

NUVEEN INSURED MUNICIPAL OPPORTUNITY FUND INC
Form N-Q
September 29, 2010

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 811-06379

Nuveen Insured Municipal Opportunity Fund, Inc.
(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: 7/31/10

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 (Unaudited)
 Nuveen Insured Municipal Opportunity Fund, Inc. (NIO)
 July 31, 2010

| Principal Amount | Description (1) | Optional Call Provisions | Ratings (3) | Value |
|------------------|--|--------------------------|-------------|---------------|
| (000) | Alabama – 4.9% (3.2% of Total Investments) | | | |
| \$ 10,500 | Birmingham Waterworks and Sewerage Board, Alabama, Water and Sewerage Revenue Bonds, Series 2007A, 4.500%, 1/01/43 – AMBAC Insured (UB) | 1/17 at 100.00 | AA+ | \$ 10,202,955 |
| 11,175 | Hoover Board of Education, Alabama, Capital Outlay Tax Anticipation Warrants, Series 2001, 5.250%, 2/15/22 – NPMF Insured | 2/11 at 100.00 | AA | 11,277,922 |
| 2,500 | Jefferson County, Alabama, Sewer Revenue Capital Improvement Warrants, Series 2002B, 5.125%, 2/01/42 (Pre-refunded 8/01/12) – FGIC Insured | 8/12 at 100.00 | AAA | 2,729,125 |
| 425 | Jefferson County, Alabama, Sewer Revenue Capital Improvement Warrants, Series 2002D: 5.000%, 2/01/38 (Pre-refunded 8/01/12) – FGIC Insured | 8/12 at 100.00 | AAA | 454,946 |
| 14,800 | 5.000%, 2/01/42 (Pre-refunded 8/01/12) – FGIC Insured | 8/12 at 100.00 | AAA | 16,119,568 |
| 18,760 | Jefferson County, Alabama, Sewer Revenue Capitol Improvement Warrants, Series 2001A, 5.000%, 2/01/41 (Pre-refunded 2/01/11) – FGIC Insured | 2/11 at 101.00 | AAA | 19,292,596 |
| 10,195 | Jefferson County, Alabama, Sewer Revenue Refunding Warrants, Series 1997A, 5.375%, 2/01/27 – FGIC Insured | 10/10 at 100.00 | Caa3 | 3,900,304 |
| 5,240 | Jefferson County, Alabama, Sewer Revenue Refunding Warrants, Series 2003B, 5.000%, 2/01/41 (Pre-refunded 2/01/11) – FGIC Insured | 2/11 at 101.00 | AAA | 5,404,694 |
| 73,595 | Total Alabama | | | 69,382,110 |
| | Alaska – 0.1% (0.1% of Total Investments) | | | |
| 1,630 | Alaska Housing Finance Corporation, Collateralized Veterans Mortgage Program Bonds, First Series 1999A-1, 6.150%, 6/01/39 | 12/10 at 100.00 | AAA | 1,631,533 |
| | Arizona – 2.1% (1.4% of Total Investments) | | | |
| | Arizona State University, Certificates of Participation, Resh Infrastructure Projects, Series 2005A: | | | |
| 2,000 | 5.000%, 9/01/25 – AMBAC Insured | 3/15 at 100.00 | AA– | 2,047,180 |
| 2,000 | 5.000%, 9/01/27 – AMBAC Insured | 3/15 at 100.00 | AA– | 2,028,940 |
| 1,000 | | | Aa3 | 1,012,340 |

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| | Arizona State University, System Revenue Bonds, Series 2005, 5.000%, 7/01/27 – AMBAC Insured | 7/15 at 100.00 | | |
| 3,000 | Arizona State, Certificates of Participation, Department of Administration Series 2010B, 5.000%, 10/01/29 – AGC Insured | 4/20 at 100.00 | AAA | 3,056,250 |
| 1,000 | Maricopa County Union High School District 210, Phoenix, Arizona, General Obligation Bonds, Series 2004A, 5.000%, 7/01/22 (Pre-refunded 7/01/14) – AGM Insured | 7/14 at 100.00 | AAA | 1,164,050 |
| 5,200 | Mesa, Arizona, Utility System Revenue Bonds, Reset Option Longs, Series 11032- 11034, 14.553%, 7/01/26 – AGM Insured (IF) | 7/17 at 100.00 | AAA | 4,831,424 |
| 1,150 | Phoenix Civic Improvement Corporation, Arizona, Junior Lien Wastewater System Revenue Bonds, Series 2004, 5.000%, 7/01/27 – NPMFG Insured | 7/14 at 100.00 | AA+ | 1,198,934 |
| 13,490 | Phoenix Civic Improvement Corporation, Arizona, Junior Lien Water System Revenue Bonds, Series 2005, 4.750%, 7/01/25 – NPMFG Insured | 7/15 at 100.00 | AAA | 14,130,640 |
| 28,840 | Total Arizona | | | 29,469,758 |
| | Arkansas – 0.2% (0.1% of Total Investments) | | | |
| 2,660 | Arkansas State University, Student Fee Revenue Bonds, Beebe Campus, Series 2006, 5.000%, 9/01/35 – AMBAC Insured | 9/15 at 100.00 | A1 | 2,721,579 |
| | California – 25.0% (16.2% of Total Investments) | | | |
| 5,600 | Alameda Corridor Transportation Authority, California, Subordinate Lien Revenue Bonds, Series 2004A, 0.000%, 10/01/20 – AMBAC Insured | No Opt. Call | A– | 3,225,880 |
| 10,000 | California Department of Veterans Affairs, Home Purchase Revenue Bonds, Series 2002A, 5.300%, 12/01/21 – AMBAC Insured | 6/12 at 101.00 | AA | 10,304,900 |
| 30,000 | California Department of Water Resources, Power Supply Revenue Bonds, Series 2002A: 5.375%, 5/01/17 (Pre-refunded 5/01/12) – SYNCORA GTY Insured | 5/12 at 101.00 | Aaa | 32,940,000 |
| 20,000 | 5.375%, 5/01/18 (Pre-refunded 5/01/12) – AMBAC Insured | 5/12 at 101.00 | Aaa | 21,960,000 |
| | California Department of Water Resources, Water System Revenue Bonds, Central Valley Project, Series 2005AC: | | | |
| 30 | 5.000%, 12/01/24 (Pre-refunded 12/01/14) – NPMFG Insured | 12/14 at 100.00 | AAA | 35,283 |
| 25 | 5.000%, 12/01/27 (Pre-refunded 12/01/14) – NPMFG Insured | 12/14 at 100.00 | AAA | 29,403 |
| | California Department of Water Resources, Water System Revenue Bonds, Central Valley Project, Series 2005AC: | | | |
| 3,670 | 5.000%, 12/01/24 – NPMFG Insured (UB) | 12/14 at 100.00 | AAA | 3,963,563 |
| 2,795 | 5.000%, 12/01/27 – NPMFG Insured (UB) | 12/14 at 100.00 | AAA | 2,936,343 |
| 10,150 | | | A1 | 10,097,322 |

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| | California, General Obligation Bonds, Series 2004, 5.000%, 6/01/31 – AMBAC Insured | 12/14 at 100.00 | | |
| 3,500 | Coachella Valley Unified School District, Riverside County, California, General Obligation Bonds, Series 2005A, 5.000%, 8/01/26 – FGIC Insured | 8/15 at 100.00 | A1 | 3,558,030 |
| 20,000 | Cucamonga County Water District, San Bernardino County, California, Certificates of Participation, Water Shares Purchase, Series 2001, 5.125%, 9/01/35 – FGIC Insured | 9/11 at 101.00 | AA– | 20,107,000 |
| 5,750 | East Bay Municipal Utility District, Alameda and Contra Costa Counties, California, Water System Subordinated Revenue Bonds, Series 2005A, 5.000%, 6/01/27 – NPMFG Insured | 6/15 at 100.00 | AAA | 6,121,163 |
| 10,000 | Golden State Tobacco Securitization Corporation, California, Enhanced Tobacco Settlement Asset-Backed Revenue Bonds, Series 2005A, 5.000%, 6/01/38 – FGIC Insured | 6/15 at 100.00 | A2 | 9,331,300 |
| 1,520 | Hayward Redevelopment Agency, California, Downtown Redevelopment Project Tax Allocation Bonds, Series 2006, 5.000%, 3/01/36 – SYNCORA GTY Insured | 3/16 at 100.00 | A– | 1,368,152 |
| 5,600 | Kern Community College District, California, General Obligation Bonds, Series 2006, 0.000%, 11/01/24 – AGM Insured | No Opt. Call | AAA | 2,635,696 |
| 5,000 | Long Beach Bond Financing Authority, California, Lease Revenue Refunding Bonds, Long Beach Aquarium of the South Pacific, Series 2001, 5.250%, 11/01/30 – AMBAC Insured | 11/11 at 101.00 | BBB | 4,702,700 |
| 2,740 | Los Angeles Harbors Department, California, Revenue Bonds, Series 2006A, 5.000%, 8/01/22 – FGIC Insured (Alternative Minimum Tax) | 8/16 at 102.00 | AA | 2,895,111 |
| 20,000 | Los Angeles Unified School District, California, General Obligation Bonds, Series 2003A, 5.000%, 7/01/21 – AGM Insured | 7/13 at 100.00 | AAA | 21,334,200 |
| 3,000 | Los Angeles Unified School District, California, General Obligation Bonds, Series 2006F, 5.000%, 7/01/24 – FGIC Insured | 7/16 at 100.00 | Aa2 | 3,151,800 |
| 5,200 | Palomar Pomerado Health, California, General Obligation Bonds, Series 2009A, 0.000%, 8/01/38 – AGC Insured | 8/29 at 100.00 | AAA | 3,307,356 |
| 5,515 | Port of Oakland, California, Revenue Bonds, Series 2002L, 5.000%, 11/01/22 – FGIC Insured (Alternative Minimum Tax) | 11/12 at 100.00 | A | 5,559,782 |
| 690 | Port of Oakland, California, Revenue Bonds, Series 2002L, 5.000%, 11/01/22 (Pre-refunded 11/01/12) – FGIC Insured | 11/12 at 100.00 | A (4) | 760,794 |
| 15,000 | Poway Redevelopment Agency, California, Tax Allocation Bonds, Paguay Redevelopment Project, Series 2001: 5.200%, 6/15/30 – AMBAC Insured | 12/11 at 101.00 | N/R | 14,233,350 |
| 5,000 | 5.125%, 6/15/33 – AMBAC Insured | | N/R | 4,557,450 |

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| | | 12/11 at 101.00 | | |
| 2,035 | Redding, California, Electric System Revenue Certificates of Participation, Series 2005, 5.000%, 6/01/30 – FGIC Insured | 6/15 at 100.00 | A | 1,919,941 |
| 6,000 | Redlands Unified School District, San Bernardino County, California, General Obligation Bonds, Series 2003, 5.000%, 7/01/26 – AGM Insured | 7/13 at 100.00 | AAA | 6,133,680 |
| 2,970 | Riverside Community College District, California, General Obligation Bonds, Series 2005, 5.000%, 8/01/22 – AGM Insured | 8/15 at 100.00 | AAA | 3,249,388 |
| 2,500 | Sacramento County Sanitation District Financing Authority, California, Revenue Bonds, Series 2005B, 4.750%, 12/01/21 – FGIC Insured | 12/15 at 100.00 | AA | 2,674,925 |
| 13,710 | San Francisco Airports Commission, California, Revenue Refunding Bonds, San Francisco International Airport, Second Series 2001, Issue 27A, 5.250%, 5/01/26 – NPFG Insured (Alternative Minimum Tax) | 5/11 at 100.00 | A1 | 13,771,147 |
| 3,030 | San Francisco Bay Area Rapid Transit District, California, Sales Tax Revenue Bonds, Series 2001, 5.125%, 7/01/36 – AMBAC Insured | 7/11 at 100.00 | AA+ | 3,067,724 |
| 8,470 | San Francisco Bay Area Rapid Transit District, California, Sales Tax Revenue Bonds, Series 2001, 5.125%, 7/01/36 (Pre-refunded 7/01/11) – AMBAC Insured | 7/11 at 100.00 | AA+ (4) | 8,846,915 |
| 1,220 | San Francisco Bay Area Rapid Transit District, California, Sales Tax Revenue Bonds, Series 2005A, 5.000%, 7/01/22 – NPFG Insured | 7/15 at 100.00 | AA+ | 1,338,938 |
| 2,105 | San Francisco Unified School District, California, General Obligation Bonds, Series 2007A, 3.000%, 6/15/27 – AGM Insured | 6/17 at 100.00 | AAA | 1,745,403 |
| 66,685 | San Joaquin Hills Transportation Corridor Agency, Orange County, California, Senior Lien Toll Road Revenue Bonds, Series 1993, 0.000%, 1/01/21 (ETM) San Joaquin Hills Transportation Corridor Agency, Orange County, California, Toll Road Revenue Refunding Bonds, Series 1997A: | No Opt. Call | AAA | 47,367,022 |
| 31,615 | 5.250%, 1/15/30 – NPFG Insured | 1/11 at 100.00 | A | 28,063,371 |
| 21,500 | 0.000%, 1/15/32 – NPFG Insured | No Opt. Call | A | 3,844,630 |
| 19,595 | San Jose Redevelopment Agency, California, Tax Allocation Bonds, Merged Area Redevelopment Project, Series 2006C, 4.250%, 8/01/30 – NPFG Insured | 8/17 at 100.00 | A | 16,182,923 |
| 11,250 | Santa Ana Financing Authority, California, Lease Revenue Bonds, Police Administration and Housing Facility, Series 1994A, 6.250%, 7/01/24 – NPFG Insured | No Opt. Call | A | 12,454,088 |
| 6,785 | Santa Clara Valley Water District, California, Water Revenue Bonds, Series 2006A, 3.750%, 6/01/25 – AGM Insured | 6/16 at 100.00 | AAA | 6,716,133 |
| 5,000 | | | A+ | 5,130,000 |

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| | Walnut Energy Center Authority, California, Electric Revenue Bonds, Turlock Irrigation District, Series 2004A, 5.000%, 1/01/34 – AMBAC Insured | 1/14 at 100.00 | | |
| 395,255 | Total California | | | 351,622,806 |
| | Colorado – 5.7% (3.7% of Total Investments) | | | |
| 1,080 | Arkansas River Power Authority, Colorado, Power Revenue Bonds, Series 2006, 5.250%, 10/01/40 – SYNCORA GTY Insured | 10/16 at 100.00 | BBB | 995,749 |
| 1,900 | Aspen, Colorado, Sales Tax Revenue Bonds, Parks and Open Space, Series 2005B, 5.250%, 11/01/24 – AGM Insured | 11/15 at 100.00 | AAA | 2,056,560 |
| 1,000 | Colorado Department of Transportation, Certificates of Participation, Series 2004, 5.000%, 6/15/25 – NPMFG Insured | 6/14 at 100.00 | AA– | 1,049,070 |
| 4,950 | Denver Convention Center Hotel Authority, Colorado, Senior Revenue Bonds, Convention Center Hotel, Series 2003A, 5.000%, 12/01/33 (Pre-refunded 12/01/13) – SYNCORA GTY Insured | 12/13 at 100.00 | N/R (4) | 5,568,602 |
| 1,740 | Douglas County School District RE1, Douglas and Elbert Counties, Colorado, General Obligation Bonds, Series 2005B, 5.000%, 12/15/28 – AGM Insured | 12/14 at 100.00 | Aa1 | 1,833,038 |
| 35,995 | E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 1997B, 0.000%, 9/01/23 – NPMFG Insured | No Opt. Call | A | 16,369,446 |
| 30,800 | E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2000A, 5.750%, 9/01/35 (Pre-refunded 9/01/10) – NPMFG Insured | 9/10 at 102.00 | AAA | 31,560,452 |
| 11,800 | E-470 Public Highway Authority, Colorado, Senior Revenue Bonds, Series 2000B, 0.000%, 9/01/15 (Pre-refunded 9/01/10) – NPMFG Insured | 9/10 at 74.80 | Aaa | 8,823,333 |
| 10,000 | E-470 Public Highway Authority, Colorado, Toll Revenue Bonds, Series 2004A, 0.000%, 9/01/27 – NPMFG Insured | No Opt. Call | A | 3,291,900 |
| 4,520 | Jefferson County School District R1, Colorado, General Obligation Bonds, Series 2004, 5.000%, 12/15/24 (Pre-refunded 12/15/14) – AGM Insured (UB) | 12/14 at 100.00 | AAA | 5,277,868 |
| 2,500 | Summit County School District RE-1, Summit, Colorado, General Obligation Bonds, Series 2004B, 5.000%, 12/01/24 – FGIC Insured | 12/14 at 100.00 | Aa2 | 2,665,800 |
| 1,000 | University of Colorado, Enterprise System Revenue Bonds, Series 2005, 5.000%, 6/01/30 – FGIC Insured | 6/15 at 100.00 | Aa2 | 1,048,950 |
| 107,285 | Total Colorado | | | 80,540,768 |
| | District of Columbia – 1.0% (0.6% of Total Investments) | | | |
| | District of Columbia Water and Sewerage Authority, Subordinate Lien Public Utility Revenue Bonds, Series 2003: | | | |
| 5,000 | 5.125%, 10/01/24 – FGIC Insured | 10/13 at 100.00 | AA– | 5,367,200 |
| 5,000 | 5.125%, 10/01/25 – FGIC Insured | 10/13 at 100.00 | AA– | 5,328,250 |

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| 2,670 | Washington Convention Center Authority, District of Columbia, Dedicated Tax Revenue Bonds, Tender Option Bond Trust 1606, 11.356%, 10/01/30 – AMBAC Insured (IF) | 10/16 at 100.00 | AA+ | 2,703,803 |
| 12,670 | Total District of Columbia Florida – 25.6% (16.6% of Total Investments) | | | 13,399,253 |
| 1,250 | Bay County, Florida, Water System Revenue Bonds, Series 2005, 5.000%, 9/01/24 – AMBAC Insured | 9/15 at 100.00 | A1 | 1,305,513 |
| 975 | Broward County Housing Finance Authority, Florida, GNMA Collateralized Multifamily Housing Revenue Refunding Bonds, Pompano Oaks Apartments, Series 1997, 6.000%, 12/01/27 (Alternative Minimum Tax) | 12/10 at 100.00 | Aaa | 976,160 |
| 3,820 | Broward County School Board, Florida, Certificates of Participation, Series 2003, 5.250%, 7/01/19 – NPFG Insured | 7/13 at 100.00 | Aa3 | 4,166,321 |
| 2,150 | Broward County, Florida, Airport System Revenue Bonds, Series 2004L, 5.000%, 10/01/23 – AMBAC Insured | 10/14 at 100.00 | A+ | 2,253,587 |
| 4,500 | Broward County, Florida, Water and Sewer Utility Revenue Bonds, Series 2003, 5.000%, 10/01/24 – NPFG Insured | 10/13 at 100.00 | AA | 4,718,385 |
| 190 | City of Gulf Breeze, Florida, Local Government Loan Program Bonds, Series 1985-FG&H, 5.000%, 12/01/20 (Mandatory put 12/01/10) | 12/10 at 100.00 | N/R | 191,488 |
| 5,110 | Clay County, Florida, Uility System Revenue Bonds, Series 2007: 5.000%, 11/01/27 – SYNCORA GTY Insured (UB) | 11/17 at 100.00 | AAA | 5,425,333 |
| 12,585 | 5.000%, 11/01/32 – SYNCORA GTY Insured (UB) Collier County Housing Finance Authority, Florida, Multifamily Housing Revenue Bonds, Saxon Manor Isles Project, Series 1998B: | 11/17 at 100.00 | AAA | 13,050,267 |
| 1,260 | 5.350%, 9/01/18 – AGM Insured (Alternative Minimum Tax) | 9/10 at 100.00 | AAA | 1,261,084 |
| 1,000 | 5.400%, 9/01/23 – AGM Insured (Alternative Minimum Tax) Collier County Housing Finance Authority, Florida, Multifamily Housing Revenue Refunding Bonds, Saxon Manor Isles Project, Series 1998A, Subseries 1: | 9/10 at 100.00 | AAA | 1,000,630 |
| 1,040 | 5.350%, 9/01/18 – AGM Insured (Alternative Minimum Tax) | 9/10 at 100.00 | AAA | 1,040,894 |
| 1,400 | 5.400%, 9/01/23 – AGM Insured (Alternative Minimum Tax) | 9/10 at 100.00 | AAA | 1,400,882 |
| 1,500 | Collier County, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.000%, 10/01/23 – NPFG Insured | 10/14 at 100.00 | AA– | 1,578,180 |
| 3,000 | Collier County, Florida, Gas Tax Revenue Bonds, Series 2005, 5.000%, 6/01/22 – AMBAC Insured | 6/15 at 100.00 | A1 | 3,133,650 |

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Dade County Housing Finance Authority, Florida, Multifamily
Mortgage Revenue Bonds, Siesta
Pointe Apartments Project, Series 1997A:

| | | | | |
|-------|---|--------------------|---------|-----------|
| 1,230 | 5.650%, 9/01/17 – AGM Insured (Alternative Minimum Tax) | 9/10 at 100.00 | AAA | 1,231,562 |
| 1,890 | 5.750%, 9/01/29 – AGM Insured (Alternative Minimum Tax) Dade County, Florida, Seaport Revenue Refunding Bonds, Series | 9/10 at 100.00 | AAA | 1,891,210 |
| 1,100 | 1995, 5.750%, 10/01/15 – NPFG Insured Davie, Florida, Water and Sewerage Revenue Refunding and Improvement Bonds, Series 2003: | 10/10 at 100.00 | A | 1,104,477 |
| 910 | 5.250%, 10/01/17 – AMBAC Insured | 10/13 at 100.00 | N/R | 1,008,208 |
| 475 | 5.250%, 10/01/18 – AMBAC Insured Deltona, Florida, Utility Systems Water and Sewer Revenue Bonds, Series 2003: | 10/13 at 100.00 | N/R | 505,215 |
| 1,250 | 5.250%, 10/01/22 – NPFG Insured | 10/13 at 100.00 | A1 | 1,299,788 |
| 1,095 | 5.000%, 10/01/23 – NPFG Insured | 10/13 at 100.00 | A1 | 1,136,982 |
| 1,225 | 5.000%, 10/01/24 – NPFG Insured | 10/13 at 100.00 | A1 | 1,267,336 |
| 1,555 | DeSoto County, Florida, Capital Improvement Revenue Bonds, Series 2002, 5.250%, 10/01/20 – NPFG Insured | 4/12 at 101.00 | A1 | 1,660,242 |
| 2,500 | Escambia County School Board, Florida, Certificates of Participation, Series 2004, 5.000%, 2/01/22 – NPFG Insured | 2/15 at 100.00 | A | 2,575,800 |
| 2,500 | Flagler County School Board, Florida, Certificates of Participation, Master Lease Revenue Program, Series 2005A, 5.000%, 8/01/30 – AGM Insured | 8/15 at 100.00 | AAA | 2,557,675 |
| 1,200 | Flagler County, Florida, Capital Improvement Revenue Bonds, Series 2005, 5.000%, 10/01/30 – NPFG Insured | 10/15 at 100.00 | A | 1,221,780 |
| 3,945 | Florida Governmental Utility Authority, Utility System Revenue Bonds, Citrus Project, Series 2003, 5.000%, 10/01/23 (Pre-refunded 10/01/13) – AMBAC Insured | 10/13 at 100.00 | N/R (4) | 4,487,122 |
| 1,000 | Florida Governmental Utility Authority, Utility System Revenue Bonds, Golden Gate Project, Series 1999, 5.000%, 7/01/29 – AMBAC Insured | 1/11 at 100.50 | N/R | 946,110 |
| 2,630 | Florida Housing Finance Corporation, Homeowner Mortgage Revenue Bonds, Series 2000-4 , 0.000%, 7/01/30 – AGM Insured (Alternative Minimum Tax) | 10/10 at 26.01 | Aa1 | 719,384 |
| 4,750 | Florida Housing Finance Corporation, Housing Revenue Bonds, Augustine Club Apartments, Series 2000D-1, 5.750%, 10/01/30 (Pre-refunded 10/01/10) – NPFG Insured Florida Municipal Loan Council, Revenue Bonds, Series 2000B: | 10/10 at 102.00 | Aaa | 4,889,365 |

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| 3,365 | 5.375%, 11/01/25 – NPF | 11/10 at 101.00 | A | 3,408,308 |
| 3,345 | 5.375%, 11/01/30 – NPF | 11/10 at 101.00 | A | 3,367,445 |
| 1,000 | Florida Municipal Loan Council, Revenue Bonds, Series 2001A, 5.250%, 11/01/18 – NPF | 11/11 at 101.00 | A | 1,037,150 |
| 2,230 | Florida Ports Financing Commission, Revenue Bonds, State Transportation Trust Fund – | 10/10 at 100.50 | AA+ | 2,251,809 |
| 940 | Intermodal Program, Series 1999, 5.500%, 10/01/23 – NPF Insured (Alternative Minimum Tax) Florida State Board of Education, Full Faith and Credit, Public Education Capital Outlay | 6/11 at 101.00 | AAA | 972,975 |
| 2,000 | Bonds, Series 2001C, 5.125%, 6/01/29 – FGIC Insured Greater Orlando Aviation Authority, Florida, Airport Facilities Revenue Refunding Bonds, Series 2003A, 5.000%, 10/01/17 – AGM Insured | 10/13 at 100.00 | AAA | 2,144,740 |
| 5,200 | Gulf Breeze, Florida, Local Government Loan Program, Remarketed 6-1-2001, Series 1985E, 4.750%, 12/01/20 (Mandatory put 12/01/11) – FGIC Insured | 12/11 at 101.00 | BBB | 5,254,600 |
| 380 | Gulf Breeze, Florida, Local Government Loan Program, Remarketed 6-3-1996, Series 1985B, 5.900%, 12/01/15 (Mandatory put 12/01/10) – FGIC Insured | 10/10 at 100.00 | BBB | 381,227 |
| 360 | Gulf Breeze, Florida, Local Government Loan Program, Remarketed 6-3-1996, Series 1985C, 5.900%, 12/01/15 – FGIC Insured | 12/10 at 100.00 | N/R | 360,774 |
| 1,500 | Gulf Breeze, Florida, Local Government Loan Program, Remarketed 7-3-2000, Series 1985E, 5.750%, 12/01/20 (Mandatory put 12/01/19) – FGIC Insured | 12/10 at 101.00 | N/R | 1,521,660 |
| 1,915 | Halifax Hospital Medical Center, Florida, Revenue Bonds, Series 2006, 5.500%, 6/01/38 – AGM Insured | 6/18 at 100.00 | AAA | 1,952,668 |
| 2,500 | Hillsborough County Industrial Development Authority, Florida, Industrial Development Revenue Bonds, University Community Hospital, Series 1994, 6.500%, 8/15/19 – NPF | No Opt. Call | A | 2,716,975 |
| 1,000 | Hillsborough County School Board, Florida, Certificates of Participation, Master Lease Program, Series 2005A, 5.000%, 7/01/26 – NPF | 7/15 at 100.00 | Aa2 | 1,035,860 |
| 6,000 | Hillsborough County School Board, Florida, Certificates of Participation, Series 2003, 5.000%, 7/01/29 – NPF | 7/13 at 100.00 | Aa2 | 6,087,540 |
| 2,000 | Hillsborough County, Florida, Community Investment Tax Revenue Bonds, Series 2004, 5.000%, 5/01/23 – AMBAC Insured | 11/13 at 101.00 | AA+ | 2,128,000 |
| 1,000 | Hillsborough County, Florida, Revenue Refunding Bonds, Tampa Bay Arena, Series 2005, 5.000%, 10/01/25 – FGIC Insured | 10/15 at 100.00 | AA+ | 1,057,230 |
| 2,595 | Indian River County School Board, Florida, Certificates of Participation, Series 2005, 5.000%, 7/01/22 – NPF | 7/15 at 100.00 | Aa3 | 2,709,180 |

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Indian Trace Development District, Florida, Water Management
Special Benefit Assessment Bonds,
Series 2005:

| | | | | |
|-------|---|--------------------|------|-----------|
| 1,645 | 5.000%, 5/01/25 – NPFPG Insured | 5/15 at 102.00 | Baa1 | 1,564,082 |
| 1,830 | 5.000%, 5/01/27 – NPFPG Insured | 5/15 at 102.00 | Baa1 | 1,694,617 |
| 4,425 | Jacksonville Economic Development Commission, Florida, Healthcare Facilities Revenue Bonds, Mayo Clinic, Series 2001C, 5.500%, 11/15/36 – NPFPG Insured | 11/12 at 100.00 | Aa2 | 4,521,952 |
| 1,480 | Jacksonville, Florida, Better Jacksonville Sales Tax Revenue Bonds, Series 2003, 5.250%, 10/01/20 – NPFPG Insured | 10/13 at 100.00 | Aa2 | 1,577,369 |
| 3,160 | Jacksonville, Florida, GNMA Collateralized Housing Revenue Refunding Bonds, Windermere Manor Apartments, Series 1993A, 5.875%, 3/20/28 | 9/10 at 100.00 | N/R | 3,163,192 |
| 1,500 | JEA, Florida, Water and Sewerage System Revenue Bonds, Crossover Refunding Series 2007B, 5.000%, 10/01/24 – NPFPG Insured | 10/14 at 100.00 | Aa2 | 1,586,100 |
| 1,000 | JEA, Florida, Water and Sewerage System Revenue Bonds, Series 2004A, 5.000%, 10/01/14 – FGIC Insured | 10/13 at 100.00 | Aa2 | 1,117,250 |
| 1,450 | Jupiter, Florida, Water Revenue Bonds, Series 2003, 5.000%, 10/01/22 – AMBAC Insured | 10/13 at 100.00 | AA+ | 1,545,236 |
| 1,730 | Lakeland, Florida, Utility Tax Revenue Bonds, Series 2003B: 5.000%, 10/01/18 – AMBAC Insured | 10/12 at 100.00 | N/R | 1,769,928 |
| 2,000 | 5.000%, 10/01/19 – AMBAC Insured | 10/12 at 100.00 | N/R | 2,039,880 |
| 1,230 | Lee County, Florida, Local Option Gas Tax Revenue Bonds, Series 2004, 5.000%, 10/01/20 – FGIC Insured | 10/14 at 100.00 | A2 | 1,281,291 |
| 1,505 | Lee County, Florida, Transportation Facilities Revenue Bonds, Series 2004B, 5.000%, 10/01/21 – AMBAC Insured | 10/14 at 100.00 | A– | 1,580,295 |
| 1,000 | Lee Memorial Health System, Florida, Hospital Revenue Bonds, Series 2007A, 5.000%, 4/01/32 – NPFPG Insured | 4/17 at 100.00 | A | 979,200 |
| 3,000 | Leesburg, Florida, Utility Revenue Bonds, Series 2007, 5.000%, 10/01/37 – NPFPG Insured | 10/17 at 100.00 | Aa3 | 3,022,260 |
| 2,000 | Manatee County, Florida, Public Utilities Revenue Bonds, Series 2003, 5.125%, 10/01/20 – NPFPG Insured | 10/13 at 100.00 | Aa2 | 2,196,000 |
| 1,350 | Marco Island, Florida, Water Utility System Revenue Bonds, Series 2003: 5.250%, 10/01/17 – NPFPG Insured | 10/13 at 100.00 | Aa3 | 1,513,013 |
| 1,000 | 5.250%, 10/01/18 – NPFPG Insured | 10/13 at 100.00 | Aa3 | 1,100,170 |
| 2,000 | 5.000%, 10/01/27 – NPFPG Insured | 10/13 at 100.00 | Aa3 | 2,038,580 |

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| 1,425 | Miami-Dade County Housing Finance Authority, Florida, Multifamily Mortgage Revenue Bonds, Country Club Villas II Project, Series 2001-1A, 5.750%, 7/01/27 – AGM Insured (Alternative Minimum Tax) | 6/11 at 100.00 | AAA | 1,437,483 |
| 2,200 | Miami-Dade County, Florida, Aviation Revenue Bonds, Miami International Airport, Series 2002A, 5.125%, 10/01/35 – AGM Insured (Alternative Minimum Tax) | 10/12 at 100.00 | AAA | 2,200,066 |
| 5,615 | Miami-Dade County, Florida, Aviation Revenue Bonds, Miami International Airport, Series 2002: 5.750%, 10/01/19 – FGIC Insured (Alternative Minimum Tax) | 10/12 at 100.00 | A | 5,800,744 |
| 35,920 | Miami-Dade County, Florida, Public Facilities Revenue Bonds, 5.375%, 10/01/32 – FGIC Insured (Alternative Minimum Tax) | 10/12 at 100.00 | A | 36,044,642 |
| 12,930 | Jackson Health System, Series 2005A, 5.000%, 6/01/32 – NPF Insured | 12/15 at 100.00 | Aa3 | 12,709,802 |
| 5,320 | Miami-Dade County, Florida, Public Facilities Revenue Bonds, Jackson Health System, Series 2005B, 5.000%, 6/01/25 – NPF Insured | 6/15 at 100.00 | Aa3 | 5,356,442 |
| 18,000 | Miami-Dade County, Florida, Subordinate Special Obligation Bonds, Series 1997A, 0.000%, 10/01/21 – NPF Insured | 10/10 at 56.40 | A | 9,655,200 |
| 3,000 | Miami-Dade County, Florida, Transit System Sales Surtax Revenue Bonds, Series 2008, 5.000%, 7/01/35 – AGM Insured | 7/18 at 100.00 | AAA | 3,076,770 |
| 2,000 | Miami-Dade County, Florida, Water and Sewer System Revenue Bonds, Refunding Series 2008B, 5.250%, 10/01/22 – AGM Insured | No Opt. Call | AAA | 2,302,500 |
| 1,290 | Northern Palm Beach County Improvement District, Florida, Revenue Bonds, Water Control and Improvement Development Unit 9B, Series 2005: 5.000%, 8/01/23 – NPF Insured | 8/15 at 102.00 | A | 1,374,160 |
| 2,145 | Okaloosa County, Florida, Water and Sewer Revenue Bonds, Series 2006, 5.000%, 7/01/36 – AGM Insured | 8/15 at 102.00 | A | 2,208,170 |
| 2,000 | Orange County School Board, Florida, Certificates of Participation, Series 2007A, 5.000%, 8/01/27 – FGIC Insured | 7/16 at 100.00 | AAA | 2,037,860 |
| 1,000 | Orange County, Florida, Sales Tax Revenue Bonds, Series 2002B, 5.125%, 1/01/19 – FGIC Insured | 8/17 at 100.00 | AA– | 1,033,690 |
| 3,180 | Orange County, Florida, Tourist Development Tax Revenue Bonds, Series 2006, 5.000%, 10/01/31 – SYNCORA GTY Insured | 1/13 at 100.00 | AA | 3,438,629 |
| 2,500 | Osceola County, Florida, Transportation Revenue Bonds, Osceola Parkway, Series 2004: 5.000%, 4/01/21 – NPF Insured | 10/16 at 100.00 | A+ | 2,523,600 |
| 2,500 | | 4/14 at 100.00 | Aa3 | 2,614,200 |

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|-------|---|--------------------|-----|-----------|
| 7,820 | 5.000%, 4/01/23 – NPFPG Insured | 4/14 at 100.00 | Aa3 | 8,113,172 |
| 1,750 | Palm Bay, Florida, Utility System Revenue Bonds, Palm Bay Utility Corporation, Series 2003, 5.000%, 10/01/20 – NPFPG Insured | 10/13 at 100.00 | Aa3 | 1,817,095 |
| 1,065 | Palm Beach County Housing Finance Authority, Florida, Multifamily Housing Revenue Bonds, Westlake Apartments Phase II, Series 2002, 5.150%, 7/01/22 – AGM Insured (Alternative Minimum Tax) | 7/12 at 100.00 | AAA | 1,078,142 |
| 2,150 | Palm Beach County School Board, Florida, Certificates of Participation, Series 2004A, 5.000%, 8/01/24 – FGIC Insured | 8/14 at 100.00 | AA– | 2,248,621 |
| 3,000 | Palm Beach County School Board, Florida, Certificates of Participation, Series 2007E, 5.000%, 8/01/27 – NPFPG Insured | 8/17 at 100.00 | AA– | 3,123,060 |
| 8,000 | Palm Beach County Solid Waste Authority, Florida, Revenue Bonds, Series 2002B, 0.000%, 10/01/14 – AMBAC Insured | No Opt. Call | AA | 7,394,960 |
| 1,470 | Palm Beach County, Florida, Administrative Complex Revenue Refunding Bonds, Series 1993, 5.250%, 6/01/11 – FGIC Insured | No Opt. Call | Aa1 | 1,508,220 |
| 1,000 | Palm Coast, Florida, Water Utility System Revenue Bonds, Series 2003: 5.250%, 10/01/19 – NPFPG Insured | 10/13 at 100.00 | Aa3 | 1,095,680 |
| 500 | 5.250%, 10/01/20 – NPFPG Insured | 10/13 at 100.00 | Aa3 | 546,570 |
| 500 | 5.250%, 10/01/21 – NPFPG Insured | 10/13 at 100.00 | Aa3 | 543,160 |
| 3,000 | Pasco County, Florida, Water and Sewer Revenue Bonds, Series 2006 Refunding, 5.000%, 10/01/36 – AGM Insured | 4/16 at 100.00 | AAA | 3,093,840 |
| 2,225 | Plantation, Florida, Non-Ad Valorem Revenue Refunding and Improvement Bonds, Series 2003: 5.000%, 8/15/18 – AGM Insured | 8/13 at 100.00 | Aa3 | 2,332,868 |
| 1,300 | 5.000%, 8/15/21 – AGM Insured | 8/13 at 100.00 | Aa3 | 1,342,692 |
| 1,170 | Polk County, Florida, Utility System Revenue Bonds, Series 2004A, 5.000%, 10/01/24 – FGIC Insured | 10/14 at 100.00 | Aa3 | 1,213,325 |
| 1,000 | Port Saint Lucie, Florida, Special Assessment Revenue Bonds, Southwest Annexation District 1B, Series 2007, 5.000%, 7/01/33 – NPFPG Insured | 7/17 at 100.00 | A | 926,670 |
| 1,190 | Port St. Lucie, Florida, Stormwater Utility System Revenue Refunding Bonds, Series 2002: 5.250%, 5/01/15 – NPFPG Insured | 5/12 at 100.00 | Aa3 | 1,265,755 |
| 1,980 | 5.250%, 5/01/17 – NPFPG Insured | 5/12 at 100.00 | Aa3 | 2,106,047 |

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

| | | | | |
|--------|---|--------------------|---------|-----------|
| 3,775 | 5.250%, 9/01/35 – AGC Insured | 9/18 at 100.00 | AAA | 3,957,144 |
| 3,500 | 5.000%, 9/01/35 – AGC Insured | 9/18 at 100.00 | AAA | 3,626,980 |
| 10,000 | Port St. Lucie, Florida, Utility System Revenue Bonds, Series 2001, 0.000%, 9/01/29 (Pre-refunded 9/01/11) – NPPG Insured | 9/11 at 34.97 | A (4) | 3,474,500 |
| 1,830 | Port St. Lucie, Florida, Utility System Revenue Bonds, Series 2003, 5.000%, 9/01/21 (Pre-refunded 9/01/13) – NPPG Insured | 9/13 at 100.00 | A (4) | 2,076,318 |
| 1,000 | Port St. Lucie, Florida, Utility System Revenue Bonds, Series 2004, 5.000%, 9/01/21 – NPPG Insured | 9/14 at 100.00 | Aa3 | 1,056,740 |
| 1,895 | Reedy Creek Improvement District, Orange and Osceola Counties, Florida, General Obligation Bonds, Series 2005B, 5.000%, 6/01/25 – AMBAC Insured | 6/15 at 100.00 | Aa3 | 1,938,130 |
| 1,360 | Sebring, Florida, Water and Wastewater Revenue Refunding Bonds, Series 2002: 5.250%, 1/01/17 – FGIC Insured | 1/13 at 100.00 | A | 1,476,307 |
| 770 | 5.250%, 1/01/18 – FGIC Insured | 1/13 at 100.00 | A | 828,235 |
| 500 | 5.250%, 1/01/20 – FGIC Insured | 1/13 at 100.00 | A | 537,815 |
| 5,715 | Seminole County, Florida, Water and Sewer Revenue Refunding and Improvement Bonds, Series 1992, 6.000%, 10/01/19 – NPPG Insured (ETM) | No Opt. Call | A (4) | 6,817,709 |
| 3,530 | Seminole County, Florida, Water and Sewer Revenue Refunding and Improvement Bonds, Series 1992, 6.000%, 10/01/19 – NPPG Insured | No Opt. Call | A | 4,161,058 |
| 4,260 | St. Lucie County School Board, Florida, Certificates of Participation, Master Lease Program, Series 2004A, 5.000%, 7/01/24 – AGM Insured | 7/14 at 100.00 | AAA | 4,388,822 |
| 5,000 | St. Lucie County, Florida, Utility System Revenue Refunding Bonds, Series 1993: 5.500%, 10/01/15 – FGIC Insured (ETM) | No Opt. Call | N/R (4) | 5,670,050 |
| 1,200 | 5.500%, 10/01/21 – FGIC Insured (ETM) | No Opt. Call | N/R (4) | 1,483,140 |
| 1,475 | St. Petersburg, Florida, Sales Tax Revenue Bonds, Professional Sports Facility, Series 2003: 5.125%, 10/01/20 – AGM Insured | 10/13 at 100.00 | Aa3 | 1,625,303 |
| 1,555 | 5.125%, 10/01/21 – AGM Insured | 10/13 at 100.00 | Aa3 | 1,713,455 |
| 1,300 | Sunrise, Florida, Utility System Revenue Refunding Bonds, Series 1996, 5.800%, 10/01/11 – AMBAC Insured | 10/10 at 100.00 | N/R | 1,304,966 |
| 2,500 | | | AA | 2,574,950 |

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| | Tallahassee, Florida, Energy System Revenue Bonds, Series 2005, 5.000%, 10/01/29 – NPF Insured | 10/15 at 100.00 | | |
| 1,245 | Tamarac, Florida, Sales Tax Revenue Bonds, Series 2002, 5.000%, 4/01/22 – FGIC Insured | 4/12 at 100.00 | A+ | 1,299,394 |
| 400 | Tamarac, Florida, Utility System Revenue Bonds, Series 2009, 5.000%, 10/01/39 – AGC Insured | 10/19 at 100.00 | AAA | 407,040 |
| 1,500 | Tampa, Florida, Healthcare System Revenue Bonds, Allegany Health System – St. Joseph’s Hospital, Series 1993, 5.125%, 12/01/23 – NPF Insured (ETM) | 10/10 at 100.00 | Aaa | 1,521,540 |
| 10,255 | Tampa, Florida, Revenue Bonds, University of Tampa, Series 2006, 5.000%, 4/01/35 – CIFG Insured | 4/16 at 100.00 | N/R | 9,672,003 |
| 1,390 | Venice, Florida, General Obligation Bonds, Series 2004, 5.000%, 2/01/24 – AMBAC Insured | 2/14 at 100.00 | Aa2 | 1,446,309 |
| 4,275 | Volusia County School Board, Florida, Certificates of Participation, Series 2005B, 5.000%, 8/01/24 – AGM Insured | 8/15 at 100.00 | Aa3 | 4,367,897 |
| 2,000 | Volusia County, Florida, Gas Tax Revenue Bonds, Series 2004, 5.000%, 10/01/21 – AGM Insured | 10/14 at 100.00 | AAA | 2,114,720 |
| 12,000 | Volusia County, Florida, School Board Certificates of Participation, Series 2007, 5.000%, 8/01/32 – AGM Insured (UB) | 8/17 at 100.00 | Aa3 | 12,000,000 |
| 1,785 | Volusia County, Florida, Tax Revenue Bonds, Tourist Development, Series 2004, 5.000%, 12/01/24 – AGM Insured | 12/14 at 100.00 | Aa3 | 1,860,006 |
| 365,830 | Total Florida | | | 359,647,552 |
| | Georgia – 1.9% (1.3% of Total Investments) | | | |
| 1,000 | Atlanta, Georgia, Water and Wastewater Revenue Bonds, Series 2004, 5.000%, 11/01/22 – AGM Insured | 11/14 at 100.00 | AAA | 1,051,950 |
| 10,000 | Atlanta, Georgia, Water and Wastewater Revenue Bonds, Series 2009B, 5.375%, 11/01/39 – AGM Insured | 11/19 at 100.00 | AAA | 10,489,500 |
| 2,825 | Cherokee County Water and Sewerage Authority, Georgia, Revenue Bonds, Refunding Series 2007, 4.000%, 8/01/26 | 8/20 at 100.00 | Aa2 | 2,857,572 |
| 1,520 | College Park Business and Industrial Development Authority, Georgia, Revenue Bonds, Public Safety Project, Series 2004, 5.250%, 9/01/23 – NPF Insured | 9/14 at 102.00 | AA– | 1,642,968 |
| | Fulton County Development Authority, Georgia, Revenue Bonds, Georgia Tech Molecular Science Building, Series 2004: | | | |
| 1,695 | 5.250%, 5/01/19 – NPF Insured | 5/14 at 100.00 | Aa3 | 1,871,483 |
| 1,135 | 5.250%, 5/01/20 – NPF Insured | 5/14 at 100.00 | Aa3 | 1,242,598 |
| 4,500 | 5.000%, 5/01/36 – NPF Insured | 5/14 at 100.00 | Aa3 | 4,585,905 |
| 960 | Glynn-Brunswick Memorial Hospital Authority, Georgia, Revenue Bonds, Southeast Georgia Health Systems, Series 1996, 5.250%, 8/01/13 – NPF Insured | 10/10 at 100.00 | A | 962,141 |
| 2,250 | | | Aa3 | 2,333,340 |

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| | Gwinnett County Hospital Authority, Georgia, Revenue Anticipation Certificates, Gwinnett | 7/19 at 100.00 | | |
| | Hospital System Inc. Project, Series 2007C, 5.500%, 7/01/39 – AGM Insured (Alternative Minimum Tax) | | | |
| 25,885 | Total Georgia | | | 27,037,457 |
| | Idaho – 0.2% (0.1% of Total Investments) | | | |
| 130 | Idaho Housing Agency, Single Family Mortgage Senior Bonds, Series 1994B-1, 6.750%, 7/01/22 | No Opt. Call | Aaa | 136,401 |
| 90 | Idaho Housing Agency, Single Family Mortgage Senior Bonds, Series 1994B-2, 6.900%, 7/01/26 (Alternative Minimum Tax) | No Opt. Call | Aaa | 91,571 |
| 125 | Idaho Housing Agency, Single Family Mortgage Senior Bonds, Series 1995B, 6.600%, 7/01/27 (Alternative Minimum Tax) | 1/11 at 100.00 | Aaa | 125,740 |
| | Idaho Housing and Finance Association, Grant and Revenue Anticipation Bonds, Federal Highway Trust Funds, Series 2006: | | | |
| 1,000 | 5.000%, 7/15/23 – NPFPG Insured | 7/16 at 100.00 | Aa2 | 1,078,300 |
| 1,065 | 5.000%, 7/15/24 – NPFPG Insured | 7/16 at 100.00 | Aa2 | 1,141,297 |
| 2,410 | Total Idaho | | | 2,573,309 |
| | Illinois – 5.7% (3.7% of Total Investments) | | | |
| 1,050 | Bedford Park, Illinois, General Obligation Bonds, Series 2004A, 5.250%, 12/15/20 – AGM Insured | 12/14 at 100.00 | AAA | 1,163,778 |
| 7,000 | Chicago, Illinois, General Airport Revenue Bonds, O’Hare International Airport, Third Lien Refunding Series 2010C, 5.250%, 1/01/35 – AGC Insured | No Opt. Call | AAA | 7,276,500 |
| | Chicago, Illinois, Second Lien Passenger Facility Charge Revenue Refunding Bonds, O’Hare International Airport, Series 2001E: | | | |
| 4,615 | 5.500%, 1/01/17 – AMBAC Insured (Alternative Minimum Tax) | 1/11 at 101.00 | A2 | 4,722,853 |
| 4,870 | 5.500%, 1/01/18 – AMBAC Insured (Alternative Minimum Tax) | 1/11 at 101.00 | A2 | 4,976,556 |
| 7,200 | Chicago, Illinois, Third Lien General Airport Revenue Bonds, O’Hare International Airport, Series 2005A, 5.250%, 1/01/24 – NPFPG Insured | 1/16 at 100.00 | A1 | 7,561,008 |
| 7,025 | De Witt, Ford, Livingston, Logan, Mc Lean and Tazewell Community College District 540, Illinois, General Obligation Bonds, Series 2007, 3.000%, 12/01/26 – AGM Insured | 12/17 at 100.00 | Aa2 | 5,858,288 |
| 10,000 | Illinois Development Finance Authority, Revenue Bonds, Provena Health, Series 1998A, 5.500%, 5/15/21 – NPFPG Insured | 11/10 at 100.00 | A | 10,004,400 |
| 2,095 | Illinois Educational Facilities Authority, Revenue Bonds, Robert Morris College, Series 2000, 5.800%, 6/01/30 – NPFPG Insured | 12/10 at 100.00 | Baa1 | 2,095,251 |
| 22,510 | Illinois, General Obligation Bonds, Illinois FIRST Program, Series 2002, 5.125%, 2/01/27 – | 2/12 at 100.00 | A+ | 22,605,217 |

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| | FGIC Insured | | | |
| 20,045 | Metropolitan Pier and Exposition Authority, Illinois, Revenue Bonds, McCormick Place Expansion Project, Series 2002A, 0.000%, 12/15/35 – NPF | No Opt. Call | AAA | 4,428,341 |
| | FGIC Insured | | | |
| 4,260 | Schaumburg, Illinois, General Obligation Bonds, Series 2004B: 5.000%, 12/01/22 – FGIC Insured | 12/14 at 100.00 | Aaa | 4,555,857 |
| 2,365 | 5.000%, 12/01/23 – FGIC Insured | 12/14 at 100.00 | Aaa | 2,516,455 |
| 4,000 | Southwestern Illinois Development Authority, School Revenue Bonds, Triad School District 2, Madison County, Illinois, Series 2006, 0.000%, 10/01/25 – NPF | No Opt. Call | A+ | 1,882,720 |
| 97,035 | Insured Total Illinois | | | 79,647,224 |
| | Indiana – 3.5% (2.3% of Total Investments) | | | |
| 2,030 | Decatur Township-Marion County Multi-School Building Corporation, Indiana, First Mortgage Bonds, Series 2003, 5.000%, 7/15/20 (Pre-refunded 7/15/13) – FGIC Insured | 7/13 at 100.00 | AA+ (4) | 2,282,837 |
| 8,000 | Indiana Municipal Power Agency, Power Supply Revenue Bonds, Series 2007A, 5.000%, 1/01/42 – NPF | 1/17 at 100.00 | A+ | 8,102,640 |
| 20,000 | Insured Indianapolis Local Public Improvement Bond Bank, Indiana, Series 1999E, 0.000%, 2/01/28 – AMBAC Insured | No Opt. Call | AA | 9,022,600 |
| 5,300 | Indianapolis Local Public Improvement Bond Bank, Indiana, Waterworks Project Series 2009A, 5.500%, 1/01/38 – AGC Insured | 1/19 at 100.00 | AAA | 5,786,169 |
| 3,250 | Indianapolis Local Public Improvement Bond Bank, Indiana, Waterworks Project, Series 2002A, 5.250%, 7/01/33 (Pre-refunded 7/01/12) – NPF | 7/12 at 100.00 | AAA | 3,562,618 |
| 1,340 | Insured Monroe-Gregg Grade School Building Corporation, Morgan County, Indiana, First Mortgage Bonds, Series 2004, 5.000%, 1/15/25 (Pre-refunded 1/15/14) – AGM Insured | 1/14 at 100.00 | AAA | 1,531,191 |
| 5,000 | Noblesville Redevelopment Authority, Indiana, Economic Development Lease Rental Bonds, Exit 10 Project, Series 2003, 5.000%, 1/15/28 – AMBAC Insured | 7/13 at 100.00 | AA– | 5,111,500 |
| 10,000 | Purdue University, Indiana, Student Fee Bonds, Series 2002O, 5.000%, 7/01/19 – NPF | 1/12 at 100.00 | Aaa | 10,337,100 |
| 3,705 | Whitley County Middle School Building Corporation, Columbia City, Indiana, First Mortgage Bonds, Series 2003, 5.000%, 7/15/16 (Pre-refunded 7/15/13) – AGM Insured | 7/13 at 100.00 | Aa3 (4) | 4,187,429 |
| 58,625 | Total Indiana | | | 49,924,084 |
| | Kansas – 0.7% (0.4% of Total Investments) | | | |
| 2,055 | Kansas Turnpike Authority, Revenue Bonds, Series 2004A-2, 5.000%, 9/01/23 – AGM Insured | 9/14 at 101.00 | AAA | 2,226,120 |
| 2,145 | Neosho County Unified School District 413, Kansas, General Obligation Bonds, Series 2006: 5.000%, 9/01/27 – AGM Insured | | Aa3 | 2,219,324 |

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| | | 9/14 at | | |
| | | 100.00 | | |
| | | 9/14 at | | |
| 4,835 | 5.000%, 9/01/29 – AGM Insured | 100.00 | Aa3 | 4,964,046 |
| 9,035 | Total Kansas | | | 9,409,490 |
| | Kentucky – 3.0% (1.9% of Total Investments) | | | |
| | Kenton County School District Finance Corporation, Kentucky, | 6/14 at | | |
| 3,870 | School Building Revenue Bonds, | 100.00 | Aa2 | 4,209,399 |
| | Series 2004, 5.000%, 6/01/20 – NPFG Insured | | | |
| | Kentucky State Property and Buildings Commission, Revenue | | | |
| | Bonds, Project 93, Refunding | | | |
| | Series 2009: | | | |
| | | 2/19 at | | |
| 3,860 | 5.250%, 2/01/20 – AGC Insured | 100.00 | AAA | 4,480,842 |
| | | 2/19 at | | |
| 10,000 | 5.250%, 2/01/24 – AGC Insured | 100.00 | AAA | 11,197,800 |
| | Kentucky Turnpike Authority, Economic Development Road | 7/16 at | | |
| 7,500 | Revenue Bonds, Revitalization Project, | 100.00 | AA+ | 8,067,525 |
| | Series 2006B, 5.000%, 7/01/25 – AMBAC Insured | | | |
| | Louisville and Jefferson County Metropolitan Sewer District, | 11/11 at | | |
| 12,980 | Kentucky, Sewer and Drainage | 101.00 | AA– | 13,663,657 |
| | System Revenue Bonds, Series 2001A, 5.500%, 5/15/34 – NPFG | | | |
| | Insured | | | |
| 38,210 | Total Kentucky | | | 41,619,223 |
| | Louisiana – 4.5% (2.9% of Total Investments) | | | |
| | DeSoto Parish, Louisiana, Pollution Control Revenue Refunding | 9/10 at | | |
| 5,000 | Bonds, Cleco Utility Group Inc. | 101.00 | BBB | 5,020,250 |
| | Project, Series 1999, 5.875%, 9/01/29 – AMBAC Insured | | | |
| | Lafayette City and Parish, Louisiana, Utilities Revenue Bonds, | 11/14 at | | |
| 3,025 | Series 2004, 5.250%, 11/01/22 – | 100.00 | A1 | 3,306,083 |
| | NPFG Insured | | | |
| | Louisiana Public Facilities Authority, Revenue Bonds, Baton | 7/14 at | | |
| 4,535 | Rouge General Hospital, Series | 100.00 | A | 4,669,735 |
| | 2004, 5.250%, 7/01/24 – NPFG Insured | | | |
| | Louisiana State, Gasoline and Fuels Tax Revenue Bonds, Series | | | |
| | 2005A: | | | |
| | | 5/15 at | | |
| 2,400 | 5.000%, 5/01/25 – FGIC Insured | 100.00 | Aa1 | 2,526,144 |
| | | 5/15 at | | |
| 4,415 | 5.000%, 5/01/26 – FGIC Insured | 100.00 | Aa1 | 4,625,507 |
| | | 5/15 at | | |
| 5,000 | 5.000%, 5/01/27 – FGIC Insured | 100.00 | Aa1 | 5,211,950 |
| | Louisiana State, Gasoline and Fuels Tax Revenue Bonds, Series | | | |
| | 2006A: | | | |
| | | 5/16 at | | |
| 3,300 | 4.750%, 5/01/39 – AGM Insured (UB) | 100.00 | AAA | 3,332,010 |
| | | 5/16 at | | |
| 35,725 | 4.500%, 5/01/41 – FGIC Insured (UB) | 100.00 | Aa1 | 34,965,130 |
| | Louisiana State, Gasoline Tax Revenue Bonds, Series 2006, | 5/16 at | | |
| 38 | Residuals 660-1, 15.451%, 5/01/34 – | 100.00 | Aa1 | 35,072 |
| | FGIC Insured (IF) | | | |

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| 63,438 | Total Louisiana | | | 63,691,881 |
| | Maine – 0.2% (0.2% of Total Investments) | | | |
| | Maine Health and Higher Educational Facilities Authority, | 7/13 at | | |
| 3,000 | Revenue Bonds, Series 2003B, 5.000%, | 100.00 | AAA | 3,338,430 |
| | 7/01/28 (Pre-refunded 7/01/13) – AGM Insured | | | |
| | Maryland – 0.3% (0.2% of Total Investments) | | | |
| | Baltimore, Maryland, Senior Lien Convention Center Hotel | 9/16 at | | |
| 5,345 | Revenue Bonds, Series 2006A, 5.250%, | 100.00 | Baa3 | 4,778,430 |
| | 9/01/28 – SYNCORA GTY Insured | | | |
| | Massachusetts – 5.3% (3.4% of Total Investments) | | | |
| | Massachusetts Department of Transportation, Metropolitan | 1/20 at | | |
| 4,500 | Highway System Revenue Bonds, | 100.00 | AA | 4,764,960 |
| | Commonwealth Contract Assistance Secured, Refunding Series | | | |
| | 2010B, 5.000%, 1/01/35 | | | |
| | Massachusetts Development Finance Authority, Revenue Bonds, | 1/12 at | | |
| 22,500 | WGBH Educational Foundation, | 101.00 | A (4) | 24,318,225 |
| | Series 2002A, 5.375%, 1/01/42 (Pre-refunded 1/01/12) – AMBAC | | | |
| | Insured | | | |
| | Massachusetts Health and Educational Facilities Authority, | 12/19 at | | |
| 5,330 | Revenue Bonds, Harvard University, | 100.00 | AAA | 6,771,818 |
| | Tender Option Bond Trust 2010-20W, 13.147%, 12/15/34 (IF) | | | |
| | Massachusetts School Building Authority, Dedicated Sales Tax | 8/15 at | | |
| 11,000 | Revenue Bonds, Series 2005A, | 100.00 | AAA | 12,219,999 |
| | 5.000%, 8/15/23 – AGM Insured (UB) | | | |
| | Massachusetts Water Resources Authority, General Revenue | 2/17 at | | |
| 7,255 | Bonds, Series 2007A, 4.500%, | 100.00 | AAA | 7,201,240 |
| | 8/01/46 – AGM Insured (UB) | | | |
| | Massachusetts, Special Obligation Dedicated Tax Revenue Bonds, | 1/14 at | | |
| 15,000 | Series 2004, 5.250%, 1/01/23 | 100.00 | A1 (4) | 17,178,600 |
| | (Pre-refunded 1/01/14) – FGIC Insured | | | |
| | University of Massachusetts Building Authority, Senior Lien | 11/14 at | | |
| 1,500 | Project Revenue Bonds, Series | 100.00 | A+ (4) | 1,773,990 |
| | 2004-1, 5.375%, 11/01/20 (Pre-refunded 11/01/14) – AMBAC | | | |
| | Insured | | | |
| 67,085 | Total Massachusetts | | | 74,228,832 |
| | Michigan – 2.7% (1.7% of Total Investments) | | | |
| | Detroit City School District, Wayne County, Michigan, Unlimited | No Opt. | | |
| 5,490 | Tax School Building and Site | Call | AAA | 6,159,725 |
| | Improvement Bonds, Series 2001A, 6.000%, 5/01/29 – AGM | | | |
| | Insured (UB) | | | |
| | Detroit, Michigan, General Obligation Bonds, Series 2001A-1, | 10/11 at | | |
| 6,000 | 5.375%, 4/01/18 – NPFPG Insured | 100.00 | A | 5,620,860 |
| | Detroit, Michigan, Senior Lien Water Supply System Revenue | 10/10 at | | |
| 7,420 | Bonds, Series 1997A, 5.000%, | 100.00 | Aa3 | 7,420,074 |
| | 7/01/27 – NPFPG Insured | | | |
| | Grand Rapids Community College, Kent County, Michigan, | 5/13 at | | |
| 1,085 | General Obligation Refunding Bonds, | 100.00 | Aa1 | 1,189,388 |
| | Series 2003, 5.250%, 5/01/20 – AMBAC Insured | | | |
| | Wayne County, Michigan, Airport Revenue Bonds, Detroit | 12/10 at | | |
| 6,850 | Metropolitan Wayne County Airport, | 100.00 | A | 6,897,813 |

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| | Series 1998A, 5.375%, 12/01/15 – NPF | | | |
| | Wayne County, Michigan, Limited Tax General Obligation | 12/11 at | | |
| 10,000 | Airport Hotel Revenue Bonds, Detroit | 101.00 | A | 10,021,000 |
| | Metropolitan Wayne County Airport, Series 2001A, 5.250%, 12/01/25 – NPF | | | |
| 36,845 | Total Michigan | | | 37,308,860 |
| | Minnesota – 1.7% (1.1% of Total Investments) | | | |
| | Minneapolis, Minnesota, Health Care System Revenue Bonds,S | 11/18 at | | |
| 5,000 | Fairview Health Services, Series | 100.00 | AAA | 5,633,650 |
| | 2008B, 6.500%, 11/15/38 – AGC Insured | | | |
| | Northern Municipal Power Agency, Minnesota, Electric System | No Opt. | | |
| 4,000 | Revenue Bonds, Refunding Series | Call | AAA | 4,549,600 |
| | 2009A, 5.000%, 1/01/15 – AGC Insured | | | |
| | Saint Paul Housing and Redevelopment Authority, Minnesota, | 12/11 at | | |
| 13,005 | Multifamily Housing Revenue Bonds, | 102.00 | N/R (4) | 14,358,690 |
| | Marian Center Project, Series 2001A, 6.450%, 6/20/43 | | | |
| | (Pre-refunded 12/20/11) | | | |
| 22,005 | Total Minnesota | | | 24,541,940 |
| | Nebraska – 2.4% (1.6% of Total Investments) | | | |
| | Lincoln, Nebraska, Electric System Revenue Bonds, Series | 9/17 at | | |
| 27,125 | 2007A, 4.500%, 9/01/37 – FGIC | 100.00 | AA | 27,039,828 |
| | Insured (UB) | | | |
| | Municipal Energy Agency of Nebraska, Power Supply System | 4/19 at | | |
| 5,000 | Revenue and Refunding Bonds, | 100.00 | AA+ | 5,389,000 |
| | Series 2009A, 5.375%, 4/01/39 – BHAC Insured | | | |
| | Nebraska Public Power District, General Revenue Bonds, Series | 1/15 at | | |
| 1,000 | 2005A, 5.000%, 1/01/25 – | 100.00 | AAA | 1,044,230 |
| | AGM Insured | | | |
| 33,125 | Total Nebraska | | | 33,473,058 |
| | Nevada – 6.7% (4.3% of Total Investments) | | | |
| | Clark County, Nevada, General Obligation Bank Bonds, Southern | 12/12 at | | |
| 8,475 | Nevada Water Authority Loan, | 100.00 | Aaa | 8,561,869 |
| | Series 2002, 5.000%, 6/01/32 – NPF | | | |
| | Clark County, Nevada, General Obligation Bank Bonds, Southern | 12/12 at | | |
| 3,630 | Nevada Water Authority Loan, | 100.00 | AA+ (4) | 4,014,090 |
| | Series 2002, 5.000%, 6/01/32 (Pre-refunded 12/01/12) – NPF | | | |
| | Insured | | | |
| | Clark County, Nevada, Passenger Facility Charge Revenue Bonds, | 1/20 at | | |
| 14,140 | Las Vegas-McCarran | 100.00 | AAA | 14,460,978 |
| | International Airport, Series 2010A, 5.250%, 7/01/39 – AGM | | | |
| | Insured | | | |
| | Clark County, Nevada, Subordinate Lien Airport Revenue Bonds, | 7/14 at | | |
| 7,370 | Series 2004A-2, 5.125%, | 100.00 | Aa3 | 7,582,919 |
| | 7/01/25 – FGIC Insured | | | |
| | Director of Nevada State Department of Business and Industry, | | | |
| | Revenue Bonds, Las Vegas | | | |
| | Monorail Project, First Tier, Series 2000: | | | |
| | | 1/12 at | | |
| 15,000 | 5.625%, 1/01/34 – AMBAC Insured (5) | 100.00 | N/R | 3,595,350 |
| 11,400 | 5.375%, 1/01/40 – AMBAC Insured (5) | | N/R | 2,732,694 |

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| | | 1/11 at | | |
| | | 100.00 | | |
| 14,985 | Reno, Nevada, Capital Improvement Revenue Bonds, Series 2002, 5.375%, 6/01/32 – FGIC Insured | 6/12 at | | |
| | | 100.00 | A | 14,452,283 |
| 25,300 | Reno, Nevada, Capital Improvement Revenue Bonds, Series 2002, 5.375%, 6/01/32 (Pre-refunded 6/01/12) – FGIC Insured | 6/12 at | | |
| | | 100.00 | A3 (4) | 27,606,095 |
| 10,000 | Reno, Nevada, Senior Lien Sales and Room Tax Revenue Bonds, Reno Transportation Rail Access Corridor Project, Series 2002, 5.125%, 6/01/27 (Pre-refunded 6/01/12) – AMBAC Insured | 6/12 at | | |
| | | 100.00 | Baa3 (4) | 10,856,100 |
| 110,300 | Total Nevada | | | 93,862,378 |
| | New Jersey – 4.1% (2.7% of Total Investments) | | | |
| | Essex County Improvement Authority, New Jersey, Guaranteed Revenue Bonds, Project Consolidation, Series 2004: | | | |
| 2,000 | 5.125%, 10/01/21 – NPMFG Insured | 10/14 at | | |
| | | 100.00 | Aa2 | 2,130,160 |
| 2,250 | 5.125%, 10/01/22 – NPMFG Insured | 10/14 at | | |
| | New Jersey Economic Development Authority, Revenue Bonds, Motor Vehicle Surcharge, Series 2004A: | 100.00 | Aa2 | 2,381,198 |
| 3,850 | 5.000%, 7/01/22 – NPMFG Insured | 7/14 at | | |
| | | 100.00 | A | 4,046,004 |
| 3,850 | 5.000%, 7/01/23 – NPMFG Insured | 7/14 at | | |
| | New Jersey Turnpike Authority, Revenue Bonds, Refunding Series 2005D-1, 5.250%, 1/01/26 – AGM Insured | 100.00 | A | 4,025,945 |
| 26,000 | New Jersey Turnpike Authority, Revenue Bonds, Series 2003A: | No Opt. Call | AAA | 30,119,960 |
| 8,250 | 5.000%, 1/01/19 – FGIC Insured | 7/13 at | | |
| | | 100.00 | A+ | 9,004,793 |
| 2,000 | 5.000%, 1/01/23 – AGM Insured (UB) | 7/13 at | | |
| | New Jersey Turnpike Authority, Revenue Bonds, Series 2005A, | 100.00 | AAA | 2,141,278 |
| 3,320 | 5.000%, 1/01/21 – AGM Insured (UB) | 1/15 at | | |
| | | 100.00 | AAA | 3,614,351 |
| 51,520 | Total New Jersey | | | 57,463,689 |
| | New Mexico – 1.3% (0.8% of Total Investments) | | | |
| 3,660 | San Juan County, New Mexico, Subordinate Gross Receipts Tax Revenue Bonds, Series 2005, 5.000%, 6/15/25 – NPMFG Insured | 6/15 at | | |
| | | 100.00 | Aa3 | 3,827,921 |
| 13,600 | University of New Mexico, System Improvement Subordinated Lien Revenue Bonds, Series 2007A, 5.000%, 6/01/36 – AGM Insured | 6/17 at | | |
| | | 100.00 | AAA | 14,125,232 |
| 17,260 | Total New Mexico | | | 17,953,153 |
| | New York – 6.8% (4.4% of Total Investments) | | | |
| 1,880 | Dormitory Authority of the State of New York, FHA-Insured Mortgage Revenue Bonds, Montefiore Hospital, Series 2004, 5.000%, 8/01/23 – FGIC Insured | 2/15 at | | |
| | | 100.00 | A | 1,956,215 |
| 3,335 | | | AAA | 3,571,485 |

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| | Dormitory Authority of the State of New York, State Personal Income Tax Revenue Bonds, Series 2005F, 5.000%, 3/15/24 – AMBAC Insured | 3/15 at 100.00 | | |
| 3,820 | Hudson Yards Infrastructure Corporation, New York, Revenue Bonds, Series 2006A, 4.500%, 2/15/47 – NPMFG Insured | 2/17 at 100.00 | A | 3,522,957 |
| 12,500 | Long Island Power Authority, New York, Electric System General Revenue Bonds, Series 2006A, 5.000%, 12/01/25 – FGIC Insured | 6/16 at 100.00 | A | 13,234,250 |
| 6,900 | Long Island Power Authority, New York, Electric System Revenue Bonds, Series 2006F, 4.250%, 5/01/33 – NPMFG Insured | 11/16 at 100.00 | A | 6,746,889 |
| | Metropolitan Transportation Authority, New York, State Service Contract Refunding Bonds, Series 2002A: | | | |
| 1,500 | 5.000%, 7/01/21 – FGIC Insured | 7/12 at 100.00 | AA– | 1,584,855 |
| 5,000 | 5.000%, 7/01/25 – FGIC Insured | 7/12 at 100.00 | AA– | 5,238,900 |
| 2,615 | New York City Industrial Development Agency, New York, Revenue Bonds, Yankee Stadium Project Pilot, Series 2009A, 7.000%, 3/01/49 – AGC Insured | 3/19 at 100.00 | AAA | 3,042,003 |
| 5,000 | New York City, New York, General Obligation Bonds, Fiscal Series 2005F-1, 5.000%, 9/01/21 – AMBAC Insured | 9/15 at 100.00 | AA | 5,579,750 |
| 10,000 | New York City, New York, General Obligation Bonds, Fiscal Series 2005M, 5.000%, 4/01/26 – FGIC Insured | 4/15 at 100.00 | AA | 10,675,200 |
| 5,000 | New York State Thruway Authority, General Revenue Bonds, Series 2005F, 5.000%, 1/01/26 – AMBAC Insured | 1/15 at 100.00 | A+ | 5,235,600 |
| 14,000 | New York State Thruway Authority, General Revenue Bonds, Series 2005G, 5.000%, 1/01/30 – AGM Insured | 7/15 at 100.00 | AAA | 14,612,780 |
| 3,650 | New York State Urban Development Corporation, Service Contract Revenue Bonds, Series 2005B, 5.000%, 3/15/25 – AGM Insured (UB) | 3/15 at 100.00 | AAA | 3,971,492 |
| | New York State Urban Development Corporation, State Personal Income Tax Revenue Bonds, Series 2004A-1: | | | |
| 1,000 | 5.000%, 3/15/23 – FGIC Insured | 3/14 at 100.00 | AAA | 1,085,950 |
| 5,000 | 5.000%, 3/15/25 – FGIC Insured | 3/14 at 100.00 | AAA | 5,359,550 |
| 10,000 | Triborough Bridge and Tunnel Authority, New York, Subordinate Lien General Purpose Revenue Refunding Bonds, Series 2002E, 5.000%, 11/15/32 – NPMFG Insured | 11/12 at 100.00 | Aa3 | 10,446,100 |
| 91,200 | Total New York North Carolina – 1.2% (0.8% of Total Investments) | | | 95,863,976 |

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Mooresville, North Carolina, Enterprise System Revenue Bonds,
Series 2004:

| | | | | |
|--------|---|--------------------|---------|------------|
| 2,115 | 5.000%, 5/01/22 – FGIC Insured | 5/14 at 100.00 | AA– | 2,232,636 |
| 2,575 | 5.000%, 5/01/26 – FGIC Insured | 5/14 at 100.00 | AA– | 2,657,864 |
| 5,250 | North Carolina Municipal Power Agency 1, Catawba Electric Revenue Bonds, Series 2003A, 5.250%, 1/01/16 – AGM Insured | 1/13 at 100.00 | AAA | 5,734,365 |
| | Raleigh Durham Airport Authority, North Carolina, Airport Revenue Bonds, Series 2005A: | | | |
| 3,205 | 5.000%, 5/01/23 – AMBAC Insured | 5/15 at 100.00 | Aa3 | 3,385,313 |
| 3,295 | 5.000%, 5/01/24 – AMBAC Insured | 5/15 at 100.00 | Aa3 | 3,455,038 |
| 16,440 | Total North Carolina North Dakota – 0.5% (0.3% of Total Investments) Grand Forks, North Dakota, Sales Tax Revenue Bonds, Alerus Project, Series 2005A: | | | 17,465,216 |
| | | | | |
| 2,195 | 5.000%, 12/15/22 – NPFG Insured | 12/15 at 100.00 | Aa3 | 2,388,489 |
| 1,355 | 5.000%, 12/15/23 – NPFG Insured | 12/15 at 100.00 | Aa3 | 1,461,327 |
| 3,000 | 5.000%, 12/15/24 – NPFG Insured | 12/15 at 100.00 | Aa3 | 3,201,210 |
| 6,550 | Total North Dakota Ohio – 3.7% (2.4% of Total Investments) Cleveland State University, Ohio, General Receipts Bonds, Series | | | 7,051,026 |
| 2,650 | 2004, 5.250%, 6/01/24 – FGIC Insured | 6/14 at 100.00 | A+ | 2,813,717 |
| 2,000 | Columbus City School District, Franklin County, Ohio, General Obligation Bonds, Series 2004, 5.250%, 12/01/25 (Pre-refunded 12/01/14) – AGM Insured | 12/14 at 100.00 | AAA | 2,361,740 |
| 2,385 | Columbus, Ohio, Tax Increment Financing Bonds, Easton Project, Series 2004A, 5.000%, 12/01/22 – AMBAC Insured | 6/14 at 100.00 | BBB+ | 2,476,918 |
| 2,205 | Hamilton City School District, Ohio, General Obligation Bonds, Series 2005, 5.000%, 12/01/24 – NPFG Insured | 6/15 at 100.00 | Baa1 | 2,307,378 |
| 19,595 | Hamilton County, Ohio, Sales Tax Bonds, Subordinate Lien, Series 2006, 4.250%, 12/01/32 – AMBAC Insured | 12/16 at 100.00 | A1 | 18,577,432 |
| 20,100 | Lucas County, Ohio, Hospital Revenue Bonds, ProMedica Healthcare Obligated Group, Series 1999, 5.375%, 11/15/39 – AMBAC Insured | 11/10 at 100.50 | N/R | 20,176,581 |
| 3,000 | Ross Local School District, Butler County, Ohio, General Obligation Bonds, Series 2003, 5.000%, 12/01/28 (Pre-refunded 12/01/13) – AGM Insured | 12/13 at 100.00 | Aa2 (4) | 3,432,630 |
| 51,935 | Total Ohio Oklahoma – 2.6% (1.7% of Total Investments) | | | 52,146,396 |
| 3,500 | | | AA | 3,669,120 |

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| | Oklahoma Capitol Improvement Authority, State Facilities Revenue Bonds, Series 2005F, 5.000%, 7/01/24 – AMBAC Insured | 7/15 at 100.00 | | |
| 1,815 | Oklahoma Housing Finance Agency, GNMA Collateralized Single Family Mortgage Revenue Bonds, Series 1987A, 7.997%, 8/01/18 (Alternative Minimum Tax) | No Opt. Call | AAA | 1,883,081 |
| 21,000 | Oklahoma Municipal Power Authority, Power Supply System Revenue Bonds, Series 2007, 4.500%, 1/01/47 – FGIC Insured | 1/17 at 100.00 | A | 20,153,700 |
| 5,245 | Oklahoma State Industries Authority, Revenue Bonds, Oklahoma Medical Research Foundation, Series 2001, 5.250%, 2/01/21 – AMBAC Insured | 2/11 at 100.00 | A1 | 5,280,876 |
| 4,880 | University of Oklahoma, Student Housing Revenue Bonds, Series 2004, 5.000%, 7/01/22 – AMBAC Insured | 7/14 at 100.00 | Aa3 | 5,085,448 |
| 36,440 | Total Oklahoma Oregon – 0.2% (0.2% of Total Investments) | | | 36,072,225 |
| 2,535 | Oregon Department of Administrative Services, Certificates of Participation, Series 2005A, 5.000%, 5/01/25 – AGM Insured | 5/15 at 100.00 | AAA | 2,684,083 |
| 695 | Oregon Housing and Community Services Department, Single Family Mortgage Revenue Bonds, Series 1995A, 6.450%, 7/01/26 (Alternative Minimum Tax) | 1/11 at 100.00 | Aa2 | 695,910 |
| 3,230 | Total Oregon Pennsylvania – 3.2% (2.1% of Total Investments) | | | 3,379,993 |
| 7,925 | Commonwealth Financing Authority, Pennsylvania, State Appropriation Lease Bonds, Series 2006A, 5.000%, 6/01/26 – AGM Insured (UB) | 6/16 at 100.00 | AAA | 8,413,893 |
| 5,250 | Delaware River Port Authority, New Jersey and Pennsylvania, Revenue Bonds, Series 2010E, 5.000%, 1/01/40 – AGM Insured | 1/20 at 100.00 | AAA | 5,410,913 |
| 1,565 | Montgomery County Industrial Development Authority, Pennsylvania, FHA Insured Mortgage Revenue Bonds, New Regional Medical Center Project, Series 2010, 5.375%, 8/01/38 | 8/20 at 100.00 | AA | 1,623,234 |
| 1,800 | Pennsylvania Higher Educational Facilities Authority, Revenue Bonds, Drexel University, Series 2005A, 5.000%, 5/01/28 – NPMF Insured | 5/15 at 100.00 | A+ | 1,846,908 |
| 11,740 | Pennsylvania Public School Building Authority, Lease Revenue Bonds, School District of Philadelphia, Series 2006B, 4.500%, 6/01/32 – AGM Insured (UB) | 12/16 at 100.00 | AAA | 11,335,322 |
| 2,625 | Pennsylvania Turnpike Commission, Turnpike Revenue Bonds, Series 2006A, 5.000%, 12/01/26 – AMBAC Insured | 6/16 at 100.00 | Aa3 | 2,774,993 |
| 6,335 | Radnor Township School District, Delaware County, Pennsylvania, General Obligation Bonds, Series 2005B, 5.000%, 2/15/30 – AGM Insured | 8/15 at 100.00 | Aa2 | 6,676,266 |
| 3,285 | Reading School District, Berks County, Pennsylvania, General Obligation Bonds, Series 2005: 5.000%, 1/15/22 – AGM Insured (UB) | 1/16 at 100.00 | AAA | 3,565,046 |

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| 3,450 | 5.000%, 1/15/23 – AGM Insured (UB) | 1/16 at 100.00 | AAA | 3,726,207 |
| 43,975 | Total Pennsylvania Puerto Rico – 0.8% (0.5% of Total Investments) | | | 45,372,782 |
| 2,500 | Puerto Rico Electric Power Authority, Power Revenue Bonds, Series 2005RR, 5.000%, 7/01/30 (Pre-refunded 7/01/15) – SYNCORA GTY Insured | 7/15 at 100.00 | AAA | 2,967,600 |
| 2,000 | Puerto Rico Highway and Transportation Authority, Highway Revenue Bonds, Series 2003G, 5.250%, 7/01/19 – FGIC Insured | 7/13 at 100.00 | A3 | 2,073,480 |
| 1,550 | Puerto Rico Municipal Finance Agency, Series 2005C, 5.250%, 8/01/21 – CIFG Insured | No Opt. Call | A3 | 1,625,578 |
| 36,000 | Puerto Rico Sales Tax Financing Corporation, Sales Tax Revenue Bonds, Series 2007A, 0.000%, 8/01/42 – FGIC Insured | No Opt. Call | Aa2 | 5,076,000 |
| 42,050 | Total Puerto Rico Rhode Island – 1.8% (1.1% of Total Investments) | | | 11,742,658 |
| 2,195 | Providence Housing Development Corporation, Rhode Island, FHA-Insured Section 8 Assisted Mortgage Revenue Refunding Bonds, Barbara Jordan Apartments, Series 1994A, 6.750%, 7/01/25 – NPFPG Insured | 1/11 at 100.00 | A | 2,198,271 |
| 20,475 | Rhode Island Depositors Economic Protection Corporation, Special Obligation Refunding Bonds, Series 1993B, 5.250%, 8/01/21 (Pre-refunded 2/01/11) – NPFPG Insured | 2/11 at 100.00 | A (4) | 20,988,513 |
| 1,405 | Rhode Island Health & Educational Building Corporation, Higher Education Auxiliary Enterprise Revenue Bonds, Series 2004A, 5.500%, 9/15/24 – AMBAC Insured | 9/14 at 100.00 | A1 | 1,514,126 |
| 24,075 | Total Rhode Island South Carolina – 5.5% (3.6% of Total Investments) | | | 24,700,910 |
| 14,650 | Anderson County School District 5, South Carolina, General Obligation Bonds, Series 2008, Trust 1181, 9.678%, 8/01/15 – AGM Insured (IF) | No Opt. Call | AAA | 16,341,782 |
| 10,000 | Beaufort County, South Carolina, Tax Increment Bonds, New River Redevelopment Project, Series 2002, 5.000%, 6/01/27 – NPFPG Insured | 12/12 at 100.00 | A | 10,144,500 |
| 2,000 | Medical University Hospital Authority, South Carolina, FHA-Insured Mortgage Revenue Bonds, Series 2004A: 5.250%, 8/15/22 – NPFPG Insured | 8/14 at 100.00 | A | 2,122,140 |
| 2,605 | 5.250%, 8/15/23 – NPFPG Insured | 8/14 at 100.00 | A | 2,753,641 |
| 2,385 | 5.250%, 8/15/25 – NPFPG Insured | 8/14 at 100.00 | A | 2,497,906 |
| 375 | Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Series 1988A, 0.000%, 1/01/13 – AMBAC Insured (ETM) | No Opt. Call | Aaa | 331,121 |
| 7,955 | | | N/R | 7,060,063 |

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|--------|---|-----------------|-----|------------|
| | Piedmont Municipal Power Agency, South Carolina, Electric Revenue Bonds, Series 1988A, 0.000%, 1/01/13 – AMBAC Insured | No Opt. Call | | |
| 8,000 | South Carolina JOBS Economic Development Authority, Industrial Revenue Bonds, South Carolina Electric and Gas Company, Series 2002A, 5.200%, 11/01/27 – AMBAC Insured | 11/12 at 100.00 | A | 8,379,520 |
| 10,000 | South Carolina JOBS Economic Development Authority, Industrial Revenue Bonds, South Carolina Electric and Gas Company, Series 2002B, 5.450%, 11/01/32 – AMBAC Insured (Alternative Minimum Tax) | 11/12 at 100.00 | A | 10,015,900 |
| 17,500 | South Carolina Transportation Infrastructure Bank, Revenue Bonds, Series 2007A, 4.500%, 10/01/34 – SYNCORA GTY Insured | 10/16 at 100.00 | Aa3 | 17,182,725 |
| 75,470 | Total South Carolina Tennessee – 0.5% (0.3% of Total Investments) | | | 76,829,298 |
| 6,455 | Memphis-Shelby County Airport Authority, Tennessee, Airport Revenue Bonds, Series 2001A, 5.500%, 3/01/18 – AGM Insured (Alternative Minimum Tax) | 3/11 at 100.00 | AAA | 6,532,525 |
| 521 | Texas – 9.0% (5.8% of Total Investments) Capital Area Housing Finance Corporation, Texas, FNMA Backed Single Family Mortgage Revenue Refunding Bonds, Series 2002A-2, 6.300%, 4/01/35 – AMBAC Insured (Alternative Minimum Tax) | 4/12 at 106.00 | Aaa | 547,996 |
| 12,500 | Dallas-Ft. Worth International Airport, Texas, Joint Revenue Bonds, Series 2000A, 6.125%, 11/01/35 – NPMFG Insured (Alternative Minimum Tax) | 11/10 at 100.00 | A+ | 12,514,625 |
| 25,000 | Harris County-Houston Sports Authority, Texas, Junior Lien Revenue Refunding Bonds, Series 2001B, 5.250%, 11/15/40 – NPMFG Insured | 11/11 at 100.00 | A | 23,868,750 |
| 4,671 | Houston Housing Finance Corporation, Texas, GNMA Collateralized Mortgage Multifamily Housing Revenue Bonds, RRG Apartments Project, Series 2001, 6.350%, 3/20/42 | 9/11 at 105.00 | Aaa | 4,860,316 |
| 4,000 | Houston, Texas, First Lien Combined Utility System Revenue Bonds, Series 2004A: 5.250%, 5/15/24 – FGIC Insured | 5/14 at 100.00 | AA | 4,353,040 |
| 5,000 | 5.250%, 5/15/25 – NPMFG Insured | 5/14 at 100.00 | AA | 5,407,050 |
| 17,500 | Houston, Texas, Hotel Occupancy Tax and Special Revenue Bonds, Convention and Entertainment Project, Series 2001B, 5.250%, 9/01/33 – AMBAC Insured | 9/11 at 100.00 | A2 | 17,609,200 |
| 900 | Houston, Texas, Subordinate Lien Airport System Revenue Bonds, Series 2000A, 5.625%, 7/01/30 – AGM Insured (Alternative Minimum Tax) | 1/11 at 100.00 | AAA | 900,306 |
| 23,865 | Jefferson County Health Facilities Development Corporation, Texas, FHA-Insured Mortgage Revenue Bonds, Baptist Hospital of Southeast Texas, Series 2001, 5.500%, 8/15/41 – | 8/11 at 100.00 | N/R | 23,909,628 |

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| | AMBAC Insured | | | |
| 140 | Lower Colorado River Authority, Texas, Revenue Refunding and Improvement Bonds, Series 2001A, 5.000%, 5/15/21 (Pre-refunded 5/15/11) – NPFQ Insured | 5/11 at 100.00 | A1 (4) | 145,215 |
| 8,065 | Lower Colorado River Authority, Texas, Revenue Refunding and Improvement Bonds, Series 2001A, 5.000%, 5/15/21 – NPFQ Insured | 5/11 at 100.00 | A1 | 8,278,964 |
| | Port of Houston Authority, Harris County, Texas, General Obligation Port Improvement Bonds, Series 2001B: | | | |
| 3,205 | 5.500%, 10/01/18 – FGIC Insured (Alternative Minimum Tax) | 10/11 at 100.00 | AAA | 3,281,183 |
| 3,375 | 5.500%, 10/01/19 – FGIC Insured (Alternative Minimum Tax) | 10/11 at 100.00 | AAA | 3,447,225 |
| 7,205 | San Antonio, Texas, Airport System Improvement Revenue Bonds, Series 2001, 5.375%, 7/01/15 – FGIC Insured (Alternative Minimum Tax) | 7/11 at 101.00 | A+ | 7,444,350 |
| 7,550 | Waco Health Facilities Development Corporation, Texas, Hillcrest Health System Project, FHA Insured Mortgage Revenue Bonds, Series 2006A, 5.000%, 8/01/31 – NPFQ Insured | 8/16 at 100.00 | A | 7,482,201 |
| 1,840 | Ysleta Independent School District Public Facility Corporation, Texas, Lease Revenue Refunding Bonds, Series 2001, 5.375%, 11/15/24 – AMBAC Insured | 11/10 at 100.00 | AA– | 1,861,436 |
| 125,337 | Total Texas | | | 125,911,485 |
| | Utah – 1.3% (0.9% of Total Investments) | | | |
| 2,000 | Clearfield City, Utah, Sales Tax Revenue Bonds, Series 2003, 5.000%, 7/01/28 (Pre-refunded 7/01/13) – FGIC Insured | 7/13 at 100.00 | AA– (4) | 2,253,360 |
| 15,000 | Utah Transit Authority, Sales Tax Revenue Bonds, Series 2008A, 5.000%, 6/15/32 – AGM Insured (UB) | 6/18 at 100.00 | AAA | 16,030,200 |
| 17,000 | Total Utah | | | 18,283,560 |
| | Virginia – 1.2% (0.8% of Total Investments) | | | |
| 1,035 | Loudoun County Industrial Development Authority, Virginia, Lease Revenue Bonds, Public Safety Facilities, Series 2003A, 5.250%, 12/15/20 – AGM Insured | 6/14 at 100.00 | AAA | 1,161,239 |
| 4,840 | Metropolitan Washington D.C. Airports Authority, Airport System Revenue Bonds, Series 2001A, 5.500%, 10/01/19 – NPFQ Insured (Alternative Minimum Tax) | 10/11 at 101.00 | AA– | 5,092,987 |
| 10,000 | Virginia Housing Development Authority, Commonwealth Mortgage Bonds, Series 2001H-1, 5.375%, 7/01/36 – NPFQ Insured (UB) | 7/11 at 100.00 | AAA | 10,211,600 |
| 15,875 | Total Virginia | | | 16,465,826 |
| | Washington – 4.3% (2.8% of Total Investments) | | | |
| 2,500 | Grant County Public Utility District 2, Washington, Revenue Bonds, Wanapum Hydroelectric Development, Series 2005A, 5.000%, 1/01/29 – FGIC Insured | 1/15 at 100.00 | AA– | 2,578,800 |
| 3,500 | King County School District 401, Highline, Washington, General Obligation Bonds, Series 2004, 5.000%, 10/01/24 – FGIC Insured | 12/14 at 100.00 | AA+ | 3,755,955 |

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| 5,000 | King County, Washington, General Obligation Sewer Bonds, Series 2009, Trust 1W, 13.523%, 1/01/39 – AGC Insured (IF) | 1/19 at 100.00 | AAA | 6,233,900 |
| 17,000 | King County, Washington, Sewer Revenue Bonds, Series 2007, 5.000%, 1/01/42 – AGM Insured | 7/17 at 100.00 | AAA | 17,772,310 |
| 4,345 | King County, Washington, Sewer Revenue Bonds, Tender Option Bond Trust 3090, 13.098%, 7/01/32 – AGM Insured (IF) | 7/17 at 100.00 | AAA | 4,913,456 |
| 4,250 | Snohomish County Public Utility District 1, Washington, Generation System Revenue Bonds, Series 1989, 6.650%, 1/01/16 – FGIC Insured (ETM) | No Opt. Call | Aaa | 5,393,463 |
| | Tacoma, Washington, Solid Waste Utility Revenue Refunding Bonds, Series 2006: | | | |
| 3,890 | 5.000%, 12/01/24 – SYNCORA GTY Insured | 12/16 at 100.00 | AA | 4,160,627 |
| 4,085 | 5.000%, 12/01/25 – SYNCORA GTY Insured | 12/16 at 100.00 | AA | 4,343,173 |
| 4,290 | 5.000%, 12/01/26 – SYNCORA GTY Insured | 12/16 at 100.00 | AA | 4,533,929 |
| 5,945 | Washington State, General Obligation Bonds, Series 2009, Trust 1212, 13.268%, 7/01/14 – AGM Insured (IF) | 7/16 at 100.00 | AAA | 6,929,135 |
| 54,805 | Total Washington | | | 60,614,748 |
| | Wisconsin – 2.1% (1.4% of Total Investments) | | | |
| 15,000 | Wisconsin Health and Educational Facilities Authority, Revenue Bonds, Marshfield Clinic, Series 1997, 5.750%, 2/15/27 – NPMFG Insured | 8/10 at 100.00 | A | 15,003,000 |
| 290 | Wisconsin, General Obligation Bonds, Series 2004-3, 5.250%, 5/01/20 – FGIC Insured | 5/14 at 100.00 | AA | 315,940 |
| 2,600 | Wisconsin, General Obligation Bonds, Series 2004-3, 5.250%, 5/01/20 (Pre-refunded 5/01/14) – FGIC Insured | 5/14 at 100.00 | Aa2 (4) | 3,023,514 |
| 10,945 | Wisconsin, General Obligation Bonds, Series 2004-4, 5.000%, 5/01/20 – NPMFG Insured | 5/14 at 100.00 | AA | 11,818,958 |
| 28,835 | Total Wisconsin | | | 30,161,412 |
| \$ | | | | |
| 2,268,560 | Total Long-Term Investments (cost \$2,089,517,440) – 153.5% Short-Term Investments – 0.6% (0.4% of Total Investments) | | | 2,157,860,833 |
| | Colorado – 0.1% (0.1% of Total Investments) | | | |
| \$ 1,400 | Colorado Health Facilities Authority, Colorado, Revenue Bonds, Catholic Health Initiatives, Variable Rate Demand Obligations, Tender Option Bond Trust 2906Z, 0.280%, 3/01/16 (6) | No Opt. Call | A-1+ | 1,400,000 |
| | Georgia – 0.1% (0.1% of Total Investments) | | | |
| 1,882 | Metropolitan Atlanta Rapid Transit Authority, Georgia, Sales Tax Revenue Bonds, Variable Rate Demand Obligations, Tender Option Bond Trust 2008-1061, 0.280%, 7/01/34 (6) | 7/17 at 100.00 | A-1 | 1,882,000 |
| | Illinois – 0.2% (0.1% of Total Investments) | | | |
| 3,000 | Chicago, Illinois, General Obligation Bonds, Variable Rate Demand Obligations, | 1/17 at 100.00 | A-1+ | 3,000,000 |

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|-------|---|-----------------|-----|---------------|
| | Tender Option Bond Trust Series 26W, 0.290%, 1/01/37 (6) | | | |
| | North Carolina – 0.2% (0.1% of Total Investments) | | | |
| 2,500 | Sampson County, North Carolina, Certificates of Participation, Series 2006, Variable Rate Demand | No Opt. Call | A-1 | 2,500,000 |
| | Obligations, Series 112, 0.310%, 1/01/15 (6) | | | |
| | Total Short-Term Investments (cost \$8,782,000) | | | 8,782,000 |
| | Total Investments (cost \$2,098,299,440) – 154.1% | | | 2,166,642,833 |
| | Floating Rate Obligations – (9.6)% | | | (134,833,333) |
| | Other Assets Less Liabilities – 2.8% | | | 38,924,758 |
| | Auction Rate Preferred Shares, at Liquidation Value – (47.3)% (7) | | | (664,825,000) |
| | | | | \$ |
| | Net Assets Applicable to Common Shares – 100% | | | 1,405,909,258 |

Fair Value Measurements

In determining the value of the Fund’s investments, various inputs are used. These inputs are summarized in the three broad levels listed below:

Level 1 – Quoted prices in active markets for identical securities.

Level 2 – Other significant observable inputs (including quoted prices for similar securities, interest rates, prepayment speeds, credit risk, etc.).

Level 3 – 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 July 31, 2010:

| | Level 1 | Level 2 | Level 3 | Total |
|------------------------|---------|-----------------|---------|-----------------|
| Investments: | | | | |
| Municipal Bonds | \$ — | \$2,157,860,833 | \$ — | \$2,157,860,833 |
| Short-Term Investments | — | 8,782,000 | — | 8,782,000 |
| Total | \$ — | \$2,166,642,833 | \$ — | \$2,166,642,833 |

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, based on their federal tax basis treatment; temporary differences do not require reclassification. Temporary and permanent differences do not impact the net asset value of the Fund.

At July 31, 2010, the cost of investments was \$1,969,059,620.

Gross unrealized appreciation and gross unrealized depreciation of investments at July 31, 2010, were as follows:

Gross unrealized:

| | |
|---|---------------|
| Appreciation | \$110,408,790 |
| Depreciation | (47,654,302) |
| Net unrealized appreciation (depreciation) of investments | \$ 62,754,488 |

The Fund intends to invest at least 80% of its net assets in municipal securities that are covered by insurance guaranteeing the timely payment of principal and interest.

- (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) Ratings: Using the highest of Standard & Poor's Group ("Standard & Poor's"), Moody's Investor Service, Inc. ("Moody's") or Fitch, Inc. ("Fitch") rating. Ratings below BBB by Standard & Poor's, Baa by Moody's or BBB by Fitch are considered to be below investment grade.
 - (4) Backed by an escrow or trust containing sufficient U.S. Government or U.S. Government agency securities, which ensure the timely payment of principal and interest. Such investments are normally considered to be equivalent to AAA rated securities.
 - (5) The Fund's Adviser has concluded this issue is not likely to meet its future interest payment obligations and has directed the Fund's custodian to cease accruing additional income on the Fund's records.
 - (6) Investment has a maturity of more than one year, but has variable rate and demand features which qualify it as a short-term investment. The rate disclosed is that in effect at the end of the reporting period. This rate changes periodically based on market conditions or a specified market index.
 - (7) Auction Rate Preferred Shares, at Liquidation Value as a percentage of Total Investments is 30.7%.
- N/R Not rated.
- (ETM) Escrowed to maturity.
- (IF) Inverse floating rate investment.
- (UB) Underlying bond of an inverse floating rate trust reflected as a financing transaction.

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 Insured Municipal Opportunity Fund, Inc.

By (Signature and Title) /s/ Kevin J. McCarthy
Kevin J. McCarthy
Vice President and Secretary

Date September 29, 2010

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, 2010

By (Signature and Title) /s/ Stephen D. Foy
Stephen D. Foy
Vice President and Controller (principal financial officer)

Date September 29, 2010