hamilton Field Redevelopment | 9/21 at 100.00 | BBB+ | 402,494 |

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Project, Series 2011, 6.750%, 9/01/40

Palomar Pomerado Health Care District, California, Certificates of Participation, Series 2010:

| | | | | |
|-------|---|--------------------|---------|-----------|
| 550 | 5.250%, 11/01/21 | 11/20 at 100.00 | Ba1 | 601,139 |
| 1,000 | 6.000%, 11/01/41 | 11/20 at 100.00 | Ba1 | 1,077,070 |
| 250 | Palomar Pomerado Health, California, General Obligation Bonds, Tender Option Bond Trust | 8/17 at 100.00 | AA- | 289,260 |
| 1,000 | 2016-XG0017, 16.599%, 8/01/37 – NPMFG Insured (IF) (6) Pittsburg Redevelopment Agency, California, Tax Allocation Bonds, Los Medanos Community Development Project, Refunding Series 2008A, 6.500%, 9/01/28 (Pre-refunded 9/01/18) | 9/18 at 100.00 | BB+ (5) | 1,122,990 |
| 733 | River Rock Entertainment Authority, California, Revenue Bonds, Senior Notes Series 2011B, 8.000%, 11/01/18 (4) | 10/16 at 100.00 | N/R | 75,844 |
| 1,200 | Riverside County Redevelopment Agency, California, Tax Allocation Bonds, Jurupa Valley Project Area, Series 2011B, 6.750%, 10/01/30 | 10/21 at 100.00 | A | 1,508,964 |
| 750 | Sacramento City Financing Authority California, Lease Revenue Bonds, Master Lease Program Facilities Projects, Tender Option Bond Trust 2016-XG0100: | No Opt. Call | A+ | 1,764,690 |
| 2,015 | 16.755%, 12/01/30 – AMBAC Insured (IF) (6) 16.857%, 12/01/33 – AMBAC Insured (IF) (6) San Buenaventura, California, Revenue Bonds, Community Memorial Health System, Series 2011: | No Opt. Call | A+ | 4,953,434 |
| 960 | 8.000%, 12/01/26 | 12/21 at 100.00 | BB+ | 1,266,912 |
| 1,000 | 8.000%, 12/01/31 | 12/21 at 100.00 | BB+ | 1,283,920 |
| 1,000 | San Jose, California, Airport Revenue Bonds, Tender Option Bond Trust 2015-XF01212, 15.990%, 9/01/30 – AGM Insured (IF) (6) | 3/17 at 100.00 | AA | 1,101,560 |
| 1,000 | Santa Margarita Water District, California, Special Tax Bonds, Community Facilities District | 9/23 at 100.00 | N/R | 1,180,000 |
| 1,000 | 2013-1 Village of Sendero, Series 2013, 5.625%, 9/01/43 Santee Community Development Commission, California, Santee Redevelopment Project Tax Allocation Bonds, Series 2011A, 7.000%, 8/01/41 | 2/21 at 100.00 | A | 1,237,600 |
| 1,000 | Temecula Public Financing Authority, California, Special Tax Bonds, Community Facilities District 03-02 Roripaugh, Series 2006, 5.450%, 9/01/26 | 3/17 at 100.00 | N/R | 1,000,660 |
| 1,000 | Temecula Redevelopment Agency, California, Tax Allocation Revenue Bonds, Redevelopment Project 1, Series 2002, 5.250%, 8/01/36 – NPMFG Insured | 10/16 at 100.00 | AA- | 1,003,370 |
| 1,890 | Tobacco Securitization Authority of Northern California, Tobacco Settlement Asset-Backed Bonds, Series 2005A-1, 5.500%, 6/01/45 | 10/16 at 100.00 | B- | 1,890,132 |
| 650 | Twentynine Palms Redevelopment Agency, California, Tax Allocation Bonds, Four Corners Project | 9/21 at 100.00 | BBB+ | 820,833 |

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| | Area, Series 2011A, 7.650%, 9/01/42 | | | |
| 1,250 | University of California, General Revenue Bonds, Tender Option Bond Trust 2013-24U, 16.880%, 5/15/39 (IF) (6) | 5/23 at 100.00 | AA | 2,275,900 |
| 112,858 | Total California | | | 132,274,997 |
| | Colorado – 9.4% (7.8% of Total Investments) | | | |
| 2,000 | Brighton Crossing Metropolitan District 4, Colorado, General Obligation Bonds, Limited Tax | 7/18 at 100.00 | N/R | 2,047,380 |
| | Convertible to Unlimited Tax, Refunding Series 2013, 7.000%, 12/01/23 | | | |
| 500 | Cherry Creek Corporate Center Metropolitan District, Arapahoe County, Colorado, Revenue Bonds, Refunding Subordinate Lien Series 2016B, 8.000%, 6/15/37 | 12/25 at 100.00 | N/R | 504,270 |
| 1,977 | Cimarron Metropolitan District, Arvada, Colorado, Limited Tax Revenue Bonds, Convertible to Unlimited Tax, Series 2012, 6.000%, 12/01/22 | 10/17 at 100.00 | N/R | 1,995,762 |
| 750 | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Community Leadership Academy Project, Series 2008, 6.250%, 7/01/28 | 7/18 at 100.00 | BB | 776,115 |
| 1,000 | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Jefferson County School District R-1 – Compass Montessori Secondary School, Series 2006, 5.625%, 2/15/36 | 2/18 at 100.00 | N/R | 1,010,760 |
| 2,320 | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Mountain Phoenix Community School, Series 2012, 7.000%, 10/01/42 | 10/22 at 100.00 | N/R | 2,549,402 |
| 200 | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Skyview Academy Project, Series 2014, 5.375%, 7/01/44 | 7/24 at 100.00 | BB+ | 219,862 |
| 1,800 | Colorado Educational and Cultural Facilities Authority, Charter School Revenue Bonds, Windsor Academy, Series 2007A, 5.700%, 5/01/37 | 5/17 at 100.00 | BB | 1,812,402 |
| 1,790 | Colorado Educational and Cultural Facilities Authority, Revenue Bonds, Pikes Peak School of Expeditionary Learning Charter School, Series 2008, 6.625%, 6/01/38 (Pre-refunded 6/01/18) | 6/18 at 102.00 | N/R (5) | 1,998,446 |
| 5,000 | Colorado Health Facilities Authority, Colorado, Revenue Bonds, Adventist Health System/Sunbelt Obligated Group, Series 2016A, 5.000%, 11/15/41 (UB) | 5/26 at 100.00 | AA | 6,084,650 |
| 2,500 | Colorado Health Facilities Authority, Colorado, Revenue Bonds, American Baptist Homes of the Midwest Obligated Group, Series 2013, 8.000%, 8/01/43 | 2/24 at 100.00 | N/R | 3,034,350 |
| 1,000 | Colorado Health Facilities Authority, Colorado, Revenue Bonds, American Baptist Homes Project, Series 2016, 6.125%, 2/01/46 | 2/26 at 100.00 | N/R | 1,033,820 |
| 1,350 | Colorado Health Facilities Authority, Colorado, Revenue Bonds, Colorado Senior Residences Project, Series 2012, 6.750%, 6/01/32 (4) | 6/22 at 100.00 | N/R | 1,085,022 |
| 750 | | No Opt. Call | AA– | 1,162,650 |

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| | Colorado Health Facilities Authority, Health Facilities Revenue Bonds, Sisters of Charity of Leavenworth Health Services Corporation, Tender Option Bond Trust 2015-XF0054, 17.549%, 1/01/18 (IF) | | | |
| 1,285 | Colorado Health Facilities Authority, Revenue Bonds, Craig Hospital Project, Series 2012, 5.000%, 12/01/32 (UB) (6) | 12/22 at 100.00 | A | 1,492,219 |
| 290 | Colorado Health Facilities Authority, Revenue Bonds, Evangelical Lutheran Good Samaritan Society, Series 2006, 5.250%, 6/01/36 | 10/16 at 100.00 | BBB+ | 290,786 |
| 518 | Colorado Housing and Finance Authority, Revenue Bonds, Confluence Energy LLC Project, Series 2007: 5.000%, 9/01/16 (Alternative Minimum Tax) (4), (17) | No Opt. Call | N/R | 508,965 |
| 5,045 | 6.750%, 4/01/27 (Alternative Minimum Tax) (4) | 4/17 at 100.00 | N/R | 4,656,333 |
| 2,224 | Colorado Housing and Finance Authority, Revenue Bonds, Confluence Energy LLC Project, Series 2013, 6.875%, 10/01/27 (Alternative Minimum Tax) (4) | No Opt. Call | N/R | 2,053,164 |
| 2,000 | Compark Business Campus Metropolitan District, Douglas County, Colorado, General Obligation Bonds, Series 2012A, 6.750%, 12/01/39 – RAAI Insured | 12/22 at 100.00 | N/R | 2,219,580 |
| 1,000 | Confluence Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007: 5.400%, 12/01/27 | 12/17 at 100.00 | N/R | 1,000,690 |
| 1,500 | 5.450%, 12/01/34 | 12/17 at 100.00 | N/R | 1,499,880 |
| 1,000 | Denver City and County, Colorado, Special Facilities Airport Revenue Bonds, United Air Lines Corporation, Series 2007A, 5.250%, 10/01/32 (Alternative Minimum Tax) | 10/17 at 100.00 | BB- | 1,038,420 |
| 2,000 | E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004A, 0.000%, 9/01/27 – NPMFG Insured | No Opt. Call | AA- | 1,516,980 |
| 708 | Erie Highlands Metropolitan District No. 1 (In the Town of Erie), Weld County, Colorado, General Obligation Limited Tax Bonds, Series 2015B, 7.750%, 12/15/45 | 12/20 at 103.00 | N/R | 732,808 |
| 993 | Fitzsimons Village Metropolitan District 1, Aurora, Arapahoe County, Colorado, Tax Increment Public Improvement Fee Supported Revenue Bonds, Series 2010A, 7.500%, 3/01/40 | 3/20 at 100.00 | N/R | 1,095,239 |
| 1,000 | Fitzsimons Village Metropolitan District 3, Arapahoe County, Colorado, Tax Increment/Public Improvement Fee Supported Revenue Bonds, Series 2014A, 6.000%, 3/01/44 | No Opt. Call | N/R | 1,029,540 |
| 1,000 | Foothills Metropolitan District, Fort Collins, Colorado, Special Revenue Bonds, Series 2014: 5.750%, 12/01/30 | | N/R | 1,104,430 |

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| | | 12/24 at 100.00 | | |
| 1,080 | 6.000%, 12/01/38 | 12/24 at 100.00 | N/R | 1,189,328 |
| 1,989 | Great Western Metropolitan District 5, Colorado, General Obligation Limited Tax Revenue Bonds, Series 2009A-1, 9.000%, 8/01/39 (Mandatory put 12/01/19) | 12/19 at 100.00 | N/R | 2,094,775 |
| 2,000 | Heritage Todd Creek Metropolitan District, Colorado, General Obligation Bonds Limited Tax, Refunding & Improvement Series 2015, 6.125%, 12/01/44 | 12/24 at 100.00 | N/R | 2,134,600 |
| 970 | Heritage Todd Creek Metropolitan District, Colorado, General Obligation Bonds Limited Tax, Series 2007A, 5.500%, 12/01/37 | 12/17 at 100.00 | N/R | 976,383 |
| 1,000 | Iliff Commons Metropolitan District 2, City of Aurora, Arapahoe County, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited Tax Series 2015, 6.250%, 12/01/44 | 12/20 at 100.00 | N/R | 1,042,430 |
| 2,000 | Jefferson Center Metropolitan District 1, Arvada, Jefferson County, Colorado, Revenue Bonds, Refunding Series 2015, 5.500%, 12/01/45 Johnstown Plaza Metropolitan District, Colorado, Special Revenue Bonds, Series 2016A: | 12/20 at 103.00 | N/R | 2,077,820 |
| 675 | 5.250%, 12/01/36 (WI/DD, Settling 8/02/16) | 12/21 at 103.00 | N/R | 667,055 |
| 1,265 | 5.375%, 12/01/46 (WI/DD, Settling 8/02/16) | 12/21 at 103.00 | N/R | 1,247,201 |
| 3,145 | Kit Carson County Health Service District, Colorado, Health Care Facility Revenue Bonds, Series 2007, 6.750%, 1/01/34 | 1/18 at 100.00 | N/R | 3,268,819 |
| 1,250 | Lewis Pointe Metropolitan District, Thornton, Colorado, Limited Tax Convertible to Unlimited Tax General Obligation Bonds, Series 2015A, 6.000%, 12/01/44 | 12/20 at 100.00 | N/R | 1,288,000 |
| 500 | Leyden Rock Metropolitan District No. 10, In the City of Arvada, Colorado, Limited Tax General Obligation Bonds, Refunding and Improvement Series 20016A, 5.000%, 12/01/45 | 12/21 at 103.00 | N/R | 514,915 |
| 500 | Leyden Rock Metropolitan District No. 10, In the City of Arvada, Colorado, Limited Tax General Obligation Bonds, Refunding and Improvement Series 20016B, 7.250%, 12/15/45 | 12/21 at 103.00 | N/R | 498,500 |
| 5 | Maher Ranch Metropolitan District 4, Colorado, General Obligation Limited Tax Bonds, Series 2007, 5.250%, 12/01/36 – RAAI Insured Mountain Shadows Metropolitan District, Colorado, General Obligation Limited Tax Bonds, Series 2007: | 12/17 at 100.00 | AA | 5,121 |
| 896 | 5.500%, 12/01/27 (Pre-refunded 12/01/16) | 12/16 at 100.00 | N/R (5) | 911,107 |
| 1,000 | 5.625%, 12/01/37 (Pre-refunded 12/01/16) | 12/16 at 100.00 | N/R (5) | 1,017,280 |
| 2,000 | | | N/R | 1,344,420 |

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| | Murphy Creek Metropolitan District 3, Aurora, Colorado, General Obligation Bonds, Refunding & Improvement Series 2006, 6.125%, 12/01/35 (8) | 10/16 at 100.00 | | |
| 1,080 | Promenade at Castle Rock Metropolitan District 1, Colorado, General Obligation Bonds, Limited Tax Series 2015A, 5.750%, 12/01/39 | 12/20 at 103.00 | N/R | 1,147,424 |
| | Regional Transportation District, Colorado, Denver Transit Partners Eagle P3 Project Private Activity Bonds, Series 2010: 6.500%, 1/15/30 | 7/20 at 100.00 | BBB+ | 1,184,170 |
| 1,000 | 6.000%, 1/15/41 | 7/20 at 100.00 | BBB+ | 1,160,500 |
| 1,440 | Rendezvous Residential Metropolitan District, Colorado, Limited Tax General Obligation Bonds, Refunding Series 2007, 5.375%, 12/01/21 | 12/17 at 100.00 | N/R | 1,240,042 |
| 1,000 | STC Metropolitan District 2, Superior, Boulder County, Colorado, Limited Tax General Obligation Bonds, Series 2015A, 6.000%, 12/01/38 | 12/19 at 103.00 | N/R | 1,036,150 |
| 875 | STC Metropolitan District 2, Superior, Boulder County, Colorado, Limited Tax General Obligation Bonds, Series 2015B, 7.750%, 12/15/38 | 12/19 at 103.00 | N/R | 905,564 |
| 3,000 | Stone Ridge Metropolitan District 2, Colorado, General Obligation Bonds, Limited Tax Convertible to Unlimited, Series 2007, 7.250%, 12/01/31 (9) | 12/17 at 100.00 | N/R | 659,370 |
| 1,815 | Three Springs Metropolitan District 3, Durango, La Plata County, Colorado, Property Tax Supported Revenue Bonds, Series 2010, 7.750%, 12/01/39 | 12/20 at 100.00 | N/R | 1,970,092 |
| 965 | VDW Metropolitan District 2, Larimer County, Colorado, General Obligation Bonds, Refunding Limited Tax Series 2016B, 7.250%, 12/15/45 | No Opt. Call | A2 | 991,817 |
| 75,950 | Total Colorado Connecticut – 1.3% (1.0% of Total Investments) | | | 76,126,808 |
| 4,000 | Connecticut Health and Educational Facilities Authority, Revenue Bonds, Trinity Health Credit Group, Series 2016, 5.000%, 12/01/45 (UB) | 6/26 at 100.00 | AA | 4,836,280 |
| 2,500 | Harbor Point Infrastructure Improvement District, Connecticut, Special Obligation Revenue Bonds, Harbor Point Project, Series 2010A, 7.875%, 4/01/39 | 4/20 at 100.00 | N/R | 2,958,200 |
| 5,313 | Mashantucket Western Pequot Tribe, Connecticut, Special Revenue Bonds, Subordinate Series 2013A, 6.050%, 7/01/31 (4) | No Opt. Call | N/R | 212,352 |
| 1,000 | Mohegan Tribe of Indians of Connecticut, Gaming Authority Priority Distribution Payment Public Improvement Bonds, Series 2003, 5.250%, 1/01/33 | 10/16 at 100.00 | B- | 983,860 |
| 1,000 | Stamford, Connecticut, Special Obligation Revenue Bonds, Mill River Corridor Project, Series 2011aA, 7.000%, 4/01/41 (Pre-refunded 4/01/21) | 4/21 at 100.00 | N/R (5) | 1,268,230 |
| 13,813 | Total Connecticut Delaware – 0.3% (0.3% of Total Investments) | | | 10,258,922 |
| 2,500 | | | N/R | 2,595,100 |

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| | Delaware Economic Development Authority, Revenue Bonds, Odyssey Charter School Inc. Project, Series 2015A, 7.000%, 9/01/45 | 3/25 at 100.00 | | |
| 220 | District of Columbia – 0.6% (0.5% of Total Investments) District of Columbia Tobacco Settlement Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2001, 6.500%, 5/15/33 | No Opt. Call | Baa1 | 273,024 |
| 1,000 | District of Columbia, Revenue Bonds, Cesar Chavez Public Charter Schools for Public Policy, Series 2011, 7.500%, 11/15/31 | 11/20 at 100.00 | BBB– | 1,154,680 |
| 2,500 | District of Columbia, Revenue Bonds, Howard University, Tender Option Bond Trust 2016-XG0094, 21.483%, 10/01/37 (IF) (6) | 4/21 at 100.00 | BBB | 3,265,700 |
| 250 | District of Columbia, Revenue Bonds, KIPP DC Issue, Series 2013A, 6.000%, 7/01/33 | 7/23 at 100.00 | BBB+ | 302,385 |
| 3,970 | Total District of Columbia Florida – 15.4% (12.7% of Total Investments) | | | 4,995,789 |
| 1,500 | Alachua County Health Facilities Authority, Florida, Health Facilities Revenue Bonds, Terraces at Bonita Springs Project, Series 2011A, 8.125%, 11/15/46 | No Opt. Call | N/R | 1,799,820 |
| 865 | Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series 2006A, 5.125%, 5/01/38 | 11/19 at 100.00 | N/R | 865,104 |
| 1,900 | Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series 2012, 6.700%, 5/01/42 | 5/22 at 100.00 | N/R | 2,047,117 |
| 1,735 | Ave Maria Stewardship Community District, Florida, Capital Improvement Revenue Bonds, Series 2015, 5.375%, 5/01/45 | 5/25 at 100.00 | N/R | 1,804,088 |
| 1,000 | Babcock Ranch Community Independent Special District, Florida, Special Assessment Bonds, Series 2015, 5.250%, 11/01/46 | 11/25 at 100.00 | N/R | 1,031,220 |
| 1,015 | Beeline Community Development District, Palm Beach County, Florida, Special Assessment Bonds, Series 2008A, 7.000%, 5/01/37 | 5/18 at 100.00 | N/R | 1,059,508 |
| 905 | Belmont Community Development District, Florida, Capital Improvement Revenue Bonds, Phase 1 Project, Series 2013A, 6.125%, 11/01/33 | 11/24 at 100.00 | N/R | 1,118,526 |
| 940 | Boggy Creek Improvement District, Orlando, Florida, Special Assessment Revenue Bonds, Refunding Series 2013, 5.125%, 5/01/43 | 5/23 at 100.00 | N/R | 1,003,140 |
| 2,700 | Brevard County, Florida, Industrial Development Revenue Bonds, TUFF Florida Tech Project, Series 2009, 6.500%, 11/01/29 | 10/16 at 100.00 | BB+ | 2,936,763 |
| 700 | Broward County, Florida, Airport Facility Revenue Bonds, Learjet Inc., Series 2000, 7.500%, 11/01/20 (Alternative Minimum Tax) | 11/16 at 100.00 | B3 | 705,019 |
| 1,435 | Capital Projects Finance Authority, Student Housing Revenue Bonds, Capital Projects Loan Program – Florida Universities, Series 2001F, 5.000%, 10/01/31 – NPFQ Insured | 10/16 at 100.00 | AA– | 1,435,273 |

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| 1,000 | Celebration Pointe Community Development District 1, Alachua County, Florida, Special Assessment Revenue Bonds, Series 2014, 5.125%, 5/01/45 | 5/24 at 100.00 | N/R | 1,046,180 |
| 2,000 | Collier County Industrial Development Authority, Florida, Continuing Care Community Revenue Bonds, Arlington of Naples Project, Series 2014A, 7.750%, 5/15/35 | 5/24 at 100.00 | N/R | 2,389,020 |
| 1,000 | Copperstone Community Development District, Manatee County, Florida, Capital Improvement Revenue Bonds, Series 2007, 5.200%, 5/01/38 | 5/17 at 100.00 | N/R | 1,007,170 |
| 995 | Cordoba Ranch Community Development District, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2006, 5.550%, 5/01/37 | 10/16 at 100.00 | N/R | 996,323 |
| 800 | Fishhawk Community Development District IV, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2013A, 7.000%, 5/01/33 | 5/23 at 100.00 | N/R | 888,256 |
| 1,850 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Downtown Doral Charter Elementary School Project, Series 2014A, 6.500%, 7/01/44 | 7/24 at 100.00 | N/R | 1,993,246 |
| 565 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Florida Charter Foundation Inc. Projects, Series 2016A, 5.000%, 7/15/46 (WI/DD, Settling 8/10/16) | 7/26 at 100.00 | N/R | 569,644 |
| 1,000 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series 2010A, 6.000%, 9/15/40 | 9/20 at 100.00 | BB+ | 1,057,800 |
| 2,000 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series 2011A, 7.625%, 6/15/41 | 6/21 at 100.00 | BB- | 2,377,920 |
| 4,000 | Florida Development Finance Corporation, Educational Facilities Revenue Bonds, Renaissance Charter School, Inc. Projects, Series 2013A, 8.500%, 6/15/44 | 6/23 at 100.00 | N/R | 4,742,000 |
| 2,500 | Grand Bay at Doral Community Development District, Miami-Dade County, Florida, Special Assessment Bonds, Doral Breeze Project Series 2012, 5.500%, 11/01/32 | 11/22 at 100.00 | N/R | 2,668,675 |
| 1,000 | Grand Bay at Doral Community Development District, Miami-Dade County, Florida, Special Assessment Improvement Bonds, Assessment Area Two Project, Refunding Series 2014A-2, 6.500%, 5/01/39 | 5/24 at 100.00 | N/R | 1,032,200 |
| 825 | Grand Hampton Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.500%, 5/01/36 | 10/16 at 100.00 | N/R | 825,487 |
| 1,955 | Harmony Community Development District, Florida, Capital Improvement Revenue Bonds, Special Assessment, Refunding Series 2014, 5.250%, 5/01/32 | 5/24 at 100.00 | N/R | 2,061,313 |
| 2,645 | Hawks Point Community Development District, Florida, Special Assessment Revenue Bonds, Series 2007A, 5.300%, 5/01/39 | 5/17 at 100.00 | N/R | 2,676,105 |

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| 3,000 | Jacksonville Economic Development Commission, Florida, Health Care Facilities Revenue Bonds, Florida Proton Therapy Institute Project, Series 2007A, 6.250%, 9/01/27 | 9/17 at 100.00 | N/R | 3,118,710 |
| 1,000 | Jacksonville Economic Development Commission, Industrial Development Revenue Bonds, Florida, Gerdau Ameristeel US Inc. Project, Series 2007, 5.300%, 5/01/37 (Alternative Minimum Tax) | 11/16 at 100.00 | BBB- | 999,930 |
| 1,000 | Lakes by the Bay South Community Development District, Florida, Special Assessment Bonds, Series 2012, 5.750%, 11/01/42 | 11/22 at 100.00 | N/R | 1,070,300 |
| 665 | Lakewood Ranch Stewardship District, Florida, Special Assessment Revenue Bonds, Lakewood Centre North Project, Series 2015, 4.875%, 5/01/45 | No Opt. Call | N/R | 701,741 |
| 2,000 | Lee County Industrial Development Authority, Florida, Charter School Revenue Bonds, Lee County Community Charter Schools, Series 2007A, 5.375%, 6/15/37 | 6/17 at 100.00 | BB | 2,025,120 |
| 1,000 | Lee County Industrial Development Authority, Florida, Healthcare Facilities Revenue Bonds, Shell Point/Alliance Obligated Group, Shell Point Village/Alliance Community Project, Series 2007, 5.000%, 11/15/22 | 5/17 at 100.00 | BBB | 1,031,910 |
| 12,190 | Miami Beach, Florida, Resort Tax Revenue Bonds, Series 2015, 5.000%, 9/01/45 (UB) | 9/25 at 100.00 | AA- | 14,675,663 |
| 750 | Miami-Dade County Industrial Development Authority, Florida, Revenue Bonds, Youth Co-Op Charter Schools Project, Series 2015A, 6.000%, 9/15/45 | 9/25 at 100.00 | N/R | 795,353 |
| 1,000 | Miami-Dade County, Florida, Aviation Revenue Bonds, Series 2008, Tender Option Bond Trust 2016-XG0010, 16.431%, 10/01/38 – AGC Insured (Alternative Minimum Tax) (IF) (6) | 10/18 at 100.00 | AA | 1,333,000 |
| 12,430 | Miami-Dade County, Florida, General Obligation Bonds, Series 2015D, 5.000%, 7/01/45 (W/DD, Settling 8/04/16) (UB) | 7/26 at 100.00 | AA | 15,243,531 |
| 1,250 | Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Tender Option Bond Trust 2016-XG0030, 16.695%, 10/01/39 – AGM Insured (IF) | 10/20 at 100.00 | AA | 1,982,900 |
| 1,835 | Myrtle Creek Improvement District, Florida, Special Assessment Revenue Bonds, Series 2006A, 5.200%, 5/01/37 (Pre-refunded 11/01/16) | 11/16 at 100.00 | N/R (5) | 1,837,551 |
| 930 | Northern Palm Beach County Improvement District, Florida, Water Control and Improvement Bonds, Development Unit 53, Series 2015, 5.500%, 8/01/46 Palm Beach County Health Facilities Authority, Florida, Revenue Bonds, Sinai Residences of Boca Raton Project, Series 2014A: | 8/26 at 100.00 | N/R | 969,981 |
| 620 | 7.000%, 6/01/29 | 6/22 at 102.00 | N/R | 749,840 |
| 3,110 | 7.500%, 6/01/49 | 6/22 at 102.00 | N/R | 3,871,390 |
| 4,220 | | | N/R | 4,222,152 |

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| | Pine Island Community Development District, Florida, Special Assessment Bonds, Bella Collina, Series 2004, 5.750%, 5/01/35 | 10/16 at 100.00 | | |
| 990 | Poinciana West Community Development District, Florida, Special Assessment Bonds, Series 2007, 6.000%, 5/01/37 | 5/17 at 100.00 | N/R | 1,003,098 |
| 450 | Port Saint Lucie, Florida, Special Assessment Revenue Bonds, Southwest Annexation District 1B, Series 2007, 5.000%, 7/01/33 – NPMFG Insured | 7/17 at 100.00 | AA- | 467,393 |
| 1,810 | Reunion West Community Development District, Florida, Special Assessment Bonds, Series 2004A-1, 6.250%, 5/01/36 | 5/22 at 100.00 | N/R | 1,941,659 |
| 990 | Shingle Creek Community Development District, Florida, Special Assessment Revenue Bonds, Series 2015, 5.400%, 11/01/45 | 11/25 at 100.00 | N/R | 1,042,609 |
| 100 | Silverado Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2016A-1, 6.000%, 11/01/47 | 11/31 at 100.00 | N/R | 101,086 |
| 220 | Silverado Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2016A-2, 6.000%, 11/01/46 | 11/16 at 100.00 | N/R | 216,656 |
| 950 | South Fork Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.350%, 5/01/36 | 10/16 at 100.00 | N/R | 950,637 |
| 1,140 | Stoneybrook Venice Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2007, 6.750%, 5/01/38 | 5/18 at 100.00 | N/R | 1,173,596 |
| 1,045 | Sweetwater Creek Community Development District, Saint John's County, Florida, Capital Improvement Revenue Bonds, Series 2007A, 5.500%, 5/01/38 | 5/17 at 100.00 | N/R | 1,055,241 |
| 1,250 | Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible, Capital Appreciation, Series 2012A-2, 0.000%, 5/01/39 (10) | 5/17 at 100.00 | N/R | 1,013,300 |
| 2,515 | Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible, Capital Appreciation, Series 2012A-3, 0.000%, 5/01/40 (10) | 5/19 at 100.00 | N/R | 1,526,127 |
| 1,540 | Tolomato Community Development District, Florida, Special Assessment Bonds, Convertible, Capital Appreciation, Series 2012A-4, 0.000%, 5/01/40 (10) | 5/22 at 100.00 | N/R | 693,939 |
| 120 | Tolomato Community Development District, Florida, Special Assessment Bonds, Hope Note, Series 2007-3: 6.375%, 5/01/17 (4) | No Opt. Call | N/R | 1 |
| 1,360 | 6.650%, 5/01/40 (4) | 5/18 at 100.00 | N/R | 14 |
| 2,845 | Tolomato Community Development District, Florida, Special Assessment Bonds, Hope Note, Series 2007A-2, 5.250%, 5/01/39 (4) | 5/17 at 100.00 | N/R | 28 |
| 120 | Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing Parcel Series 2007-1. RMKT, 6.650%, 5/01/40 (4) | 5/18 at 100.00 | N/R | 122,935 |

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| 630 | Tolomato Community Development District, Florida, Special Assessment Bonds, Non Performing ParcelSeries 2007A-1. RMKT, 5.250%, 5/01/39 (4) Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2012A-1: 6.375%, 5/01/17 | 5/17 at 100.00 | N/R | 608,441 |
| 45 | | No Opt. Call | N/R | 45,101 |
| 525 | 5.250%, 5/01/39 | 5/17 at 100.00 | N/R | 527,903 |
| 2,345 | 6.650%, 5/01/40 | 5/17 at 100.00 | N/R | 2,370,936 |
| 3,740 | Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2015-1, 0.000%, 5/01/40 (4) | 5/18 at 100.00 | N/R | 2,347,411 |
| 2,300 | Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2015-2, 0.000%, 5/01/40 (4) | 5/18 at 100.00 | N/R | 1,223,945 |
| 2,505 | Tolomato Community Development District, Florida, Special Assessment Bonds, Refunding Series 2015-3, 6.610%, 5/01/40 (4) | 5/18 at 100.00 | N/R | 25 |
| 4,230 | Tolomato Community Development District, Florida, Special Assessment Bonds, Series 2006, 5.400%, 5/01/37 | 10/16 at 100.00 | N/R | 4,235,161 |
| 940 | Two Creeks Community Development District, Florida, Capital Improvement Revenue Bonds, Series 2006, 5.250%, 5/01/37 (Pre-refunded 9/12/16) | 9/16 at 100.00 | N/R (5) | 940,385 |
| 1,000 | Venetian Parc Community Development District, Miami-Dade County, Florida, Special Assessment Bonds, Area One Project, Series 2013, 6.500%, 11/01/43 | 11/28 at 100.00 | N/R | 1,381,550 |
| 1,000 | Waterset North Community Development District, Hillsborough County, Florida, Special Assessment Revenue Bonds, Series 2014, 5.500%, 11/01/45 | 11/24 at 100.00 | N/R | 1,044,280 |
| 950 | West Villages Improvement District, Florida, Special Assessment Revenue Bonds, Series 2006, 5.500%, 5/01/37 | 10/16 at 100.00 | N/R | 950,570 |
| 1,000 | Windsor at Westside Community Development District, Osceola County, Florida, Special Assessment Bonds, Area 1 Project, Series 2015, 5.125%, 11/01/45 | 11/25 at 100.00 | N/R | 1,047,760 |
| 124,485 | Total Florida Georgia – 1.4% (1.1% of Total Investments) | | | 124,797,776 |
| 1,000 | Atlanta Urban Residential Finance Authority, Georgia, Multifamily Housing Revenue Bonds, Trestletree Village Apartments, Series 2013A, 5.000%, 11/01/48 | 11/23 at 100.00 | BBB+ | 1,055,930 |
| 860 | Atlanta, Georgia, Tax Allocation Bonds, Beltline Project Series 2008A. Remarketed, 7.500%, 1/01/31 | 1/19 at 100.00 | A2 | 982,275 |
| 1,250 | Clayton County Development Authority, Georgia, Special Facilities Revenue Bonds, Delta Air Lines, Inc. Project, Series 2009A, 8.750%, 6/01/29 | 6/20 at 100.00 | Baa3 | 1,541,025 |
| 1,880 | | | N/R | 2,113,910 |

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| | Douglas County Development Authority, Georgia, Charter School Revenue Bonds, Brighten Academy Project, Series 2013A, 7.125%, 10/01/43 | 10/23 at 100.00 | | |
| 1,000 | Fulton County Development Authority, Georgia, Revenue Bonds, Amana Academy Project, Series 2013A, 6.500%, 4/01/43 | 4/23 at 100.00 | N/R | 1,052,840 |
| 1,000 | Fulton County Residential Care Facilities Elderly Authority, Georgia, First Mortgage Revenue Bonds, Lenbrook Project, Series 2006A, 5.125%, 7/01/37 | 7/17 at 100.00 | N/R | 1,011,730 |
| 1,140 | Fulton County Residential Care Facilities Elderly Authority, Georgia, First Mortgage Revenue Bonds, Lenbrook Project, Series 2006B, 7.300%, 7/01/42 (Mandatory put 7/01/23) | No Opt. Call | N/R | 1,193,922 |
| 392 | Liberty County Industrial Authority, Georgia, Revenue Bonds, Series 2014: 5.500%, 7/15/23 | 7/21 at 100.00 | N/R | 407,400 |
| 767 | 5.500%, 7/15/30 | 7/21 at 100.00 | N/R | 797,464 |
| 842 | 5.500%, 1/15/36 | 7/21 at 100.00 | N/R | 875,476 |
| 10,131 | Total Georgia Guam – 0.4% (0.3% of Total Investments) | | | 11,031,972 |
| 2,445 | Guam Government, General Obligation Bonds, 2009 Series A, 7.000%, 11/15/39 (Pre-refunded 11/15/19) | 11/19 at 100.00 | N/R (5) | 2,943,756 |
| 330 | Guam International Airport Authority, Revenue Bonds, Series 2013C, 6.375%, 10/01/43 (Alternative Minimum Tax) | 10/23 at 100.00 | BBB | 403,999 |
| 2,775 | Total Guam Hawaii – 0.3% (0.3% of Total Investments) | | | 3,347,755 |
| 855 | Hawaii Department of Budget and Finance, Private School Revenue Bonds, Montessori of Maui, Series 2007, 5.500%, 1/01/37 | 2/17 at 100.00 | N/R | 861,643 |
| 1,655 | Hawaii Department of Budget and Finance, Special Purpose Revenue Bonds, Hawaiian Electric Company, Inc. and Subsidiary Projects, Series 2009, 6.500%, 7/01/39 | 7/19 at 100.00 | Baa1 | 1,881,718 |
| 2,510 | Total Hawaii Idaho – 0.1% (0.1% of Total Investments) | | | 2,743,361 |
| 500 | Idaho Health Facilities Authority, Revenue Bonds, Saint Luke's Health System Project, Tender Option Bond Trust 2016-XG0066, 15.147%, 3/01/47 – AGM Insured (IF) (6) | 3/22 at 100.00 | A- | 754,000 |
| 915 | Illinois – 10.3% (8.4% of Total Investments) Bolingbrook, Illinois, Sales Tax Revenue Bonds, Series 2005, 6.250%, 1/01/24 | 1/17 at 100.00 | N/R | 917,260 |
| 1,000 | Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Revenues, Refunding Series 2010F, 5.000%, 12/01/31 | No Opt. Call | B+ | 930,520 |
| 14,885 | | | B+ | 15,782,857 |

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| | Chicago Board of Education, Illinois, General Obligation Bonds, Dedicated Revenues, Series 2016A, 7.000%, 12/01/44 | 12/25 at 100.00 | | |
| 3,000 | Chicago Metropolitan Water Reclamation District, Illinois, General Obligation Bonds, Series 2015A, 5.000%, 12/01/44 (UB) | 12/24 at 100.00 | AAA | 3,571,230 |
| 7,500 | Chicago Transit Authority, Illinois, Sales Tax Receipts Revenue Bonds, Series 2011, 5.250%, 12/01/40 (UB) (6) | 12/21 at 100.00 | AA | 8,338,200 |
| 1,752 | Chicago, Illinois, Certificates of Participation Tax Increment Bonds, 35th and State Redevelopment Project, Series 2012, 6.100%, 1/15/29 | No Opt. Call | N/R | 1,768,131 |
| 2,603 | Chicago, Illinois, Certificates of Participation, Tax Increment Allocation Revenue Bonds, Diversey-Narragansett Project, Series 2006, 7.460%, 2/15/26 (4) | 10/16 at 100.00 | N/R | 1,852,114 |
| 900 | Chicago, Illinois, General Obligation Bonds, Project & Refunding Series 2014A, 5.250%, 1/01/30 | 1/24 at 100.00 | BBB+ | 941,004 |
| 1,000 | Chicago, Illinois, General Obligation Bonds, Project and Refunding Series 2005D, 5.500%, 1/01/37 | 1/25 at 100.00 | BBB+ | 1,038,860 |
| 130 | Chicago, Illinois, General Obligation Bonds, Refunding Series 2016C, 5.000%, 1/01/38 | 1/26 at 100.00 | BBB+ | 132,243 |
| 1,500 | Chicago, Illinois, General Obligation Bonds, Variable Rate Demand Series 2007F, 5.500%, 1/01/42 | 1/25 at 100.00 | BBB+ | 1,550,970 |
| 4,000 | Cook County, Illinois, Recovery Zone Facility Revenue Bonds, Navistar International Corporation Project, Series 2010, 6.500%, 10/15/40 | 10/20 at 100.00 | Caa1 | 4,022,120 |
| 2,180 | Evanston, Illinois, Educational Facility Revenue Bonds, Roycemore School Project, Series 2011, 8.250%, 7/01/41 | 7/21 at 100.00 | N/R | 1,964,943 |
| 3,370 | Illinois Finance Authority, Charter School Revenue Bonds, Chicago Charter School Foundation, Series 2007, 5.000%, 12/01/36 | 12/16 at 100.00 | BBB | 3,388,333 |
| 1,000 | Illinois Finance Authority, Recovery Zone Facility Revenue Bonds, Navistar International Corporation Project, Series 2010, 6.500%, 10/15/40 | 10/20 at 100.00 | Caa1 | 1,005,530 |
| 1,100 | Illinois Finance Authority, Revenue Bonds, Elmhurst Memorial Healthcare, Series 2008A, 5.625%, 1/01/37 | 1/18 at 100.00 | Baa2 | 1,165,604 |
| 1,000 | Illinois Finance Authority, Revenue Bonds, Lake Forest College, Series 2012A, 6.000%, 10/01/48 | 10/22 at 100.00 | BBB- | 1,117,720 |
| 1,000 | Illinois Finance Authority, Revenue Bonds, Montgomery Place Project, Series 2006A, 5.750%, 5/15/38 | 5/17 at 100.00 | N/R | 1,010,660 |
| 2,500 | Illinois Finance Authority, Revenue Bonds, OSF Healthcare System, Tender Option Bond Trust 4702, 18.041%, 11/15/37 (Pre-refunded 11/15/17) (IF) (6) | 11/17 at 100.00 | A (5) | 3,169,400 |
| 2,900 | Illinois Finance Authority, Revenue Bonds, Provena Health, Series 2009A, 7.750%, 8/15/34 | 8/19 at 100.00 | BBB | 3,483,074 |
| 1,770 | Illinois Finance Authority, Revenue Bonds, Sherman Health Systems, Series 2007A, 5.500%, | 8/17 at 100.00 | N/R (5) | 1,856,518 |

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| | 8/01/37 (Pre-refunded 8/01/17) Illinois Finance Authority, Revenue Bonds, Silver Cross Hospital and Medical Centers, Series 2009: | | | |
| 2,000 | 6.875%, 8/15/38 (Pre-refunded 8/15/19) | 8/19 at 100.00 | N/R (5) | 2,368,880 |
| 3,850 | 7.000%, 8/15/44 (Pre-refunded 8/15/19) | 8/19 at 100.00 | N/R (5) | 4,574,532 |
| | Illinois Finance Authority, Revenue Bonds, The Carle Foundation, Tender Option Bond Trust 2015-XF0121: | | | |
| 250 | 20.427%, 8/15/41 – AGM Insured (IF) (6) | 8/21 at 100.00 | AA | 455,410 |
| 1,685 | 20.413%, 8/15/41 – AGM Insured (IF) (6) | 8/21 at 100.00 | AA | 3,068,436 |
| 695 | Illinois Finance Authority, Student Housing Revenue Bonds, Educational Advancement Fund Inc., University Center Project, Series 2006B, 5.000%, 5/01/30 | 11/16 at 100.00 | BBB+ | 698,607 |
| 6,020 | Illinois Finance Authority, Student Housing Revenue Bonds, MJH Education Assistance | 10/16 at 100.00 | Caa2 | 5,417,579 |
| | Illinois IV LLC, Fullerton Village Project, Series 2004A, 5.125%, 6/01/35 (4) | | | |
| 200 | Illinois State, General Obligation Bonds, Series 2012A, 5.000%, 3/01/36 | 3/22 at 100.00 | BBB+ | 212,804 |
| 1,105 | Lombard Public Facilities Corporation, Illinois, First Tier Conference Center and Hotel Revenue Bonds, Series 2005A-1, 7.125%, 1/01/36 (11) | No Opt. Call | N/R | 491,681 |
| 2,000 | Lombard Public Facilities Corporation, Illinois, First Tier Conference Center and Hotel Revenue Bonds, Series 2005A-2, 5.500%, 1/01/36 – ACA Insured | 10/16 at 100.00 | D | 1,701,240 |
| | Lombard Public Facilities Corporation, Illinois, Second Tier Conference Center and Hotel Revenue Bonds, Series 2005B: | | | |
| 285 | 5.250%, 1/01/25 (12) | 10/16 at 100.00 | D | 86,914 |
| 1,175 | 5.250%, 1/01/36 (12) | 10/16 at 100.00 | D | 358,328 |
| 1,431 | Lombard Public Facilities Corporation, Illinois, Third Tier Conference Center and Hotel Revenue Bonds, Series 2005C-3, 12.000%, 1/01/36 (4) | 7/18 at 100.00 | N/R | 14 |
| 800 | Railsplitter Tobacco Settlement Authority, Illinois, Tobacco Settlement Revenue Bonds, Series 2010, 6.000%, 6/01/28 | 6/21 at 100.00 | A– | 960,152 |
| 980 | Rantoul, Champaign County, Illinois, Tax Increment Revenue Bonds, Evans Road Series 2013B, 7.000%, 12/01/33 | 12/23 at 100.00 | N/R | 1,069,415 |
| 1,000 | Southwestern Illinois Development Authority, Health Facility Revenue Bonds, Memorial Group, Inc., Series 2013, 7.125%, 11/01/43 | 11/23 at 100.00 | AA | 1,368,800 |
| 750 | Springfield, Sangamon County, Illinois, Special Service Area, Legacy Pointe, Special | 3/17 at 102.00 | N/R | 775,200 |

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| | Assessment Bonds, Series 2009, 7.875%, 3/01/32 | | | |
| 895 | Yorkville United City Business District, Illinois, Storm Water and Water Improvement Project | 1/17 at 102.00 | N/R | 536,758 |
| | Revenue Bonds, Series 2007, 6.000%, 1/01/26 (13) | | | |
| 81,126 | Total Illinois | | | 83,152,041 |
| | Indiana – 3.2% (2.6% of Total Investments) | | | |
| 5,330 | Carmel Redevelopment District, Indiana, Tax Increment Revenue Bonds, Series 2004A, 6.650%, 1/15/24 | 1/17 at 100.00 | N/R | 5,384,046 |
| 1,000 | Indiana Bond Bank, Special Program Bonds, Hendricks Regional Health Project, Tender Option | No Opt. Call | AA | 2,336,540 |
| | Bond Trust 2016-XL0019, 17.238%, 4/01/30 – AMBAC Insured (IF) (6) | | | |
| 1,250 | Indiana Bond Bank, Special Program Gas Revenue Bonds, JP Morgan Ventures Energy Corporation | No Opt. Call | A | 2,005,650 |
| | Guaranteed, Tender Option Bond Trust 2015-XF0115, 16.662%, 10/15/20 (IF) (6) | | | |
| 1,000 | Indiana Finance Authority, Educational Facilities Revenue Bonds, Discovery Charter School Project, Series 2015A, 7.250%, 12/01/45 | 12/25 at 100.00 | BB– | 1,020,360 |
| 1,000 | Indiana Finance Authority, Environmental Improvement Revenue Bonds, United States Steel Corporation Project, Refunding Series 2011, 6.000%, 12/01/19 | No Opt. Call | B | 1,001,640 |
| 2,000 | Indiana Finance Authority, Environmental Improvement Revenue Bonds, United States Steel Corporation Project, Series 2012, 5.750%, 8/01/42 (Alternative Minimum Tax) | No Opt. Call | B | 1,771,080 |
| 500 | Indiana Finance Authority, Hospital Revenue Bonds, King’s Daughters’ Hospital and Health Services, Series 2010, 5.500%, 8/15/45 | 8/20 at 100.00 | BBB+ | 559,090 |
| | Indiana Finance Authority, Revenue Bonds, Trinity Health Care Group Revenue Bonds, Tender Option Bond Trust 2015-XF0106: | | | |
| 1,290 | 16.508%, 6/01/32 (IF) (6) | 12/20 at 100.00 | AA | 1,957,652 |
| 1,250 | 17.502%, 12/01/32 (IF) (6) | 12/19 at 100.00 | AA | 1,907,200 |
| 1,000 | Indiana Health and Educational Facilities Financing Authority, Revenue Bonds, Ascension Health, Tender Option Bond Trust 2015-XF0090, 16.500%, 5/15/33 (Pre-refunded 11/15/16) (IF) | 11/16 at 100.00 | AA+ (5) | 1,053,160 |
| 1,000 | Shoals, Indiana, Exempt Facilities Revenue Bonds, National Gypsum Company Project, Series 2013, 7.250%, 11/01/43 (Alternative Minimum Tax) | 11/23 at 100.00 | N/R | 1,213,720 |
| 1,000 | St. Joseph County, Indiana, Economic Development Revenue Bonds, Chicago Trail Village Apartments, Series 2005A, 7.500%, 7/01/35 | 7/18 at 100.00 | N/R | 1,033,890 |
| | Vigo County Hospital Authority, Indiana, Revenue Bonds, Union Hospital, Series 2007: | | | |
| 250 | 5.700%, 9/01/37 | 9/17 at 100.00 | N/R | 257,143 |

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| 4,050 | 5.800%, 9/01/47 | 9/17 at 100.00 | N/R | 4,163,441 |
| 21,920 | Total Indiana Iowa – 0.9% (0.7% of Total Investments) | | | 25,664,612 |
| 1,020 | Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Alcoa Inc. Project, Series 2012, 4.750%, 8/01/42 | 8/22 at 100.00 | BBB– | 1,069,358 |
| 2,000 | Iowa Finance Authority, Iowa, Midwestern Disaster Area Revenue Bonds, Iowa Fertilizer Company Project, Series 2013, 5.250%, 12/01/25 Iowa Tobacco Settlement Authority, Asset Backed Settlement Revenue Bonds, Series 2005C: | 12/23 at 100.00 | B+ | 2,164,140 |
| 1,000 | 5.375%, 6/01/38 | 10/16 at 100.00 | B+ | 1,000,070 |
| 2,900 | 5.625%, 6/01/46 | 10/16 at 100.00 | B+ | 2,907,627 |
| 6,920 | Total Iowa Kansas – 0.8% (0.6% of Total Investments) | | | 7,141,195 |
| | University of Kansas Hospital Authority, Health Facilities Revenue Bonds, KU Health System, Refunding & Improvement, Series 2015: | | | |
| 2,000 | 5.000%, 9/01/45 (UB) (6) | 9/25 at 100.00 | AA– | 2,387,180 |
| 3,305 | 5.000%, 9/01/45 (UB) (6) | 9/25 at 100.00 | A+ | 3,944,815 |
| 5,305 | Total Kansas | | | 6,331,995 |
| | Kentucky – 0.2% (0.2% of Total Investments) | | | |
| 500 | Kentucky Economic Development Finance Authority, Hospital Facilities Revenue Bonds, Owensboro Medical Health System, Series 2010A, 6.000%, 6/01/30 | 6/20 at 100.00 | BBB+ | 572,040 |
| 1,000 | Kentucky Housing Corporation, Multifamily Housing Revenue Bonds, Heritage Green Apartments Project, Series 2015, 5.625%, 5/01/45 | 5/25 at 100.00 | N/R | 1,049,580 |
| 1,500 | Total Kentucky | | | 1,621,620 |
| | Louisiana – 3.4% (2.8% of Total Investments) | | | |
| 2,350 | Ascension Parish Industrial development Board, Louisiana, Revenue Bonds, Impala Warehousing (US) LLC Project, Series 2013, 6.000%, 7/01/36 | 7/23 at 100.00 | N/R | 2,655,594 |
| 8,500 | Louisiana Local Government Environmental Facilities & Community Development Authority, Revenue Bonds, Westlake Chemical Corporation Project, Series 2007, 6.750%, 11/01/32 Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Southgate Suites Retail Project, Series 2007A: | 11/17 at 100.00 | BBB+ | 9,101,715 |
| 7,000 | 6.750%, 12/15/37 (4) | 12/17 at 100.00 | N/R | 4,499,880 |
| 1,115 | 6.000%, 12/15/37 (4) | 12/37 at 100.00 | N/R | 612,057 |
| 100 | Louisiana Local Government Environmental Facilities and Community Development Authority, | No Opt. Call | N/R | 54,894 |

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| | Revenue Bonds, Southgate Suites Retail Project, Series 2007B, 9.000%, 12/15/14 | | | |
| 500 | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Westlake Chemical Corporation Projects, Series 2010A-1, 6.500%, 11/01/35 | 11/20 at 100.00 | BBB+ | 602,905 |
| | Louisiana Local Government Environmental Facilities and Community Development Authority, Revenue Bonds, Womans Hospital Foundation Project, Tender Option Bonds Trust 2016-XF2336: | | | |
| 750 | 19.435%, 10/01/40 (IF) (6) | 10/20 at 100.00 | A | 1,291,500 |
| 750 | 19.424%, 10/01/40 (IF) (6) | 10/20 at 100.00 | A | 1,291,163 |
| 1,000 | Louisiana Public Facilities Authority, Dock and Wharf Revenue Bonds, Impala Warehousing (US) LLC Project, Series 2013, 6.500%, 7/01/36 (Alternative Minimum Tax) | 7/23 at 100.00 | N/R | 1,136,110 |
| 1,970 | Louisiana Public Facilities Authority, Revenue Bonds, Lake Charles Charter Academy Foundation Project, Series 2011A, 7.750%, 12/15/31 | 12/21 at 100.00 | N/R | 2,258,999 |
| 2,110 | Louisiana Public Facilities Authority, Revenue Bonds, Southwest Louisiana Charter Academy Foundation Project, Series 2013A, 8.125%, 12/15/33 | 12/23 at 100.00 | N/R | 2,539,638 |
| 2,000 | Louisiana Public Facilities Authority, Solid Waste Disposal Facility Revenue Bonds, Louisiana Pellets Inc Project, Series 2015, 7.000%, 7/01/24 (Alternative Minimum Tax) (4) | No Opt. Call | N/R | 1,161,700 |
| 28,145 | Total Louisiana Maine – 0.4% (0.3% of Total Investments) | | | 27,206,155 |
| 3,155 | Portland Housing Development Corporation, Maine, Section 8 Assisted Senior Living Revenue Bonds, Avesta Housing Development Corporation, Series 2004A, 6.000%, 2/01/34 Maryland – 1.0% (0.8% of Total Investments) | 10/16 at 100.00 | Baa2 | 3,160,647 |
| 1,210 | Baltimore, Maryland, Senior Lien Convention Center Hotel Revenue Bonds, Series 2006A, 5.250%, 9/01/39 – SYNCORA GTY Insured | 9/16 at 100.00 | Ba1 | 1,213,775 |
| 3,000 | Maryland Economic Development Corporation, Port Facilities Revenue Bonds, CNX Marine Terminals Inc. Port of Baltimore Facility, Refunding Series 2010, 5.750%, 9/01/25 | 9/20 at 100.00 | B | 2,991,420 |
| 4,000 | Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006A, 5.000%, 12/01/31 (4) | 12/16 at 100.00 | N/R | 2,388,400 |
| 2,500 | Maryland Economic Development Corporation, Revenue Bonds, Chesapeake Bay Hyatt Conference Center, Series 2006B, 5.250%, 12/01/31 | 12/16 at 100.00 | N/R | 1,492,750 |
| 10,710 | Total Maryland Massachusetts – 0.8% (0.7% of Total Investments) | | | 8,086,345 |
| 480 | | | N/R | 481,982 |

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| | Massachusetts Port Authority, Special Facilities Revenue Bonds, 1/17 at Delta Air Lines Inc., Series 100.00 2001A, 5.000%, 1/01/27 – AMBAC Insured (Alternative Minimum Tax) | | | |
| 5,000 | Massachusetts State, General Obligation Bonds, Consolidated 3/24 at Loan, Series 2016A, 5.000%, 100.00 3/01/46 (UB) (6) | AA+ | 6,000,550 | |
| 5,480 | Total Massachusetts Michigan – 2.6% (2.1% of Total Investments) | | 6,482,532 | |
| 770 | Detroit Local Development Finance Authority, Michigan, Tax 11/16 at Increment Bonds, Series 1998A, 100.00 5.500%, 5/01/21 | B– | 769,946 | |
| 10 | Detroit Local Development Finance Authority, Michigan, Tax 9/16 at Increment Bonds, Series 1998A, 100.00 5.500%, 5/01/21 – ACA Insured (Pre-refunded 9/14/16) | N/R (5) | 10,000 | |
| 4,000 | Detroit, Michigan, Distributable State Aid General Obligation 11/20 at Bonds, Limited Tax Series 2010, 100.00 5.250%, 11/01/35 | AA | 4,395,480 | |
| 88 | Detroit, Michigan, General Obligation Bonds, Series 2003A, 9/16 at 5.250%, 4/01/22 (Pre-refunded 9/14/16) 100.00 | N/R (5) | 87,874 | |
| 116 | Detroit, Michigan, General Obligation Bonds, Series 2004A-1, 9/16 at 5.250%, 4/01/19 – AMBAC Insured 100.00 (Pre-refunded 9/14/16) | N/R (5) | 116,666 | |
| 477 | Michigan Finance Authority, Detroit, Michigan, Local 9/16 at Government Loan Program, Unlimited Tax 100.00 General Obligation Bonds, Series 2014G-4A, 5.250%, 4/01/22 – SYNCORA GTY Insured (Pre-refunded 9/14/16) | A– (5) | 479,053 | |
| 634 | Michigan Finance Authority, Detroit, Michigan, Local 9/16 at Government Loan Program, Unlimited Tax 100.00 General Obligation Bonds, Series 2014G-5A, 5.250%, 4/01/19 – AMBAC Insured (Pre-refunded 9/14/16) | A– (5) | 636,019 | |
| 960 | Michigan Finance Authority, Public School Academy Limited 4/21 at Obligation Revenue Bonds, Hope 100.00 Academy Project, Series 2011, 8.125%, 4/01/41 | B | 859,824 | |
| 1,000 | Michigan Finance Authority, Public School Academy Limited 7/21 at Obligation Revenue Bonds, Voyageur 100.00 Academy Project, Series 2011, 8.000%, 7/15/41 | B– | 928,130 | |
| 1,670 | Michigan Public Educational Facilities Authority, Charter School 12/17 at Revenue Bonds, American 100.00 Montessori Academy, Series 2007, 6.500%, 12/01/37 | N/R | 1,711,917 | |
| 1,000 | Michigan Public Educational Facilities Authority, Limited 10/16 at Obligation Revenue Bonds, Chandler 100.00 Park Academy Project, Series 2008, 6.500%, 11/01/35 | BBB | 1,002,020 | |
| 1,000 | Michigan Public Educational Facilities Authority, Limited 9/17 at Obligation Revenue Bonds, Richfield 100.00 Public School Academy, Series 2007, 5.000%, 9/01/36 | BBB– | 1,008,390 | |
| 880 | Michigan Public Educational Facilities Authority, Limited 6/17 at Obligation Revenue Bonds, David 100.00 | N/R | 888,598 | |

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| | Ellis Academy-West Charter School Project, Series 2007, 5.875%, 6/01/37 | | | |
| 1,500 | Michigan State Hospital Finance Authority, Revenue Bonds, Hills and Dales General Hospital, Series 2005A, 6.750%, 11/15/38 | 11/17 at 100.00 | N/R | 1,532,685 |
| 955 | Michigan Strategic Fund, Limited Obligation Revenue Bonds, Detroit Thermal LLC Project, Series 2013, 8.500%, 12/01/30 (Alternative Minimum Tax) | 12/23 at 100.00 | N/R | 969,392 |
| 825 | Michigan Strategic Fund, Solid Waste Facility Limited Obligation Revenue Bonds, Canton Renewables, LLC ? Sauk Trail Hills Project, Series 2014, 6.750%, 7/01/22 (Alternative Minimum Tax) | No Opt. Call | N/R | 869,880 |
| 1,000 | Royal Oak Hospital Finance Authority, Michigan, Hospital Revenue Bonds, William Beaumont Hospital, Refunding Series 2009V, 8.250%, 9/01/39 (Pre-refunded 9/01/18) | 9/18 at 100.00 | Aaa | 1,159,350 |
| 1,000 | Summit Academy North, Michigan, Revenue Bonds, Public School Academy Series 2005: 5.500%, 11/01/30 (Pre-refunded 9/30/16) | 9/16 at 100.00 | BB (5) | 1,000,570 |
| 500 | 5.500%, 11/01/35 (Pre-refunded 9/30/16) | 9/16 at 100.00 | BB (5) | 500,205 |
| 500 | Summit Academy, Michigan, Revenue Bonds, Public School Academy Series 2005, 6.375%, 11/01/35 | 10/16 at 100.00 | BB | 500,590 |
| 1,200 | University of Michigan, General Revenue Bonds, Series 2015, 5.000%, 4/01/46 (UB) (6) | 4/26 at 100.00 | AAA | 1,492,452 |
| 20,085 | Total Michigan Minnesota – 0.6% (0.5% of Total Investments) | | | 20,919,041 |
| 665 | Brooklyn Park, Minnesota, Charter School Lease Revenue Bonds, Athlos Leadership Academy Project, Series 2015A, 5.500%, 7/01/35 | 7/25 at 100.00 | N/R | 695,976 |
| 1,000 | Columbus, Minnesota, Charter School Lease Revenue Bonds, New Millennium Academy Project, Series 2015A, 6.000%, 7/01/45 | 7/25 at 100.00 | BB | 1,048,480 |
| 505 | Greenwood, Minnesota, Charter School Lease Revenue Bonds, Main Street School of Performing Arts Project, Series 2016A, 5.000%, 7/01/47 | 7/26 at 100.00 | N/R | 489,436 |
| 3,000 | Saint Paul Port Authority, Minnesota, Solid Waste Disposal Revenue Bonds, Gerdau Saint Paul Steel Mill Project, Series 2012-7, 4.500%, 10/01/37 (Alternative Minimum Tax) | 10/22 at 100.00 | BBB– | 2,715,000 |
| 5,170 | Total Minnesota Mississippi – 0.2% (0.2% of Total Investments) | | | 4,948,892 |
| 709 | Mississippi Home Corporation, Multifamily Housing Revenue Bonds, Tupelo Personal Care Apartments, Series 2004-2, 6.125%, 9/01/34 (Alternative Minimum Tax) | 10/19 at 101.00 | N/R | 725,739 |
| 1,000 | Warren County, Mississippi, Gulf Opportunity Zone Revenue Bonds, International Paper Company | 9/18 at 100.00 | BBB | 1,107,070 |

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| 1,709 | Project, Series 2008A, 6.500%, 9/01/32 Total Mississippi Missouri – 2.0% (1.7% of Total Investments) | | | | 1,832,809 |
| 1,000 | Hanley Road Corridor Transportation Development District, Brentwood and Maplewood, Missouri, Transportation Sales Revenue Bonds, Refunding Series 2009A, 5.875%, 10/01/36 | 10/19 at 100.00 | A– | | 1,116,860 |
| 2,000 | Joplin Industrial Development Authority, Missouri, Tax Increment Revenue Bonds, Joplin Recovery TIF Redevelopment Project, Series 2013B, 5.875%, 4/01/36 | 4/23 at 100.00 | N/R | | 2,181,500 |
| 655 | Kansas City Industrial Development Authority, Missouri, Sales Tax Revenue Bonds, Ward Parkway Center Community Improvement District, Senior Refunding & Improvement Series 2016, 5.000%, 4/01/46 | 4/26 at 100.00 | N/R | | 654,954 |
| 2,000 | Liberty, Missouri, Special Obligation Tax Increment and Special Districts Bonds, Liberty Commons Project, Subordinate Lien Series 2015B, 8.500%, 6/15/46 | 6/25 at 100.00 | N/R | | 2,087,740 |
| 5,935 | Missouri Environmental Improvement and Energy Resources Authority, Water Facility Revenue Bonds, Missouri-American Water Company, Series 2006, 4.600%, 12/01/36 – BHAC Insured (Alternative Minimum Tax) (UB) (6) | 12/16 at 100.00 | AA+ | | 5,981,768 |
| 1,100 | Saint Louis Industrial Development Authority, Missouri, Confluence Academy Project, Series 2007A, 5.350%, 6/15/32 | 6/18 at 100.00 | N/R | | 1,110,362 |
| 955 | Saint Louis Land Clearance for Redevelopment Authority, Missouri, Tax-Exempt Recovery Zone Facilities Improvement, Special Revenue Bonds, Kiel Opera House Project, Series 2010B, 7.000%, 9/01/35 | 9/20 at 100.00 | N/R | | 1,004,899 |
| 1,578 | Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Fashion Square Redevelopment Project, Series 2008A, 6.300%, 8/22/26 | 3/17 at 100.00 | N/R | | 1,577,984 |
| 732 | Saint Louis, Missouri, Tax Increment Financing Revenue Bonds, Grace Lofts Redevelopment Projects, Series 2007A, 6.000%, 3/27/26 | 12/16 at 100.00 | N/R | | 718,341 |
| 15,955 | Total Missouri Nebraska – 1.3% (1.0% of Total Investments) | | | | 16,434,408 |
| 6,485 | Omaha Public Power District, Nebraska, Separate Electric System Revenue Bonds, Nebraska City 2, Tender Option Bond Trust 2016-XF2219, 19.267%, 8/01/40 – BHAC Insured (Pre-refunded 2/01/17) (IF) Nevada – 0.7% (0.6% of Total Investments) | 2/17 at 100.00 | Aa1 (5) | | 10,206,479 |
| 2,500 | Clark County, Nevada, General Obligation Bank Bonds, Southern Nevada Water Authority Loan, Tender Option Bond Trust 2016-XG0031, 16.597%, 6/01/33 (IF) | 6/18 at 100.00 | Aa1 | | 3,248,400 |
| 500 | | | N/R | | 500,430 |

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| | Henderson, Nevada, Limited Obligation Bonds, Local Improvement District T-18 Inspirada, Series 2006, 5.125%, 9/01/19 | 3/17 at 100.00 | | |
| | Sparks Tourism Improvement District 1, Legends at Sparks Marina, Nevada, Senior Sales Tax Revenue Bonds Series 2008A: | | | |
| 555 | 6.500%, 6/15/20 | 6/18 at 100.00 | B1 | 589,765 |
| 1,500 | 6.750%, 6/15/28 | 6/18 at 100.00 | B1 | 1,592,280 |
| 5,055 | Total Nevada | | | 5,930,875 |
| | New Jersey – 1.9% (1.6% of Total Investments) | | | |
| 2,100 | New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 1999, 5.250%, 9/15/29 (Alternative Minimum Tax) | 9/22 at 101.00 | BB– | 2,357,607 |
| 1,080 | New Jersey Economic Development Authority, Special Facilities Revenue Bonds, Continental Airlines Inc., Series 2000A & 2000B, 5.625%, 11/15/30 (Alternative Minimum Tax) | 3/24 at 101.00 | BB– | 1,259,129 |
| 1,000 | New Jersey Economic Development Authority, Student Housing Revenue Bonds, Provident Group-Montclair Properties LLC, Montclair State University Student Housing Project, Series 2010A, 5.875%, 6/01/42 | 6/20 at 100.00 | Baa3 | 1,130,410 |
| 600 | New Jersey Educational Facilities Authority, Revenue Bonds, University of Medicine and Dentistry of New Jersey, Refunding Series 2009B, 7.500%, 12/01/32 (Pre-refunded 6/01/19) | 6/19 at 100.00 | N/R (5) | 713,382 |
| 5,200 | New Jersey Health Care Facilities Financing Authority, New Jersey, Revenue Bonds, Saint Peters University Hospital, Series 2007, 5.750%, 7/01/37 | 7/18 at 100.00 | BB+ | 5,557,292 |
| | New Jersey Health Care Facilities Financing Authority, Revenue Bonds, Saint Joseph's Healthcare System Obligated Group Issue, Series 2008: | | | |
| 685 | 6.000%, 7/01/18 | No Opt. Call | BBB– | 718,654 |
| 2,000 | 6.625%, 7/01/38 | 7/18 at 100.00 | BBB– | 2,189,260 |
| 675 | New Jersey Higher Education Assistance Authority, Student Loan Revenue Bonds, Series 2008A, 6.125%, 6/01/30 – AGC Insured (Alternative Minimum Tax) | 6/18 at 100.00 | AA | 724,572 |
| 1,000 | Tobacco Settlement Financing Corporation, New Jersey, Tobacco Settlement Asset-Backed Bonds, Series 2007-1A, 5.000%, 6/01/41 | 6/17 at 100.00 | B– | 989,410 |
| 14,340 | Total New Jersey | | | 15,639,716 |
| | New Mexico – 0.8% (0.7% of Total Investments) | | | |
| 380 | Mariposa East Public Improvement District, New Mexico, Revenue Bonds, Capital Appreciation Taxable Series 2015D, 0.000%, 9/01/32 | 9/16 at 45.38 | N/R | 45,467 |
| 70 | Mariposa East Public Improvement District, New Mexico, Special Levy Revenue Bonds, Series | 9/25 at 100.00 | N/R | 72,804 |

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| | 2015A, 5.900%, 9/01/32 | | | |
| 325 | Mariposa East Public Improvement District, New Mexico, Special Levy Revenue Bonds, Series 2015B, 5.900%, 9/01/32 | 9/25 at 100.00 | N/R | 311,444 |
| 435 | Mariposa East Public Improvement District, New Mexico, Special Levy Revenue Bonds, Series 2015C, 5.900%, 9/01/32 | 9/25 at 100.00 | N/R | 392,701 |
| 1,210 | Mesa Del Sol Public Improvement District 1, Albuquerque, New Mexico, Special Levy Revenue Bonds, Series 2013, 7.250%, 10/01/43 | 10/23 at 100.00 | N/R | 1,330,105 |
| 450 | Montecito Estates Public Improvement District, New Mexico, Special Levee Revenue Bonds, Series 2007, 7.000%, 10/01/37 | 10/17 at 100.00 | N/R | 459,707 |
| 965 | New Mexico Hospital Equipment Loan Council, First Mortgage Revenue Bonds, La Vida LLena Project, Series 2010A, 5.875%, 7/01/30 | 7/20 at 100.00 | BBB- | 1,042,219 |
| 1,020 | Volterra Public Improvement District, Albuquerque, New Mexico, Special Levy Revenue Bonds, Series 2014, 6.750%, 10/01/33 | No Opt. Call | N/R | 1,122,326 |
| 1,575 | Winrock Town Center Tax Increment Development District, Albuquerque, New Mexico, Gross Receipts Tax Increment Bonds, Senior Lien Series 2015, 6.000%, 5/01/40 | 5/20 at 103.00 | N/R | 1,690,463 |
| 6,430 | Total New Mexico New York – 8.3% (6.8% of Total Investments) | | | 6,467,236 |
| 1,000 | Brooklyn Arena Local Development Corporation, New York, Payment in Lieu of Taxes Revenue Bonds, Barclays Center Project, Series 2009, 6.375%, 7/15/43 | 1/20 at 100.00 | BBB- | 1,152,840 |
| 2,000 | Build NYC Resource Corporation, New York, Revenue Bonds, Albert Einstein College of Medicine, Inc., Series 2015, 5.500%, 9/01/45 | 9/25 at 100.00 | N/R | 2,407,480 |
| 5,000 | Dutchess County Local Development Corporation, New York, Revenue Bonds, Health Quest Systems, Inc. Project, 2016B, 5.000%, 7/01/46 (UB) (6) | 7/26 at 100.00 | A- | 6,041,000 |
| 10,000 | Metropolitan Transportation Authority, New York, Transportation Revenue Bonds, Series 2016C-1, 5.000%, 11/15/56 (UB) | 11/26 at 100.00 | AA- | 12,012,200 |
| 485 | New York City Industrial Development Agency, New York, American Airlines-JFK International Airport Special Facility Revenue Bonds, Series 2005, 7.500%, 8/01/16 (Alternative Minimum Tax) (ETM) | No Opt. Call | N/R (5) | 485,189 |
| | New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Bronx Parking Development Company, LLC Project, Series 2007: | | | |
| 1,500 | 5.750%, 10/01/37 (14) | 10/17 at 100.00 | N/R | 509,955 |
| 5,000 | 5.875%, 10/01/46 (15) | 10/17 at 102.00 | N/R | 1,699,850 |
| 650 | New York City Industrial Development Agency, New York, Civic Facility Revenue Bonds, Special | 10/16 at 100.00 | N/R | 653,725 |

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| | Needs Facilities Pooled Program, Series 2008A-1, 5.800%, 7/01/23 | | | |
| 17,000 | New York City Transitional Finance Authority, New York, Building Aid Revenue Bonds, Series 2016S-1, 5.000%, 7/15/43 (UB) | 1/26 at 100.00 | AA | 20,817,690 |
| 500 | New York Liberty Development Corporation, Liberty Revenue Bonds, Secured by Port Authority Consolidated Bonds, Tender Option Bonds Trust 2016-XG0062, 16.490%, 12/15/41 (IF) (6) | 12/21 at 100.00 | AA- | 872,840 |
| 1,000 | New York Liberty Development Corporation, New York, Liberty Revenue Bonds, 3 World Trade Center Project, Class 1 Series 2014, 5.000%, 11/15/44 | 11/24 at 100.00 | N/R | 1,150,610 |
| 3,250 | New York Liberty Development Corporation, New York, Liberty Revenue Bonds, 3 World Trade Center Project, Class 2 Series 2014, 5.150%, 11/15/34 | 11/24 at 100.00 | N/R | 3,667,918 |
| 6,000 | New York Liberty Development Corporation, New York, Liberty Revenue Bonds, 3 World Trade Center Project, Class 3 Series 2014, 7.250%, 11/15/44 | 11/24 at 100.00 | N/R | 7,916,760 |
| 1,375 | New York Liberty Development Corporation, New York, Liberty Revenue Bonds, Bank of America Tower at One Bryant Park Project, Second Priority Refunding Series 2010, 6.375%, 7/15/49 New York Liberty Development Corporation, New York, Second Priority Liberty Revenue Refunding Bonds, Bank of America Tower at One Bryant Park Project, Tender Option Bond Trust 2016-XG0018: | 1/20 at 100.00 | A- | 1,566,029 |
| 625 | 17.096%, 1/15/44 (IF) (6) | 1/15 at 100.00 | AA+ | 961,225 |
| 250 | 17.096%, 1/15/44 (IF) (6) | 1/15 at 100.00 | AA+ | 384,490 |
| 1,900 | New York Transportation Development Corporation, New York, Special Facility Revenue Bonds, American Airlines, Inc. John F Kennedy International Airport Project, Refunding Series 2016, 5.000%, 8/01/31 (Mandatory put 8/01/21) (Alternative Minimum Tax) | 8/21 at 100.00 | BB | 2,085,592 |
| 1,000 | New York Transportation Development Corporation, New York, Special Facilities Bonds, LaGuardia Airport Terminal B Redevelopment Project, Series 2016A, 5.000%, 7/01/46 (Alternative Minimum Tax) | 7/24 at 100.00 | BBB | 1,148,890 |
| 530 | Port Authority of New York and New Jersey, Special Project Bonds, JFK International Air Terminal LLC Project, Eighth Series 2010, 6.000%, 12/01/42 | 12/20 at 100.00 | Baa1 | 624,679 |
| 1,000 | Westchester County Local Development Corporation, New York, Revenue Bonds, Westchester Medical Center Obligated Group Project, Series 2016, 5.000%, 11/01/46 | 11/25 at 100.00 | BBB | 1,176,010 |
| 60,065 | Total New York North Carolina – 0.6% (0.5% of Total Investments) | | | 67,334,972 |
| 940 | | | AA- | 1,508,202 |

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| | Charlotte-Mecklenberg Hospital Authority, North Carolina, Health Care Revenue Bonds, DBA | 1/21 at 100.00 | | |
| | Carolinas HealthCare System, Tender Option Bond Trust 2016-XF2222, 17.615%, 1/15/42 (IF) | | | |
| | North Carolina Capital Facilities Financing Agency, Educational Facilities Revenue Bond, Meredith College, Series 2008A: | | | |
| 1,000 | 6.000%, 6/01/31 | 6/18 at 100.00 | BBB | 1,070,140 |
| 1,000 | 6.125%, 6/01/35 | 6/18 at 100.00 | BBB | 1,069,760 |
| 960 | North Carolina Capital Facilities Financing Agency, Revenue Bonds, Duke University, Series 2008, Tender Option Bond Trust 2015-XF0095, 24.983%, 10/01/36 (IF) | 10/16 at 100.00 | AA+ | 1,488,634 |
| 3,900 | Total North Carolina North Dakota – 0.1% (0.1% of Total Investments) | | | 5,136,736 |
| 2,000 | Williston, North Dakota, Multifamily Housing Revenue Bonds, Eagle Crest Apartments LLC Project, Series 2013, 7.750%, 9/01/38 (4) Ohio – 5.7% (4.7% of Total Investments) | 9/23 at 100.00 | N/R | 1,199,900 |
| | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-2: | | | |
| 10,000 | 5.875%, 6/01/30 | 6/17 at 100.00 | B– | 10,000,997 |
| 6,875 | 5.750%, 6/01/34 | 6/17 at 100.00 | B– | 6,844,063 |
| 2,005 | 6.500%, 6/01/47 | 6/17 at 100.00 | B– | 2,050,273 |
| 9,500 | 5.875%, 6/01/47 | 6/17 at 100.00 | B– | 9,495,060 |
| 5,455 | Buckeye Tobacco Settlement Financing Authority, Ohio, Tobacco Settlement Asset-Backed Revenue Bonds, Senior Lien, Series 2007A-3, 6.250%, 6/01/37 | 6/22 at 100.00 | B– | 5,573,264 |
| 1,500 | Butler County Port Authority, Ohio, Public Infrastructure Revenue Bonds, Liberty Center Project, Liberty Community Authority, Series 2014C, 6.000%, 12/01/43 | 12/22 at 100.00 | N/R | 1,556,685 |
| 2,000 | Lorain County Port Authority, Ohio, Recovery Zone Facility Economic Development Revenue Bonds, United State Steel Corporation Project, Series 2010, 6.750%, 12/01/40 | 12/20 at 100.00 | B | 1,984,640 |
| 1,270 | Medina County Port Authority, Ohio, Development Revenue Bond, Fiber Network Project, Series 2010B, 6.000%, 12/01/30 | 12/20 at 100.00 | A+ | 1,427,886 |
| 1,250 | Ohio State, Hospital Facility Revenue Refunding Bonds, Cleveland Clinic Health System Obligated Group, Tender Option Bond Trust 2015-XF0105, 18.478%, 1/01/39 (IF) | 1/19 at 100.00 | Aa2 | 1,803,650 |
| 3,000 | | | B+ | 3,001,470 |

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| | State of Ohio, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1997 Remarketed, 5.600%, 8/01/32 (Alternative Minimum Tax) | 8/16 at 100.00 | | |
| 2,000 | Tuscarawas County Economic Development and Finance Alliance, Ohio, Higher Education Facilities Revenue Bonds, Ashland University, Refunding & Improvement Series 2015, 6.000%, 3/01/45 | 3/25 at 100.00 | N/R | 2,103,940 |
| 6,000 | Western Reserve Port Authority, Ohio, Solid Waste Facility Revenue Bonds, Central Waste Inc., Series 2007A, 6.350%, 7/01/27 (Alternative Minimum Tax) (4) | 7/17 at 102.00 | N/R | 149,940 |
| 50,855 | Total Ohio Oklahoma – 0.3% (0.3% of Total Investments) | | | 45,991,868 |
| 2,000 | Fort Sill Apache Tribe of Oklahoma Economic Development Authority, Gaming Enterprise Revenue Bonds, Fort Sill Apache Casino, Series 2011A, 8.500%, 8/25/26 | 8/21 at 100.00 | N/R | 2,421,860 |
| | Pennsylvania – 2.6% (2.2% of Total Investments) Allegheny Country Industrial Development Authority, Pennsylvania, Environmental Improvement Revenue Bonds, United States Steel Corporation Project, Refunding Series 2009: 6.750%, 11/01/24 | 11/19 at 100.00 | B | 492,190 |
| 2,000 | 6.875%, 5/01/30 | 11/19 at 100.00 | B | 1,975,940 |
| 860 | Berks County Industrial Development Authority, Pennsylvania, First Mortgage Revenue Bonds, One Douglassville Properties Project, Series 2007A, 6.125%, 11/01/34 (Alternative Minimum Tax) | 11/17 at 101.00 | N/R | 880,692 |
| 2,000 | Chester County Health and Education Facilities Authority, Pennsylvania, Revenue Bonds, Immaculata University, Series 2005, 5.750%, 10/15/37 | 10/16 at 100.00 | N/R | 2,040,120 |
| 1,410 | Chester County Industrial Development Authority, Pennsylvania, Avon Grove Charter School Revenue Bonds, Series 2007A, 6.375%, 12/15/37 | 12/17 at 100.00 | BBB– | 1,478,216 |
| 185 | Montgomery County Industrial Development Authority, Pennsylvania, FHA Insured Mortgage Revenue Bonds, New Regional Medical Center Project, Tender Option Bond Trust 62B, 18.349%, 8/01/38 (Pre-refunded 8/01/20) (IF) (6) | 8/20 at 100.00 | N/R (5) | 318,992 |
| 4,115 | Pennsylvania Economic Development Finance Authority, Solid Waste Disposal Revenue Bonds (USG Corporation Project) Series 1999, 6.000%, 6/01/31 (Alternative Minimum Tax) | 12/16 at 100.00 | B+ | 4,116,893 |
| 4,250 | Pennsylvania Economic Development Financing Authority, Exempt Facilities Revenue Refunding Bonds, PPL Energy Supply, LLC Project, Series 2009A, 6.400%, 12/01/38 | 9/25 at 100.00 | B+ | 4,576,528 |
| 2,500 | Philadelphia Authority for Industrial Development, Pennsylvania, Revenue Bonds, Nueva Esperanza, Inc. – Esperanza Academy Charter School, Series 2013, 8.000%, 1/01/33 | 1/23 at 100.00 | N/R | 2,900,200 |

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| 510 | Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Temple University Health System Obligated Group, Series 2012A, 5.625%, 7/01/36 | No Opt. Call | BBB- | 575,933 |
| 1,000 | Philadelphia Hospitals and Higher Education Facilities Authority, Pennsylvania, Hospital Revenue Bonds, Temple University Health System Obligated Group, Series 2012B, 6.250%, 7/01/23 | No Opt. Call | BBB- | 1,038,250 |
| 685 | Scranton, Pennsylvania, General Obligation Bonds, Series 2012A, 8.500%, 9/01/22 | No Opt. Call | N/R | 771,289 |
| 180 | The Redevelopment Authority of the City of Scranton, Lackawanna county, Pennsylvania, Guaranteed Lease Revenue Bonds, Series 2016A, 5.000%, 11/15/28 | 5/24 at 100.00 | BB | 193,313 |
| 20,195 | Total Pennsylvania | | | 21,358,556 |
| | Rhode Island – 0.6% (0.5% of Total Investments) | | | |
| 1,000 | Rhode Island Health & Educational Building Corporation, Health Facilities Revenue Bonds, Tockwotton Home, Series 2011, 8.375%, 1/01/46 | 1/21 at 100.00 | N/R | 1,185,470 |
| 1,000 | Rhode Island Student Loan Authority, Student Loan Program Revenue Bonds, Series 2008A, 6.750%, 12/01/28 (Alternative Minimum Tax) | 12/17 at 100.00 | AA | 1,051,860 |
| 21,160 | Rhode Island Tobacco Settlement Financing Corporation, Tobacco Settlement Asset-Backed Bonds, Series 2007A, 0.000%, 6/01/52 | 6/17 at 12.63 | CCC+ | 2,220,742 |
| 23,160 | Total Rhode Island | | | 4,458,072 |
| | South Carolina – 2.0% (1.6% of Total Investments) | | | |
| 4,000 | Lancaster County, South Carolina, Special Assessment Bonds, Edgewater II Improvement District, Series 2007A, 7.750%, 11/01/39 (4) | 11/17 at 100.00 | N/R | 1,199,120 |
| 3,477 | Lancaster County, South Carolina, Special Assessment Bonds, Edgewater II Improvement District, Series 2007B, 7.700%, 11/01/17 (4) | No Opt. Call | N/R | 1,042,335 |
| 1,000 | South Carolina Jobs-Economic Development Authority, Economic Development Revenue Bonds, Midland Valley Preparatory School Project, Series 2014, 7.750%, 11/15/45 | 11/24 at 100.00 | N/R | 1,166,630 |
| 1,250 | South Carolina Jobs-Economic Development Authority, Hospital Revenue Bonds, Palmetto Health, Refunding Series 2011A, 6.500%, 8/01/39 – AGM Insured | 8/21 at 100.00 | AA | 1,542,825 |
| 9,250 | South Carolina Public Service Authority, Electric System Revenue Bonds, Santee Cooper, Series 2016B, 5.000%, 12/01/46 (UB) | 12/26 at 100.00 | AA- | 11,185,655 |
| 18,977 | Total South Carolina | | | 16,136,565 |
| | Tennessee – 3.6% (3.0% of Total Investments) | | | |
| 3,000 | Johnson City Health and Educational Facilities Board, Tennessee, Hospital Revenue Bonds, Mountain States Health Alliance, Refunding Series 2010A, 6.500%, 7/01/38 | 7/20 at 100.00 | BBB+ | 3,497,520 |

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| 14,835 | Metropolitan Government of Nashville-Davidson County Health and Educational Facilities Board, Tennessee, Revenue Bonds, Vanderbilt University Medical Center, Series 2016A, 5.000%, 7/01/46 (UB) (6) | 7/26 at 100.00 | A3 | 17,851,697 |
| 6,024 | The Tennessee Energy Acquisition Corporation, Gas Revenue Bonds, Series 2006B, 5.625%, 9/01/26 | No Opt. Call | BBB | 7,197,415 |
| 965 | Wilson County Health and Educational Facilities Board, Tennessee, Senior Living Revenue Bonds, Rutland Place Inc. Project, Series 2015A, 5.500%, 1/01/46 | No Opt. Call | N/R | 947,022 |
| 24,824 | Total Tennessee Texas – 6.7% (5.5% of Total Investments) | | | 29,493,654 |
| 2,000 | Austin Convention Enterprises Inc., Texas, Convention Center Hotel Revenue Bonds, Second Tier Series 2006B, 5.750%, 1/01/34 | 1/17 at 100.00 | BB | 2,025,700 |
| 4,005 | Brazos River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2001D, 8.250%, 5/01/33 (Alternative Minimum Tax) (4) | 7/18 at 100.00 | N/R | 67,925 |
| 1,000 | Celina, Texas, Special Assessment Revenue Bonds, Creeks of Legacy Public Improvement District Phase 1 Project, Series 2014, 7.000%, 9/01/40 | 9/22 at 103.00 | N/R | 1,064,360 |
| 1,000 | Central Texas Regional Mobility Authority, Revenue Bonds, Senior Lien Series 2011: 6.750%, 1/01/41 (Pre-refunded 1/01/21) | 1/21 at 100.00 | BBB (5) | 1,254,290 |
| 250 | 6.000%, 1/01/41 (Pre-refunded 1/01/21) | 1/21 at 100.00 | BBB+ (5) | 305,458 |
| | Clifton Higher Education Finance Corporation, Texas, Education Revenue Bonds, Tejano Center for Community Concerns, Inc.-Raul Yzaguirre School for Success, Refunding Series 2009A: | | | |
| 2,100 | 8.750%, 2/15/28 | 2/18 at 100.00 | B+ | 2,194,269 |
| 2,000 | 9.000%, 2/15/38 | 2/18 at 100.00 | B+ | 2,094,060 |
| 4,165 | Dallas Area Rapid Transit, Texas, Sales Tax Revenue Bonds, Series 2016A, 5.000%, 12/01/48 (UB) (6) | 12/25 at 100.00 | Aa2 | 5,054,394 |
| 2,910 | Danbury Higher Education Authority Inc., Texas, Golden Rule Charter School Revenue Bonds, Series 2008A, 6.500%, 8/15/38 (Pre-refunded 2/15/18) | 2/18 at 100.00 | BBB– (5) | 3,149,959 |
| | Decatur Hospital Authority, Texas, Revenue Bonds, Wise Regional Health System, Series 2013A: | | | |
| 450 | 6.625%, 9/01/31 | 9/23 at 100.00 | N/R | 553,136 |
| 1,000 | 6.375%, 9/01/42 | 9/23 at 100.00 | N/R | 1,189,510 |
| 1,500 | Fort Bend County Industrial Development Corporation, Texas, Revenue Bonds, NRG Energy Inc. Project, Series 2012A. RMKT, 4.750%, 5/01/38 | 11/22 at 100.00 | Baa3 | 1,647,750 |

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| 585 | Gulf Coast Industrial Development Authority, Texas, Solid Waste Disposal Revenue Bonds, Citgo Petroleum Corporation Project, Series 1998, 8.000%, 4/01/28 (Alternative Minimum Tax) | 10/16 at 100.00 | BB+ | 586,363 |
| 915 | Heart of Texas Education Finance Corporation, Texas, Gateway Charter Academy, Series 2006A, 6.000%, 2/15/36 | 8/16 at 100.00 | N/R | 925,413 |
| 3,760 | Jefferson County Industrial Development Corporation, Texas, Hurricane Ike Disaster Area Revenue Bonds, Port of Beaumont Petroleum Transload Terminal, LLC Project, Series 2012, 8.250%, 7/01/32 | 7/22 at 100.00 | N/R | 4,063,206 |
| 1,330 | La Vernia Higher Education Financing Corporation, Texas, Education Revenue Bonds, Amigos Por Vida Friends For Life Public Charter School, Series 2008, 6.375%, 2/15/37 | 10/16 at 100.00 | N/R | 1,332,088 |
| 1,000 | Mission Economic Development Corporation, Texas, Revenue Bonds, Natgasoline Project, Series 2016B, 5.750%, 10/01/31 (Alternative Minimum Tax) | 10/18 at 103.00 | BB- | 1,068,960 |
| 2,000 | Mission Economic Development Corporation, Texas, Water Supply Revenue Bonds, Enviro Water Minerals Project, Green Bonds, Series 2015, 7.750%, 1/01/45 (Alternative Minimum Tax) | 1/26 at 102.00 | N/R | 2,071,100 |
| 1,000 | New Hope Cultural Education Facilities Finance Corporation, Texas, Student Housing Revenue Bonds, CHF-Collegiate Housing Corpus Christi I, L.L.C.-Texas A&M University-Corpus Christi Project, Series 2014A, 5.000%, 4/01/44 | No Opt. Call | BBB- | 1,116,290 |
| 2,250 | North Texas Tollway Authority, Special Projects System Revenue Bonds, Tender Option Bond Trust 2016-XG0036, 18.761%, 9/01/41 (IF) | 9/21 at 100.00 | AA+ | 4,013,820 |
| 335 | North Texas Tollway Authority, System Revenue Bonds, Refunding Second Tier, Series 2008F, 5.750%, 1/01/38 (Pre-refunded 1/01/18) | 1/18 at 100.00 | A2 (5) | 359,519 |
| 2,000 | Red River Health Facilities Development Corporation, Texas, First Mortgage Revenue Bonds, Eden Home Inc., Series 2012, 7.000%, 12/15/32 (4) | No Opt. Call | N/R | 1,771,080 |
| 300 | Rowlett, Texas, Special Assessment Revenue Bonds, Bayside Public Improvement District North Improvement Area, Series 2016, 5.750%, 9/15/36 | 3/24 at 102.00 | N/R | 310,083 |
| 2,000 | Sabine River Authority, Texas, Pollution Control Revenue Refunding Bonds, TXU Energy Company LLC Project, Series 2003B, 6.150%, 8/01/22 (4) | 10/16 at 100.00 | C | 33,920 |
| 4,000 | Tarrant County Cultural Education Facilities Finance Corporation, Texas, Hospital Revenue Bonds, Scott & White Healthcare Project, Series 2016A, 5.000%, 11/15/45 (UB) | 5/26 at 100.00 | AA- | 4,859,960 |
| 2,810 | Texas Private Activity Bond Surface Transportation Corporation, Revenue Bonds, NTE Mobility Partners LLC North Tarrant Express Managed Lanes Project, Senior Lien Series 2009, | 12/19 at 100.00 | Baa2 | 3,337,971 |

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6.875%, 12/31/39

Texas Private Activity Bond Surface Transportation Corporation,
Senior Lien Revenue Bonds, LBJ

Infrastructure Group LLC IH-635 Managed Lanes Project, Series
2010:

| | | | | |
|--------|--|--------------------|------|------------|
| 1,000 | 7.000%, 6/30/34 | 6/20 at 100.00 | Baa3 | 1,201,590 |
| 4,500 | 7.000%, 6/30/40 | 6/20 at 100.00 | Baa3 | 5,340,870 |
| 880 | Texas Public Finance Authority Charter School Finance Corporation, Charter School Revenue Bonds, School of Excellence Education Project, Series 2004A, 7.000%, 12/01/34 | 10/16 at 100.00 | BB | 879,859 |
| 550 | Travis County Health Facilities Development Corporation, Texas, Revenue Bonds, Westminster Manor, Series 2010, 7.000%, 11/01/30 | 11/20 at 100.00 | BBB | 671,314 |
| 340 | Trinity River Authority of Texas, Pollution Control Revenue Refunding Bonds, TXU Electric Company, Series 2003, 6.250%, 5/01/28 (Alternative Minimum Tax) (4) | 10/16 at 100.00 | C | 5,766 |
| 53,935 | Total Texas Utah – 1.5% (1.3% of Total Investments) Utah State Charter School Finance Authority, Charter School Revenue Bonds, Noah Webster Academy, Series 2008A: | | | 54,549,983 |
| 1,200 | 6.250%, 6/15/28 | 6/17 at 100.00 | N/R | 1,222,164 |
| 1,430 | 6.500%, 6/15/38 | 6/17 at 100.00 | N/R | 1,454,625 |
| 1,690 | Utah State Charter School Finance Authority, Charter School Revenue Bonds, North Davis Preparatory Academy, Series 2010, 6.375%, 7/15/40 | 7/20 at 100.00 | BBB– | 1,869,225 |
| 1,980 | Utah State Charter School Finance Authority, Charter School Revenue Bonds, Summit Academy High School, Series 2011A, 8.125%, 5/15/31 | 5/21 at 100.00 | N/R | 2,264,684 |
| 5,550 | Utah State Charter School Finance Authority, Revenue Bonds, Summit Academy Project, Series 2007A, 5.800%, 6/15/38 | 12/17 at 100.00 | BBB– | 5,711,838 |
| 11,850 | Total Utah Vermont – 0.7% (0.5% of Total Investments) | | | 12,522,536 |
| 3,400 | Vermont Educational and Health Buildings Financing Agency, Revenue Bonds, University of Vermont Medical Center Project, Series 2016B, 5.000%, 12/01/46 (UB) (6) | 6/26 at 100.00 | A– | 4,050,556 |
| 1,155 | Vermont Educational and Health Buildings Financing Agency, Revenue Bonds, Vermont Law School Project, Series 2011A, 6.250%, 1/01/41 | 1/21 at 100.00 | N/R | 1,208,985 |
| 4,555 | Total Vermont Virgin Islands – 0.1% (0.0% of Total Investments) | | | 5,259,541 |
| 410 | Virgin Islands Public Finance Authority, Matching Fund Revenue Loan Note – Diageo Project, | 10/19 at 100.00 | BBB– | 433,641 |

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| | | | | |
|--------|---|--------------------|---------|------------|
| | Series 2009A, 6.750%, 10/01/37 Virginia – 0.6% (0.5% of Total Investments) | | | |
| 762 | Celebrate Virginia North Community Development Authority, Special Assessment Revenue Bonds, Series 2003B, 6.250%, 3/01/18 (16) | 3/17 at 100.00 | N/R | 491,757 |
| 9,400 | Metropolitan Washington Airports Authority, Virginia, Dulles Toll Road Second Senior Lien Revenue Bonds, Series 2009B, 0.000%, 10/01/38 – AGC Insured Virginia Small Business Financing Authority, Senior Lien Revenue Bonds, Elizabeth River Crossing, Opco LLC Project, Series 2012: | No Opt. Call | BBB+ | 4,236,956 |
| 100 | 6.000%, 1/01/37 (Alternative Minimum Tax) | 7/22 at 100.00 | BBB | 119,762 |
| 130 | 5.500%, 1/01/42 (Alternative Minimum Tax) | 7/22 at 100.00 | BBB | 150,875 |
| 10,392 | Total Virginia Washington – 2.6% (2.2% of Total Investments) | | | 4,999,350 |
| 2,415 | FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information Services Project, Tender Option Bond Trust 2016-XL0006, 18.511%, 6/01/34 (IF) (6) | 6/19 at 100.00 | AA | 3,600,379 |
| 500 | FYI Properties, Washington, Lease Revenue Bonds, Washington State Department of Information Services Project, Tender Option Bond Trust 2016-XL0007, 18.511%, 6/01/39 (IF) (6) | 6/19 at 100.00 | AA | 739,460 |
| 3,600 | Kalispel Indian Tribe, Washington, Priority Distribution Bonds, Series 2008, 6.750%, 1/01/38 | 1/18 at 100.00 | N/R | 3,837,636 |
| 1,000 | King County Public Hospital District 4, Washington, Hospital Revenue Bonds, Snoqualmie Valley Hospital, Series 2015A, 6.250%, 12/01/45 | No Opt. Call | N/R | 1,041,510 |
| 1,000 | Kitsap County Consolidated Housing Authority, Washington, Pooled Tax Credit Housing Revenue Bonds, Series 2007, 5.600%, 6/01/37 (Alternative Minimum Tax) | 6/17 at 100.00 | N/R | 1,013,180 |
| 355 | Tacoma Consolidated Local Improvement District 65, Washington, Special Assessment Bonds, Series 2013, 5.750%, 4/01/43 | 4/17 at 100.00 | N/R | 356,285 |
| 9,000 | Washington State Health Care Facilities Authority, Revenue Bonds, Northwest Hospital and Medical Center of Seattle, Series 2007, 5.700%, 12/01/32 (Pre-refunded 12/04/17) | 12/17 at 100.00 | N/R (5) | 9,610,829 |
| 15 | Washington State Health Care Facilities Authority, Revenue Bonds, Virginia Mason Medical Center, Series 2007B, 5.750%, 8/15/37 – ACA Insured | 8/17 at 100.00 | BBB | 15,710 |
| 1,000 | Washington State Housing Finance Commission, Non-Profit Housing Revenue Bonds, Mirabella Project, Series 2012A, 6.750%, 10/01/47 | No Opt. Call | N/R | 1,108,680 |
| 18,885 | Total Washington West Virginia – 0.3% (0.2% of Total Investments) | | | 21,323,669 |
| 1,453 | Berkeley, Hardy and Jefferson Counties, West Virginia, as Joint Issuers, Commercial | No Opt. Call | N/R | 1,574,442 |

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|------------|---|--------------------|------|-------------|
| | Development Revenue Bonds, Scattered Site Housing Projects, Series 2010, 5.750%, 12/01/44 | | | |
| 500 | Ohio County Commission, West Virginia, Tax Increment Revenue Bonds, Fort Henry Centre | 6/17 at 100.00 | N/R | 508,685 |
| 1,953 | Financing District, Series 2007A, 5.850%, 6/01/34 Total West Virginia | | | 2,083,127 |
| | Wisconsin – 1.2% (1.0% of Total Investments) | | | |
| 30 | Green Bay Redevelopment Authority, Wisconsin, Industrial Development Revenue Bonds, Fort James | No Opt. Call | N/R | 32,737 |
| | Project, Series 1999, 5.600%, 5/01/19 (Alternative Minimum Tax) | | | |
| 2,000 | Lac Courte Oreilles Band of Lake Superior Chippewa Indians, Wisconsin, Revenue Bonds, Series | 12/18 at 102.00 | N/R | 2,077,980 |
| | 2006, 7.000%, 12/01/26 | | | |
| 1,650 | Public Finance Authority of Wisconsin, Charter School Revenue Bonds, Thomas Jefferson | 7/19 at 100.00 | BBB– | 1,815,429 |
| | Classical Academy of Mooresboro, North Carolina, Series 2011, 7.125%, 7/01/42 | | | |
| 830 | Public Finance Authority of Wisconsin, Educational Facility Revenue Bonds, Cottonwood | No Opt. Call | N/R | 877,401 |
| | Classical Preparatory School in Albuquerque, New Mexico, Series 2012A, 6.250%, 12/01/42 | | | |
| 335 | Public Finance Authority of Wisconsin, Exempt Facilities Revenue Bonds, National Gypsum | 8/26 at 100.00 | N/R | 346,460 |
| | Company Project, Refunding Series 2016, 4.000%, 8/01/35 (Alternative Minimum Tax) | | | |
| 1,060 | Public Finance Authority of Wisconsin, Revenue Bonds, Roseman University of Health Sciences, | 4/25 at 100.00 | BB– | 1,145,754 |
| | Series 2015, 5.875%, 4/01/45 | | | |
| 1,000 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Froedtert Community | 4/19 at 100.00 | AA– | 1,361,640 |
| | Health, Inc. Obligated Group, Tender Option Bond Trust 2015-XF0118, 17.592%, 4/01/39 (IF) (6) | | | |
| 2,000 | Wisconsin Public Finance Authority, Revenue Bonds, SearStone Retirement Community of Cary | 6/22 at 100.00 | N/R | 2,409,040 |
| | North Carolina, Series 2012A, 8.625%, 6/01/47 | | | |
| 8,905 | Total Wisconsin | | | 10,066,441 |
| \$ 946,828 | Total Municipal Bonds (cost \$886,559,867) | | | 969,655,884 |

| | | | | |
|---------|--|--|--|--------------|
| Shares | Description (1) | | | Value |
| | COMMON STOCKS – 1.0% (0.8% of Total Investments) | | | |
| | Airlines – 1.0% (0.8% of Total Investments) | | | |
| 227,514 | American Airlines Group Inc., (19) | | | \$ 8,076,747 |
| | Total Common Stocks (cost \$6,316,916) | | | 8,076,747 |

| | | | | | |
|------------------------------|---|--------|----------|----------------|-------|
| Principal Amount (000) | Description (1) | Coupon | Maturity | Ratings (3) | Value |
| | CORPORATE BONDS – 0.9% (0.7% of Total Investments) | | | | |

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| | | | | | |
|----------|--|---------|---------|-----|----------------|
| | Real Estate Investment Trust – 0.9% (0.7% of Total Investments) | | | | |
| \$ 7,208 | AAF HLG/FIN, 144A | 12.000% | 7/01/19 | N/R | \$ 7,388,408 |
| | Transportation – 0.0% (0.0% of Total Investments) | | | | |
| 27 | Las Vegas Monorail Company, Senior Interest Bonds, (17), (18) | 5.500% | 7/15/19 | N/R | 8,131 |
| 7 | Las Vegas Monorail Company, Senior Interest Bonds, (17), (18) | 5.500% | 7/15/55 | N/R | 2,163 |
| 34 | Total Transportation | | | | 10,294 |
| \$ 7,242 | Total Corporate Bonds (cost \$6,847,231) | | | | 7,398,702 |
| | Total Long-Term Investments (cost \$899,724,014) | | | | 985,131,333 |
| | Floating Rate Obligations – (14.0)% | | | | (113,125,000) |
| | Variable Rate MuniFund Term Preferred Shares, at Liquidation Preference (10.7)% (20) | | | | (87,000,000) |
| | Other Assets Less Liabilities – 3.2% | | | | 25,661,190 |
| | Net Assets Applicable to Common Shares – 100% | | | | \$ 810,667,523 |

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 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 | \$ — | \$969,146,919 | \$508,965 | \$969,655,884 |
| Corporate Bonds | — | 7,338,408 | 10,294 | 7,398,702 |
| Common Stocks | 8,076,747 | — | — | 8,076,747 |
| Total | \$8,076,747 | \$976,535,327 | \$519,259 | \$985,398,702 |

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 \$785,478,351.

Gross unrealized appreciation and gross unrealized depreciation of investments as of July 31, 2016, were as follows:

Gross unrealized:

| | |
|---|---------------|
| Appreciation | \$122,788,664 |
| Depreciation | (36,278,828) |
| Net unrealized appreciation (depreciation) of investments | \$ 86,509,836 |

- (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 Investor 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) 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.
 - (5) 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. Certain bonds backed by U.S. Government or agency securities are regarded as having an implied rating equal to the rating of such securities.
 - (6) Investment, or portion of investment, has been pledged to collateralize the net payment obligations for investments in inverse floating rate transactions.
 - (7) The coupon for this security increased 0.25% effective January 1, 2016 and will increase an additional 0.25% effective May 11, 2016.
 - (8) On July 28, 2015, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 6.125% to 3.675%. On December 9, 2015, the Fund's Adviser determined it was likely that this borrower would fulfill a portion of its obligation on this security, and therefore increased the security's interest rate of accrual from 3.675% to 4.900%.
 - (9) On June 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on the security, and therefore reduced the security's interest rate of accrual from 7.250% to 1.813%. On May 7, 2015, 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.
 - (10) Step-up coupon. The rate shown is the coupon as of the end of the reporting period.
 - (11) On January 7, 2015, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 7.125% to 5.700% and again on November 11, 2015, further reduced the security's interest rate of accrual from 5.700% to 4.275%.
 - (12) On May 7, 2015, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 5.250% to 2.100%.
 - (13) On July 1, 2014, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 6.000% to 4.200%.
 - (14) On April 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 5.750% to 2.300%.
 - (15) On April 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 5.875% to 2.350%.
 - (16) On September 1, 2013, the Fund's Adviser determined it was unlikely that this borrower would fulfill its entire obligation on this security, and therefore reduced the security's interest rate of accrual from 6.250% to 4.688%.
 - (17) 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.
 - (18) 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.

- (19) On November 28, 2011, AMR Corp. (“AMR”), the parent company of American Airlines Group, Inc. (“AAL”) filed for federal bankruptcy protection. On December 9, 2013, AMR emerged from federal bankruptcy with the acceptance of its reorganization plan by the bankruptcy court. Under the settlement agreement established to meet AMR’s unsecured bond obligations, the bondholders, including the Fund, received a distribution of AAL preferred stock which was converted to AAL common stock over a 120-day period. Every 30 days, a quarter of the preferred stock was converted to AAL common stock based on the 5-day volume-weighted average price and the amount of preferred shares tendered during the optional preferred conversion period.
- (20) Variable Rate MuniFund Term Preferred Shares, at Liquidation Preference as a percentage of Total Investments is 8.8%.
- (ETM) Escrowed to maturity.
- (IF) Inverse floating rate investment.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.
- (WI/DD) Investment, or portion of investment, purchased on a when-issued or delayed delivery basis.
- 144A Investment is exempt from registration under Rule 144A of the Securities Act of 1933, as amended. These investments may only be resold in transactions exempt from registration, which are normally those transactions with qualified institutional buyers.
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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.

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 Municipal High Income Opportunity 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